

SECURITIES AND EXCHANGE COMMISSION

FORM 10-D

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

Filing Date: 2007-12-10 | Period of Report: 2007-11-26  
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FILER

**GSAMP Trust 2007-FM2**

CIK: **1389420** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
Type: **10-D** | Act: **34** | File No.: **333-139817-02** | Film No.: **071295566**  
SIC: **6189** Asset-backed securities

Mailing Address  
85 BROAD STREET  
NEW YORK NY 10004

Business Address  
85 BROAD STREET  
NEW YORK NY 10004

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: 333-139817-02

GSAMP Trust 2007-FM2  
 (Exact name of issuing entity as specified in its charter)

Commission File Number of depositor: 333-139817

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

Goldman Sachs Mortgage Company  
 (Exact name of sponsor as specified in its charter)

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

54-2198917  
 54-2198918  
 54-2198919  
 54-2198920  
 54-2198921  
 54-6737519  
 (I.R.S. Employer Identification No.)

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

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

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

<TABLE>

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

</TABLE>

Indicate by check mark whether the registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of

1934 during the preceding 12 months (or for such shorter period that the registrant was required to file such reports), and (2) has been subject to such filing requirements for the past 90 days.

Yes  No

#### Part I - DISTRIBUTION INFORMATION

##### Item 1. Distribution and Pool Performance Information

On November 26, 2007 a distribution was made to holders of the certificates issued by GSAMP Trust 2007-FM2.

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 the certificates issued by GSAMP Trust 2007-FM2, 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.

GSAMP Trust 2007-FM2  
(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 the certificates issued by GSAMP Trust 2007-FM2, relating to the November 26, 2007 distribution.

EX-99.1

GS Mortgage Securities Corp.  
Mortgage Pass-Through Certificates

Distribution Date: 11/26/2007

GS Mortgage Securities Corp.  
Mortgage Pass-Through Certificates  
Series 2007-FM2

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

<TABLE>  
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution
<s>	<c>	<c>	<c>	<c>	
A-1	3622MHAA4	11/23/2007	5.01250%	301,129,635.91	1,341,699.82
A-2A	3622MHAB2	11/23/2007	4.93250%	164,704,936.21	722,139.64
A-2B	3622MHAC0	11/23/2007	4.96250%	62,864,000.00	277,300.09
A-2C	3622MHAD8	11/23/2007	5.03250%	83,578,000.00	373,872.25
A-2D	3622MHAE6	11/23/2007	5.11250%	45,285,000.00	205,795.17
M-1	3622MHAF3	11/23/2007	5.15250%	42,570,000.00	194,970.60
M-2	3622MHAG1	11/23/2007	5.27250%	44,072,000.00	206,550.77
M-3	3622MHAH9	11/23/2007	5.33250%	16,527,000.00	78,337.98
M-4	3622MHAI5	11/23/2007	5.35250%	17,027,000.00	81,010.68
M-5	3622MHAK2	11/23/2007	5.37250%	15,025,000.00	71,752.72
M-6	3622MHAL0	11/23/2007	5.43250%	11,018,000.00	53,204.70
M-7	3622MHAM8	11/23/2007	6.22250%	12,020,000.00	66,483.96
M-8D	3622MHAZ9	11/23/2007	6.41250%	3,907,000.00	22,269.90
M-8P	3622MHAY2	11/23/2007	7.22250%	4,106,000.00	26,360.52
M-9	3622MHAP1	11/23/2007	7.37250%	12,019,000.00	78,764.51
B-1	3622MHAU0	11/23/2007	7.37250%	14,524,000.00	95,180.61
B-2	3622MHAV8	11/23/2007	7.37250%	14,023,000.00	91,897.39
X	3622MHAW6	10/31/2007	0.00000%	21,034,399.07	123,692.64
P	3622MHAX4	10/31/2007	0.00000%	0.00	117,074.17
R	3622MHAQ9	10/31/2007	0.00000%	0.00	0.00
RC	3622MHAR7	10/31/2007	0.00000%	0.00	0.00
RX	3622MHAS5	10/31/2007	0.00000%	0.00	0.00
C	3622MHAT3	10/31/2007	0.00000%	0.00	0.00
Totals				885,433,971.19	4,228,358.12

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Certificateholder Distribution Summary (continued)

Class	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
<s>	<c>	<c>	<c>	<c>	
A-1	6,657,180.00	0.00	294,472,455.91	7,998,879.82	0.00
A-2A	2,929,600.54	0.00	161,775,335.67	3,651,740.18	0.00
A-2B	0.00	0.00	62,864,000.00	277,300.09	0.00
A-2C	0.00	0.00	83,578,000.00	373,872.25	0.00
A-2D	0.00	0.00	45,285,000.00	205,795.17	0.00
M-1	0.00	0.00	42,570,000.00	194,970.60	0.00
M-2	0.00	0.00	44,072,000.00	206,550.77	0.00
M-3	0.00	0.00	16,527,000.00	78,337.98	0.00
M-4	0.00	0.00	17,027,000.00	81,010.68	0.00
M-5	0.00	0.00	15,025,000.00	71,752.72	0.00
M-6	0.00	0.00	11,018,000.00	53,204.70	0.00
M-7	0.00	0.00	12,020,000.00	66,483.96	0.00
M-8D	0.00	0.00	3,907,000.00	22,269.90	0.00
M-8P	0.00	0.00	4,106,000.00	26,360.52	0.00
M-9	0.00	0.00	12,019,000.00	78,764.51	0.00
B-1	0.00	0.00	14,524,000.00	95,180.61	0.00
B-2	0.00	0.00	14,023,000.00	91,897.39	0.00
X	0.00	0.00	21,034,399.07	123,692.64	0.00
P	0.00	0.00	0.00	117,074.17	0.00
R	0.00	0.00	0.00	0.00	0.00
RC	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.00	0.00	0.00
C	0.00	0.00	0.00	0.00	0.00
Totals	9,586,780.54	0.00	875,847,190.65	13,815,138.66	0.00

<FN>

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

furnished to it by those third parties.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	UnScheduled Principal Distribution	Accretion
A-1	351,823,000.00	301,129,635.91	0.00	6,657,180.00	0.00
A-2A	230,215,000.00	164,704,936.21	0.00	2,929,600.54	0.00
A-2B	62,864,000.00	62,864,000.00	0.00	0.00	0.00
A-2C	83,578,000.00	83,578,000.00	0.00	0.00	0.00
A-2D	45,285,000.00	45,285,000.00	0.00	0.00	0.00
M-1	42,570,000.00	42,570,000.00	0.00	0.00	0.00
M-2	44,072,000.00	44,072,000.00	0.00	0.00	0.00
M-3	16,527,000.00	16,527,000.00	0.00	0.00	0.00
M-4	17,027,000.00	17,027,000.00	0.00	0.00	0.00
M-5	15,025,000.00	15,025,000.00	0.00	0.00	0.00
M-6	11,018,000.00	11,018,000.00	0.00	0.00	0.00
M-7	12,020,000.00	12,020,000.00	0.00	0.00	0.00
M-8D	3,907,000.00	3,907,000.00	0.00	0.00	0.00
M-8P	4,106,000.00	4,106,000.00	0.00	0.00	0.00
M-9	12,019,000.00	12,019,000.00	0.00	0.00	0.00
B-1	14,524,000.00	14,524,000.00	0.00	0.00	0.00
B-2	14,023,000.00	14,023,000.00	0.00	0.00	0.00
X	21,034,850.99	21,034,399.07	0.00	0.00	0.00
P	0.00	0.00	0.00	0.00	0.00
R	50.00	0.00	0.00	0.00	0.00
RC	100.00	0.00	0.00	0.00	0.00
RX	50.00	0.00	0.00	0.00	0.00
C	0.00	0.00	0.00	0.00	0.00
Totals	1,001,638,050.99	885,433,971.19	0.00	9,586,780.54	0.00

<TABLE>  
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Principal Distribution Statement (continued)

Class	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	0.00	6,657,180.00	294,472,455.91	0.83699035	6,657,180.00
A-2A	0.00	2,929,600.54	161,775,335.67	0.70271414	2,929,600.54
A-2B	0.00	0.00	62,864,000.00	1.00000000	0.00
A-2C	0.00	0.00	83,578,000.00	1.00000000	0.00
A-2D	0.00	0.00	45,285,000.00	1.00000000	0.00
M-1	0.00	0.00	42,570,000.00	1.00000000	0.00
M-2	0.00	0.00	44,072,000.00	1.00000000	0.00
M-3	0.00	0.00	16,527,000.00	1.00000000	0.00
M-4	0.00	0.00	17,027,000.00	1.00000000	0.00
M-5	0.00	0.00	15,025,000.00	1.00000000	0.00
M-6	0.00	0.00	11,018,000.00	1.00000000	0.00
M-7	0.00	0.00	12,020,000.00	1.00000000	0.00
M-8D	0.00	0.00	3,907,000.00	1.00000000	0.00
M-8P	0.00	0.00	4,106,000.00	1.00000000	0.00
M-9	0.00	0.00	12,019,000.00	1.00000000	0.00
B-1	0.00	0.00	14,524,000.00	1.00000000	0.00
B-2	0.00	0.00	14,023,000.00	1.00000000	0.00
X	0.00	0.00	21,034,399.07	0.99997852	0.00
P	0.00	0.00	0.00	0.00000000	0.00
R	0.00	0.00	0.00	0.00000000	0.00
RC	0.00	0.00	0.00	0.00000000	0.00
RX	0.00	0.00	0.00	0.00000000	0.00
C	0.00	0.00	0.00	0.00000000	0.00
Totals	0.00	9,586,780.54	875,847,190.65	0.87441485	9,586,780.54

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	UnScheduled Principal Distribution	Accretion
A-1	351,823,000.00	855.91230792	0.00000000	18.92195792	0.00000000
A-2A	230,215,000.00	715.43963777	0.00000000	12.72549808	0.00000000
A-2B	62,864,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2C	83,578,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
A-2D	45,285,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-1	42,570,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-2	44,072,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-3	16,527,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-4	17,027,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-5	15,025,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-6	11,018,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-7	12,020,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-8D	3,907,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-8P	4,106,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
M-9	12,019,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
B-1	14,524,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
B-2	14,023,000.00	1000.00000000	0.00000000	0.00000000	0.00000000
X	21,034,850.99	999.97851565	0.00000000	0.00000000	0.00000000
P	0.00	0.00000000	0.00000000	0.00000000	0.00000000
R	50.00	0.00000000	0.00000000	0.00000000	0.00000000
RC	100.00	0.00000000	0.00000000	0.00000000	0.00000000
RX	50.00	0.00000000	0.00000000	0.00000000	0.00000000
C	0.00	0.00000000	0.00000000	0.00000000	0.00000000

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Principal Distribution Factors Statement (continued)

Class	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	0.00000000	18.92195792	836.99035001	0.83699035	18.92195792
A-2A	0.00000000	12.72549808	702.71413970	0.70271414	12.72549808
A-2B	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2C	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2D	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-7	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-8D	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-8P	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-9	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
X	0.00000000	0.00000000	999.97851565	0.99997852	0.00000000
P	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RC	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
C	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall (1)
A-1	10/25/07 - 11/25/07	32	5.01250%	301,129,635.91	1,341,699.82	0.00
A-2A	10/25/07 - 11/25/07	32	4.93250%	164,704,936.21	722,139.64	0.00
A-2B	10/25/07 - 11/25/07	32	4.96250%	62,864,000.00	277,300.09	0.00
A-2C	10/25/07 - 11/25/07	32	5.03250%	83,578,000.00	373,872.25	0.00

A-2D	10/25/07 - 11/25/07	32	5.11250%	45,285,000.00	205,795.17	0.00
M-1	10/25/07 - 11/25/07	32	5.15250%	42,570,000.00	194,970.60	0.00
M-2	10/25/07 - 11/25/07	32	5.27250%	44,072,000.00	206,550.77	0.00
M-3	10/25/07 - 11/25/07	32	5.33250%	16,527,000.00	78,337.98	0.00
M-4	10/25/07 - 11/25/07	32	5.35250%	17,027,000.00	81,010.68	0.00
M-5	10/25/07 - 11/25/07	32	5.37250%	15,025,000.00	71,752.72	0.00
M-6	10/25/07 - 11/25/07	32	5.43250%	11,018,000.00	53,204.70	0.00
M-7	10/25/07 - 11/25/07	32	6.22250%	12,020,000.00	66,483.96	0.00
M-8D	10/25/07 - 11/25/07	32	6.41250%	3,907,000.00	22,269.90	0.00
M-8P	10/25/07 - 11/25/07	32	7.22250%	4,106,000.00	26,360.52	1,416.40
M-9	10/25/07 - 11/25/07	32	7.37250%	12,019,000.00	78,764.51	5,748.60
B-1	10/25/07 - 11/25/07	32	7.37250%	14,524,000.00	95,180.61	6,946.73
B-2	10/25/07 - 11/25/07	32	7.37250%	14,023,000.00	91,897.39	6,707.10
X	N/A	N/A	0.00000%	21,034,399.07	0.00	0.00
P	N/A	N/A	0.00000%	0.00	0.00	0.00
R	N/A	N/A	0.00000%	0.00	0.00	0.00
RC	N/A	N/A	0.00000%	0.00	0.00	0.00
RX	N/A	N/A	0.00000%	0.00	0.00	0.00
C	N/A	N/A	0.00000%	0.00	0.00	0.00

Totals 3,987,591.31 20,818.83

</TABLE>

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Interest Distribution Statement (continued)

Class	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
<s>	<c>	<c>	<c>	<c>	<c>
A-1	0.00	0.00	1,341,699.82	0.00	294,472,455.91
A-2A	0.00	0.00	722,139.64	0.00	161,775,335.67
A-2B	0.00	0.00	277,300.09	0.00	62,864,000.00
A-2C	0.00	0.00	373,872.25	0.00	83,578,000.00
A-2D	0.00	0.00	205,795.17	0.00	45,285,000.00
M-1	0.00	0.00	194,970.60	0.00	42,570,000.00
M-2	0.00	0.00	206,550.77	0.00	44,072,000.00
M-3	0.00	0.00	78,337.98	0.00	16,527,000.00
M-4	0.00	0.00	81,010.68	0.00	17,027,000.00
M-5	0.00	0.00	71,752.72	0.00	15,025,000.00
M-6	0.00	0.00	53,204.70	0.00	11,018,000.00
M-7	0.00	0.00	66,483.96	0.00	12,020,000.00
M-8D	0.00	0.00	22,269.90	0.00	3,907,000.00
M-8P	1,416.40	0.00	26,360.52	0.00	4,106,000.00
M-9	5,748.60	0.00	78,764.51	0.00	12,019,000.00
B-1	6,946.73	0.00	95,180.61	0.00	14,524,000.00
B-2	6,707.10	0.00	91,897.39	0.00	14,023,000.00
X	0.00	0.00	123,692.64	0.00	21,034,399.07
P	0.00	0.00	117,074.17	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00
RC	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.00	0.00	0.00
C	0.00	0.00	0.00	0.00	0.00
Totals	20,818.83	0.00	4,228,358.12	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall (1)
<s>	<c>	<c>	<c>	<c>	<c>
A-1	351,823,000.00	5.01250%	855.91230792	3.81356483	0.00000000
A-2A	230,215,000.00	4.93250%	715.43963777	3.13680533	0.00000000
A-2B	62,864,000.00	4.96250%	1000.00000000	4.41111113	0.00000000
A-2C	83,578,000.00	5.03250%	1000.00000000	4.47333329	0.00000000
A-2D	45,285,000.00	5.11250%	1000.00000000	4.54444452	0.00000000
M-1	42,570,000.00	5.15250%	1000.00000000	4.58000000	0.00000000
M-2	44,072,000.00	5.27250%	1000.00000000	4.68666659	0.00000000
M-3	16,527,000.00	5.33250%	1000.00000000	4.74000000	0.00000000
M-4	17,027,000.00	5.35250%	1000.00000000	4.75777765	0.00000000
M-5	15,025,000.00	5.37250%	1000.00000000	4.77555541	0.00000000
M-6	11,018,000.00	5.43250%	1000.00000000	4.82888909	0.00000000

M-7	12,020,000.00	6.22250%	1000.00000000	5.53111148	0.00000000
M-8D	3,907,000.00	6.41250%	1000.00000000	5.70000000	0.00000000
M-8P	4,106,000.00	7.22250%	1000.00000000	6.42000000	0.34495860
M-9	12,019,000.00	7.37250%	1000.00000000	6.55333306	0.47829270
B-1	14,524,000.00	7.37250%	1000.00000000	6.55333310	0.47829317
B-2	14,023,000.00	7.37250%	1000.00000000	6.55333310	0.47829280
X	21,034,850.99	0.00000%	999.97851565	0.00000000	0.00000000
P	0.00	0.00000%	0.00000000	0.00000000	0.00000000
R	50.00	0.00000%	0.00000000	0.00000000	0.00000000
RC	100.00	0.00000%	0.00000000	0.00000000	0.00000000
RX	50.00	0.00000%	0.00000000	0.00000000	0.00000000
C	0.00	0.00000%	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement (continued)

Class	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
<s>	<c>	<c>	<c>	<c>	<c>
A-1	0.00000000	0.00000000	3.81356483	0.00000000	836.99035001
A-2A	0.00000000	0.00000000	3.13680533	0.00000000	702.71413970
A-2B	0.00000000	0.00000000	4.41111113	0.00000000	1000.00000000
A-2C	0.00000000	0.00000000	4.47333329	0.00000000	1000.00000000
A-2D	0.00000000	0.00000000	4.54444452	0.00000000	1000.00000000
M-1	0.00000000	0.00000000	4.58000000	0.00000000	1000.00000000
M-2	0.00000000	0.00000000	4.68666659	0.00000000	1000.00000000
M-3	0.00000000	0.00000000	4.74000000	0.00000000	1000.00000000
M-4	0.00000000	0.00000000	4.75777765	0.00000000	1000.00000000
M-5	0.00000000	0.00000000	4.77555541	0.00000000	1000.00000000
M-6	0.00000000	0.00000000	4.82888909	0.00000000	1000.00000000
M-7	0.00000000	0.00000000	5.53111148	0.00000000	1000.00000000
M-8D	0.00000000	0.00000000	5.70000000	0.00000000	1000.00000000
M-8P	0.34495860	0.00000000	6.42000000	0.00000000	1000.00000000
M-9	0.47829270	0.00000000	6.55333306	0.00000000	1000.00000000
B-1	0.47829317	0.00000000	6.55333310	0.00000000	1000.00000000
B-2	0.47829280	0.00000000	6.55333310	0.00000000	1000.00000000
X	0.00000000	0.00000000	5.88036683	0.00000000	999.97851565
P	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RC	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
C	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

CERTIFICATE ACCOUNT

<s>	<c>
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	15,558,181.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	1,702,353.70
Gains & Subsequent Recoveries (Realized Losses)	(1,267,763.18)
Prepayment Penalties	117,074.17
Swap/Cap Payments	0.00
Total Deposits	16,109,845.91
Withdrawals	
Swap Payments	207,150.26
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	1,718,626.17
Total Administration Fees	368,930.82
Payment of Interest and Principal	13,815,138.66
Total Withdrawals (Pool Distribution Amount)	16,109,845.91
Ending Balance	0.00

<FN>



Servicer Advances are calculated as delinquent scheduled principal and interest.

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PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

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ADMINISTRATION FEES

<s>		<c>	
Gross Servicing Fee*		368,930.82	
Supported Prepayment/Curtailment Interest Shortfall			0.00
Total Administration Fees		368,930.82	

<FN>

\*Servicer Payees include: FREMONT INVESTMENT & LOAN

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Reserve and Guaranty Funds

Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
<s>	<c>	<c>	<c>	
Excess Reserve Fund Account	0.00	20,818.84	20,818.84	0.00

<CAPTION>

Hedge Funds

Account Name	Funds In (A)	Funds Out (B)	Net Amount (A - B)
<s>	<c>	<c>	<c>
Interest Rate Cap Agreement - Goldman Sachs	0.00	0.00	0.00
Interest Rate Swap Agreement- Goldman Sachs	2,673,747.38	2,880,897.64	(207,150.26)

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Collateral Statement

Group	<c>	<c>	Group 1	Group 2
Collateral Description			Mixed Fixed	Mixed ARM and Balloon
Weighted Average Coupon Rate			8.104286	8.398821
Weighted Average Net Rate			7.604286	7.898821
Weighted Average Pass-Through Rate			7.604286	7.898821
Weighted Average Remaining Term			347	349
Principal And Interest Constant			726,513.12	2,241,266.27
Beginning Loan Count			693	1,454
Loans Paid in Full			12	31
Ending Loan Count			681	1,423
Beginning Scheduled Balance			99,262,160.33	305,713,027.50
Ending Scheduled Balance			98,004,157.48	300,850,001.87
Actual Ending Collateral Balance			98,067,134.91	301,024,292.42
Scheduled Principal			56,139.03	101,575.35
Unscheduled Principal			1,201,863.82	4,761,450.28
Negative Amortized Principal			0.00	0.00
Scheduled Interest			670,374.09	2,139,690.92
Servicing Fees			41,359.23	127,380.43
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	0.00	0.00
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	629,014.86	2,012,310.49
Realized Loss Amount	328,681.84	402.33
Cumulative Realized Loss	328,681.84	306,034.51
Percentage of Cumulative Losses	0.3150	0.0872
Prepayment Penalty Waived Amount	0.00	0.00
Prepayment Penalty Waived Count	0	0
Prepayment Penalty Paid Amount	7,315.14	67,623.53
Prepayment Penalty Paid Count	1	15
Special Servicing Fee	0.00	0.00

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Collateral Statement

<s> Group	<c> Group 3 Mixed Fixed	<c> Group 4 Mixed ARM and Balloon
Collateral Description		
Weighted Average Coupon Rate	8.388067	8.242361
Weighted Average Net Rate	7.888067	7.742361
Weighted Average Pass-Through Rate	7.888067	7.742361
Weighted Average Remaining Term	345	349
Principal And Interest Constant	945,838.14	2,544,580.92
Beginning Loan Count	708	1,076
Loans Paid in Full	11	7
Ending Loan Count	697	1,069
Beginning Scheduled Balance	123,932,818.36	356,525,965.00
Ending Scheduled Balance	122,556,236.73	354,436,794.57
Actual Ending Collateral Balance	122,649,559.90	354,647,382.92
Scheduled Principal	79,540.84	95,734.36
Unscheduled Principal	1,297,040.79	1,993,436.07
Negative Amortized Principal	0.00	0.00
Scheduled Interest	866,297.30	2,448,846.56
Servicing Fees	51,638.67	148,552.49
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	0.00	0.00
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	814,658.63	2,300,294.07
Realized Loss Amount	827,192.66	111,486.35
Cumulative Realized Loss	1,206,834.88	587,957.72
Percentage of Cumulative Losses	0.9114	0.1421
Prepayment Penalty Waived Amount	0.00	0.00
Prepayment Penalty Waived Count	0	0
Prepayment Penalty Paid Amount	15,171.74	26,963.76
Prepayment Penalty Paid Count	3	4
Special Servicing Fee	0.00	0.00

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Collateral Statement

<s> Group	<c> Total Mixed Fixed & Arm
Collateral Description	
Weighted Average Coupon Rate	8.301297
Weighted Average Net Rate	7.801297
Weighted Average Pass-Through Rate	7.801297
Weighted Average Remaining Term	348
Principal And Interest Constant	6,458,198.45
Beginning Loan Count	3,931
Loans Paid in Full	61
Ending Loan Count	3,870
Beginning Scheduled Balance	885,433,971.19
Ending Scheduled Balance	875,847,190.65
Actual Ending Collateral Balance	876,388,370.15
Scheduled Principal	332,989.58

Unscheduled Principal	9,253,790.96
Negative Amortized Principal	0.00
Scheduled Interest	6,125,208.87
Servicing Fees	368,930.82
Master Servicing Fees	0.00
Trustee Fee	0.00
FRY Amount	0.00
Special Hazard Fee	0.00
Other Fee	0.00
Pool Insurance Fee	0.00
Spread 1	0.00
Spread 2	0.00
Spread 3	0.00
Net Interest	5,756,278.05
Realized Loss Amount	1,267,763.18
Cumulative Realized Loss	2,429,508.95
Percentage of Cumulative Losses	0.2426
Prepayment Penalty Waived Amount	0.00
Prepayment Penalty Waived Count	0
Prepayment Penalty Paid Amount	117,074.17
Prepayment Penalty Paid Count	23
Special Servicing Fee	0.00

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Additional Reporting - Deal Level

Cash Reporting

<s>	<c>	
Net Monthly Excess Cash Flow		1,412,274.62
Extra Principal Distribution		1,267,763.18
Other Income		(170,080.97)
Non-Supportive Interest Shortfall		0.00

<CAPTION>

Miscellaneous Reporting

<s>	<c>	
Cumulative Principal Loss		2,387,865.81
Foreclosure Profit		0.00
Interest Loss		33,168.04
Current LIBOR Rate Used		4.872500%
Swap Libor Rate		4.872500%

<CAPTION>

Structural Reporting

<s>	<c>	
Overcollateralization Floor		5,008,190.25
Overcollateralization Increase		1,267,763.18
Overcollateralization Amount		21,034,399.07
Overcollateralization Deficiency		1,267,763.18
Overcollateralization Release		0.00
Specified Overcollateralization Amount		21,034,399.07
Stepdown Date		NO

<CAPTION>

Trigger Event Reporting

<s>	<c>	
Senior Enhancement Percentage		26.017369%
Specified Senior Enhancement Percentage		45.500000%
Bond Split Cumulative Loss Trigger		
Trigger Result		Pass
Threshold Value		0.550000%
Calculated Value		0.238396%
Delinquency Trigger Event		
Trigger Result		Fail
Threshold Value		8.677839%
Calculated Value		11.950961%
Cumulative Loss Trigger Event		
Trigger Result		Pass
Threshold Value		1.450000%
Calculated Value		0.238396%
Trigger Event		
Trigger Result		N/A

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Additional Reporting - Group Level

Miscellaneous Reporting

<s>	<c>
Cumulative Principal Loss 1-F	320,764.42
Cumulative Principal Loss 1-A	306,034.51
Foreclosure Profit 1-F	0.00
Foreclosure Profit 1-A	0.00
Other Income 1-F	-6,301.01
Other Income 1-A	-19,360.99
Interest Loss 1-F	7,917.42
Interest Loss 1-A	0.00
Non-Supportive Interest Shortfall 1-F	0.00
Non-Supportive Interest Shortfall 1-A	0.00
Cumulative Principal Loss 2-F	1,173,109.16
Cumulative Principal Loss 2-A	587,957.72
Foreclosure Profit 2-F	0.00
Foreclosure Profit 2-A	0.00
Other Income 2-F	-73,753.33
Other Income 2-A	-37,497.60
Interest Loss 2-F	25,250.62
Interest Loss 2-A	0.00
Non-Supportive Interest Shortfall 2-F	0.00
Non-Supportive Interest Shortfall 2-A	0.00

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Delinquency Status - OTS Delinquency Calculation Method

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days	5 1,303,518.09	5 1,303,518.09	0 0.00	0 0.00	5 1,303,518.09
30 Days	224 49,900,870.78	1 655,535.03	0 0.00	0 0.00	225 50,556,405.81
60 Days	108 24,044,709.85	2 426,612.82	1 451,330.65	0 0.00	111 24,922,653.32
90 Days	66 15,542,666.23	2 154,074.00	14 3,834,582.47	1 484,500.00	83 20,015,822.70
120 Days	35 5,275,731.69	1 389,838.47	36 9,744,960.75	0 0.00	72 15,410,530.91
150 Days	21 2,629,996.75	1 119,782.72	43 15,094,936.06	0 0.00	65 17,844,715.53
180+ Days	38 4,514,882.76	10 1,507,164.93	68 23,139,013.54	25 8,588,804.04	141 37,749,865.27
Totals	492 101,908,858.06	22 4,556,526.06	162 52,264,823.47	26 9,073,304.04	702 167,803,511.63
	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		0.129199% 0.148737%	0.000000% 0.000000%	0.000000% 0.000000%	0.129199% 0.148737%
30 Days	5.788114% 5.693922%	0.025840% 0.074800%	0.000000% 0.000000%	0.000000% 0.000000%	5.813953% 5.768722%
60 Days	2.790698% 2.743614%	0.051680% 0.048679%	0.025840% 0.051499%	0.000000% 0.000000%	2.868217% 2.843791%
90 Days	1.705426% 1.773491%	0.051680% 0.017581%	0.361757% 0.437544%	0.025840% 0.055284%	2.144703% 2.283899%
120 Days	0.904393% 0.601986%	0.025840% 0.044482%	0.930233% 1.111945%	0.000000% 0.000000%	1.860465% 1.758413%
150 Days	0.542636% 0.300095%	0.025840% 0.013668%	1.111111% 1.722403%	0.000000% 0.000000%	1.679587% 2.036165%

180+ Days	0.981912%	0.258398%	1.757106%	0.645995%	3.643411%
	0.515169%	0.171975%	2.640269%	0.980023%	4.307436%
Totals	12.713178%	0.568475%	4.186047%	0.671835%	18.139535%
	11.628276%	0.519921%	5.963660%	1.035306%	19.147163%

<FN>

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

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<s>	<c>	
Current Period Class A Insufficient Funds		0.00
Principal Balance of Contaminated Properties		0.00
Periodic Advance		1,702,353.70

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Delinquency Status By Group

	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
Group 1 - OTS	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance	No. of Loans Actual Balance
0-29 Days	2 165,372.41	0 0.00	0 0.00	0 0.00	2 165,372.41
30 Days	24 2,316,946.47	0 0.00	0 0.00	0 0.00	24 2,316,946.47
60 Days	11 934,382.91	0 0.00	0 0.00	0 0.00	11 934,382.91
90 Days	7 319,363.92	1 102,988.90	0 0.00	0 0.00	8 422,352.82
120 Days	6 668,927.34	0 0.00	1 144,215.92	0 0.00	7 813,143.26
150 Days	4 150,998.02	1 119,782.72	1 190,978.15	0 0.00	6 461,758.89
180+ Days	2 70,667.25	1 148,303.27	1 334,565.76	0 0.00	4 553,536.28
Totals	54 4,461,285.91	5 536,447.30	3 669,759.83	0 0.00	62 5,667,493.04
0-29 Days		0.293686% 0.168632%	0.000000% 0.000000%	0.000000% 0.000000%	0.293686% 0.168632%
30 Days	3.524229% 2.362613%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	3.524229% 2.362613%
60 Days	1.615272% 0.952799%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	1.615272% 0.952799%
90 Days	1.027900% 0.325658%	0.146843% 0.105019%	0.000000% 0.000000%	0.000000% 0.000000%	1.174743% 0.430677%
120 Days	0.881057% 0.682112%	0.000000% 0.000000%	0.146843% 0.147058%	0.000000% 0.000000%	1.027900% 0.829170%
150 Days	0.587372% 0.153974%	0.146843% 0.122144%	0.146843% 0.194742%	0.000000% 0.000000%	0.881057% 0.470860%
180+ Days	0.293686% 0.072060%	0.146843% 0.151226%	0.146843% 0.341160%	0.000000% 0.000000%	0.587372% 0.564446%
Totals	7.929515% 4.549216%	0.734214% 0.547020%	0.440529% 0.682961%	0.000000% 0.000000%	9.104258% 5.779197%

<CAPTION>	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<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	1 171,767.93	1 171,767.93	0 0.00	0 0.00	1 171,767.93
30 Days	97 20,310,503.05	0 0.00	0 0.00	0 0.00	97 20,310,503.05
60 Days	40 8,563,788.84	1 53,431.65	0 0.00	0 0.00	41 8,617,220.49
90 Days	26 6,456,347.82	0 0.00	9 2,213,323.06	0 0.00	35 8,669,670.88
120 Days	11 2,339,223.78	1 389,838.47	19 4,197,892.47	0 0.00	31 6,926,954.72
150 Days	3 513,422.31	0 0.00	16 3,499,144.99	0 0.00	19 4,012,567.30
180+ Days	2 357,460.26	2 280,268.56	27 6,014,354.33	11 3,038,451.78	42 9,690,534.93
Totals	179 38,540,746.06	5 895,306.61	71 15,924,714.85	11 3,038,451.78	266 58,399,219.30

0-29 Days		0.070274% 0.057061%	0.000000% 0.000000%	0.000000% 0.000000%	0.070274% 0.057061%
30 Days	6.816585% 6.747131%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	6.816585% 6.747131%
60 Days	2.810963% 2.844883%	0.070274% 0.017750%	0.000000% 0.000000%	0.000000% 0.000000%	2.881237% 2.862633%
90 Days	1.827126% 2.144793%	0.000000% 0.000000%	0.632467% 0.735264%	0.000000% 0.000000%	2.459592% 2.880057%
120 Days	0.773015% 0.777088%	0.070274% 0.129504%	1.335207% 1.394536%	0.000000% 0.000000%	2.178496% 2.301128%
150 Days	0.210822% 0.170558%	0.000000% 0.000000%	1.124385% 1.162413%	0.000000% 0.000000%	1.335207% 1.332971%
180+ Days	0.140548% 0.118748%	0.140548% 0.093105%	1.897400% 1.997963%	0.773015% 1.009371%	2.951511% 3.219187%
Totals	12.579058% 12.803201%	0.351370% 0.297420%	4.989459% 5.290176%	0.773015% 1.009371%	18.692902% 19.400168%

<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 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	1 640,905.91	1 640,905.91	0 0.00	0 0.00	1 640,905.91
30 Days	30 4,356,984.93	0 0.00	0 0.00	0 0.00	30 4,356,984.93
60 Days	18 1,445,848.86	0 0.00	0 0.00	0 0.00	18 1,445,848.86
90 Days	14 1,731,960.68	1 51,085.10	0 0.00	0 0.00	15 1,783,045.78
120 Days	13 935,653.82	0 0.00	1 151,537.62	0 0.00	14 1,087,191.44
150 Days	11 1,000,641.07	0 0.00	0 0.00	0 0.00	11 1,000,641.07
180+ Days	33 3,655,030.08	3 130,927.23	2 880,845.74	1 208,195.28	39 4,874,998.33

Totals	119 13,126,119.44	5 822,918.24	3 1,032,383.36	1 208,195.28	128 15,189,616.32
0-29 Days		0.143472% 0.522551%	0.000000% 0.000000%	0.000000% 0.000000%	0.143472% 0.522551%
30 Days	4.304161% 3.552385%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	4.304161% 3.552385%
60 Days	2.582496% 1.178846%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	2.582496% 1.178846%
90 Days	2.008608% 1.412121%	0.143472% 0.041651%	0.000000% 0.000000%	0.000000% 0.000000%	2.152080% 1.453773%
120 Days	1.865136% 0.762868%	0.000000% 0.000000%	0.143472% 0.123553%	0.000000% 0.000000%	2.008608% 0.886421%
150 Days	1.578192% 0.815854%	0.000000% 0.000000%	0.000000% 0.000000%	0.000000% 0.000000%	1.578192% 0.815854%
180+ Days	4.734577% 2.980060%	0.430416% 0.106749%	0.286944% 0.718181%	0.143472% 0.169748%	5.595409% 3.974738%
Totals	17.073171% 10.702133%	0.717360% 0.670951%	0.430416% 0.841734%	0.143472% 0.169748%	18.364419% 12.384567%

<CAPTION>	DELINQUENT	BANKRUPTCY	FORECLOSURE	REO	Total
<s>	<c>	<c>	<c>	<c>	<c>
Group 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	1 325,471.84	1 325,471.84	0 0.00	0 0.00	1 325,471.84
30 Days	73 22,916,436.33	1 655,535.03	0 0.00	0 0.00	74 23,571,971.36
60 Days	39 13,100,689.24	1 373,181.17	1 451,330.65	0 0.00	41 13,925,201.06
90 Days	19 7,034,993.81	0 0.00	5 1,621,259.41	1 484,500.00	25 9,140,753.22
120 Days	5 1,331,926.75	0 0.00	15 5,251,314.74	0 0.00	20 6,583,241.49
150 Days	3 964,935.35	0 0.00	26 11,404,812.92	0 0.00	29 12,369,748.27
180+ Days	1 431,725.17	4 947,665.87	38 15,909,247.71	13 5,342,156.98	56 22,630,795.73
Totals	140 45,780,706.65	7 2,301,853.91	85 34,637,965.43	14 5,826,656.98	246 88,547,182.97
0-29 Days		0.093545% 0.091773%	0.000000% 0.000000%	0.000000% 0.000000%	0.093545% 0.091773%
30 Days	6.828812% 6.461753%	0.093545% 0.184841%	0.000000% 0.000000%	0.000000% 0.000000%	6.922357% 6.646594%
60 Days	3.648269% 3.694004%	0.093545% 0.105226%	0.093545% 0.127262%	0.000000% 0.000000%	3.835360% 3.926492%
90 Days	1.777362% 1.983659%	0.000000% 0.000000%	0.467727% 0.457147%	0.093545% 0.136615%	2.338634% 2.577420%
120 Days	0.467727% 0.375564%	0.000000% 0.000000%	1.403181% 1.480714%	0.000000% 0.000000%	1.870907% 1.856278%
150 Days	0.280636% 0.272083%	0.000000% 0.000000%	2.432180% 3.215818%	0.000000% 0.000000%	2.712816% 3.487901%
180+ Days	0.093545% 0.121734%	0.374181% 0.267214%	3.554724% 4.485934%	1.216090% 1.506329%	5.238541% 6.381210%
Totals	13.096352% 12.908796%	0.654818% 0.649054%	7.951356% 9.766875%	1.309635% 1.642944%	23.012161% 24.967669%

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

Summary					Group 1				
Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)			
180 -	209	57	14,133,949.88	1.613	2	195,420.16	0.199		
210 -	239	46	14,210,958.01	1.622	1	334,565.76	0.341		
240 -	269	32	8,026,541.26	0.916	0	0.00	0.000		
270 -	299	5	664,816.12	0.076	1	23,550.36	0.024		
300 -	329	1	713,600.00	0.081	0	0.00	0.000		
Total		141	37,749,865.27	4.308	4	553,536.28	0.564		

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180+ Delinquency Summary (continued)

Group 2				Group 3			
Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	
180 -	209	21	4,878,525.09	1.621	16	1,797,608.11	1.466
210 -	239	10	2,354,252.76	0.782	14	2,211,951.07	1.803
240 -	269	10	2,387,458.16	0.793	7	694,472.31	0.566
270 -	299	1	70,298.92	0.023	2	170,966.84	0.139
300 -	329	0	0.00	0.000	0	0.00	0.000
Total		42	9,690,534.93	3.219	39	4,874,998.33	3.974

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180+ Delinquency Summary (continued)

Group 4				
Days Delinquent	Number of Loans	Outstanding Actual Balance (\$)	Percentage of Balance (%)	
180 -	209	18	7,262,396.52	2.048
210 -	239	21	9,310,188.42	2.625
240 -	269	15	4,944,610.79	1.394
270 -	299	1	400,000.00	0.113
300 -	329	1	713,600.00	0.201
Total		56	22,630,795.73	6.381

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

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Summary	12 Month REO History*
New REO Loans	Month REO Percentage
Loans in REO	19
Original Principal Balance	6,778,950.00
Current Actual Balance	6,774,828.19
Current REO Total	26
Loans in REO	26



Original Principal Balance	9,078,800.00
Current Actual Balance	9,073,304.04

Jun-07	0.000%
Jul-07	0.000%
Aug-07	0.000%
Sep-07	0.108%
Oct-07	0.259%
Nov-07	1.035%

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

Group 1 - No REO Information to report this period.

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Group 2		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	8	Dec-06	0.000%
Original Principal Balance	2,249,100.00	Jan-07	0.000%
Current Actual Balance	2,247,664.39	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	11	May-07	0.000%
Original Principal Balance	3,040,200.00	Jun-07	0.000%
Current Actual Balance	3,038,451.78	Jul-07	0.000%
		Aug-07	0.000%
		Sep-07	0.130%
		Oct-07	0.259%
		Nov-07	1.009%

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

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Group 3		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	208,250.00	Jan-07	0.000%
Current Actual Balance	208,195.28	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	208,250.00	Jun-07	0.000%
Current Actual Balance	208,195.28	Jul-07	0.000%
		Aug-07	0.000%
		Sep-07	0.000%
		Oct-07	0.000%
		Nov-07	0.170%

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

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Group 4		12 Month REO History*	
New REO Loans		Month	REO Percentage
<s>	<c>	<s>	<c>
Loans in REO	10	Dec-06	0.000%
Original Principal Balance	4,321,600.00	Jan-07	0.000%
Current Actual Balance	4,318,968.52	Feb-07	0.000%
		Mar-07	0.000%
Current REO Total		Apr-07	0.000%
Loans in REO	14	May-07	0.000%
Original Principal Balance	5,830,350.00	Jun-07	0.000%
Current Actual Balance	5,826,656.98	Jul-07	0.000%
		Aug-07	0.000%
		Sep-07	0.155%
		Oct-07	0.423%
		Nov-07	1.643%

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

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

<s>	Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance
<c>	<c>	<c>	<c>	<c>	<c>	<c>	<c>
Group 2	0006088999	Nov-2007	01-Dec-2006	MN	90.00	243,000.00	
Group 2	0006089053	Nov-2007	01-Dec-2006	CA	88.93	204,100.00	
Group 2	0006089067	Sep-2007	01-Dec-2006	VA	80.00	297,600.00	
Group 2	0006089352	Sep-2007	01-Dec-2006	VA	80.00	104,000.00	
Group 2	0006092966	Oct-2007	01-Dec-2006	CA	95.00	389,500.00	
Group 2	0006093124	Nov-2007	01-Dec-2006	RI	80.00	192,000.00	
Group 2	0006093454	Nov-2007	01-Dec-2006	CA	80.00	412,000.00	
Group 2	0006095652	Nov-2007	01-Jan-2007	CA	80.00	264,000.00	
Group 2	0006095738	Nov-2007	01-Jan-2007	MD	90.00	414,000.00	
Group 2	0006095896	Nov-2007	01-Nov-2006	FL	75.58	325,000.00	
Group 2	0006096100	Nov-2007	01-Dec-2006	NJ	82.98	195,000.00	
Group 3	0006095587	Nov-2007	01-Jan-2007	NV	85.00	208,250.00	
Group 4	0006088788	Sep-2007	01-Nov-2006	VA	90.00	558,000.00	
Group 4	0006089062	Nov-2007	01-Dec-2006	CA	80.00	320,000.00	
Group 4	0006089164	Nov-2007	01-Dec-2006	FL	85.00	484,500.00	
Group 4	0006092640	Oct-2007	01-Nov-2006	CA	85.00	348,500.00	
Group 4	0006092696	Oct-2007	01-Nov-2006	CA	70.00	455,000.00	
Group 4	0006092722	Nov-2007	01-Dec-2006	CA	85.00	637,500.00	
Group 4	0006092973	Nov-2007	01-Dec-2006	CA	80.00	408,000.00	
Group 4	0006093687	Nov-2007	01-Dec-2006	CA	78.76	760,000.00	
Group 4	0006094463	Nov-2007	01-Jan-2007	CA	80.00	308,000.00	
Group 4	0006094621	Nov-2007	01-Jan-2007	FL	90.00	154,800.00	
Group 4	0006094863	Nov-2007	01-Dec-2006	CA	80.00	196,800.00	
Group 4	0006095157	Nov-2007	01-Jan-2007	CA	80.00	560,000.00	
Group 4	0006095350	Oct-2007	01-Jan-2007	RI	95.00	147,250.00	
Group 4	0006096160	Nov-2007	01-Dec-2006	MD	80.00	492,000.00	

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

<s>	Group	Loan Number	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
<c>	<c>	<c>	<c>	<c>	<c>	<c>	<c>
Group 2	0006088999	242,434.64	01-Mar-2007	6	8.750%	13,305.80	
Group 2	0006089053	204,042.49	01-Feb-2007	7	8.800%	12,696.75	
Group 2	0006089067	297,445.35	01-Mar-2007	6	7.950%	14,766.20	
Group 2	0006089352	103,842.04	01-Feb-2007	7	9.400%	6,917.31	
Group 2	0006092966	389,500.00	01-Jan-2007	8	6.600%	17,819.64	
Group 2	0006093124	191,907.58	01-Mar-2007	6	8.200%	9,847.07	
Group 2	0006093454	412,000.00	01-Feb-2007	7	8.170%	23,700.24	
Group 2	0006095652	263,945.91	01-Feb-2007	7	8.550%	15,929.03	
Group 2	0006095738	413,950.52	01-Jan-2007	8	8.140%	23,704.83	
Group 2	0006095896	324,792.33	01-Mar-2007	6	8.000%	16,232.12	
Group 2	0006096100	194,590.92	01-Mar-2007	6	9.250%	11,329.52	
Group 3	0006095587	208,195.28	01-Feb-2007	7	7.900%	11,548.61	
Group 4	0006088788	557,722.02	01-Mar-2007	6	8.650%	30,291.95	
Group 4	0006089062	319,817.42	01-Mar-2007	6	7.700%	15,343.32	
Group 4	0006089164	484,500.00	01-Jun-2007	3	7.800%	14,736.85	
Group 4	0006092640	347,813.38	01-Feb-2007	7	9.550%	23,559.40	
Group 4	0006092696	454,915.67	01-Jan-2007	8	9.850%	31,890.72	
Group 4	0006092722	636,590.90	01-Feb-2007	7	9.700%	43,838.16	
Group 4	0006092973	408,000.00	01-Jan-2007	8	6.550%	18,513.00	
Group 4	0006093687	759,642.49	01-Feb-2007	7	7.450%	39,570.94	
Group 4	0006094463	307,964.71	01-Jan-2007	8	8.250%	17,889.95	
Group 4	0006094621	154,638.88	01-Feb-2007	7	9.250%	10,126.42	
Group 4	0006094863	196,702.19	01-Jan-2007	8	8.500%	11,787.02	
Group 4	0006095157	559,339.79	01-Feb-2007	7	8.650%	34,106.66	
Group 4	0006095350	147,237.39	01-Jan-2007	8	9.000%	9,382.26	
Group 4	0006096160	491,772.14	01-Mar-2007	6	8.250%	25,397.59	

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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

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Summary	12 Month Foreclosure History*
New Foreclosure Loans	Month Foreclosure Percentage
<s>	<c>

Loans in Foreclosure	37
Original Principal Balance	10,266,500.00
Current Actual Balance	10,246,187.00
Current Foreclosure Total	
Loans in Foreclosure	162
Original Principal Balance	52,337,740.00
Current Actual Balance	52,264,823.47

Dec-06	0.000%
Jan-07	0.000%
Feb-07	0.000%
Mar-07	0.000%
Apr-07	0.000%
May-07	0.505%
Jun-07	1.140%
Jul-07	2.972%
Aug-07	3.836%
Sep-07	4.868%
Oct-07	5.986%
Nov-07	5.964%

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

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Group 1	
New Foreclosure Loans	
<s>	<c>
Loans in Foreclosure	1
Original Principal Balance	144,400.00
Current Actual Balance	144,215.92
Current Foreclosure Total	
Loans in Foreclosure	3
Original Principal Balance	670,650.00
Current Actual Balance	669,759.83

12 Month Foreclosure History*	
Month	Foreclosure Percentage
<s>	<c>
Dec-06	0.000%
Jan-07	0.000%
Feb-07	0.000%
Mar-07	0.000%
Apr-07	0.000%
May-07	0.023%
Jun-07	0.085%
Jul-07	0.419%
Aug-07	0.997%
Sep-07	1.193%
Oct-07	1.073%
Nov-07	0.683%

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

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Group 2	
New Foreclosure Loans	
<s>	<c>
Loans in Foreclosure	19
Original Principal Balance	4,344,790.00
Current Actual Balance	4,335,651.81
Current Foreclosure Total	
Loans in Foreclosure	71
Original Principal Balance	15,949,616.00
Current Actual Balance	15,924,714.85

12 Month Foreclosure History*	
Month	Foreclosure Percentage
<s>	<c>
Dec-06	0.000%
Jan-07	0.000%
Feb-07	0.000%
Mar-07	0.000%
Apr-07	0.000%
May-07	0.094%
Jun-07	0.585%
Jul-07	1.960%
Aug-07	3.089%
Sep-07	3.938%
Oct-07	4.933%
Nov-07	5.290%

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

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Group 3	
New Foreclosure Loans	
<s>	<c>
Loans in Foreclosure	0
Original Principal Balance	0.00
Current Actual Balance	0.00
Current Foreclosure Total	
Loans in Foreclosure	3
Original Principal Balance	1,034,638.00
Current Actual Balance	1,032,383.36

12 Month Foreclosure History*	
Month	Foreclosure Percentage
<s>	<c>
Dec-06	0.000%
Jan-07	0.000%
Feb-07	0.000%
Mar-07	0.000%
Apr-07	0.000%
May-07	0.367%
Jun-07	0.502%
Jul-07	0.829%
Aug-07	0.875%
Sep-07	0.877%
Oct-07	1.000%
Nov-07	0.842%

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

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Group 4 New Foreclosure Loans		12 Month Foreclosure History*	
<s>	<c>	Month	Foreclosure Percentage
Loans in Foreclosure	17	Dec-06	0.000%
Original Principal Balance	5,777,310.00	Jan-07	0.000%
Current Actual Balance	5,766,319.27	Feb-07	0.000%
		Mar-07	0.000%
		Apr-07	0.000%
		May-07	1.039%
		Jun-07	2.122%
		Jul-07	5.276%
		Aug-07	6.278%
		Sep-07	8.057%
		Oct-07	9.990%
		Nov-07	9.767%

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance
Group 1	0006088718	Sep-2007	01-Dec-2006	FL	85.00	191,250.00
Group 1	0006089296	Nov-2007	01-Dec-2006	FL	95.00	144,400.00
Group 1	0006093529	Jul-2007	01-Dec-2006	NJ	78.82	335,000.00
Group 2	0005764444	Sep-2007	01-Oct-2006	IN	90.00	111,600.00
Group 2	0005764701	Sep-2007	01-Aug-2006	OH	71.84	219,100.00
Group 2	0005928646	Jul-2007	01-Sep-2006	MI	80.00	70,400.00
Group 2	0006088700	Jul-2007	01-Oct-2006	CA	89.57	515,000.00
Group 2	0006088824	Aug-2007	01-Dec-2006	FL	70.00	115,500.00
Group 2	0006088839	Nov-2007	01-Dec-2006	MD	94.86	332,000.00
Group 2	0006088853	Oct-2007	01-Dec-2006	OK	85.00	144,500.00
Group 2	0006088915	Oct-2007	01-Dec-2006	CA	94.88	389,000.00
Group 2	0006088997	Nov-2007	01-Dec-2006	NJ	90.00	256,500.00
Group 2	0006089101	Sep-2007	01-Dec-2006	VA	75.00	155,250.00
Group 2	0006089464	Aug-2007	01-Dec-2006	TX	79.81	257,000.00
Group 2	0006089475	Jun-2007	01-Nov-2006	FL	65.00	289,900.00
Group 2	0006089539	Sep-2007	01-Dec-2006	MD	100.00	402,000.00
Group 2	0006089592	Aug-2007	01-Oct-2006	CA	80.00	328,000.00
Group 2	0006092389	Jun-2007	01-Sep-2006	MN	76.00	228,000.00
Group 2	0006092448	Oct-2007	01-Oct-2006	CA	85.00	210,800.00
Group 2	0006092674	Sep-2007	01-Dec-2006	FL	80.00	208,000.00
Group 2	0006092683	Oct-2007	01-Dec-2006	NY	80.00	464,000.00
Group 2	0006093562	Nov-2007	01-Dec-2006	IL	80.00	160,000.00
Group 2	0006093578	Nov-2007	01-Jan-2007	VA	50.27	113,100.00
Group 2	0006093625	Jul-2007	01-Dec-2006	FL	90.00	180,000.00
Group 2	0006093652	Oct-2007	01-Dec-2006	CA	79.27	413,000.00
Group 2	0006093746	Nov-2007	01-Dec-2006	GA	80.00	232,000.00
Group 2	0006093769	Aug-2007	01-Dec-2006	FL	59.58	107,250.00
Group 2	0006093780	Nov-2007	01-Jan-2007	CA	75.00	274,500.00
Group 2	0006093802	Sep-2007	01-Dec-2006	CO	80.00	168,000.00
Group 2	0006093806	Nov-2007	01-Dec-2006	IL	80.00	204,800.00
Group 2	0006093999	Sep-2007	01-Dec-2006	CA	80.00	268,000.00
Group 2	0006094095	Jul-2007	01-Dec-2006	FL	90.00	180,000.00
Group 2	0006094143	Sep-2007	01-Jan-2007	MD	80.00	172,000.00
Group 2	0006094147	Nov-2007	01-Jan-2007	MO	80.00	76,000.00
Group 2	0006094187	Oct-2007	01-Dec-2006	NC	100.00	70,000.00
Group 2	0006094192	Oct-2007	01-Dec-2006	NJ	80.00	211,200.00
Group 2	0006094242	Aug-2007	01-Jan-2007	OR	100.00	205,000.00
Group 2	0006094257	Jul-2007	01-Dec-2006	IN	90.00	58,500.00
Group 2	0006094285	Nov-2007	01-Jan-2007	VA	90.00	171,000.00
Group 2	0006094307	Nov-2007	01-Dec-2006	MO	90.00	63,000.00
Group 2	0006094309	Jul-2007	01-Jan-2007	IL	100.00	346,000.00
Group 2	0006094340	Oct-2007	01-Jan-2007	FL	85.00	146,200.00
Group 2	0006094382	Nov-2007	01-Dec-2006	CA	85.00	404,600.00
Group 2	0006094478	Jul-2007	01-Jan-2007	PA	70.00	87,430.00
Group 2	0006094523	Nov-2007	01-Dec-2006	FL	85.00	242,250.00
Group 2	0006094526	Oct-2007	01-Jan-2007	OH	80.00	56,800.00

Group 2	0006094605	Oct-2007	01-Dec-2006	MD	90.00	208,800.00
Group 2	0006094665	Nov-2007	01-Jan-2007	CA	85.00	399,500.00
Group 2	0006094760	Sep-2007	01-Dec-2006	WA	60.77	158,000.00
Group 2	0006094820	Nov-2007	01-Dec-2006	MD	80.00	400,000.00
Group 2	0006094850	Nov-2007	01-Jan-2007	GA	78.05	160,000.00
Group 2	0006094940	Sep-2007	01-Jan-2007	CA	80.00	336,000.00
Group 2	0006095051	Sep-2007	01-Dec-2006	IL	90.00	138,600.00
Group 2	0006095070	Nov-2007	01-Dec-2006	NJ	80.00	140,000.00
Group 2	0006095107	Aug-2007	01-Jan-2007	FL	80.00	412,800.00
Group 2	0006095184	Aug-2007	01-Dec-2006	TX	80.00	121,196.00
Group 2	0006095217	Oct-2007	01-Jan-2007	SC	90.00	355,500.00
Group 2	0006095309	Oct-2007	01-Jan-2007	CA	90.00	241,200.00
Group 2	0006095314	Aug-2007	01-Jan-2007	FL	80.00	292,000.00
Group 2	0006095327	Aug-2007	01-Jan-2007	FL	70.00	178,500.00
Group 2	0006095387	Nov-2007	01-Dec-2006	MD	80.00	271,040.00
Group 2	0006095405	Oct-2007	01-Jan-2007	CA	90.00	256,500.00
Group 2	0006095408	Oct-2007	01-Jan-2007	CA	90.00	249,300.00
Group 2	0006095409	Oct-2007	01-Jan-2007	CA	90.00	250,200.00
Group 2	0006095537	Nov-2007	01-Jan-2007	CT	90.00	198,000.00
Group 2	0006095597	Oct-2007	01-Jan-2007	FL	86.96	200,000.00
Group 2	0006095735	Jul-2007	01-Jan-2007	MD	90.00	414,000.00
Group 2	0006095780	Oct-2007	01-Jul-2006	FL	70.00	192,500.00
Group 2	0006095865	Jul-2007	01-Dec-2006	MI	80.00	86,400.00
Group 2	0006095887	Nov-2007	01-Oct-2006	FL	85.00	246,500.00
Group 2	0006095930	May-2007	01-Dec-2006	KY	80.00	94,400.00
Group 2	0006095999	Jul-2007	01-Dec-2006	FL	90.00	234,000.00
Group 2	0006096123	Oct-2007	01-Dec-2006	NY	60.00	195,000.00
Group 2	0006096182	Oct-2007	01-Dec-2006	GA	85.00	212,500.00
Group 3	0006088851	Oct-2007	01-Dec-2006	CA	80.00	152,000.00
Group 3	0006095049	Aug-2007	01-Jan-2007	FL	80.00	238,638.00
Group 3	0006095802	Jun-2007	01-Dec-2006	TX	80.00	644,000.00
Group 4	0005764592	May-2007	01-Nov-2006	NY	85.00	527,000.00
Group 4	0006088674	Sep-2007	01-Apr-2006	CA	80.00	640,000.00
Group 4	0006088769	Oct-2007	01-Nov-2006	NY	90.00	450,000.00
Group 4	0006088777	Oct-2007	01-Dec-2006	CA	80.00	452,000.00
Group 4	0006088870	Sep-2007	01-Dec-2006	CA	80.00	624,000.00
Group 4	0006088906	Sep-2007	01-Dec-2006	CA	80.00	615,200.00
Group 4	0006088934	Aug-2007	01-Dec-2006	FL	80.00	440,000.00
Group 4	0006088957	Sep-2007	01-Dec-2006	MD	80.00	344,000.00
Group 4	0006089060	Jun-2007	01-Dec-2006	CA	80.00	343,200.00
Group 4	0006089196	Jul-2007	01-Dec-2006	CA	80.00	890,946.00
Group 4	0006089203	Sep-2007	01-Dec-2006	NY	80.00	360,000.00
Group 4	0006089265	May-2007	01-Jan-2007	NY	80.00	400,000.00
Group 4	0006089324	May-2007	01-Dec-2006	CA	80.00	600,000.00
Group 4	0006089404	Oct-2007	01-Dec-2006	CA	80.00	444,000.00
Group 4	0006089450	Nov-2007	01-Nov-2006	MD	80.00	504,000.00
Group 4	0006089478	Jul-2007	01-Oct-2006	FL	70.00	229,250.00
Group 4	0006089487	Oct-2007	01-Nov-2006	NJ	89.55	600,000.00
Group 4	0006089584	Oct-2007	01-Nov-2006	FL	80.00	599,999.00
Group 4	0006089635	Sep-2007	01-Dec-2006	NJ	80.00	408,000.00
Group 4	0006092376	Jul-2007	01-Aug-2006	CA	80.00	394,400.00
Group 4	0006092410	Nov-2007	01-Oct-2006	CA	85.00	395,250.00
Group 4	0006092511	Oct-2007	01-Nov-2006	IL	74.85	381,750.00
Group 4	0006092579	Oct-2007	01-Nov-2006	CA	90.00	409,500.00
Group 4	0006092615	May-2007	01-Dec-2006	IL	80.00	452,000.00
Group 4	0006092637	Jul-2007	01-Nov-2006	MN	80.00	124,800.00
Group 4	0006092654	Nov-2007	01-Nov-2006	CT	75.00	174,000.00
Group 4	0006092677	Oct-2007	01-Dec-2006	NY	85.00	463,250.00
Group 4	0006092681	Aug-2007	01-Dec-2006	CA	80.00	280,000.00
Group 4	0006092690	Aug-2007	01-Dec-2006	CA	90.00	346,500.00
Group 4	0006092736	Oct-2007	01-Dec-2006	UT	70.00	336,000.00
Group 4	0006092750	Jul-2007	01-Dec-2006	FL	90.00	675,000.00
Group 4	0006092751	Sep-2007	01-Nov-2006	CA	90.00	585,000.00
Group 4	0006092774	Nov-2007	01-Dec-2006	CA	80.00	291,084.00
Group 4	0006092821	Oct-2007	01-Jan-2007	CO	80.00	100,400.00
Group 4	0006092843	Jul-2007	01-Dec-2006	NY	80.00	620,000.00
Group 4	0006092847	Nov-2007	01-Jan-2007	IL	80.00	268,000.00
Group 4	0006092865	Jul-2007	01-Dec-2006	FL	90.00	432,000.00
Group 4	0006092878	Sep-2007	01-Dec-2006	CA	80.00	528,000.00
Group 4	0006092937	Nov-2007	01-Dec-2006	CA	90.00	108,000.00
Group 4	0006092940	Sep-2007	01-Dec-2006	CA	95.00	407,550.00
Group 4	0006093105	Oct-2007	01-Jan-2007	FL	80.00	476,000.00
Group 4	0006093213	Sep-2007	01-Dec-2006	FL	80.00	319,200.00
Group 4	0006093328	Jul-2007	01-Jan-2007	NY	80.00	373,120.00
Group 4	0006093509	Jul-2007	01-Dec-2006	AZ	85.00	124,401.00
Group 4	0006093626	Oct-2007	01-Dec-2006	CA	80.00	468,000.00
Group 4	0006093630	Sep-2007	01-Dec-2006	CA	80.00	336,000.00
Group 4	0006093738	Jun-2007	01-Jan-2007	FL	90.00	274,500.00
Group 4	0006093756	Jul-2007	01-Dec-2006	NY	80.00	648,000.00
Group 4	0006093772	Sep-2007	01-Dec-2006	CA	70.00	497,000.00
Group 4	0006093880	Oct-2007	01-Dec-2006	WI	90.00	720,000.00
Group 4	0006093887	Nov-2007	01-Dec-2006	NC	80.00	146,556.00
Group 4	0006094089	May-2007	01-Dec-2006	HI	80.00	713,600.00
Group 4	0006094123	Sep-2007	01-Jan-2007	FL	80.00	140,800.00

Group 4	0006094218	Oct-2007	01-Dec-2006	TX	90.00	549,000.00
Group 4	0006094359	Oct-2007	01-Jan-2007	NJ	80.00	528,000.00
Group 4	0006094453	Jun-2007	01-Dec-2006	FL	80.00	440,000.00
Group 4	0006094537	Nov-2007	01-Jan-2007	FL	80.00	280,000.00
Group 4	0006094565	Oct-2007	01-Dec-2006	CA	80.00	268,000.00
Group 4	0006094678	Nov-2007	01-Jan-2007	NY	80.00	596,000.00
Group 4	0006094719	Nov-2007	01-Jan-2007	AZ	40.00	64,000.00
Group 4	0006094720	Nov-2007	01-Dec-2006	UT	80.00	492,000.00
Group 4	0006094847	Sep-2007	01-Jan-2007	NY	80.00	388,000.00
Group 4	0006094874	Sep-2007	01-Dec-2006	FL	75.00	108,000.00
Group 4	0006095093	Oct-2007	01-Jan-2007	NJ	80.00	204,160.00
Group 4	0006095095	Nov-2007	01-Dec-2006	CA	80.00	303,920.00
Group 4	0006095165	Sep-2007	01-Jan-2007	CA	80.00	436,000.00
Group 4	0006095182	Jun-2007	01-Jan-2007	FL	80.00	153,600.00
Group 4	0006095222	Nov-2007	01-Jan-2007	CA	80.00	624,000.00
Group 4	0006095224	Aug-2007	01-Jan-2007	CA	80.00	656,000.00
Group 4	0006095228	Oct-2007	01-Jan-2007	CA	80.00	272,000.00
Group 4	0006095238	Nov-2007	01-Dec-2006	FL	80.00	256,000.00
Group 4	0006095355	Jul-2007	01-Jan-2007	WI	90.00	123,300.00
Group 4	0006095390	Oct-2007	01-Jan-2007	CA	80.00	512,000.00
Group 4	0006095756	Aug-2007	01-Dec-2006	IL	95.00	323,000.00
Group 4	0006095851	Aug-2007	01-Oct-2006	FL	95.00	503,500.00
Group 4	0006095888	Aug-2007	01-Nov-2006	GA	100.00	315,000.00
Group 4	0006095908	Nov-2007	01-Nov-2006	FL	80.00	248,000.00
Group 4	0006095912	Nov-2007	01-Nov-2006	GA	80.00	580,000.00
Group 4	0006095927	Jul-2007	01-Nov-2006	FL	89.87	315,000.00
Group 4	0006095962	Jul-2007	01-Dec-2006	AZ	80.00	658,400.00
Group 4	0006095975	Oct-2007	01-Dec-2006	NY	80.00	440,000.00
Group 4	0006096019	Jul-2007	01-Jan-2007	MD	90.00	315,000.00
Group 4	0006096067	Nov-2007	01-Dec-2006	FL	95.00	446,500.00
Group 4	0006096216	Oct-2007	01-Oct-2006	FL	80.00	244,000.00
Group 4	0006096231	Sep-2007	01-Nov-2006	NY	80.00	559,200.00

</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
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1	0006088718	190,978.15	01-Apr-2007	5	9.550%	10,079.60
Group 1	0006089296	144,215.92	01-May-2007	4	8.000%	5,406.26
Group 1	0006093529	334,565.76	01-Feb-2007	7	10.150%	24,170.73
Group 2	0005764444	111,536.10	01-Apr-2007	5	8.900%	5,463.56
Group 2	0005764701	218,179.42	01-Feb-2007	7	8.650%	13,302.57
Group 2	0005928646	70,298.92	01-Dec-2006	9	10.990%	5,518.33
Group 2	0006088700	514,722.92	01-Feb-2007	7	8.450%	30,676.65
Group 2	0006088824	115,348.58	01-Mar-2007	6	11.450%	8,410.34
Group 2	0006088839	330,619.25	01-Jun-2007	3	8.700%	11,282.19
Group 2	0006088853	144,022.42	01-May-2007	4	9.050%	6,148.13
Group 2	0006088915	388,699.66	01-May-2007	4	7.990%	14,551.95
Group 2	0006088997	255,233.48	01-Jun-2007	3	7.850%	7,805.08
Group 2	0006089101	154,857.99	01-Apr-2007	5	9.450%	8,072.16
Group 2	0006089464	256,228.34	01-Mar-2007	6	7.490%	11,907.88
Group 2	0006089475	289,090.80	01-Jun-2007	3	11.250%	12,939.33
Group 2	0006089539	401,799.74	01-Apr-2007	5	8.650%	19,096.31
Group 2	0006089592	327,683.87	01-Mar-2007	6	7.400%	15,064.70
Group 2	0006092389	227,713.72	01-Jan-2007	8	8.500%	13,644.94
Group 2	0006092448	210,000.71	01-Apr-2007	5	9.150%	10,578.25
Group 2	0006092674	207,845.47	01-Apr-2007	5	7.600%	8,604.30
Group 2	0006092683	463,636.31	01-May-2007	4	7.950%	17,264.63
Group 2	0006093562	159,863.19	01-May-2007	4	7.720%	5,768.93
Group 2	0006093578	112,978.41	01-Apr-2007	5	12.350%	7,803.07
Group 2	0006093625	179,837.42	01-Feb-2007	7	7.850%	9,900.81
Group 2	0006093652	413,000.00	01-May-2007	4	6.950%	13,319.28
Group 2	0006093746	231,766.12	01-Jun-2007	3	7.700%	6,950.92
Group 2	0006093769	107,088.07	01-Mar-2007	6	10.800%	7,343.24
Group 2	0006093780	274,274.87	01-Jun-2007	3	8.780%	9,460.58
Group 2	0006093802	167,998.88	01-Apr-2007	5	7.500%	6,859.93
Group 2	0006093806	203,846.20	01-Jun-2007	3	8.150%	6,488.63
Group 2	0006093999	267,899.98	01-Mar-2007	6	8.810%	14,836.67
Group 2	0006094095	179,837.42	01-Feb-2007	7	7.850%	9,900.81
Group 2	0006094143	171,899.55	01-Mar-2007	6	9.350%	10,134.97
Group 2	0006094147	75,837.88	01-May-2007	4	10.250%	3,692.99
Group 2	0006094187	69,855.49	01-Apr-2007	5	10.400%	4,028.96
Group 2	0006094192	211,200.00	01-May-2007	4	8.200%	8,131.20
Group 2	0006094242	204,921.95	01-Mar-2007	6	8.000%	10,241.43
Group 2	0006094257	58,447.47	01-Jan-2007	8	9.950%	4,136.08
Group 2	0006094285	170,652.35	01-Apr-2007	5	9.400%	8,845.71
Group 2	0006094307	62,785.22	01-May-2007	4	8.900%	2,633.08
Group 2	0006094309	345,979.63	01-Jan-2007	8	9.950%	24,513.86

Group 2	0006094340	146,010.98	01-May-2007	4	8.400%	5,763.58
Group 2	0006094382	404,134.66	01-Apr-2007	5	8.800%	19,552.85
Group 2	0006094478	87,376.86	01-Feb-2007	7	11.750%	7,363.11
Group 2	0006094523	242,097.09	01-May-2007	4	8.650%	9,862.96
Group 2	0006094526	56,707.29	01-May-2007	4	11.490%	3,113.59
Group 2	0006094605	208,667.58	01-May-2007	4	8.800%	8,657.58
Group 2	0006094665	399,344.43	01-Apr-2007	5	8.700%	19,096.23
Group 2	0006094760	157,962.90	01-Mar-2007	6	9.990%	9,991.65
Group 2	0006094820	398,879.53	01-Apr-2007	5	8.950%	19,627.13
Group 2	0006094850	159,938.75	01-Jun-2007	3	9.800%	6,196.81
Group 2	0006094940	335,813.22	01-Mar-2007	6	6.990%	14,519.87
Group 2	0006095051	138,514.76	01-Apr-2007	5	8.100%	6,138.48
Group 2	0006095070	139,408.03	01-Apr-2007	5	6.900%	5,190.94
Group 2	0006095107	412,617.17	01-Mar-2007	6	7.600%	19,520.18
Group 2	0006095184	120,850.53	01-Mar-2007	6	7.750%	5,826.08
Group 2	0006095217	354,862.55	01-Mar-2007	6	8.600%	19,121.25
Group 2	0006095309	240,320.36	01-May-2007	4	7.650%	8,575.29
Group 2	0006095314	291,955.67	01-Mar-2007	6	10.350%	19,168.25
Group 2	0006095327	178,341.80	01-Mar-2007	6	11.900%	13,539.39
Group 2	0006095387	270,672.35	01-Jun-2007	3	6.900%	7,215.05
Group 2	0006095405	255,564.58	01-May-2007	4	7.650%	9,119.24
Group 2	0006095408	248,390.82	01-May-2007	4	7.650%	8,863.26
Group 2	0006095409	249,287.58	01-May-2007	4	7.650%	8,895.26
Group 2	0006095537	197,881.24	01-Jun-2007	3	8.650%	6,718.33
Group 2	0006095597	199,562.62	01-Apr-2007	5	9.050%	9,936.30
Group 2	0006095735	413,950.52	01-Jan-2007	8	8.140%	23,704.83
Group 2	0006095780	191,741.63	01-May-2007	4	11.050%	10,104.37
Group 2	0006095865	86,313.66	01-Jan-2007	8	9.500%	5,811.60
Group 2	0006095887	245,438.76	01-May-2007	4	9.200%	10,661.50
Group 2	0006095930	94,281.63	01-Jan-2007	8	8.350%	5,532.90
Group 2	0006095999	233,940.56	01-Jan-2007	8	7.990%	13,133.03
Group 2	0006096123	194,621.12	01-May-2007	4	11.550%	10,743.70
Group 2	0006096182	211,775.82	01-Apr-2007	5	7.990%	9,233.25
Group 3	0006088851	151,537.62	01-May-2007	4	9.450%	6,772.36
Group 3	0006095049	238,538.09	01-Mar-2007	6	7.750%	11,523.56
Group 3	0006095802	642,307.65	01-Feb-2007	7	7.470%	33,473.80
Group 4	0005764592	526,014.90	01-Feb-2007	7	9.800%	36,618.08
Group 4	0006088674	638,057.30	01-Apr-2007	5	8.850%	31,055.43
Group 4	0006088769	449,757.91	01-Mar-2007	6	8.450%	23,827.88
Group 4	0006088777	451,330.65	01-Jul-2007	2	7.150%	10,001.75
Group 4	0006088870	623,637.55	01-Apr-2007	5	8.250%	28,183.46
Group 4	0006088906	613,204.83	01-Mar-2007	6	7.800%	29,766.22
Group 4	0006088934	438,655.07	01-Mar-2007	6	7.400%	20,122.48
Group 4	0006088957	342,770.25	01-Apr-2007	5	7.750%	14,464.17
Group 4	0006089060	343,094.71	01-Jan-2007	8	7.490%	17,972.57
Group 4	0006089196	890,534.54	01-Feb-2007	7	7.500%	46,723.61
Group 4	0006089203	359,727.49	01-Apr-2007	5	7.550%	14,786.87
Group 4	0006089265	400,000.00	01-Dec-2006	9	7.500%	20,904.70
Group 4	0006089324	599,813.16	01-Jan-2007	8	7.450%	31,240.30
Group 4	0006089404	443,242.35	01-May-2007	4	8.200%	17,052.69
Group 4	0006089450	502,246.25	01-Apr-2007	5	8.800%	24,273.00
Group 4	0006089478	228,888.63	01-Feb-2007	7	11.650%	19,115.37
Group 4	0006089487	599,646.85	01-Apr-2007	5	8.700%	28,674.34
Group 4	0006089584	597,801.60	01-Apr-2007	5	8.550%	28,018.25
Group 4	0006089635	406,914.74	01-Apr-2007	5	9.200%	20,616.68
Group 4	0006092376	394,016.65	01-Jan-2007	8	9.990%	28,020.21
Group 4	0006092410	394,047.69	01-Mar-2007	6	9.450%	23,467.82
Group 4	0006092511	380,658.26	01-Apr-2007	5	9.990%	21,042.59
Group 4	0006092579	409,280.55	01-Apr-2007	5	8.990%	20,264.07
Group 4	0006092615	451,928.09	01-Jan-2007	8	9.200%	29,476.19
Group 4	0006092637	124,632.62	01-Jan-2007	8	9.990%	8,850.08
Group 4	0006092654	173,497.73	01-May-2007	4	10.450%	8,622.17
Group 4	0006092677	463,006.72	01-May-2007	4	8.990%	19,650.18
Group 4	0006092681	279,791.87	01-Mar-2007	6	6.990%	12,097.58
Group 4	0006092690	346,348.50	01-Mar-2007	6	8.400%	18,233.81
Group 4	0006092736	335,882.19	01-Apr-2007	5	9.550%	17,727.92
Group 4	0006092750	674,844.54	01-Feb-2007	7	9.300%	44,525.59
Group 4	0006092751	584,771.58	01-Apr-2007	5	9.750%	31,546.88
Group 4	0006092774	290,887.16	01-Apr-2007	5	7.850%	12,466.57
Group 4	0006092821	100,030.18	01-May-2007	4	7.600%	3,544.33
Group 4	0006092843	618,954.96	01-Feb-2007	7	8.900%	38,903.53
Group 4	0006092847	267,898.32	01-May-2007	4	9.350%	11,852.16
Group 4	0006092865	431,088.58	01-Feb-2007	7	7.800%	23,533.70
Group 4	0006092878	527,693.01	01-Mar-2007	6	7.650%	25,140.21
Group 4	0006092937	107,885.22	01-Jan-2007	8	9.150%	6,980.28
Group 4	0006092940	407,389.19	01-Apr-2007	5	9.250%	20,788.71
Group 4	0006093105	475,937.66	01-Jan-2007	8	7.900%	26,396.83
Group 4	0006093213	318,567.42	01-Apr-2007	5	6.900%	11,878.63
Group 4	0006093328	373,071.13	01-Jan-2007	8	7.900%	20,691.55
Group 4	00060933509	124,229.15	01-Feb-2007	7	9.850%	8,694.94
Group 4	0006093626	467,290.24	01-May-2007	4	8.490%	18,656.04
Group 4	0006093630	334,833.04	01-Mar-2007	6	6.750%	13,907.75
Group 4	0006093738	274,152.30	01-Feb-2007	7	8.300%	15,996.14
Group 4	0006093756	647,788.26	01-Feb-2007	7	8.400%	38,364.22

Group 4	0006093772	496,822.23	01-Apr-2007	5	9.500%	26,077.36
Group 4	0006093880	717,008.66	01-Apr-2007	5	6.990%	27,074.96
Group 4	0006093887	146,473.04	01-May-2007	4	8.700%	6,003.84
Group 4	0006094089	713,600.00	01-Nov-2006	10	8.100%	40,639.81
Group 4	0006094123	140,729.63	01-Apr-2007	5	8.050%	6,195.58
Group 4	0006094218	548,124.28	01-Apr-2007	5	7.900%	23,650.52
Group 4	0006094359	527,575.70	01-May-2007	4	7.390%	18,167.48
Group 4	0006094453	439,823.66	01-Feb-2007	7	7.865%	24,281.40
Group 4	0006094537	279,025.64	01-Jun-2007	3	8.800%	9,638.05
Group 4	0006094565	267,659.60	01-May-2007	4	6.650%	8,226.06
Group 4	0006094678	595,581.52	01-May-2007	4	7.750%	21,582.02
Group 4	0006094719	63,949.92	01-Jun-2007	3	10.700%	2,717.14
Group 4	0006094720	491,429.65	01-May-2007	4	6.900%	15,717.93
Group 4	0006094847	387,761.33	01-Apr-2007	5	7.500%	15,826.08
Group 4	0006094874	107,786.00	01-Apr-2007	5	10.600%	6,342.52
Group 4	0006095093	204,079.26	01-Mar-2007	6	7.900%	10,063.14
Group 4	0006095095	303,920.00	01-May-2007	4	7.350%	10,409.28
Group 4	0006095165	435,185.49	01-Mar-2007	6	8.400%	22,868.30
Group 4	0006095182	153,538.01	01-Feb-2007	7	6.750%	7,191.17
Group 4	0006095222	623,483.59	01-Apr-2007	5	8.950%	30,723.80
Group 4	0006095224	656,000.00	01-Mar-2007	6	6.750%	27,333.36
Group 4	0006095228	271,656.93	01-Apr-2007	5	7.700%	11,398.48
Group 4	0006095238	255,773.82	01-Jun-2007	3	8.050%	8,044.12
Group 4	0006095355	123,193.90	01-Feb-2007	7	10.150%	8,900.28
Group 4	0006095390	512,000.00	01-May-2007	4	7.950%	19,072.02
Group 4	0006095756	322,335.68	01-Mar-2007	6	9.400%	19,089.97
Group 4	0006095851	502,898.31	01-Mar-2007	6	9.300%	29,481.89
Group 4	0006095888	314,768.60	01-Apr-2007	5	9.250%	16,062.23
Group 4	0006095908	247,709.69	01-May-2007	4	7.300%	8,418.49
Group 4	0006095912	576,348.74	01-Jun-2007	3	7.350%	16,423.19
Group 4	0006095927	314,289.42	01-Feb-2007	7	8.900%	19,753.85
Group 4	0006095962	658,196.93	01-Feb-2007	7	8.550%	39,721.80
Group 4	0006095975	439,815.69	01-Apr-2007	5	9.100%	22,058.34
Group 4	0006096019	314,900.03	01-Feb-2007	7	7.400%	16,285.48
Group 4	0006096067	446,161.29	01-Jun-2007	3	8.450%	14,775.77
Group 4	0006096216	244,000.00	01-May-2007	4	6.050%	6,771.00
Group 4	0006096231	558,617.60	01-Apr-2007	5	8.100%	24,746.53

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

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Summary		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	8	Dec-06	0.000%
Original Principal Balance	1,783,700.00	Jan-07	0.000%
Current Actual Balance	1,818,529.33	Feb-07	0.000%
		Mar-07	0.075%
Current Bankruptcy Total		Apr-07	0.075%
Loans in Bankruptcy	22	May-07	0.077%
Original Principal Balance	4,531,775.00	Jun-07	0.120%
Current Actual Balance	4,556,526.06	Jul-07	0.105%
		Aug-07	0.062%
		Sep-07	0.193%
		Oct-07	0.321%
		Nov-07	0.520%

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

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Group 1		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	1	Dec-06	0.000%
Original Principal Balance	43,000.00	Jan-07	0.000%
Current Actual Balance	42,837.66	Feb-07	0.000%
		Mar-07	0.119%
Current Bankruptcy Total		Apr-07	0.119%
Loans in Bankruptcy	5	May-07	0.122%
Original Principal Balance	537,855.00	Jun-07	0.270%
Current Actual Balance	536,447.30	Jul-07	0.271%
		Aug-07	0.149%
		Sep-07	0.376%
		Oct-07	0.497%
		Nov-07	0.547%



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Group 2		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	1	Dec-06	0.000%
Original Principal Balance	172,000.00	Jan-07	0.000%
Current Actual Balance	171,767.93	Feb-07	0.000%
		Mar-07	0.000%
Current Bankruptcy Total		Apr-07	0.000%
Loans in Bankruptcy	5	May-07	0.000%
Original Principal Balance	896,400.00	Jun-07	0.028%
Current Actual Balance	895,306.61	Jul-07	0.029%
		Aug-07	0.029%
		Sep-07	0.029%
		Oct-07	0.237%
		Nov-07	0.297%

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

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Group 3		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	2	Dec-06	0.000%
Original Principal Balance	91,200.00	Jan-07	0.000%
Current Actual Balance	91,048.23	Feb-07	0.000%
		Mar-07	0.091%
Current Bankruptcy Total		Apr-07	0.092%
Loans in Bankruptcy	5	May-07	0.092%
Original Principal Balance	830,200.00	Jun-07	0.093%
Current Actual Balance	822,918.24	Jul-07	0.094%
		Aug-07	0.073%
		Sep-07	0.590%
		Oct-07	0.591%
		Nov-07	0.671%

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

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Group 4		12 Month Bankruptcy History*	
New Bankruptcy Loans		Month	Bankruptcy Percentage
<s>	<c>	<s>	<c>
Loans in Bankruptcy	4	Dec-06	0.000%
Original Principal Balance	1,477,500.00	Jan-07	0.000%
Current Actual Balance	1,512,875.51	Feb-07	0.000%
		Mar-07	0.122%
Current Bankruptcy Total		Apr-07	0.123%
Loans in Bankruptcy	7	May-07	0.126%
Original Principal Balance	2,267,320.00	Jun-07	0.167%
Current Actual Balance	2,301,853.91	Jul-07	0.130%
		Aug-07	0.063%
		Sep-07	0.145%
		Oct-07	0.251%
		Nov-07	0.649%

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1	0006093302	Nov-2007	01-Jan-2007	IL	20.00	43,000.00
Group 1	0006093466	Oct-2007	01-Jan-2007	TX	80.00	120,000.00
Group 1	0006095973	Sep-2007	01-Jan-2007	AL	85.00	123,250.00

Group 1	0006096057	Sep-2007	01-Jan-2007	VA	85.00	103,105.00
Group 1	0006096080	Jun-2007	01-Dec-2006	GA	90.00	148,500.00
Group 2	0006089004	Oct-2007	01-Dec-2006	NJ	74.29	390,000.00
Group 2	0006093301	Nov-2007	01-Jan-2007	IL	80.00	172,000.00
Group 2	0006093505	Jun-2007	01-Dec-2006	VA	61.22	90,000.00
Group 2	0006093638	Oct-2007	01-Dec-2006	VA	90.00	190,800.00
Group 2	0006093794	Oct-2007	01-Dec-2006	VA	80.00	53,600.00
Group 3	0006093809	Nov-2007	01-Dec-2006	IL	20.00	51,200.00
Group 3	0006094047	Nov-2007	01-Dec-2006	TX	20.00	40,000.00
Group 3	0006094510	Aug-2007	01-Dec-2006	MA	5.00	29,000.00
Group 3	0006095258	Aug-2007	01-Jan-2007	CA	20.00	62,000.00
Group 3	0006095831	Sep-2007	01-Dec-2006	TX	80.00	648,000.00
Group 4	0006092659	Nov-2007	01-Dec-2006	CA	95.00	617,500.00
Group 4	0006092880	Nov-2007	01-Dec-2006	IL	80.00	328,000.00
Group 4	0006092951	Oct-2007	01-Dec-2006	MD	90.00	373,500.00
Group 4	0006093026	Nov-2007	01-Dec-2006	CA	80.00	372,000.00
Group 4	0006093160	Aug-2007	01-Jan-2007	MD	80.00	228,720.00
Group 4	0006093235	Sep-2007	01-Dec-2006	MD	70.00	187,600.00
Group 4	0006094041	Nov-2007	01-Dec-2006	TX	80.00	160,000.00

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

Group	Loan Number	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1	0006093302	42,837.66	01-Oct-2007	0	10.925%	744.45
Group 1	0006093466	119,782.72	01-Apr-2007	5	9.950%	6,593.73
Group 1	0006095973	122,534.75	01-Oct-2007	0	8.870%	1,709.87
Group 1	0006096057	102,988.90	01-Jun-2007	3	9.500%	3,860.57
Group 1	0006096080	148,303.27	01-Mar-2007	6	8.800%	8,203.25
Group 2	0006089004	389,838.47	01-May-2007	4	9.600%	17,734.47
Group 2	0006093301	171,767.93	01-Oct-2007	0	7.900%	2,118.62
Group 2	0006093505	89,800.28	01-Mar-2007	6	9.000%	5,078.47
Group 2	0006093638	190,468.28	01-Feb-2007	7	8.750%	11,756.97
Group 2	0006093794	53,431.65	01-Jul-2007	2	10.700%	1,815.56
Group 3	0006093809	51,085.10	01-Jun-2007	3	11.625%	2,366.59
Group 3	0006094047	39,963.13	01-Feb-2007	7	11.725%	3,361.87
Group 3	0006094510	28,986.21	01-Jan-2007	8	12.850%	2,683.12
Group 3	0006095258	61,977.89	01-Jan-2007	8	11.000%	4,876.00
Group 3	0006095831	640,905.91	01-Sep-2007	0	6.300%	6,192.31
Group 4	0006092659	655,535.03	01-Aug-2007	1	10.000%	15,264.25
Group 4	0006092880	325,471.84	01-Oct-2007	0	7.950%	4,042.75
Group 4	0006092951	373,181.17	01-Jul-2007	2	8.500%	9,949.85
Group 4	0006093026	371,950.44	01-Jan-2007	8	9.650%	25,516.31
Group 4	0006093160	228,336.08	01-Mar-2007	6	8.920%	12,791.36
Group 4	0006093235	187,461.15	01-Jan-2007	8	10.850%	14,523.67
Group 4	0006094041	159,918.20	01-Mar-2007	6	7.990%	7,981.56

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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>
Group 1	6	330,073.54	328,681.84	0.335%
Group 2	2	0.00	402.33	0.000%
Group 3	8	803,018.52	827,192.66	0.675%
Group 4	2	551,702.63	111,486.35	0.031%
Total	18	1,684,794.69	1,267,763.18	0.145%

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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 1	0006089081	74,400.00	11.400%	VA	20.00	360
Group 1	0006089354	26,000.00	11.500%	VA	20.00	360
Group 1	0006092678	52,000.00	10.500%	FL	20.00	360

Group 1	0006095015	85,000.00	10.990%	MI	85.00	360
Group 1	0006096003	26,000.00	11.475%	FL	10.00	360
Group 1	0006096089	67,000.00	11.750%	VA	20.00	360
Group 2	0006094672	121,500.00	9.900%	GA	90.00	360
Group 2	0006095704	171,000.00	8.600%	MO	95.00	360
Group 3	0006088872	156,000.00	12.825%	CA	20.00	360
Group 3	0006093015	132,000.00	11.750%	CA	20.00	360
Group 3	0006093033	52,600.00	10.550%	AZ	20.00	360
Group 3	0006093329	93,280.00	11.075%	NY	20.00	360
Group 3	0006093460	103,000.00	11.275%	CA	20.00	360
Group 3	0006095166	109,000.00	11.575%	CA	20.00	360
Group 3	0006096032	35,000.00	10.300%	MD	10.00	360
Group 3	0006096192	123,000.00	11.075%	MD	20.00	360
Group 4	0006093031	210,400.00	6.850%	AZ	80.00	360
Group 4	0006093863	552,000.00	7.075%	CA	80.00	360

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

Group	Loan Number	Prior Actual Balance	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0006089081	74,300.45	76,571.81	76,571.81
Group 1	0006089354	25,974.83	26,786.18	26,786.18
Group 1	0006092678	51,894.88	53,342.88	53,342.88
Group 1	0006095015	84,990.09	76,025.22	76,025.22
Group 1	0006096003	25,974.70	26,784.41	26,784.41
Group 1	0006096089	66,938.59	69,171.34	69,171.34
Group 2	0006094672	0.00	125.00	49,810.05
Group 2	0006095704	0.00	277.33	61,959.49
Group 3	0006088872	155,810.44	161,064.24	161,064.24
Group 3	0006093015	131,837.96	135,983.68	135,983.68
Group 3	0006093033	52,535.54	54,176.63	54,176.63
Group 3	0006093329	93,247.28	95,205.90	95,205.90
Group 3	0006093460	102,895.26	106,051.34	106,051.34
Group 3	0006095166	108,896.22	112,272.84	112,272.84
Group 3	0006096032	34,970.83	35,958.16	35,958.16
Group 3	0006096192	122,824.99	126,479.87	126,479.87
Group 4	0006093031	0.00	1,325.58	26,221.16
Group 4	0006093863	551,702.63	110,160.77	110,160.77

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Realized Loss Report - Collateral

Summary

MDR		SDA
Current Month	0.190%	10.280%
3 Month Average	0.158%	9.459%
12 Month Average	0.000%	0.000%

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MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	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	0.057%	N/A	Jul-2007	4.879%	N/A
Aug-2007	0.107%	N/A	Aug-2007	8.026%	N/A
Sep-2007	0.181%	N/A	Sep-2007	11.974%	N/A
Oct-2007	0.102%	N/A	Oct-2007	6.123%	N/A
Nov-2007	0.190%	N/A	Nov-2007	10.280%	N/A

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

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		2.257%	Current Month		42.418%
3 Month Average		1.876%	3 Month Average		33.016%
12 Month Average		0.000%	12 Month Average		0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	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	0.681%	N/A	Jul-2007	39.979%	N/A
Aug-2007	1.280%	N/A	Aug-2007	38.162%	N/A
Sep-2007	2.150%	N/A	Sep-2007	27.895%	N/A
Oct-2007	1.222%	N/A	Oct-2007	28.736%	N/A
Nov-2007	2.257%	N/A	Nov-2007	42.418%	N/A

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Group 1

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MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.332%	Current Month		18.257%
3 Month Average		0.111%	3 Month Average		6.086%
12 Month Average		0.000%	12 Month Average		0.000%

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MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A	Apr-2007	0.000%	N/A
May-2007	0.000%	N/A	May-2007	0.000%	N/A
Jun-2007	0.000%	N/A	Jun-2007	0.000%	N/A
Jul-2007	0.000%	N/A	Jul-2007	0.000%	N/A
Aug-2007	0.000%	N/A	Aug-2007	0.000%	N/A
Sep-2007	0.000%	N/A	Sep-2007	0.000%	N/A
Oct-2007	0.000%	N/A	Oct-2007	0.000%	N/A
Nov-2007	0.332%	N/A	Nov-2007	18.257%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		3.914%	Current Month		99.578%

3 Month Average  
12 Month Average

1.305%  
0.000%

3 Month Average  
12 Month Average

0.000%  
0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	N/A	N/A
Jun-2007	0.000%	N/A	Jun-2007	N/A	N/A
Jul-2007	0.000%	N/A	Jul-2007	N/A	N/A
Aug-2007	0.000%	N/A	Aug-2007	N/A	N/A
Sep-2007	0.000%	N/A	Sep-2007	N/A	N/A
Oct-2007	0.000%	N/A	Oct-2007	N/A	N/A
Nov-2007	3.914%	N/A	Nov-2007	99.578%	N/A

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Group 2

<CAPTION>

MDR		SDA	
<s>	<c>	<s>	<c>
Current Month	0.000%	Current Month	0.000%
3 Month Average	0.151%	3 Month Average	10.071%
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	0.108%	N/A	Jul-2007	9.457%	N/A
Aug-2007	0.000%	N/A	Aug-2007	0.000%	N/A
Sep-2007	0.454%	N/A	Sep-2007	30.212%	N/A
Oct-2007	0.000%	N/A	Oct-2007	0.000%	N/A
Nov-2007	0.000%	N/A	Nov-2007	0.000%	N/A

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<CAPTION>

CDR		Cumulative Loss Severity	
<s>	<c>	<s>	<c>
Current Month	0.000%	Current Month	17.347%
3 Month Average	1.772%	3 Month Average	17.215%
12 Month Average	0.000%	12 Month Average	0.000%

<CAPTION>

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

Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A
Apr-2007	0.000%	N/A
May-2007	0.000%	N/A
Jun-2007	0.000%	N/A
Jul-2007	1.286%	N/A
Aug-2007	0.000%	N/A
Sep-2007	5.315%	N/A
Oct-2007	0.000%	N/A
Nov-2007	0.000%	N/A

Dec-2006	N/A	N/A
Jan-2007	N/A	N/A
Feb-2007	N/A	N/A
Mar-2007	N/A	N/A
Apr-2007	N/A	N/A
May-2007	N/A	N/A
Jun-2007	N/A	N/A
Jul-2007	6.851%	N/A
Aug-2007	7.170%	N/A
Sep-2007	16.972%	N/A
Oct-2007	17.325%	N/A
Nov-2007	17.347%	N/A

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Group 3

<CAPTION>

MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.647%	Current Month		33.201%
3 Month Average		0.216%	3 Month Average		11.067%
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	0.139%	N/A	Jul-2007	11.380%	N/A
Aug-2007	0.309%	N/A	Aug-2007	22.027%	N/A
Sep-2007	0.000%	N/A	Sep-2007	0.000%	N/A
Oct-2007	0.000%	N/A	Oct-2007	0.000%	N/A
Nov-2007	0.647%	N/A	Nov-2007	33.201%	N/A

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<CAPTION>

CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		7.497%	Current Month		87.894%
3 Month Average		2.499%	3 Month Average		73.680%
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	1.660%	N/A	Jul-2007	104.608%	N/A
Aug-2007	3.649%	N/A	Aug-2007	66.541%	N/A
Sep-2007	0.000%	N/A	Sep-2007	66.545%	N/A

Oct-2007	0.000%	N/A
Nov-2007	7.497%	N/A

Oct-2007	66.600%	N/A
Nov-2007	87.894%	N/A

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Group 4

<CAPTION>

MDR			SDA		
<s>	<c>		<s>	<c>	
Current Month		0.155%	Current Month		8.284%
3 Month Average		0.155%	3 Month Average		8.986%
12 Month Average		0.000%	12 Month Average		0.000%

<CAPTION>

MDR: Current vs. 12mo Average*			SDA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	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	0.000%	N/A	Jul-2007	0.000%	N/A
Aug-2007	0.159%	N/A	Aug-2007	11.697%	N/A
Sep-2007	0.058%	N/A	Sep-2007	3.813%	N/A
Oct-2007	0.254%	N/A	Oct-2007	14.862%	N/A
Nov-2007	0.155%	N/A	Nov-2007	8.284%	N/A

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CDR			Cumulative Loss Severity		
<s>	<c>		<s>	<c>	
Current Month		1.838%	Current Month		26.013%
3 Month Average		1.844%	3 Month Average		26.107%
12 Month Average		0.000%	12 Month Average		0.000%

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CDR: Current vs. 12mo Average*			Cumulative Loss Severity: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	0.000%	N/A	Mar-2007	N/A	N/A
Apr-2007	0.000%	N/A	Apr-2007	N/A	N/A
May-2007	0.000%	N/A	May-2007	N/A	N/A
Jun-2007	0.000%	N/A	Jun-2007	N/A	N/A
Jul-2007	0.000%	N/A	Jul-2007	N/A	N/A
Aug-2007	1.894%	N/A	Aug-2007	28.946%	N/A
Sep-2007	0.694%	N/A	Sep-2007	24.422%	N/A
Oct-2007	3.001%	N/A	Oct-2007	27.887%	N/A
Nov-2007	1.838%	N/A	Nov-2007	26.013%	N/A

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Calculation Methodology:

Monthly Default Rate (MDR): sum(Beg Scheduled Balance of Liquidated Loans) / sum(Beg Scheduled Balance).

Conditional Default Rate (CDR): 1 - ((1 - 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: Sum (Realized Losses) / Sum (Ending Actual Balance for loans that have experienced a loss).

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Prepayment Detail - Prepayments during Current Period

Summary

Group	Count	Loans Paid In Full		Repurchased Loans		
		Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance
Group 1	6	880,700.00	877,664.23	0	0.00	0.00
Group 2	31	4,908,950.00	4,891,519.08	0	0.00	0.00
Group 3	3	504,540.00	500,915.00	0	0.00	0.00
Group 4	6	1,582,560.00	1,577,444.67	0	0.00	0.00
Total	46	7,876,750.00	7,847,542.98	0	0.00	0.00

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Prepayment Detail - Prepayments during Current Period (continued)

Summary

Group	Count	Substitution Loans		Liquidated Loans		Curtailment Amount	
		Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance		Current Scheduled Balance
Group 1	0	0.00	0.00	6	330,400.00	329,723.18	(5,129.69)
Group 2	0	0.00	0.00	0	0.00	0.00	(128,464.50)
Group 3	0	0.00	0.00	8	803,880.00	802,215.01	(5,457.99)
Group 4	0	0.00	0.00	1	552,000.00	550,883.53	(134,304.98)
Total	0	0.00	0.00	15	1,686,280.00	1,682,821.72	(273,357.16)

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount
Group 1	0006089081	VA	20.00	01-Dec-2006	74,400.00	74,197.97
Group 1	0006089354	VA	20.00	01-Dec-2006	26,000.00	25,940.12
Group 1	0006092472	CA	52.81	01-Oct-2006	235,000.00	234,462.28
Group 1	0006092678	FL	20.00	01-Dec-2006	52,000.00	51,807.42
Group 1	0006093195	GA	20.00	01-Dec-2006	26,000.00	25,889.03
Group 1	0006093381	WI	20.00	01-Dec-2006	27,200.00	27,048.47
Group 1	0006094872	NJ	80.00	01-Jan-2007	120,000.00	119,580.29
Group 1	0006095015	MI	85.00	01-Jan-2007	85,000.00	84,885.85
Group 1	0006095114	NJ	67.91	01-Jan-2007	227,500.00	225,929.12
Group 1	0006095239	NJ	100.00	01-Jan-2007	245,000.00	244,459.27
Group 1	0006096003	FL	10.00	01-Dec-2006	26,000.00	25,939.81
Group 1	0006096089	VA	20.00	01-Dec-2006	67,000.00	66,853.88
Group 2	0006088778	MD	71.16	01-Dec-2006	96,000.00	95,616.85
Group 2	0006088917	VA	70.00	01-Dec-2006	310,100.00	308,911.97
Group 2	0006089054	IL	66.82	01-Dec-2006	145,000.00	143,999.22
Group 2	0006089459	TX	80.00	01-Dec-2006	136,000.00	134,806.22
Group 2	0006089641	WA	80.00	01-Nov-2006	128,000.00	127,176.08
Group 2	0006093192	GA	80.00	01-Dec-2006	104,000.00	103,820.77



Group 2	0006093378	WI	80.00	01-Dec-2006	108,800.00	108,400.76
Group 2	0006093472	NY	70.00	01-Dec-2006	395,500.00	394,312.82
Group 2	0006093474	MI	65.00	01-Dec-2006	152,750.00	152,253.05
Group 2	0006093511	NY	62.86	01-Dec-2006	440,000.00	439,817.62
Group 2	0006093552	FL	70.00	01-Dec-2006	96,600.00	96,268.02
Group 2	0006093800	WA	46.18	01-Dec-2006	127,000.00	126,529.03
Group 2	0006094106	ID	85.00	01-Dec-2006	93,500.00	93,407.43
Group 2	0006094236	AZ	38.46	01-Jan-2007	50,000.00	49,919.60
Group 2	0006094250	TX	70.00	01-Dec-2006	122,500.00	122,333.40
Group 2	0006094324	NJ	90.00	01-Jan-2007	234,000.00	232,463.87
Group 2	0006094541	VA	56.23	01-Jan-2007	93,900.00	93,538.39
Group 2	0006094686	NY	75.00	01-Jan-2007	78,750.00	78,386.42
Group 2	0006095232	AZ	75.00	01-Jan-2007	187,500.00	187,230.08
Group 2	0006095382	IL	70.00	01-Jan-2007	84,000.00	83,726.35
Group 2	0006095471	GA	41.13	01-Jan-2007	80,000.00	79,525.80
Group 2	0006095617	NC	80.00	01-Jan-2007	84,800.00	84,670.19
Group 2	0006095630	FL	59.05	01-Jan-2007	310,000.00	309,639.29
Group 2	0006095636	PA	90.00	01-Jan-2007	133,200.00	132,517.00
Group 2	0006095656	CA	25.60	01-Jan-2007	160,000.00	158,999.68
Group 2	0006095792	TX	80.00	01-Nov-2006	80,000.00	79,068.71
Group 2	0006095900	NY	95.00	01-Dec-2006	384,750.00	384,410.36
Group 2	0006095967	OH	70.00	01-Dec-2006	62,300.00	62,055.10
Group 2	0006096005	MD	75.00	01-Dec-2006	262,500.00	260,043.43
Group 2	0006096151	MD	57.81	01-Dec-2006	92,500.00	91,509.19
Group 2	0006096245	PA	60.48	01-Oct-2006	75,000.00	74,558.08
Group 3	0006088872	CA	20.00	01-Dec-2006	156,000.00	155,651.37
Group 3	0006092570	FL	62.50	01-Dec-2006	250,000.00	247,907.42
Group 3	0006092891	NY	53.57	01-Jan-2007	225,000.00	223,202.76
Group 3	0006093015	CA	20.00	01-Dec-2006	132,000.00	131,669.48
Group 3	0006093033	AZ	20.00	01-Dec-2006	52,600.00	52,449.43
Group 3	0006093329	NY	20.00	01-Jan-2007	93,280.00	93,113.33
Group 3	0006093460	CA	20.00	01-Dec-2006	103,000.00	102,750.95
Group 3	0006094887	OH	19.99	01-Jan-2007	29,540.00	29,446.56
Group 3	0006095166	CA	20.00	01-Jan-2007	109,000.00	108,753.09
Group 3	0006096032	MD	10.00	01-Jan-2007	35,000.00	34,910.97
Group 3	0006096192	MD	20.00	01-Dec-2006	123,000.00	122,643.42
Group 4	0006088865	CA	80.00	01-Dec-2006	501,200.00	500,508.17
Group 4	0006092773	MA	78.14	01-Dec-2006	379,000.00	378,346.61
Group 4	0006092809	MI	90.00	01-Jan-2007	99,000.00	98,912.02
Group 4	0006093156	PA	70.00	01-Dec-2006	165,200.00	164,390.52
Group 4	0006093849	PA	80.00	01-Dec-2006	320,000.00	317,556.51
Group 4	0006093863	CA	80.00	01-Dec-2006	552,000.00	550,778.41
Group 4	0006094879	OH	79.96	01-Jan-2007	118,160.00	117,248.81

</TABLE>  
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Prepayment Loan Detail - Prepayments during Current Period (continued)

Group	Loan Number	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
<s>	<c>	<c>	<c>	<c>	<c>	<c>
Group 1	0006089081	Liquidation	5	11.400%	360	11
Group 1	0006089354	Liquidation	6	11.500%	360	11
Group 1	0006092472	Loan Paid in Full	0	7.800%	360	13
Group 1	0006092678	Liquidation	4	10.500%	360	11
Group 1	0006093195	Loan Paid in Full	0	11.250%	360	11
Group 1	0006093381	Loan Paid in Full	0	9.990%	360	11
Group 1	0006094872	Loan Paid in Full	0	7.750%	360	10
Group 1	0006095015	Liquidation	7	10.990%	360	10
Group 1	0006095114	Loan Paid in Full	0	8.500%	360	10
Group 1	0006095239	Loan Paid in Full	0	9.400%	360	10
Group 1	0006096003	Liquidation	6	11.475%	360	11
Group 1	0006096089	Liquidation	6	11.750%	360	11
Group 2	0006088778	Loan Paid in Full	0	11.600%	360	11
Group 2	0006088917	Loan Paid in Full	0	11.750%	360	11
Group 2	0006089054	Loan Paid in Full	0	8.950%	360	11
Group 2	0006089459	Loan Paid in Full	0	7.750%	360	11
Group 2	0006089641	Loan Paid in Full	0	9.700%	360	12
Group 2	0006093192	Loan Paid in Full	0	7.750%	360	11
Group 2	0006093378	Loan Paid in Full	0	7.900%	360	11
Group 2	0006093472	Loan Paid in Full	0	8.600%	360	11
Group 2	0006093474	Loan Paid in Full	1	12.500%	360	11
Group 2	0006093511	Loan Paid in Full	0	11.400%	360	11
Group 2	0006093552	Loan Paid in Full	0	12.250%	360	11
Group 2	0006093800	Loan Paid in Full	2	11.900%	360	11
Group 2	0006094106	Loan Paid in Full	0	9.300%	360	11
Group 2	0006094236	Loan Paid in Full	0	10.400%	360	10
Group 2	0006094250	Loan Paid in Full	0	11.250%	360	11
Group 2	0006094324	Loan Paid in Full	0	8.750%	360	10
Group 2	0006094541	Loan Paid in Full	0	11.300%	360	10
Group 2	0006094686	Loan Paid in Full	0	10.450%	360	10

Group 2	0006095232	Loan Paid in Full	0	7.990%	360	10
Group 2	0006095382	Loan Paid in Full	0	8.000%	360	10
Group 2	0006095471	Loan Paid in Full	0	9.250%	360	10
Group 2	0006095617	Loan Paid in Full	0	9.700%	360	10
Group 2	0006095630	Loan Paid in Full	0	8.550%	360	10
Group 2	0006095636	Loan Paid in Full	(1)	9.950%	360	10
Group 2	0006095656	Loan Paid in Full	0	8.990%	360	10
Group 2	0006095792	Loan Paid in Full	(1)	7.950%	360	12
Group 2	0006095900	Loan Paid in Full	0	9.500%	360	11
Group 2	0006095967	Loan Paid in Full	0	12.500%	360	11
Group 2	0006096005	Loan Paid in Full	0	8.400%	360	11
Group 2	0006096151	Loan Paid in Full	0	8.000%	360	11
Group 2	0006096245	Loan Paid in Full	0	10.500%	360	13
Group 3	0006088872	Liquidation	4	12.825%	360	11
Group 3	0006092570	Loan Paid in Full	0	7.990%	360	11
Group 3	0006092891	Loan Paid in Full	2	7.770%	360	10
Group 3	0006093015	Liquidation	5	11.750%	360	11
Group 3	0006093033	Liquidation	6	10.550%	360	11
Group 3	0006093329	Liquidation	7	11.075%	360	10
Group 3	0006093460	Liquidation	6	11.275%	360	11
Group 3	0006094887	Loan Paid in Full	0	12.325%	360	10
Group 3	0006095166	Liquidation	5	11.575%	360	10
Group 3	0006096032	Liquidation	6	10.300%	360	10
Group 3	0006096192	Liquidation	5	11.075%	360	11
Group 4	0006088865	Loan Paid in Full	0	8.900%	360	11
Group 4	0006092773	Loan Paid in Full	0	7.750%	360	11
Group 4	0006092809	Loan Paid in Full	0	9.250%	360	10
Group 4	0006093156	Loan Paid in Full	0	10.600%	360	11
Group 4	0006093849	Loan Paid in Full	0	8.450%	360	11
Group 4	0006093863	Liquidation	6	7.075%	360	11
Group 4	0006094879	Loan Paid in Full	(1)	7.950%	360	10

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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>	
Group 1	1	234,497.52	7,315.14	0.00
Group 2	15	2,095,956.08	67,623.53	0.00
Group 3	3	500,915.00	15,171.74	0.00
Group 4	4	881,273.58	26,963.76	0.00
Total	23	3,712,642.18	117,074.17	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>	
Group 1	0006092472	11/01/2007	234,497.52	7,315.14	0.00
Group 2	0006088917	11/01/2007	309,016.36	6,182.13	0.00
Group 2	0006089641	10/29/2007	127,242.57	4,932.84	0.00
Group 2	0006093474	10/31/2007	152,296.86	1,524.26	0.00
Group 2	0006093552	10/31/2007	96,297.26	4,714.86	0.00
Group 2	0006093800	11/01/2007	126,570.44	6,029.28	0.00
Group 2	0006094106	10/31/2007	93,415.21	3,474.78	0.00
Group 2	0006094236	10/26/2007	49,927.23	2,076.60	0.00
Group 2	0006094250	10/17/2007	122,348.01	5,505.57	0.00
Group 2	0006094541	10/26/2007	93,572.83	1,871.50	0.00
Group 2	0006095232	11/01/2007	187,255.44	5,982.72	0.00
Group 2	0006095630	10/16/2007	309,673.26	10,588.02	0.00
Group 2	0006095636	10/30/2007	132,581.69	5,270.58	0.00
Group 2	0006095656	10/22/2007	159,094.05	5,717.10	0.00
Group 2	0006095967	10/29/2007	62,073.41	623.00	0.00
Group 2	0006096245	11/01/2007	74,591.46	3,130.29	0.00
Group 3	0006092570	11/01/2007	248,088.24	7,920.78	0.00
Group 3	0006092891	10/18/2007	223,371.47	6,955.56	0.00
Group 3	0006094887	11/01/2007	29,455.29	295.40	0.00
Group 4	0006088865	11/01/2007	500,557.59	17,823.90	0.00
Group 4	0006092809	10/29/2007	98,920.33	989.20	0.00
Group 4	0006093156	11/01/2007	164,461.29	6,969.06	0.00
Group 4	0006094879	11/01/2007	117,334.37	1,181.60	0.00

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Prepayment Rates

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Summary

SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>	
Current Month		1.046%	Current Month		11.849%	Current Month		539.676%
3 Month Average		0.783%	3 Month Average		8.985%	3 Month Average		446.856%
12 Month Average		0.000%	12 Month Average		0.000%	12 Month Average		0.000%

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CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	38.110%	N/A	Mar-2007	6,400.060%	N/A
Apr-2007	9.630%	N/A	Apr-2007	1,210.072%	N/A
May-2007	19.427%	N/A	May-2007	1,950.640%	N/A
Jun-2007	15.965%	N/A	Jun-2007	1,334.951%	N/A
Jul-2007	15.693%	N/A	Jul-2007	1,124.484%	N/A
Aug-2007	13.581%	N/A	Aug-2007	851.460%	N/A
Sep-2007	7.845%	N/A	Sep-2007	436.943%	N/A
Oct-2007	7.261%	N/A	Oct-2007	363.948%	N/A
Nov-2007	11.849%	N/A	Nov-2007	539.676%	N/A

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

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Group 1

SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>	
Current Month		1.211%	Current Month		13.607%	Current Month		634.692%
3 Month Average		0.524%	3 Month Average		5.959%	3 Month Average		292.450%
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	9.074%	N/A	Mar-2007	1,669.145%	N/A
Apr-2007	4.121%	N/A	Apr-2007	554.606%	N/A
May-2007	19.346%	N/A	May-2007	2,050.479%	N/A
Jun-2007	7.265%	N/A	Jun-2007	635.155%	N/A
Jul-2007	3.375%	N/A	Jul-2007	251.077%	N/A
Aug-2007	3.833%	N/A	Aug-2007	248.242%	N/A
Sep-2007	3.905%	N/A	Sep-2007	223.876%	N/A
Oct-2007	0.365%	N/A	Oct-2007	18.783%	N/A
Nov-2007	13.607%	N/A	Nov-2007	634.692%	N/A

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Group 2

SMM			CPR			PSA		
<s>	<c>		<s>	<c>		<s>	<c>	
Current Month		1.558%	Current Month		17.174%	Current Month		795.496%
3 Month Average		1.119%	3 Month Average		12.555%	3 Month Average		637.730%
12 Month Average		0.000%	12 Month Average		0.000%	12 Month Average		0.000%

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CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.

<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	36.455%	N/A	Mar-2007	6,490.099%	N/A
Apr-2007	8.841%	N/A	Apr-2007	1,160.361%	N/A
May-2007	20.787%	N/A	May-2007	2,161.089%	N/A
Jun-2007	22.418%	N/A	Jun-2007	1,930.831%	N/A
Jul-2007	21.203%	N/A	Jul-2007	1,559.053%	N/A
Aug-2007	13.272%	N/A	Aug-2007	851.412%	N/A
Sep-2007	12.353%	N/A	Sep-2007	702.224%	N/A
Oct-2007	8.138%	N/A	Oct-2007	415.470%	N/A
Nov-2007	17.174%	N/A	Nov-2007	795.496%	N/A

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Group 3

SMM	CPR	PSA
<s>	<s>	<s>
Current Month	1.047%	11.868%
3 Month Average	0.433%	4.954%
12 Month Average	0.000%	0.000%

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CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	17.191%	N/A	Mar-2007	2,619.338%	N/A
Apr-2007	7.034%	N/A	Apr-2007	820.951%	N/A
May-2007	4.976%	N/A	May-2007	470.645%	N/A
Jun-2007	8.034%	N/A	Jun-2007	638.616%	N/A
Jul-2007	11.586%	N/A	Jul-2007	794.201%	N/A
Aug-2007	16.774%	N/A	Aug-2007	1,012.617%	N/A
Sep-2007	1.627%	N/A	Sep-2007	87.645%	N/A
Oct-2007	1.366%	N/A	Oct-2007	66.410%	N/A
Nov-2007	11.868%	N/A	Nov-2007	525.583%	N/A

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Group 4

SMM	CPR	PSA
<s>	<s>	<s>
Current Month	0.559%	6.509%
3 Month Average	0.688%	7.933%
12 Month Average	0.000%	0.000%

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CPR: Current vs. 12mo Average*			PSA: Current vs. 12mo Average*		
Month	Current	12mo Avg.	Month	Current	12mo Avg.
<s>	<c>	<c>	<s>	<c>	<c>
Dec-2006	N/A	N/A	Dec-2006	N/A	N/A
Jan-2007	N/A	N/A	Jan-2007	N/A	N/A
Feb-2007	N/A	N/A	Feb-2007	N/A	N/A
Mar-2007	50.192%	N/A	Mar-2007	8,120.199%	N/A
Apr-2007	12.542%	N/A	Apr-2007	1,531.531%	N/A
May-2007	22.681%	N/A	May-2007	2,226.528%	N/A
Jun-2007	14.952%	N/A	Jun-2007	1,226.885%	N/A
Jul-2007	15.280%	N/A	Jul-2007	1,077.285%	N/A
Aug-2007	15.241%	N/A	Aug-2007	941.397%	N/A
Sep-2007	7.009%	N/A	Sep-2007	385.276%	N/A

Oct-2007 10.279% N/A  
 Nov-2007 6.509% N/A

Oct-2007 509.085% N/A  
 Nov-2007 293.257% 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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Calculation Methodology:

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

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

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

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

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Modifications

Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0006088731	483,268.34	496,533.93	8.100%	8.100%	3,325.74	3,417.47
0006088732	120,576.15	125,149.37	11.275%	11.275%	1,177.52	1,223.55
0006088740	310,187.17	338,213.09	8.990%	8.990%	2,352.88	2,565.65
0006088745	233,638.42	243,077.21	9.140%	9.140%	1,916.21	1,994.78
0006088750	353,699.00	361,059.14	7.250%	7.250%	2,136.93	2,489.23
0006088860	442,025.39	454,366.89	8.240%	8.240%	3,090.13	3,176.79
0006088921	385,151.28	396,813.14	8.550%	8.550%	2,786.76	2,871.45
0006088923	96,168.45	100,325.49	12.500%	12.500%	1,028.84	1,074.22
0006088965	269,125.76	277,567.30	12.100%	12.100%	2,798.05	2,886.72
0006089058	235,248.77	249,056.84	9.350%	9.350%	1,852.14	1,961.00
0006089224	579,374.82	595,951.76	8.750%	8.750%	4,283.96	4,406.97
0006089229	279,598.46	285,374.96	8.000%	8.000%	1,901.97	1,941.52
0006089232	337,477.46	353,866.99	7.800%	7.800%	2,242.98	2,352.24
0006089236	69,757.44	71,757.00	11.325%	11.325%	683.87	703.98
0006089359	213,469.37	219,090.54	10.200%	10.200%	1,826.98	1,875.19
0006089509	460,131.40	482,464.03	9.750%	9.750%	3,770.93	3,954.22
0006092553	96,209.31	106,306.74	9.100%	9.100%	738.21	815.75
0006092569	346,472.54	357,492.82	9.750%	9.750%	2,839.45	2,929.97
0006092603	151,459.54	154,315.86	10.550%	10.550%	1,397.47	1,424.40
0006092693	210,670.82	218,474.99	8.600%	8.600%	1,564.75	1,623.13
0006093067	272,845.82	282,485.63	10.400%	10.400%	2,379.42	2,463.61
0006093409	330,400.00	335,912.83	7.000%	7.000%	1,927.33	2,257.76
0006093413	82,323.07	84,712.76	11.475%	11.475%	816.41	840.70
0006093628	158,900.24	164,314.93	9.500%	9.500%	1,343.69	1,390.21
0006093804	102,542.92	109,461.74	11.750%	11.750%	1,038.68	1,109.16
0006093946	368,000.00	374,290.18	7.250%	6.000%	2,223.33	2,271.95
0006093947	91,621.39	93,310.73	10.990%	8.500%	875.44	722.93
0006093949	179,151.34	187,326.36	10.350%	10.350%	1,626.38	1,701.35
0006094331	201,927.75	205,679.29	6.990%	6.990%	1,215.97	1,238.79
0006094350	137,573.17	145,898.42	11.850%	11.850%	1,403.57	1,488.99
0006094750	619,767.91	636,326.82	9.450%	9.450%	4,931.00	5,061.31
0006094949	98,535.62	100,227.59	9.900%	9.900%	861.49	876.70
0006096015	103,259.78	107,377.82	8.350%	8.350%	788.65	820.64
0006096180	25,921.86	26,664.97	11.475%	11.475%	256.98	264.62
0006096256	145,555.69	149,750.69	10.750%	10.750%	1,365.22	1,405.14

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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
-------------	---------------------------	--------------	-----------------	-------------	---------------------------	--------------	-----------------

No Substitutions this Period

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Repurchases Due to Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
-------------	-----------------------------	----------------	--------------	-----------------

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					Group 1		
Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	
< 5.000	0	0.00	0.000	0	0.00	0.000	
5.000 5.499	2	993,563.82	0.113	0	0.00	0.000	
5.500 5.999	49	21,238,853.19	2.425	5	1,722,660.51	1.758	
6.000 6.499	116	39,917,622.23	4.558	26	6,213,032.53	6.340	
6.500 6.999	293	86,674,360.41	9.896	79	20,565,662.95	20.984	
7.000 7.499	350	104,657,591.68	11.949	66	16,049,926.81	16.377	
7.500 7.999	589	170,956,343.89	19.519	74	16,034,553.24	16.361	
8.000 8.499	390	106,377,616.59	12.146	45	8,650,916.38	8.827	
8.500 8.999	506	131,067,515.63	14.965	46	7,868,038.42	8.028	
9.000 9.499	247	58,214,708.57	6.647	15	2,592,252.37	2.645	
9.500 9.999	302	57,431,686.37	6.557	38	3,122,968.93	3.187	
10.000 10.499	246	27,336,454.14	3.121	76	4,767,220.31	4.864	
10.500 10.999	185	21,803,749.50	2.489	37	2,093,553.78	2.136	
11.000 11.499	263	21,285,235.39	2.430	75	3,626,490.02	3.700	
11.500 11.999	195	17,456,035.43	1.993	55	2,837,632.13	2.895	
12.000 12.499	82	6,396,705.09	0.730	37	1,623,130.42	1.656	
12.500 12.999	49	3,825,364.34	0.437	6	194,222.49	0.198	
>= 13.000	6	213,784.38	0.024	1	41,896.19	0.043	
Total	3,870	875,847,190.65	100.000	681	98,004,157.48	100.000	

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Interest Rate Stratification (continued)

Group 2				Group 3		
Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
< 5.000	0	0.00	0.000	0	0.00	0.000
5.000 5.499	1	233,595.82	0.078	0	0.00	0.000
5.500 5.999	14	3,845,242.61	1.278	22	11,995,116.83	9.787
6.000 6.499	33	7,982,336.59	2.653	32	16,630,335.44	13.570
6.500 6.999	106	24,673,897.20	8.201	34	14,545,584.92	11.868
7.000 7.499	137	32,514,036.23	10.807	35	13,926,468.99	11.363
7.500 7.999	266	62,075,372.59	20.633	38	16,096,449.77	13.134
8.000 8.499	174	39,101,764.31	12.997	14	3,622,726.11	2.956
8.500 8.999	255	54,654,984.16	18.167	14	2,945,291.12	2.403
9.000 9.499	126	25,214,376.41	8.381	14	2,590,195.43	2.113
9.500 9.999	117	20,317,050.14	6.753	43	4,429,319.49	3.614
10.000 10.499	59	9,529,868.15	3.168	78	5,971,055.19	4.872
10.500 10.999	48	7,240,403.07	2.407	65	5,343,151.11	4.360
11.000 11.499	31	5,080,088.09	1.689	149	11,793,052.40	9.623
11.500 11.999	38	5,507,105.51	1.831	90	7,471,527.33	6.096
12.000 12.499	15	2,310,755.69	0.768	28	2,290,411.04	1.869

12.500	12.999	3	569,125.30	0.189	37	2,788,802.48	2.276
>= 13.000		0	0.00	0.000	4	116,749.08	0.095
	Total	1,423	300,850,001.87	100.000	697	122,556,236.73	100.000

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Interest Rate Stratification (continued)

Group 4

Current Interest Rate Range (%)	Number of Loans	Outstanding Scheduled Balance (\$)	Percentage of Balance (%)
<s> <c> <c> <c>			
< 5.000	0	0.00	0.000
5.000 5.499	1	759,968.00	0.214
5.500 5.999	8	3,675,833.24	1.037
6.000 6.499	25	9,091,917.67	2.565
6.500 6.999	74	26,889,215.34	7.586
7.000 7.499	112	42,167,159.65	11.897
7.500 7.999	211	76,749,968.29	21.654
8.000 8.499	157	55,002,209.79	15.518
8.500 8.999	191	65,599,201.93	18.508
9.000 9.499	92	27,817,884.36	7.848
9.500 9.999	104	29,562,347.81	8.341
10.000 10.499	33	7,068,310.49	1.994
10.500 10.999	35	7,126,641.54	2.011
11.000 11.499	8	785,604.88	0.222
11.500 11.999	12	1,639,770.46	0.463
12.000 12.499	2	172,407.94	0.049
12.500 12.999	3	273,214.07	0.077
>= 13.000	1	55,139.11	0.016
Total	1,069	354,436,794.57	100.000

</TABLE>

<TABLE>  
<CAPTION>

SUPPLEMENTAL REPORTING

<s> <c>

Closing Date  
February 21, 2007

Determination Date  
With respect to each Distribution Date, the 18th day of the calendar month in which such Distribution Date occurs or, if such day is not a Business Day, the immediately preceding Business Day.

Distribution Date  
The 25th day of each calendar month or, if such day is not a Business Day, the next succeeding Business Day, commencing in March 2007

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

Record Date  
With respect to any Distribution Date and any Class of Certificates, the close of business on the last Business Day of the related Interest Accrual Period; provided, however, that for any Definitive Certificate, the Record Date shall be the close of business on the last Business Day of the month preceding the month in which the applicable Distribution Date occurs.

Remittance Date  
With respect to any Distribution Date, no later than 1:30 PM New York City Time on the 21st day of each month or, if such day is not a Business Day, the immediately succeeding Business Day.

Stepdown Date  
The earlier to occur of (a) the date on which the aggregate Class Certificate Balances of the Class A Certificates have been reduced to zero, and (b) the later to occur of (i) the Distribution Date in March 2010, and (ii) the first Distribution Date on which the Senior Enhancement Percentage is greater than or equal to the Senior Specified Enhancement Percentage.

</TABLE>