

SECURITIES AND EXCHANGE COMMISSION

FORM 10-D

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

Filing Date: **2007-12-10** | Period of Report: **2007-11-26**
SEC Accession No. **0001056404-07-004045**

([HTML Version](#) on secdatabase.com)

FILER

GSAMP 2007-HSBC1

CIK: **1409233** | IRS No.: **133387389** | Fiscal Year End: **1231**
Type: **10-D** | Act: **34** | File No.: **333-139817-17** | Film No.: **071295597**
SIC: **6189** Asset-backed securities

Mailing Address
*85 BROAD STREET
NEW YORK NY 10004*

Business Address
*85 BROAD STREET
NEW YORK NY 10004
212-902-1000*

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: 333-139817-17

GSAMP Trust 2007-HSBC1
(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)

54-2200473
54-2200474
54-2200475
54-2200476
54-2200477
54-6756604
(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> | _____ |
| M-1 | _____ | _____ | <u> X </u> | _____ |
| M-2 | _____ | _____ | <u> X </u> | _____ |
| M-3 | _____ | _____ | <u> X </u> | _____ |
| M-4 | _____ | _____ | <u> X </u> | _____ |
| M-5 | _____ | _____ | <u> X </u> | _____ |
| M-6 | _____ | _____ | <u> X </u> | _____ |
| M-7 | _____ | _____ | <u> X </u> | _____ |
| M-8 | _____ | _____ | <u> X </u> | _____ |
| M-9 | _____ | _____ | <u> X </u> | _____ |
| 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 X 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-HSBC1.

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-HSBC1, 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-HSBC1
(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-HSBC1, 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-HSBC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

<TABLE>
<CAPTION>

Certificateholder Distribution Summary

| Class | CUSIP | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 362429AA0 | 11/23/2007 | 5.72250% | 462,318,778.07 | 2,351,661.52 |
| M-1 | 362429AB8 | 11/23/2007 | 7.12250% | 6,361,000.00 | 40,272.20 |
| M-2 | 362429AC6 | 11/23/2007 | 7.12250% | 12,403,000.00 | 78,524.77 |
| M-3 | 362429AD4 | 11/23/2007 | 7.12250% | 12,722,000.00 | 80,544.40 |
| M-4 | 362429AE2 | 11/23/2007 | 7.12250% | 11,449,000.00 | 72,484.89 |
| M-5 | 362429AF9 | 11/23/2007 | 7.12250% | 11,132,000.00 | 70,477.93 |
| M-6 | 362429AG7 | 11/23/2007 | 7.12250% | 9,859,000.00 | 62,418.42 |
| M-7 | 362429AH5 | 11/23/2007 | 7.12250% | 6,679,000.00 | 42,285.49 |
| M-8 | 362429AJ1 | 11/23/2007 | 7.12250% | 7,633,000.00 | 48,325.37 |
| M-9 | 362429AK8 | 11/23/2007 | 7.12250% | 6,360,000.00 | 40,265.87 |
| X | 362429AQ5 | 10/31/2007 | 0.00000% | 28,943,865.06 | 717,410.24 |
| P | 362429AR3 | 10/31/2007 | 0.00000% | 0.00 | 97,753.04 |
| R | 362429AL6 | 10/31/2007 | 0.00000% | 0.00 | 0.00 |
| RC | 362429AM4 | 10/31/2007 | 0.00000% | 0.00 | 0.00 |
| RX | 362429AN2 | 10/31/2007 | 0.00000% | 0.00 | 0.00 |
| C | 362429AP7 | 10/31/2007 | 0.00000% | 0.00 | 0.00 |
| Totals | | | | 575,860,643.13 | 3,702,424.14 |

</TABLE>

<TABLE>
<CAPTION>

Certificateholder Distribution Summary (continued)

| Class | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|--------|------------------------|-----------------------|----------------------------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 27,185,393.99 | 0.00 | 435,133,384.08 | 29,537,055.51 | 0.00 |
| M-1 | 0.00 | 0.00 | 6,361,000.00 | 40,272.20 | 0.00 |
| M-2 | 0.00 | 0.00 | 12,403,000.00 | 78,524.77 | 0.00 |
| M-3 | 0.00 | 0.00 | 12,722,000.00 | 80,544.40 | 0.00 |
| M-4 | 0.00 | 0.00 | 11,449,000.00 | 72,484.89 | 0.00 |
| M-5 | 0.00 | 0.00 | 11,132,000.00 | 70,477.93 | 0.00 |
| M-6 | 0.00 | 0.00 | 9,859,000.00 | 62,418.42 | 0.00 |
| M-7 | 0.00 | 0.00 | 6,679,000.00 | 42,285.49 | 0.00 |
| M-8 | 0.00 | 0.00 | 7,633,000.00 | 48,325.37 | 0.00 |
| M-9 | 0.00 | 0.00 | 6,360,000.00 | 40,265.87 | 0.00 |
| X | 0.00 | 0.00 | 28,943,865.06 | 717,410.24 | 0.00 |
| P | 0.00 | 0.00 | 0.00 | 97,753.04 | 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 | 27,185,393.99 | 0.00 | 548,675,249.14 | 30,887,818.13 | 0.00 |

<FN>

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

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

</FN>
</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 522,538,000.00 | 462,318,778.07 | 0.00 | 27,185,393.99 | 0.00 |
| M-1 | 6,361,000.00 | 6,361,000.00 | 0.00 | 0.00 | 0.00 |
| M-2 | 12,403,000.00 | 12,403,000.00 | 0.00 | 0.00 | 0.00 |

| | | | | | |
|--------|----------------|----------------|------|---------------|------|
| M-3 | 12,722,000.00 | 12,722,000.00 | 0.00 | 0.00 | 0.00 |
| M-4 | 11,449,000.00 | 11,449,000.00 | 0.00 | 0.00 | 0.00 |
| M-5 | 11,132,000.00 | 11,132,000.00 | 0.00 | 0.00 | 0.00 |
| M-6 | 9,859,000.00 | 9,859,000.00 | 0.00 | 0.00 | 0.00 |
| M-7 | 6,679,000.00 | 6,679,000.00 | 0.00 | 0.00 | 0.00 |
| M-8 | 7,633,000.00 | 7,633,000.00 | 0.00 | 0.00 | 0.00 |
| M-9 | 6,360,000.00 | 6,360,000.00 | 0.00 | 0.00 | 0.00 |
| X | 28,992,702.47 | 28,943,865.06 | 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 | 636,128,902.47 | 575,860,643.13 | 0.00 | 27,185,393.99 | 0.00 |

</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Statement (continued)

| Class | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|---------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 0.00 | 27,185,393.99 | 435,133,384.08 | 0.83273060 | 27,185,393.99 |
| M-1 | 0.00 | 0.00 | 6,361,000.00 | 1.00000000 | 0.00 |
| M-2 | 0.00 | 0.00 | 12,403,000.00 | 1.00000000 | 0.00 |
| M-3 | 0.00 | 0.00 | 12,722,000.00 | 1.00000000 | 0.00 |
| M-4 | 0.00 | 0.00 | 11,449,000.00 | 1.00000000 | 0.00 |
| M-5 | 0.00 | 0.00 | 11,132,000.00 | 1.00000000 | 0.00 |
| M-6 | 0.00 | 0.00 | 9,859,000.00 | 1.00000000 | 0.00 |
| M-7 | 0.00 | 0.00 | 6,679,000.00 | 1.00000000 | 0.00 |
| M-8 | 0.00 | 0.00 | 7,633,000.00 | 1.00000000 | 0.00 |
| M-9 | 0.00 | 0.00 | 6,360,000.00 | 1.00000000 | 0.00 |
| X | 0.00 | 0.00 | 28,943,865.06 | 0.99831553 | 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 | 27,185,393.99 | 548,675,249.14 | 0.86252212 | 27,185,393.99 |

</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | UnScheduled Principal Distribution | Accretion |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 522,538,000.00 | 884.75628197 | 0.00000000 | 52.02567850 | 0.00000000 |
| M-1 | 6,361,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-2 | 12,403,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-3 | 12,722,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-4 | 11,449,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-5 | 11,132,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-6 | 9,859,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-7 | 6,679,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-8 | 7,633,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-9 | 6,360,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| X | 28,992,702.47 | 998.31552750 | 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 |

</TABLE>

<TABLE>
<CAPTION>

Principal Distribution Factors Statement (continued)

| Class | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|---------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 0.00000000 | 52.02567850 | 832.73060348 | 0.83273060 | 52.02567850 |

| | | | | | |
|-----|------------|------------|---------------|------------|------------|
| M-1 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-2 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-3 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-4 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-5 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-6 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-7 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-8 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M-9 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| X | 0.00000000 | 0.00000000 | 998.31552750 | 0.99831553 | 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.

</FN>

</TABLE>

<TABLE>

<CAPTION>

Interest Distribution Statement

| Class | Accrual Dates | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall (1) |
|--------|---------------------|--------------|--------------------------|---|--------------------------|--|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 10/25/07 - 11/25/07 | 32 | 5.72250% | 462,318,778.07 | 2,351,661.52 | 0.00 |
| M-1 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 6,361,000.00 | 40,272.20 | 0.00 |
| M-2 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 12,403,000.00 | 78,524.77 | 0.00 |
| M-3 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 12,722,000.00 | 80,544.40 | 0.00 |
| M-4 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 11,449,000.00 | 72,484.89 | 0.00 |
| M-5 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 11,132,000.00 | 70,477.93 | 0.00 |
| M-6 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 9,859,000.00 | 62,418.42 | 0.00 |
| M-7 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 6,679,000.00 | 42,285.49 | 0.00 |
| M-8 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 7,633,000.00 | 48,325.37 | 0.00 |
| M-9 | 10/25/07 - 11/25/07 | 32 | 7.12250% | 6,360,000.00 | 40,265.87 | 0.00 |
| X | N/A | N/A | 0.00000% | 28,943,865.06 | 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 | | | | | 2,887,260.86 | 0.00 |

</TABLE>

<TABLE>

<CAPTION>

Interest Distribution Statement (continued)

| Class | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 0.00 | 0.00 | 2,351,661.52 | 0.00 | 435,133,384.08 |
| M-1 | 0.00 | 0.00 | 40,272.20 | 0.00 | 6,361,000.00 |
| M-2 | 0.00 | 0.00 | 78,524.77 | 0.00 | 12,403,000.00 |
| M-3 | 0.00 | 0.00 | 80,544.40 | 0.00 | 12,722,000.00 |
| M-4 | 0.00 | 0.00 | 72,484.89 | 0.00 | 11,449,000.00 |
| M-5 | 0.00 | 0.00 | 70,477.93 | 0.00 | 11,132,000.00 |
| M-6 | 0.00 | 0.00 | 62,418.42 | 0.00 | 9,859,000.00 |
| M-7 | 0.00 | 0.00 | 42,285.49 | 0.00 | 6,679,000.00 |
| M-8 | 0.00 | 0.00 | 48,325.37 | 0.00 | 7,633,000.00 |
| M-9 | 0.00 | 0.00 | 40,265.87 | 0.00 | 6,360,000.00 |
| X | 0.00 | 0.00 | 717,410.24 | 0.00 | 28,943,865.06 |
| P | 0.00 | 0.00 | 97,753.04 | 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 | 0.00 | 0.00 | 3,702,424.14 | 0.00 | |

<FN>

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

</FN>
</TABLE>

<TABLE>
<CAPTION>

Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall (1) |
|-------|----------------------|--------------------------|--|--------------------------|--|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 522,538,000.00 | 5.72250% | 884.75628197 | 4.50046029 | 0.00000000 |
| M-1 | 6,361,000.00 | 7.12250% | 1000.00000000 | 6.33111146 | 0.00000000 |
| M-2 | 12,403,000.00 | 7.12250% | 1000.00000000 | 6.33111102 | 0.00000000 |
| M-3 | 12,722,000.00 | 7.12250% | 1000.00000000 | 6.33111146 | 0.00000000 |
| M-4 | 11,449,000.00 | 7.12250% | 1000.00000000 | 6.33111101 | 0.00000000 |
| M-5 | 11,132,000.00 | 7.12250% | 1000.00000000 | 6.33111121 | 0.00000000 |
| M-6 | 9,859,000.00 | 7.12250% | 1000.00000000 | 6.33111066 | 0.00000000 |
| M-7 | 6,679,000.00 | 7.12250% | 1000.00000000 | 6.33111094 | 0.00000000 |
| M-8 | 7,633,000.00 | 7.12250% | 1000.00000000 | 6.33111097 | 0.00000000 |
| M-9 | 6,360,000.00 | 7.12250% | 1000.00000000 | 6.33111164 | 0.00000000 |
| X | 28,992,702.47 | 0.00000% | 998.31552750 | 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 |

</TABLE>
<TABLE>
<CAPTION>

Interest Distribution Factors Statement (continued)

| Class | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|-------------------------------|----------------------------------|-----------------------------|--|-------------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| A-1 | 0.00000000 | 0.00000000 | 4.50046029 | 0.00000000 | 832.73060348 |
| M-1 | 0.00000000 | 0.00000000 | 6.33111146 | 0.00000000 | 1000.00000000 |
| M-2 | 0.00000000 | 0.00000000 | 6.33111102 | 0.00000000 | 1000.00000000 |
| M-3 | 0.00000000 | 0.00000000 | 6.33111146 | 0.00000000 | 1000.00000000 |
| M-4 | 0.00000000 | 0.00000000 | 6.33111101 | 0.00000000 | 1000.00000000 |
| M-5 | 0.00000000 | 0.00000000 | 6.33111121 | 0.00000000 | 1000.00000000 |
| M-6 | 0.00000000 | 0.00000000 | 6.33111066 | 0.00000000 | 1000.00000000 |
| M-7 | 0.00000000 | 0.00000000 | 6.33111094 | 0.00000000 | 1000.00000000 |
| M-8 | 0.00000000 | 0.00000000 | 6.33111097 | 0.00000000 | 1000.00000000 |
| M-9 | 0.00000000 | 0.00000000 | 6.33111164 | 0.00000000 | 1000.00000000 |
| X | 0.00000000 | 0.00000000 | 24.74451082 | 0.00000000 | 998.31552750 |
| 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.

</FN>
</TABLE>

<TABLE>
<CAPTION>

Certificateholder Account Statement

CERTIFICATE ACCOUNT

| | |
|---|---------------|
| <s> | <c> |
| Beginning Balance | 0.00 |
| Deposits | |
| Payments of Interest and Principal | 31,134,468.73 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Proceeds from Repurchased Loans | 0.00 |
| Servicer Advances | 257,369.50 |
| Gains & Subsequent Recoveries (Realized Losses) | 0.00 |
| Prepayment Penalties | 97,753.04 |
| Swap/Cap Payments | 0.00 |
| Total Deposits | 31,489,591.27 |
| Withdrawals | |
| Swap Payments | 17,059.11 |

| | |
|--|---------------|
| Reserve Funds and Credit Enhancements | 0.00 |
| Reimbursement for Servicer Advances | 262,920.13 |
| Total Administration Fees | 321,793.90 |
| Payment of Interest and Principal | 30,887,818.13 |
| Total Withdrawals (Pool Distribution Amount) | 31,489,591.27 |

Ending Balance 0.00

<FN>

Servicer Advances are calculated as delinquent scheduled principal and interest.

</FN>

</TABLE>

<TABLE>

<CAPTION>

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 |

</TABLE>

<TABLE>

<CAPTION>

ADMINISTRATION FEES

| | | |
|---|-----|------------|
| <s> | <c> | |
| Gross Servicing Fee* | | 239,941.93 |
| Certificate Insurer - Financial Security Assurance Inc. | | 77,053.13 |
| Credit Risk Manager Fee - Clayton Fixed Income Svcs Inc | | 4,798.84 |
| Supported Prepayment/Curtailment Interest Shortfall | | 0.00 |
| Total Administration Fees | | 321,793.90 |

<FN>

*Servicer Payees include: AVELO MORTGAGE, L.L.C.

</FN>

</TABLE>

<TABLE>

<CAPTION>

Reserve and Guaranty Funds

| Account Name | Beginning Balance | Current Withdrawals | Current Deposits | Ending Balance |
|-----------------------------------|-------------------|---------------------|------------------|----------------|
| <s> | <c> | <c> | <c> | |
| Policy Payment Account - FSA Inc. | 0.00 | 0.00 | 0.00 | 0.00 |
| Excess Reserve Fund Account | 0.00 | 0.00 | 0.00 | 0.00 |

<CAPTION>

Hedge Funds

| Account Name | Funds In (A) | Funds Out (B) | Net Amount (A - B) |
|--|--------------|---------------|--------------------|
| <s> | <c> | <c> | <c> |
| Interest Rate Swap Agreement - Goldman Sachs | 1,072,522.92 | 1,089,582.03 | (17,059.11) |

</TABLE>

<TABLE>

<CAPTION>

Collateral Statement

| | | | |
|------------------------------------|--------------|-----|-----------------------|
| <s> | <c> | <c> | |
| Group | | | |
| | Pool 1 | | Pool 2 |
| Collateral Description | Mixed Fixed | | Mixed ARM and Balloon |
| Weighted Average Coupon Rate | 7.882650 | | 8.489594 |
| Weighted Average Net Rate | 7.382650 | | 7.989594 |
| Weighted Average Pass-Through Rate | 7.372650 | | 7.979594 |
| Weighted Average Remaining Term | 302 | | 341 |
| Principal And Interest Constant | 2,054,720.13 | | 2,372,618.16 |
| Beginning Loan Count | 1,892 | | 1,833 |
| Loans Paid in Full | 31 | | 137 |

| | | |
|----------------------------------|----------------|----------------|
| Ending Loan Count | 1,861 | 1,696 |
| Beginning Scheduled Balance | 258,004,299.08 | 317,856,344.05 |
| Ending Scheduled Balance | 253,831,330.85 | 294,843,918.29 |
| Actual Ending Collateral Balance | 254,107,705.87 | 294,948,347.68 |
| Scheduled Principal | 359,922.11 | 123,892.09 |
| Unscheduled Principal | 3,813,046.12 | 22,888,533.67 |
| Negative Amortized Principal | 0.00 | 0.00 |
| Scheduled Interest | 1,694,798.02 | 2,248,726.07 |
| Servicing Fees | 107,501.79 | 132,440.14 |
| Master Servicing Fees | 0.00 | 0.00 |
| Trustee Fee | 0.00 | 0.00 |
| FRY Amount | 0.00 | 0.00 |
| Special Hazard Fee | 0.00 | 0.00 |
| Other Fee | 2,150.04 | 2,648.80 |
| Pool Insurance Fee | 0.00 | 0.00 |
| Spread 1 | 0.00 | 0.00 |
| Spread 2 | 0.00 | 0.00 |
| Spread 3 | 0.00 | 0.00 |
| Net Interest | 1,585,146.19 | 2,113,637.13 |
| Realized Loss Amount | 0.00 | 0.00 |
| Cumulative Realized Loss | 0.00 | 0.00 |
| Percentage of Cumulative Losses | 0.0000 | 0.0000 |
| Prepayment Penalty Waived Amount | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | 0 | 0 |
| Prepayment Penalty Paid Amount | 20,104.83 | 77,648.21 |
| Prepayment Penalty Paid Count | 8 | 19 |
| Special Servicing Fee | 0.00 | 0.00 |

</TABLE>
<TABLE>
<CAPTION>

Collateral Statement

| <s> Group | <c> | <c> | Total |
|------------------------------------|-----|-------------------|----------------|
| Collateral Description | | Mixed Fixed & Arm | |
| Weighted Average Coupon Rate | | | 8.217663 |
| Weighted Average Net Rate | | | 7.717663 |
| Weighted Average Pass-Through Rate | | | 7.707663 |
| Weighted Average Remaining Term | | | 324 |
| Principal And Interest Constant | | | 4,427,338.29 |
| Beginning Loan Count | | | 3,725 |
| Loans Paid in Full | | | 168 |
| Ending Loan Count | | | 3,557 |
| Beginning Scheduled Balance | | | 575,860,643.13 |
| Ending Scheduled Balance | | | 548,675,249.14 |
| Actual Ending Collateral Balance | | | 549,056,053.55 |
| Scheduled Principal | | | 483,814.20 |
| Unscheduled Principal | | | 26,701,579.79 |
| Negative Amortized Principal | | | 0.00 |
| Scheduled Interest | | | 3,943,524.09 |
| Servicing Fees | | | 239,941.93 |
| Master Servicing Fees | | | 0.00 |
| Trustee Fee | | | 0.00 |
| FRY Amount | | | 0.00 |
| Special Hazard Fee | | | 0.00 |
| Other Fee | | | 4,798.84 |
| Pool Insurance Fee | | | 0.00 |
| Spread 1 | | | 0.00 |
| Spread 2 | | | 0.00 |
| Spread 3 | | | 0.00 |
| Net Interest | | | 3,698,783.32 |
| Realized Loss Amount | | | 0.00 |
| Cumulative Realized Loss | | | 0.00 |
| Percentage of Cumulative Losses | | | 0.0000 |
| Prepayment Penalty Waived Amount | | | 0.00 |
| Prepayment Penalty Waived Count | | | 0 |
| Prepayment Penalty Paid Amount | | | 97,753.04 |
| Prepayment Penalty Paid Count | | | 27 |
| Special Servicing Fee | | | 0.00 |

</TABLE>
<TABLE>
<CAPTION>

Additional Reporting - Deal Level

| <s> | Cash Reporting | <c> |
|------------------------------|----------------|------------|
| Net Monthly Excess Cash Flow | | 717,409.94 |

| | |
|-------------------------------------|------|
| Extra Principal Distribution Amount | 0.00 |
| Other Income | 0.00 |
| Prepayment Interest Shortfall | 0.00 |
| Soldier & Sailor Adjustment | 0.00 |

<CAPTION>

| | |
|-------------------------|-----------|
| Miscellaneous Reporting | |
| <s> | <c> |
| Current LIBOR Rate Used | 4.872500% |
| Swap Libor Rate | 4.872500% |

<CAPTION>

| | |
|--|---------------|
| Structural Reporting | |
| <s> | <c> |
| Overcollateralization Amount | 28,943,865.06 |
| Overcollateralization Deficiency | 0.00 |
| Overcollateralization Increase Amount | 0.00 |
| Overcollateralization Release | 0.00 |
| Specified Overcollateralization Amount | 28,943,865.06 |
| Overcollateralization Floor | 3,180,644.51 |
| Stepdown Date | NO |

<CAPTION>

| | |
|---|------------|
| Trigger Event Reporting | |
| <s> | <c> |
| Senior Enhancement Percentage | 20.693819% |
| Senior Specified Enhancement Percentage | 35.700000% |
| Delinquency Trigger Event | |
| Trigger Result | Pass |
| Threshold Value | 8.714167% |
| Calculated Value | 0.162328% |
| Cumulative Loss Trigger Event | |
| Trigger Result | Pass |
| Threshold Value | 1.250000% |
| Calculated Value | 0.000000% |
| Trigger Event | |
| Trigger Result | Pass |
| 40-Year Trigger Event | |
| Trigger Result | Pass |

</TABLE>

<TABLE>

<CAPTION>

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 | 7 1,022,332.83 | 7 1,022,332.83 | 0 0.00 | 0 0.00 | 7 1,022,332.83 |
| 30 Days | 40 6,887,075.99 | 0 0.00 | 0 0.00 | 0 0.00 | 40 6,887,075.99 |
| 60 Days | 11 2,403,505.91 | 1 272,469.81 | 0 0.00 | 0 0.00 | 12 2,675,975.72 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 51 9,290,581.90 | 8 1,294,802.64 | 0 0.00 | 0 0.00 | 59 10,585,384.54 |
| | 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 | 0.196795% 0.186198% | 0.196795% 0.186198% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.196795% 0.186198% |
| 30 Days | 1.124543% | 0.000000% | 0.000000% | 0.000000% | 1.124543% |

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| | 1.254348% | 0.000000% | 0.000000% | 0.000000% | 1.254348% |
| 60 Days | 0.309249% | 0.028114% | 0.000000% | 0.000000% | 0.337363% |
| | 0.437752% | 0.049625% | 0.000000% | 0.000000% | 0.487378% |
| 90 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 120 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 150 Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| 180+ Days | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| | 0.000000% | 0.000000% | 0.000000% | 0.000000% | 0.000000% |
| Totals | 1.433793% | 0.224909% | 0.000000% | 0.000000% | 1.658701% |
| | 1.692101% | 0.235823% | 0.000000% | 0.000000% | 1.927924% |

<FN>

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

</FN>

</TABLE>

<TABLE>

<CAPTION>

| | | |
|--|-----|------------|
| <s> | <c> | |
| Current Period Class A Insufficient Funds | | 0.00 |
| Principal Balance of Contaminated Properties | | 0.00 |
| Periodic Advance | | 257,369.50 |

</TABLE>

<TABLE>

<CAPTION>

Delinquency Status By Group

| | DELINQUENT | BANKRUPTCY | FORECLOSURE | REO | Total |
|--------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> |
| Pool 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 | | 3 288,134.51 | 0 0.00 | 0 0.00 | 3 288,134.51 |
| 30 Days | 10 1,817,449.05 | 0 0.00 | 0 0.00 | 0 0.00 | 10 1,817,449.05 |
| 60 Days | 2 338,323.39 | 0 0.00 | 0 0.00 | 0 0.00 | 2 338,323.39 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 12 2,155,772.44 | 3 288,134.51 | 0 0.00 | 0 0.00 | 15 2,443,906.95 |
| 0-29 Days | | 0.161204% 0.113391% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.161204% 0.113391% |
| 30 Days | 0.537346% 0.715228% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.537346% 0.715228% |
| 60 Days | 0.107469% 0.133142% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.107469% 0.133142% |
| 90 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |

| | | | | | |
|-----------|------------------------|------------------------|------------------------|------------------------|------------------------|
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 0.644815% 0.848370% | 0.161204% 0.113391% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.806018% 0.961760% |

| <CAPTION> <s> Pool 2 - OTS | DELINQUENT <c> No. of Loans Actual Balance | BANKRUPTCY <c> No. of Loans Actual Balance | FORECLOSURE <c> No. of Loans Actual Balance | REO <c> No. of Loans Actual Balance | Total <c> No. of Loans Actual Balance |
|----------------------------------|---|---|--|--|--|
| 0-29 Days | | 4 734,198.32 | 0 0.00 | 0 0.00 | 4 734,198.32 |
| 30 Days | 30 5,069,626.94 | 0 0.00 | 0 0.00 | 0 0.00 | 30 5,069,626.94 |
| 60 Days | 9 2,065,182.52 | 1 272,469.81 | 0 0.00 | 0 0.00 | 10 2,337,652.33 |
| 90 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 120 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 150 Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| 180+ Days | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 | 0 0.00 |
| Totals | 39 7,134,809.46 | 5 1,006,668.13 | 0 0.00 | 0 0.00 | 44 8,141,477.59 |
| 0-29 Days | | 0.235849% 0.248924% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.235849% 0.248924% |
| 30 Days | 1.768868% 1.718819% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 1.768868% 1.718819% |
| 60 Days | 0.530660% 0.700184% | 0.058962% 0.092379% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.589623% 0.792563% |
| 90 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 120 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 150 Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| 180+ Days | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% | 0.000000% 0.000000% |
| Totals | 2.299528% 2.419003% | 0.294811% 0.341303% | 0.000000% 0.000000% | 0.000000% 0.000000% | 2.594340% 2.760306% |

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

<CAPTION>

REO Detail - All Mortgage Loans in REO during Current Period

<s> <c>
Summary - No REO Information to report this period.

Pool 1 - No REO Information to report this period.

Pool 2 - No REO Information to report this period.

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No REO Loans this Period

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No REO Loans this Period

</TABLE>

<TABLE>

<CAPTION>

Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

<s> <c>
Summary - No Foreclosure Information to report this period.

Pool 1 - No Foreclosure Information to report this period.

Pool 2 - No Foreclosure Information to report this period.

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No Foreclosure Loans this Period

</TABLE>

<TABLE>

<CAPTION>

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

| Group | Loan Number | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |

No Foreclosure Loans this Period

</TABLE>

<TABLE>

Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

<CAPTION>

| Summary | | | 12 Month Bankruptcy History* | | |
|----------------------------|------------|---|------------------------------|-----------------------|--|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage | |
| <s> | <c> | | <s> | <c> | |
| Loans in Bankruptcy | | 4 | Dec-06 | 0.000% | |
| Original Principal Balance | 920,500.00 | | Jan-07 | 0.000% | |
| Current Actual Balance | 913,549.81 | | Feb-07 | 0.000% | |
| | | | Mar-07 | 0.000% | |
| | | | Apr-07 | 0.000% | |
| | | | May-07 | 0.000% | |
| | | | Jun-07 | 0.000% | |
| | | | Jul-07 | 0.000% | |
| | | | Aug-07 | 0.000% | |
| | | | Sep-07 | 0.035% | |
| | | | Oct-07 | 0.066% | |
| | | | Nov-07 | 0.236% | |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Pool 1 | | | 12 Month Bankruptcy History* | | |
|----------------------------|------|---|------------------------------|-----------------------|--|
| New Bankruptcy Loans | | | Month | Bankruptcy Percentage | |
| <s> | <c> | | <s> | <c> | |
| Loans in Bankruptcy | | 0 | Dec-06 | 0.000% | |
| Original Principal Balance | 0.00 | | Jan-07 | 0.000% | |
| Current Actual Balance | 0.00 | | Feb-07 | 0.000% | |
| | | | Mar-07 | 0.000% | |
| | | | Apr-07 | 0.000% | |
| | | | May-07 | 0.000% | |
| | | | Jun-07 | 0.000% | |
| | | | Jul-07 | 0.000% | |
| | | | Aug-07 | 0.000% | |
| | | | Sep-07 | 0.081% | |
| | | | Oct-07 | 0.112% | |
| | | | Nov-07 | 0.113% | |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

| Pool 2 | | | 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 | 920,500.00 | | Jan-07 | 0.000% | |
| Current Actual Balance | 913,549.81 | | Feb-07 | 0.000% | |
| | | | Mar-07 | 0.000% | |
| | | | Apr-07 | 0.000% | |
| | | | May-07 | 0.000% | |
| | | | Jun-07 | 0.000% | |
| | | | Jul-07 | 0.000% | |
| | | | Aug-07 | 0.000% | |
| | | | Sep-07 | 0.000% | |
| | | | Oct-07 | 0.029% | |
| | | | Nov-07 | 0.341% | |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

</TABLE>

<TABLE>

<CAPTION>

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> |
| Pool 1 | 0007216292 | Nov-2007 | 01-Jul-2005 | WV | 69.62 | 110,000.00 |
| Pool 1 | 0007216940 | Oct-2007 | 01-Jul-2005 | IA | 90.00 | 77,400.00 |
| Pool 1 | 0007217182 | Nov-2007 | 01-Nov-2004 | OK | 90.00 | 108,000.00 |
| Pool 2 | 0007194293 | Nov-2007 | 01-Mar-2006 | AZ | 78.51 | 190,000.00 |
| Pool 2 | 0007194634 | Nov-2007 | 01-Oct-2005 | NV | 80.00 | 196,000.00 |
| Pool 2 | 0007194884 | Nov-2007 | 01-Aug-2006 | CA | 80.00 | 260,000.00 |
| Pool 2 | 0007219613 | Oct-2007 | 30-Sep-2005 | AR | 82.61 | 95,000.00 |
| Pool 2 | 0007220000 | Nov-2007 | 01-Sep-2005 | NV | 90.00 | 274,500.00 |

</TABLE>

<TABLE>
<CAPTION>

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> |
| Pool 1 | 0007216292 | 107,918.79 | 01-Nov-2007 | (1) | 8.750% | 742.78 |
| Pool 1 | 0007216940 | 75,707.99 | 01-Oct-2007 | 0 | 7.740% | 913.95 |
| Pool 1 | 0007217182 | 104,507.73 | 01-Oct-2007 | 0 | 7.350% | 1,193.72 |
| Pool 2 | 0007194293 | 186,675.10 | 01-Oct-2007 | 0 | 6.950% | 2,007.71 |
| Pool 2 | 0007194634 | 194,407.41 | 01-Oct-2007 | 0 | 8.900% | 2,722.41 |
| Pool 2 | 0007194884 | 259,997.49 | 01-Oct-2007 | 0 | 8.110% | 3,297.66 |
| Pool 2 | 0007219613 | 93,118.32 | 28-Sep-2007 | 0 | 10.375% | 1,532.97 |
| Pool 2 | 0007220000 | 272,469.81 | 01-Jul-2007 | 2 | 9.400% | 5,718.24 |

</TABLE>

<TABLE>
<CAPTION>

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> |
| Pool 1 | 0 | 0.00 | 0.00 | 0.000% |
| Pool 2 | 0 | 0.00 | 0.00 | 0.000% |
| Total | 0 | 0.00 | 0.00 | 0.000% |

</TABLE>

<TABLE>
<CAPTION>

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> |
| No Losses this Period | | | | | | |

</TABLE>

<TABLE>
<CAPTION>

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) |
|-----------------------|-------------|----------------------|----------------------|---------------------------------|
| <s> | <c> | <c> | <c> | <c> |
| No Losses this Period | | | | |

</TABLE>

<TABLE>
<CAPTION>

Realized Loss Report - Collateral

<s> <c>
Summary - No Realized Loss Information to report this period.
Pool 1 - No Realized Loss Information to report this period.
Pool 2 - No Realized Loss Information to report this period.

<FN>

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).

</FN>
</TABLE>

<TABLE>
<CAPTION>

Prepayment Detail - Prepayments during Current Period

| Summary | | Loans Paid In Full | | | Repurchased Loans | | |
|---------|-------|----------------------------|---------------------------|-------|----------------------------|---------------------------|--|
| Group | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | |
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | |
| Pool 1 | 31 | 3,930,133.00 | 3,777,412.96 | 0 | 0.00 | 0.00 | |
| Pool 2 | 137 | 23,148,686.00 | 22,874,234.49 | 0 | 0.00 | 0.00 | |
| Total | 168 | 27,078,819.00 | 26,651,647.45 | 0 | 0.00 | 0.00 | |

</TABLE>

<TABLE>
<CAPTION>

Prepayment Detail - Prepayments during Current Period (continued)

| Summary | | Substitution Loans | | Liquidated Loans | | Curtailments | |
|---------|-------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
| Group | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| Pool 1 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 40,000.92 |
| Pool 2 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 21,562.65 |
| Total | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 61,563.57 |

</TABLE>

<TABLE>
<CAPTION>

Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount |
|--------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> |
| Pool 1 | 0007188581 | RI | 59.37 | 01-Sep-2004 | 183,500.00 | 171,647.65 |
| Pool 1 | 0007188737 | MD | 71.18 | 01-Feb-2005 | 75,000.00 | 73,422.39 |
| Pool 1 | 0007188894 | FL | 75.00 | 03-Mar-2006 | 108,462.00 | 106,680.80 |
| Pool 1 | 0007189080 | MI | 25.64 | 01-Jun-2006 | 100,000.00 | 86,137.70 |
| Pool 1 | 0007189166 | AR | 59.14 | 01-Apr-2006 | 100,000.00 | 95,534.94 |
| Pool 1 | 0007191206 | CT | 74.86 | 01-May-2006 | 138,500.00 | 136,928.71 |
| Pool 1 | 0007191655 | MD | 33.46 | 20-Nov-2004 | 87,000.00 | 75,633.14 |
| Pool 1 | 0007192254 | FL | 76.92 | 01-May-2006 | 150,000.00 | 148,259.35 |
| Pool 1 | 0007192592 | FL | 84.19 | 01-Nov-2004 | 113,653.00 | 105,846.24 |
| Pool 1 | 0007192796 | FL | 64.81 | 01-Oct-2006 | 122,500.00 | 122,500.00 |
| Pool 1 | 0007193320 | WI | 47.07 | 01-Nov-2004 | 66,368.00 | 64,341.43 |
| Pool 1 | 0007193667 | AR | 84.00 | 01-Jul-2006 | 63,000.00 | 62,579.58 |
| Pool 1 | 0007193815 | TX | 91.88 | 01-Jul-2006 | 124,500.00 | 123,045.07 |
| Pool 1 | 0007193823 | TX | 80.00 | 01-Jul-2004 | 76,400.00 | 72,228.18 |
| Pool 1 | 0007193957 | TX | 76.31 | 01-Sep-2004 | 99,200.00 | 85,821.72 |
| Pool 1 | 0007194116 | WY | 78.95 | 01-Aug-2005 | 105,000.00 | 102,834.68 |
| Pool 1 | 0007194177 | UT | 90.00 | 01-Dec-2004 | 252,000.00 | 246,055.80 |
| Pool 1 | 0007215984 | ME | 79.63 | 01-Sep-2004 | 107,500.00 | 103,988.30 |
| Pool 1 | 0007216045 | NY | 85.00 | 05-Sep-2004 | 216,750.00 | 210,365.92 |
| Pool 1 | 0007216160 | PA | 85.00 | 01-Nov-2004 | 123,250.00 | 117,854.00 |
| Pool 1 | 0007216226 | DE | 90.00 | 10-Feb-2005 | 112,500.00 | 100,318.69 |
| Pool 1 | 0007216507 | CA | 91.67 | 01-Jan-2006 | 85,250.00 | 83,578.35 |
| Pool 1 | 0007216555 | TN | 93.33 | 01-Dec-2004 | 84,000.00 | 81,438.14 |
| Pool 1 | 0007216578 | TN | 90.00 | 01-Sep-2004 | 122,400.00 | 118,276.31 |
| Pool 1 | 0007216713 | OH | 85.00 | 01-Dec-2004 | 178,500.00 | 173,316.47 |
| Pool 1 | 0007216742 | OH | 90.00 | 01-May-2006 | 95,400.00 | 93,705.10 |
| Pool 1 | 0007216791 | IN | 89.70 | 01-Oct-2004 | 119,300.00 | 115,584.81 |
| Pool 1 | 0007217082 | KS | 90.00 | 01-Jan-2005 | 117,000.00 | 111,348.79 |
| Pool 1 | 0007217330 | NM | 90.94 | 01-Mar-2006 | 135,500.00 | 135,499.99 |
| Pool 1 | 0007218051 | SC | 78.00 | 01-Oct-2005 | 148,200.00 | 144,766.81 |
| Pool 1 | 0007218320 | FL | 90.00 | 01-Nov-2004 | 319,500.00 | 303,506.14 |
| Pool 2 | 0007188564 | MA | 69.88 | 01-Dec-2005 | 116,000.00 | 114,114.08 |

| | | | | | | |
|--------|------------|----|-------|-------------|------------|------------|
| Pool 2 | 0007188570 | MA | 64.24 | 01-Dec-2005 | 221,000.00 | 220,018.74 |
| Pool 2 | 0007188615 | NJ | 60.75 | 01-Nov-2006 | 110,000.00 | 108,478.91 |
| Pool 2 | 0007188862 | GA | 85.00 | 01-May-2006 | 162,350.00 | 162,350.00 |
| Pool 2 | 0007188963 | FL | 89.26 | 01-Dec-2005 | 108,000.00 | 105,789.74 |
| Pool 2 | 0007188981 | FL | 85.00 | 01-Nov-2005 | 144,500.00 | 144,450.21 |
| Pool 2 | 0007189163 | LA | 89.99 | 01-Sep-2006 | 146,000.00 | 144,736.29 |
| Pool 2 | 0007189216 | AZ | 85.00 | 01-Nov-2005 | 156,400.00 | 156,400.00 |
| Pool 2 | 0007189255 | NV | 79.65 | 01-Sep-2006 | 180,000.00 | 180,000.00 |
| Pool 2 | 0007189266 | NV | 64.81 | 01-Oct-2005 | 200,000.00 | 200,000.00 |
| Pool 2 | 0007191076 | MA | 87.39 | 01-Dec-2005 | 140,700.00 | 140,700.00 |
| Pool 2 | 0007191181 | ME | 80.00 | 01-Nov-2005 | 191,600.00 | 187,784.11 |
| Pool 2 | 0007191185 | CT | 80.00 | 01-Oct-2005 | 129,600.00 | 128,381.90 |
| Pool 2 | 0007191190 | CT | 95.00 | 01-Nov-2005 | 175,085.00 | 171,298.54 |
| Pool 2 | 0007191251 | CT | 80.00 | 01-Dec-2005 | 168,800.00 | 165,231.52 |
| Pool 2 | 0007191292 | NJ | 71.20 | 01-Nov-2004 | 178,000.00 | 172,177.83 |
| Pool 2 | 0007191301 | NJ | 84.98 | 01-Oct-2005 | 181,000.00 | 180,965.89 |
| Pool 2 | 0007191358 | NY | 45.20 | 04-Jun-2005 | 113,000.00 | 110,248.84 |
| Pool 2 | 0007191427 | PA | 85.00 | 01-Nov-2004 | 104,550.00 | 100,614.41 |
| Pool 2 | 0007191525 | VA | 84.89 | 01-Sep-2005 | 373,500.00 | 370,256.73 |
| Pool 2 | 0007191530 | VA | 70.69 | 01-May-2005 | 410,000.00 | 397,325.12 |
| Pool 2 | 0007191582 | MD | 67.74 | 01-Sep-2005 | 210,000.00 | 209,991.84 |
| Pool 2 | 0007191624 | MD | 60.00 | 01-Dec-2005 | 240,000.00 | 234,948.90 |
| Pool 2 | 0007191704 | VA | 78.90 | 01-Jun-2005 | 172,000.00 | 167,736.23 |
| Pool 2 | 0007191729 | VA | 74.36 | 01-Oct-2005 | 167,300.00 | 162,200.48 |
| Pool 2 | 0007191735 | VA | 79.99 | 01-Oct-2005 | 159,900.00 | 156,970.41 |
| Pool 2 | 0007191794 | VA | 89.99 | 23-Mar-2005 | 133,900.00 | 130,212.98 |
| Pool 2 | 0007191797 | VA | 80.00 | 01-Nov-2005 | 154,400.00 | 151,394.68 |
| Pool 2 | 0007191867 | NC | 80.00 | 01-Mar-2005 | 96,000.00 | 93,273.57 |
| Pool 2 | 0007191889 | NC | 80.00 | 01-Feb-2006 | 115,520.00 | 113,686.34 |
| Pool 2 | 0007191907 | NC | 65.99 | 30-Apr-2005 | 65,000.00 | 63,305.89 |
| Pool 2 | 0007192056 | GA | 80.00 | 01-May-2005 | 226,400.00 | 220,897.95 |
| Pool 2 | 0007192098 | GA | 80.00 | 01-Jan-2006 | 131,200.00 | 131,200.00 |
| Pool 2 | 0007192141 | GA | 88.89 | 01-Mar-2006 | 92,000.00 | 90,878.37 |
| Pool 2 | 0007192261 | FL | 90.00 | 01-Nov-2005 | 148,500.00 | 145,800.00 |
| Pool 2 | 0007192290 | FL | 56.50 | 01-Dec-2005 | 100,000.00 | 99,997.29 |
| Pool 2 | 0007192336 | FL | 65.94 | 01-Nov-2005 | 112,100.00 | 109,585.26 |
| Pool 2 | 0007192364 | FL | 80.00 | 01-Dec-2005 | 144,000.00 | 141,242.04 |
| Pool 2 | 0007192518 | FL | 80.00 | 01-Aug-2005 | 176,000.00 | 176,000.00 |
| Pool 2 | 0007192621 | FL | 80.00 | 01-Dec-2005 | 132,000.00 | 132,000.00 |
| Pool 2 | 0007192627 | FL | 80.00 | 01-Oct-2005 | 129,600.00 | 129,442.38 |
| Pool 2 | 0007192658 | FL | 80.00 | 01-Nov-2005 | 153,520.00 | 153,520.00 |
| Pool 2 | 0007192662 | FL | 90.00 | 01-Sep-2005 | 198,000.00 | 197,990.50 |
| Pool 2 | 0007192738 | FL | 17.95 | 19-Jan-2006 | 140,000.00 | 140,000.00 |
| Pool 2 | 0007192744 | FL | 42.89 | 01-Mar-2006 | 163,000.00 | 160,320.17 |
| Pool 2 | 0007192756 | FL | 91.08 | 01-Nov-2005 | 176,700.00 | 175,076.81 |
| Pool 2 | 0007192789 | FL | 95.00 | 01-Nov-2005 | 247,000.00 | 243,040.90 |
| Pool 2 | 0007192790 | FL | 85.00 | 01-Nov-2005 | 148,750.00 | 146,465.90 |
| Pool 2 | 0007192813 | FL | 95.00 | 01-Mar-2005 | 209,000.00 | 209,000.00 |
| Pool 2 | 0007192821 | FL | 90.00 | 01-Nov-2004 | 141,740.00 | 137,400.43 |
| Pool 2 | 0007192862 | AL | 63.29 | 01-Jan-2006 | 50,000.00 | 49,223.87 |
| Pool 2 | 0007192977 | TN | 90.00 | 01-Apr-2005 | 127,800.00 | 125,140.94 |
| Pool 2 | 0007192987 | MS | 87.00 | 01-Dec-2005 | 126,145.00 | 126,145.00 |
| Pool 2 | 0007193041 | OH | 80.00 | 01-Nov-2005 | 172,000.00 | 165,667.19 |
| Pool 2 | 0007193234 | MI | 80.00 | 01-May-2005 | 124,000.00 | 120,847.26 |
| Pool 2 | 0007193275 | WI | 90.00 | 01-Nov-2005 | 142,200.00 | 134,476.31 |
| Pool 2 | 0007193298 | WI | 90.00 | 01-Jan-2006 | 193,500.00 | 192,799.30 |
| Pool 2 | 0007193313 | WI | 80.00 | 01-Mar-2006 | 70,160.00 | 69,164.94 |
| Pool 2 | 0007193372 | IL | 64.52 | 01-Nov-2004 | 100,000.00 | 95,673.40 |
| Pool 2 | 0007193410 | IL | 80.00 | 01-Feb-2005 | 137,600.00 | 134,125.82 |
| Pool 2 | 0007193433 | IL | 80.00 | 01-Dec-2005 | 140,400.00 | 137,836.27 |
| Pool 2 | 0007193498 | MO | 80.00 | 01-Dec-2005 | 117,600.00 | 116,630.30 |
| Pool 2 | 0007193556 | KS | 90.00 | 01-May-2005 | 135,000.00 | 131,083.41 |
| Pool 2 | 0007193616 | LA | 95.00 | 01-Oct-2005 | 115,900.00 | 112,547.24 |
| Pool 2 | 0007193625 | LA | 80.00 | 01-Dec-2005 | 105,520.00 | 103,683.62 |
| Pool 2 | 0007193684 | OK | 80.00 | 01-Dec-2005 | 151,120.00 | 147,717.17 |
| Pool 2 | 0007193759 | TX | 80.00 | 01-Oct-2005 | 172,000.00 | 171,950.80 |
| Pool 2 | 0007193814 | TX | 95.00 | 01-Dec-2005 | 171,000.00 | 168,275.79 |
| Pool 2 | 0007193896 | TX | 80.00 | 01-Dec-2005 | 184,000.00 | 180,123.04 |
| Pool 2 | 0007193901 | TX | 80.00 | 01-Jan-2005 | 85,200.00 | 82,727.01 |
| Pool 2 | 0007193924 | TX | 80.00 | 01-Nov-2005 | 166,000.00 | 162,283.74 |
| Pool 2 | 0007193948 | TX | 80.00 | 01-Nov-2005 | 117,600.00 | 114,998.16 |
| Pool 2 | 0007193956 | TX | 90.00 | 01-Oct-2006 | 91,710.00 | 91,098.05 |
| Pool 2 | 0007194127 | ID | 80.00 | 01-Nov-2005 | 121,600.00 | 120,771.09 |
| Pool 2 | 0007194154 | UT | 80.00 | 04-Nov-2005 | 128,800.00 | 126,200.63 |
| Pool 2 | 0007194200 | AZ | 85.00 | 01-Dec-2005 | 135,150.00 | 135,150.00 |
| Pool 2 | 0007194213 | AZ | 87.69 | 01-Dec-2005 | 171,000.00 | 171,000.00 |
| Pool 2 | 0007194219 | AZ | 70.00 | 01-Nov-2005 | 120,400.00 | 119,138.84 |
| Pool 2 | 0007194271 | AZ | 80.00 | 01-May-2005 | 88,000.00 | 87,994.78 |
| Pool 2 | 0007194282 | AZ | 73.02 | 01-Oct-2005 | 184,000.00 | 178,906.62 |
| Pool 2 | 0007194359 | AZ | 80.00 | 01-Dec-2005 | 202,000.00 | 202,000.00 |
| Pool 2 | 0007194363 | AZ | 95.00 | 01-Nov-2004 | 171,000.00 | 170,999.89 |
| Pool 2 | 0007194365 | AZ | 72.89 | 01-Nov-2005 | 242,000.00 | 242,000.00 |
| Pool 2 | 0007194374 | AZ | 80.00 | 01-Aug-2005 | 165,600.00 | 165,599.62 |
| Pool 2 | 0007194377 | AZ | 80.00 | 01-Dec-2005 | 136,000.00 | 135,300.72 |

| | | | | | | |
|--------|------------|----|-------|-------------|------------|------------|
| Pool 2 | 0007194500 | AZ | 80.00 | 01-Nov-2005 | 160,000.00 | 159,999.27 |
| Pool 2 | 0007194546 | NM | 80.00 | 01-Dec-2005 | 110,400.00 | 109,495.98 |
| Pool 2 | 0007194548 | NM | 88.29 | 01-Sep-2006 | 139,500.00 | 138,217.34 |
| Pool 2 | 0007194557 | NV | 80.00 | 01-May-2005 | 196,000.00 | 195,999.97 |
| Pool 2 | 0007194600 | NV | 50.82 | 01-Nov-2005 | 216,000.00 | 214,330.48 |
| Pool 2 | 0007194702 | NV | 63.82 | 01-Oct-2005 | 217,000.00 | 216,899.00 |
| Pool 2 | 0007194743 | CA | 90.00 | 01-Jan-2005 | 315,000.00 | 301,314.78 |
| Pool 2 | 0007194755 | CA | 40.00 | 01-Nov-2005 | 180,000.00 | 175,318.05 |
| Pool 2 | 0007194777 | CA | 80.00 | 01-Oct-2005 | 383,200.00 | 382,645.36 |
| Pool 2 | 0007194793 | CA | 80.00 | 01-Oct-2005 | 324,000.00 | 324,000.00 |
| Pool 2 | 0007194795 | CA | 64.86 | 01-Dec-2005 | 227,000.00 | 225,408.81 |
| Pool 2 | 0007194878 | CA | 26.75 | 01-Mar-2006 | 61,000.00 | 60,006.63 |
| Pool 2 | 0007194943 | CA | 80.00 | 01-Dec-2005 | 116,800.00 | 116,713.82 |
| Pool 2 | 0007194945 | CA | 80.00 | 01-Dec-2005 | 204,536.00 | 202,529.28 |
| Pool 2 | 0007195009 | CA | 85.00 | 01-Nov-2005 | 281,350.00 | 276,244.21 |
| Pool 2 | 0007195051 | CA | 57.69 | 01-Jan-2006 | 375,000.00 | 374,999.90 |
| Pool 2 | 0007195062 | CA | 95.00 | 01-Dec-2005 | 223,250.00 | 223,249.99 |
| Pool 2 | 0007195077 | CA | 80.00 | 01-Mar-2005 | 144,000.00 | 143,971.69 |
| Pool 2 | 0007195107 | CA | 52.00 | 01-Dec-2005 | 130,000.00 | 129,897.35 |
| Pool 2 | 0007195114 | CA | 69.57 | 01-Oct-2005 | 225,000.00 | 224,999.94 |
| Pool 2 | 0007195142 | CA | 37.36 | 01-Nov-2004 | 130,000.00 | 125,664.14 |
| Pool 2 | 0007195159 | OR | 80.00 | 01-Dec-2005 | 169,360.00 | 169,303.93 |
| Pool 2 | 0007195170 | OR | 80.00 | 01-Dec-2005 | 240,000.00 | 234,916.71 |
| Pool 2 | 0007195195 | WA | 86.35 | 01-May-2005 | 185,650.00 | 181,118.42 |
| Pool 2 | 0007195201 | WA | 80.00 | 01-Dec-2005 | 206,720.00 | 205,394.19 |
| Pool 2 | 0007195207 | WA | 53.03 | 01-Sep-2005 | 175,000.00 | 174,999.99 |
| Pool 2 | 0007195214 | CA | 70.00 | 01-Nov-2005 | 213,500.00 | 213,500.00 |
| Pool 2 | 0007195243 | WA | 66.67 | 01-Nov-2005 | 150,000.00 | 149,999.98 |
| Pool 2 | 0007217482 | CT | 87.57 | 01-Nov-2005 | 162,000.00 | 158,754.24 |
| Pool 2 | 0007217609 | NY | 90.00 | 01-Feb-2006 | 136,800.00 | 134,815.13 |
| Pool 2 | 0007217817 | MD | 80.00 | 01-Jan-2006 | 180,000.00 | 180,000.00 |
| Pool 2 | 0007218176 | GA | 82.84 | 01-Jan-2006 | 155,000.00 | 154,999.60 |
| Pool 2 | 0007218201 | FL | 84.97 | 01-Jan-2006 | 333,100.00 | 332,909.24 |
| Pool 2 | 0007218350 | FL | 90.00 | 01-Nov-2005 | 236,700.00 | 233,052.51 |
| Pool 2 | 0007218391 | FL | 90.00 | 01-Dec-2005 | 225,000.00 | 220,690.82 |
| Pool 2 | 0007219094 | MI | 90.00 | 01-Nov-2005 | 134,100.00 | 131,448.51 |
| Pool 2 | 0007219271 | MT | 88.72 | 01-Mar-2006 | 118,000.00 | 117,350.20 |
| Pool 2 | 0007219278 | IL | 90.00 | 01-May-2005 | 288,000.00 | 280,518.76 |
| Pool 2 | 0007219344 | IL | 80.00 | 01-Dec-2005 | 206,400.00 | 206,400.00 |
| Pool 2 | 0007219455 | MO | 95.00 | 20-Sep-2005 | 166,250.00 | 162,897.26 |
| Pool 2 | 0007219600 | LA | 90.00 | 01-Apr-2006 | 103,500.00 | 102,401.56 |
| Pool 2 | 0007219615 | AR | 71.81 | 01-Mar-2005 | 194,600.00 | 185,557.37 |
| Pool 2 | 0007219621 | AR | 79.55 | 01-May-2005 | 105,000.00 | 102,107.17 |
| Pool 2 | 0007219915 | AZ | 79.31 | 01-Nov-2005 | 115,000.00 | 114,880.28 |
| Pool 2 | 0007219945 | AZ | 80.00 | 01-Dec-2005 | 128,000.00 | 125,350.66 |
| Pool 2 | 0007219949 | AZ | 94.91 | 01-Oct-2005 | 179,000.00 | 178,979.57 |
| Pool 2 | 0007219974 | AZ | 89.29 | 01-Nov-2005 | 250,000.00 | 245,286.24 |
| Pool 2 | 0007219998 | NM | 80.00 | 01-Feb-2006 | 280,000.00 | 280,000.00 |
| Pool 2 | 0007220327 | WA | 85.00 | 01-Dec-2005 | 195,500.00 | 195,494.96 |
| Pool 2 | 0007220332 | WA | 90.00 | 01-Dec-2005 | 193,500.00 | 191,999.90 |
| Pool 2 | 0007220359 | WA | 90.00 | 01-Jan-2006 | 180,000.00 | 178,387.16 |
| Pool 2 | 0007220373 | AK | 85.00 | 01-Jan-2006 | 128,350.00 | 127,367.67 |

</TABLE>
<TABLE>
<CAPTION>

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> |
| Pool 1 | 0007188581 | Loan Paid in Full | 0 | 6.550% | 300 | 38 |
| Pool 1 | 0007188737 | Loan Paid in Full | 0 | 9.050% | 360 | 33 |
| Pool 1 | 0007188894 | Loan Paid in Full | 0 | 8.150% | 360 | 20 |
| Pool 1 | 0007189080 | Loan Paid in Full | (1) | 8.750% | 360 | 17 |
| Pool 1 | 0007189166 | Loan Paid in Full | 0 | 11.850% | 180 | 19 |
| Pool 1 | 0007191206 | Loan Paid in Full | 0 | 8.895% | 360 | 18 |
| Pool 1 | 0007191655 | Loan Paid in Full | 0 | 6.490% | 180 | 35 |
| Pool 1 | 0007192254 | Loan Paid in Full | 0 | 8.885% | 360 | 18 |
| Pool 1 | 0007192592 | Loan Paid in Full | 0 | 8.300% | 240 | 36 |
| Pool 1 | 0007192796 | Loan Paid in Full | 0 | 8.800% | 360 | 13 |
| Pool 1 | 0007193320 | Loan Paid in Full | 0 | 7.550% | 360 | 36 |
| Pool 1 | 0007193667 | Loan Paid in Full | 0 | 10.990% | 360 | 16 |
| Pool 1 | 0007193815 | Loan Paid in Full | 0 | 8.150% | 360 | 16 |
| Pool 1 | 0007193823 | Loan Paid in Full | 0 | 8.490% | 360 | 40 |
| Pool 1 | 0007193957 | Loan Paid in Full | 0 | 8.850% | 180 | 38 |
| Pool 1 | 0007194116 | Loan Paid in Full | (1) | 7.990% | 360 | 27 |
| Pool 1 | 0007194177 | Loan Paid in Full | 0 | 8.750% | 360 | 35 |
| Pool 1 | 0007215984 | Loan Paid in Full | 0 | 7.500% | 360 | 38 |
| Pool 1 | 0007216045 | Loan Paid in Full | 0 | 7.900% | 360 | 38 |
| Pool 1 | 0007216160 | Loan Paid in Full | 0 | 8.550% | 360 | 36 |
| Pool 1 | 0007216226 | Loan Paid in Full | 0 | 7.750% | 180 | 33 |

| | | | | | | |
|--------|------------|-------------------|-----|---------|-----|----|
| Pool 1 | 0007216507 | Loan Paid in Full | 0 | 7.400% | 360 | 22 |
| Pool 1 | 0007216555 | Loan Paid in Full | 0 | 7.875% | 360 | 35 |
| Pool 1 | 0007216578 | Loan Paid in Full | 0 | 7.400% | 360 | 38 |
| Pool 1 | 0007216713 | Loan Paid in Full | 0 | 7.650% | 360 | 35 |
| Pool 1 | 0007216742 | Loan Paid in Full | 0 | 8.850% | 360 | 18 |
| Pool 1 | 0007216791 | Loan Paid in Full | 0 | 7.600% | 360 | 37 |
| Pool 1 | 0007217082 | Loan Paid in Full | 0 | 7.599% | 360 | 34 |
| Pool 1 | 0007217330 | Loan Paid in Full | (1) | 8.250% | 360 | 20 |
| Pool 1 | 0007218051 | Loan Paid in Full | 0 | 6.950% | 360 | 25 |
| Pool 1 | 0007218320 | Loan Paid in Full | 0 | 6.990% | 360 | 36 |
| Pool 2 | 0007188564 | Loan Paid in Full | 0 | 8.350% | 360 | 23 |
| Pool 2 | 0007188570 | Loan Paid in Full | 0 | 7.150% | 360 | 23 |
| Pool 2 | 0007188615 | Loan Paid in Full | 0 | 8.590% | 360 | 12 |
| Pool 2 | 0007188862 | Loan Paid in Full | 0 | 9.550% | 360 | 18 |
| Pool 2 | 0007188963 | Loan Paid in Full | 0 | 7.150% | 360 | 23 |
| Pool 2 | 0007188981 | Loan Paid in Full | 0 | 9.750% | 360 | 24 |
| Pool 2 | 0007189163 | Loan Paid in Full | 0 | 8.990% | 360 | 14 |
| Pool 2 | 0007189216 | Loan Paid in Full | 0 | 9.500% | 360 | 24 |
| Pool 2 | 0007189255 | Loan Paid in Full | 0 | 9.050% | 360 | 14 |
| Pool 2 | 0007189266 | Loan Paid in Full | 0 | 8.750% | 360 | 25 |
| Pool 2 | 0007191076 | Loan Paid in Full | 0 | 8.250% | 360 | 23 |
| Pool 2 | 0007191181 | Loan Paid in Full | (1) | 10.425% | 360 | 24 |
| Pool 2 | 0007191185 | Loan Paid in Full | 0 | 9.490% | 360 | 25 |
| Pool 2 | 0007191190 | Loan Paid in Full | 0 | 8.250% | 360 | 24 |
| Pool 2 | 0007191251 | Loan Paid in Full | (1) | 6.990% | 360 | 23 |
| Pool 2 | 0007191292 | Loan Paid in Full | 0 | 10.100% | 360 | 36 |
| Pool 2 | 0007191301 | Loan Paid in Full | 0 | 10.540% | 360 | 25 |
| Pool 2 | 0007191358 | Loan Paid in Full | 0 | 9.000% | 360 | 29 |
| Pool 2 | 0007191427 | Loan Paid in Full | (1) | 11.250% | 360 | 36 |
| Pool 2 | 0007191525 | Loan Paid in Full | 0 | 9.250% | 360 | 26 |
| Pool 2 | 0007191530 | Loan Paid in Full | 0 | 9.750% | 360 | 30 |
| Pool 2 | 0007191582 | Loan Paid in Full | 0 | 9.850% | 360 | 26 |
| Pool 2 | 0007191624 | Loan Paid in Full | 0 | 7.000% | 360 | 23 |
| Pool 2 | 0007191704 | Loan Paid in Full | 0 | 7.750% | 360 | 29 |
| Pool 2 | 0007191729 | Loan Paid in Full | 0 | 9.750% | 360 | 25 |
| Pool 2 | 0007191735 | Loan Paid in Full | 0 | 10.990% | 360 | 25 |
| Pool 2 | 0007191794 | Loan Paid in Full | 0 | 10.540% | 360 | 31 |
| Pool 2 | 0007191797 | Loan Paid in Full | 0 | 10.850% | 360 | 24 |
| Pool 2 | 0007191867 | Loan Paid in Full | 0 | 9.750% | 360 | 32 |
| Pool 2 | 0007191889 | Loan Paid in Full | 0 | 7.990% | 360 | 21 |
| Pool 2 | 0007191907 | Loan Paid in Full | 0 | 9.900% | 360 | 30 |
| Pool 2 | 0007192056 | Loan Paid in Full | 0 | 10.375% | 360 | 30 |
| Pool 2 | 0007192098 | Loan Paid in Full | 0 | 7.300% | 360 | 22 |
| Pool 2 | 0007192141 | Loan Paid in Full | 0 | 9.250% | 360 | 20 |
| Pool 2 | 0007192261 | Loan Paid in Full | 0 | 10.590% | 360 | 24 |
| Pool 2 | 0007192290 | Loan Paid in Full | 0 | 6.140% | 360 | 23 |
| Pool 2 | 0007192336 | Loan Paid in Full | 0 | 9.990% | 360 | 24 |
| Pool 2 | 0007192364 | Loan Paid in Full | 0 | 7.500% | 360 | 23 |
| Pool 2 | 0007192518 | Loan Paid in Full | 0 | 9.650% | 360 | 27 |
| Pool 2 | 0007192621 | Loan Paid in Full | 0 | 6.990% | 360 | 23 |
| Pool 2 | 0007192627 | Loan Paid in Full | 0 | 9.900% | 360 | 25 |
| Pool 2 | 0007192658 | Loan Paid in Full | 0 | 9.540% | 360 | 24 |
| Pool 2 | 0007192662 | Loan Paid in Full | 0 | 11.700% | 360 | 26 |
| Pool 2 | 0007192738 | Loan Paid in Full | 0 | 7.740% | 360 | 21 |
| Pool 2 | 0007192744 | Loan Paid in Full | 0 | 7.550% | 360 | 20 |
| Pool 2 | 0007192756 | Loan Paid in Full | 0 | 9.500% | 360 | 24 |
| Pool 2 | 0007192789 | Loan Paid in Full | 0 | 11.550% | 360 | 24 |
| Pool 2 | 0007192790 | Loan Paid in Full | 0 | 11.800% | 360 | 24 |
| Pool 2 | 0007192813 | Loan Paid in Full | 0 | 11.440% | 360 | 32 |
| Pool 2 | 0007192821 | Loan Paid in Full | 0 | 8.990% | 360 | 36 |
| Pool 2 | 0007192862 | Loan Paid in Full | 0 | 8.350% | 360 | 22 |
| Pool 2 | 0007192977 | Loan Paid in Full | 0 | 11.300% | 360 | 31 |
| Pool 2 | 0007192987 | Loan Paid in Full | 0 | 9.250% | 360 | 23 |
| Pool 2 | 0007193041 | Loan Paid in Full | 0 | 10.125% | 360 | 24 |
| Pool 2 | 0007193234 | Loan Paid in Full | 0 | 10.125% | 360 | 30 |
| Pool 2 | 0007193275 | Loan Paid in Full | (1) | 10.500% | 360 | 24 |
| Pool 2 | 0007193298 | Loan Paid in Full | 0 | 8.400% | 360 | 22 |
| Pool 2 | 0007193313 | Loan Paid in Full | 0 | 9.100% | 360 | 20 |
| Pool 2 | 0007193372 | Loan Paid in Full | 0 | 10.990% | 360 | 36 |
| Pool 2 | 0007193410 | Loan Paid in Full | 0 | 10.490% | 360 | 33 |
| Pool 2 | 0007193433 | Loan Paid in Full | 0 | 7.750% | 360 | 23 |
| Pool 2 | 0007193498 | Loan Paid in Full | 0 | 7.625% | 360 | 23 |
| Pool 2 | 0007193556 | Loan Paid in Full | 0 | 10.640% | 360 | 30 |
| Pool 2 | 0007193616 | Loan Paid in Full | 0 | 9.850% | 360 | 25 |
| Pool 2 | 0007193625 | Loan Paid in Full | 0 | 7.999% | 360 | 23 |
| Pool 2 | 0007193684 | Loan Paid in Full | (1) | 6.990% | 360 | 23 |
| Pool 2 | 0007193759 | Loan Paid in Full | 0 | 9.750% | 360 | 25 |
| Pool 2 | 0007193814 | Loan Paid in Full | 0 | 8.525% | 360 | 23 |
| Pool 2 | 0007193896 | Loan Paid in Full | 0 | 7.250% | 360 | 23 |
| Pool 2 | 0007193901 | Loan Paid in Full | 0 | 10.550% | 360 | 34 |
| Pool 2 | 0007193924 | Loan Paid in Full | 0 | 10.450% | 360 | 24 |
| Pool 2 | 0007193948 | Loan Paid in Full | 0 | 9.625% | 360 | 24 |
| Pool 2 | 0007193956 | Loan Paid in Full | 0 | 10.250% | 360 | 13 |
| Pool 2 | 0007194127 | Loan Paid in Full | (1) | 9.500% | 360 | 24 |

| | | | | | | |
|--------|------------|-------------------|-----|---------|-----|----|
| Pool 2 | 0007194154 | Loan Paid in Full | 0 | 10.120% | 360 | 24 |
| Pool 2 | 0007194200 | Loan Paid in Full | 0 | 6.850% | 360 | 23 |
| Pool 2 | 0007194213 | Loan Paid in Full | 0 | 7.640% | 360 | 23 |
| Pool 2 | 0007194219 | Loan Paid in Full | 0 | 9.820% | 360 | 24 |
| Pool 2 | 0007194271 | Loan Paid in Full | 0 | 9.500% | 360 | 30 |
| Pool 2 | 0007194282 | Loan Paid in Full | 0 | 8.990% | 360 | 25 |
| Pool 2 | 0007194359 | Loan Paid in Full | 0 | 6.400% | 360 | 23 |
| Pool 2 | 0007194363 | Loan Paid in Full | (1) | 8.125% | 360 | 36 |
| Pool 2 | 0007194365 | Loan Paid in Full | 0 | 8.990% | 360 | 24 |
| Pool 2 | 0007194374 | Loan Paid in Full | 0 | 9.975% | 360 | 27 |
| Pool 2 | 0007194377 | Loan Paid in Full | 0 | 7.250% | 360 | 23 |
| Pool 2 | 0007194500 | Loan Paid in Full | 0 | 10.050% | 360 | 24 |
| Pool 2 | 0007194546 | Loan Paid in Full | 0 | 7.650% | 360 | 23 |
| Pool 2 | 0007194548 | Loan Paid in Full | 0 | 8.690% | 360 | 14 |
| Pool 2 | 0007194557 | Loan Paid in Full | (1) | 10.250% | 360 | 30 |
| Pool 2 | 0007194600 | Loan Paid in Full | 0 | 10.940% | 360 | 24 |
| Pool 2 | 0007194702 | Loan Paid in Full | 0 | 8.990% | 360 | 25 |
| Pool 2 | 0007194743 | Loan Paid in Full | 0 | 9.750% | 360 | 34 |
| Pool 2 | 0007194755 | Loan Paid in Full | 0 | 8.990% | 360 | 24 |
| Pool 2 | 0007194777 | Loan Paid in Full | 0 | 9.500% | 360 | 25 |
| Pool 2 | 0007194793 | Loan Paid in Full | 0 | 9.675% | 360 | 25 |
| Pool 2 | 0007194795 | Loan Paid in Full | 0 | 6.500% | 360 | 23 |
| Pool 2 | 0007194878 | Loan Paid in Full | 0 | 7.600% | 360 | 20 |
| Pool 2 | 0007194943 | Loan Paid in Full | 0 | 7.400% | 360 | 23 |
| Pool 2 | 0007194945 | Loan Paid in Full | (1) | 6.990% | 360 | 23 |
| Pool 2 | 0007195009 | Loan Paid in Full | 0 | 9.950% | 360 | 24 |
| Pool 2 | 0007195051 | Loan Paid in Full | 0 | 6.500% | 360 | 22 |
| Pool 2 | 0007195062 | Loan Paid in Full | 0 | 7.250% | 360 | 23 |
| Pool 2 | 0007195077 | Loan Paid in Full | 0 | 10.990% | 360 | 32 |
| Pool 2 | 0007195107 | Loan Paid in Full | 0 | 6.790% | 360 | 23 |
| Pool 2 | 0007195114 | Loan Paid in Full | 0 | 9.125% | 360 | 25 |
| Pool 2 | 0007195142 | Loan Paid in Full | (1) | 10.050% | 360 | 36 |
| Pool 2 | 0007195159 | Loan Paid in Full | 0 | 6.850% | 360 | 23 |
| Pool 2 | 0007195170 | Loan Paid in Full | 0 | 6.990% | 360 | 23 |
| Pool 2 | 0007195195 | Loan Paid in Full | 0 | 10.250% | 360 | 30 |
| Pool 2 | 0007195201 | Loan Paid in Full | 0 | 7.000% | 360 | 23 |
| Pool 2 | 0007195207 | Loan Paid in Full | 0 | 9.650% | 360 | 26 |
| Pool 2 | 0007195214 | Loan Paid in Full | 0 | 9.500% | 360 | 24 |
| Pool 2 | 0007195243 | Loan Paid in Full | 0 | 10.250% | 360 | 24 |
| Pool 2 | 0007217482 | Loan Paid in Full | 0 | 10.500% | 360 | 24 |
| Pool 2 | 0007217609 | Loan Paid in Full | 0 | 8.450% | 360 | 21 |
| Pool 2 | 0007217817 | Loan Paid in Full | 0 | 7.990% | 360 | 22 |
| Pool 2 | 0007218176 | Loan Paid in Full | 0 | 7.375% | 360 | 22 |
| Pool 2 | 0007218201 | Loan Paid in Full | 0 | 8.200% | 360 | 22 |
| Pool 2 | 0007218350 | Loan Paid in Full | 0 | 11.750% | 360 | 24 |
| Pool 2 | 0007218391 | Loan Paid in Full | 0 | 7.500% | 360 | 23 |
| Pool 2 | 0007219094 | Loan Paid in Full | 0 | 10.990% | 360 | 24 |
| Pool 2 | 0007219271 | Loan Paid in Full | 0 | 8.550% | 360 | 20 |
| Pool 2 | 0007219278 | Loan Paid in Full | 0 | 9.999% | 360 | 30 |
| Pool 2 | 0007219344 | Loan Paid in Full | 0 | 7.350% | 360 | 23 |
| Pool 2 | 0007219455 | Loan Paid in Full | 0 | 10.490% | 360 | 25 |
| Pool 2 | 0007219600 | Loan Paid in Full | 0 | 9.500% | 360 | 19 |
| Pool 2 | 0007219615 | Loan Paid in Full | 0 | 10.650% | 360 | 32 |
| Pool 2 | 0007219621 | Loan Paid in Full | 0 | 9.600% | 360 | 30 |
| Pool 2 | 0007219915 | Loan Paid in Full | 0 | 10.375% | 360 | 24 |
| Pool 2 | 0007219945 | Loan Paid in Full | 0 | 7.090% | 360 | 23 |
| Pool 2 | 0007219949 | Loan Paid in Full | 0 | 10.390% | 360 | 25 |
| Pool 2 | 0007219974 | Loan Paid in Full | 0 | 9.750% | 360 | 24 |
| Pool 2 | 0007219998 | Loan Paid in Full | 0 | 7.600% | 360 | 21 |
| Pool 2 | 0007220327 | Loan Paid in Full | 0 | 7.500% | 360 | 23 |
| Pool 2 | 0007220332 | Loan Paid in Full | 0 | 7.850% | 480 | 23 |
| Pool 2 | 0007220359 | Loan Paid in Full | 0 | 7.500% | 360 | 22 |
| Pool 2 | 0007220373 | Loan Paid in Full | 0 | 7.750% | 360 | 22 |

</TABLE>

<TABLE>
<CAPTION>

Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|---------|------------|---------------|---------------------------|---------------------------|
| <s> | <c> | <c> | <c> | |
| Pool 1 | 8 | 893,516.84 | 20,104.83 | 0.00 |
| Pool 2 | 19 | 3,072,766.79 | 77,648.21 | 0.00 |
| Total | 27 | 3,966,283.63 | 97,753.04 | 0.00 |

</TABLE>
<TABLE>
<CAPTION>

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

| <s> | Group | <c> | Loan Number | Paid In Full Date | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|-----|--------|-----|-------------|-------------------|---------------|---------------------------|---------------------------|
| <s> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |
| | Pool 1 | | 0007188894 | 10/31/2007 | 106,762.93 | 2,552.12 | 0.00 |
| | Pool 1 | | 0007189080 | 10/16/2007 | 86,137.70 | 861.38 | 0.00 |
| | Pool 1 | | 0007191206 | 10/16/2007 | 137,017.02 | 4,865.77 | 0.00 |
| | Pool 1 | | 0007192254 | 11/02/2007 | 148,355.44 | 5,262.18 | 0.00 |
| | Pool 1 | | 0007193178 | Active | 117,826.63 | 8.91 | 0.00 |
| | Pool 1 | | 0007194116 | 11/12/2007 | 102,919.14 | 3,269.30 | 0.00 |
| | Pool 1 | | 0007216226 | 10/22/2007 | 100,727.10 | 2,346.81 | 0.00 |
| | Pool 1 | | 0007216742 | 10/25/2007 | 93,770.88 | 938.36 | 0.00 |
| | Pool 2 | | 0007188963 | 11/01/2007 | 105,888.26 | 3,856.19 | 0.00 |
| | Pool 2 | | 0007189163 | 11/14/2007 | 144,825.01 | 3,468.75 | 0.00 |
| | Pool 2 | | 0007189255 | 11/14/2007 | 180,000.00 | 6,516.00 | 0.00 |
| | Pool 2 | | 0007191358 | 11/02/2007 | 110,324.41 | 2,629.47 | 0.00 |
| | Pool 2 | | 0007191525 | 10/16/2007 | 370,346.90 | 547.54 | 0.00 |
| | Pool 2 | | 0007191530 | 10/23/2007 | 397,565.36 | 6,317.07 | 0.00 |
| | Pool 2 | | 0007191704 | 11/14/2007 | 167,884.21 | 5,036.53 | 0.00 |
| | Pool 2 | | 0007192212 | Active | 99,469.32 | 0.09 | 0.00 |
| | Pool 2 | | 0007192738 | 10/16/2007 | 140,000.00 | 4,334.40 | 0.00 |
| | Pool 2 | | 0007192744 | 11/01/2007 | 160,455.94 | 7,207.80 | 0.00 |
| | Pool 2 | | 0007192813 | 10/31/2007 | 209,000.00 | 12,540.00 | 0.00 |
| | Pool 2 | | 0007193234 | 11/06/2007 | 120,915.28 | 1,085.15 | 0.00 |
| | Pool 2 | | 0007193956 | 11/15/2007 | 91,141.37 | 2,048.94 | 0.00 |
| | Pool 2 | | 0007194878 | 10/31/2007 | 60,056.98 | 1,825.73 | 0.00 |
| | Pool 2 | | 0007195195 | 11/01/2007 | 181,217.93 | 7,384.51 | 0.00 |
| | Pool 2 | | 0007217482 | 10/23/2007 | 158,832.15 | 8,505.00 | 0.00 |
| | Pool 2 | | 0007218176 | 11/09/2007 | 154,999.60 | 1,240.00 | 0.00 |
| | Pool 2 | | 0007219271 | 11/15/2007 | 117,383.38 | 1,055.83 | 0.00 |
| | Pool 2 | | 0007219600 | 10/24/2007 | 102,460.69 | 2,049.21 | 0.00 |

</TABLE>
<TABLE>

Prepayment Rates

<CAPTION>

Summary

| SMM | CPR | PSA |
|------------------|--------|--------------------------|
| <s> | <s> | <s> |
| Current Month | 4.641% | Current Month 872.856% |
| 3 Month Average | 4.731% | 3 Month Average 923.153% |
| 12 Month Average | 0.000% | 12 Month Average 0.000% |

<CAPTION>

| CPR: Current vs. 12mo Average* | | | PSA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|------------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Dec-2006 | N/A | N/A | Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A | Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A | Feb-2007 | N/A | N/A |
| Mar-2007 | N/A | N/A | Mar-2007 | N/A | N/A |
| Apr-2007 | N/A | N/A | Apr-2007 | N/A | N/A |
| May-2007 | N/A | N/A | May-2007 | N/A | N/A |
| Jun-2007 | N/A | N/A | Jun-2007 | N/A | N/A |
| Jul-2007 | N/A | N/A | Jul-2007 | N/A | N/A |
| Aug-2007 | N/A | N/A | Aug-2007 | N/A | N/A |
| Sep-2007 | 46.062% | N/A | Sep-2007 | 1,003.775% | N/A |
| Oct-2007 | 42.724% | N/A | Oct-2007 | 892.827% | N/A |
| Nov-2007 | 43.460% | N/A | Nov-2007 | 872.856% | N/A |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>

Pool 1

| SMM | CPR | PSA |
|------------------|--------|--------------------------|
| <s> | <s> | <s> |
| Current Month | 1.480% | Current Month 287.746% |
| 3 Month Average | 1.930% | 3 Month Average 380.336% |
| 12 Month Average | 0.000% | 12 Month Average 0.000% |

<CAPTION>

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

| | | | | | |
|----------|---------|-----|----------|----------|-----|
| Dec-2006 | N/A | N/A | Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A | Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A | Feb-2007 | N/A | N/A |
| Mar-2007 | N/A | N/A | Mar-2007 | N/A | N/A |
| Apr-2007 | N/A | N/A | Apr-2007 | N/A | N/A |
| May-2007 | N/A | N/A | May-2007 | N/A | N/A |
| Jun-2007 | N/A | N/A | Jun-2007 | N/A | N/A |
| Jul-2007 | N/A | N/A | Jul-2007 | N/A | N/A |
| Aug-2007 | N/A | N/A | Aug-2007 | N/A | N/A |
| Sep-2007 | 23.811% | N/A | Sep-2007 | 449.387% | N/A |
| Oct-2007 | 22.205% | N/A | Oct-2007 | 403.875% | N/A |
| Nov-2007 | 16.383% | N/A | Nov-2007 | 287.746% | N/A |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<CAPTION>
Pool 2

| SMM | CPR | PSA |
|------------------|--------|----------------------------|
| <s> | <c> | <c> |
| Current Month | 7.204% | Current Month 1,357.203% |
| 3 Month Average | 6.905% | 3 Month Average 1,371.455% |
| 12 Month Average | 0.000% | 12 Month Average 0.000% |

<CAPTION>

| CPR: Current vs. 12mo Average* | | | PSA: Current vs. 12mo Average* | | |
|--------------------------------|---------|-----------|--------------------------------|------------|-----------|
| Month | Current | 12mo Avg. | Month | Current | 12mo Avg. |
| <s> | <c> | <c> | <s> | <c> | <c> |
| Dec-2006 | N/A | N/A | Dec-2006 | N/A | N/A |
| Jan-2007 | N/A | N/A | Jan-2007 | N/A | N/A |
| Feb-2007 | N/A | N/A | Feb-2007 | N/A | N/A |
| Mar-2007 | N/A | N/A | Mar-2007 | N/A | N/A |
| Apr-2007 | N/A | N/A | Apr-2007 | N/A | N/A |
| May-2007 | N/A | N/A | May-2007 | N/A | N/A |
| Jun-2007 | N/A | N/A | Jun-2007 | N/A | N/A |
| Jul-2007 | N/A | N/A | Jul-2007 | N/A | N/A |
| Aug-2007 | N/A | N/A | Aug-2007 | N/A | N/A |
| Sep-2007 | 58.469% | N/A | Sep-2007 | 1,447.914% | N/A |
| Oct-2007 | 55.076% | N/A | Oct-2007 | 1,309.248% | N/A |
| Nov-2007 | 59.228% | N/A | Nov-2007 | 1,357.203% | N/A |

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

*The text reported in the above table is presented graphically on the monthly bond remittance report. The monthly bond remittance report can be viewed online at www.ctslink.com.

<FN>

Calculation Methodology:
 Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)
 Conditional PrePayment Rate (CPR): $1 - ((1 - SMM)^{12})$
 PSA Standard Prepayment Model: $100 * CPR / (0.2 * MIN(30, WAS))$
 Weighted Average Seasoning (WAS): $sum((Original Term - Remaining Term) * (Current Scheduled Balance / Deal Scheduled Principal Balance))$

</FN>
</TABLE>
<TABLE>
<CAPTION>

Modifications

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

</TABLE>
<TABLE>
<CAPTION>

| | | Substitutions | | | | | | |
|-----|-------------|---------------------------|--------------|-----------------|-------------|---------------------------|--------------|-----------------|
| | | Loans Repurchased | | | | Loans Substituted | | |
| <s> | Loan Number | Current Scheduled Balance | Current Rate | Current Payment | Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
| <c> | <c> | <c> | <c> | <c> | <c> | <c> | <c> | <c> |

No Substitutions this Period

</TABLE>
<TABLE>
<CAPTION>

| Repurchases Due to Breaches | | | | | |
|-----------------------------|-------------|-----------------------------|----------------|--------------|-----------------|
| <s> | Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| <c> | <c> | <c> | <c> | <c> | <c> |

No Repurchases Due to Breaches this Period

</TABLE>
<TABLE>
<CAPTION>

| Repurchases Due to Other | | | | | |
|--------------------------|-------------|-----------------------------|----------------|--------------|-----------------|
| <s> | Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| <c> | <c> | <c> | <c> | <c> | <c> |

No Repurchases Due to Other this Period

</TABLE>
<TABLE>
<CAPTION>

Interest Rate Stratification

Summary

| <s> | Current Interest Rate Range (%) | Number of Loans | Outstanding Scheduled Balance (\$) | Percentage of Balance (%) |
|-----|---------------------------------|-----------------|------------------------------------|---------------------------|
| <c> | <c> | <c> | <c> | <c> |
| | < 5.500 | 0 | 0.00 | 0.000 |
| | 5.500 5.749 | 1 | 111,000.00 | 0.020 |
| | 5.750 5.999 | 8 | 1,737,562.99 | 0.317 |
| | 6.000 6.249 | 8 | 1,547,274.26 | 0.282 |
| | 6.250 6.499 | 39 | 7,159,814.10 | 1.305 |
| | 6.500 6.749 | 85 | 14,118,719.65 | 2.573 |
| | 6.750 6.999 | 399 | 65,714,541.82 | 11.977 |
| | 7.000 7.249 | 111 | 19,014,558.12 | 3.466 |
| | 7.250 7.499 | 309 | 49,775,693.94 | 9.072 |
| | 7.500 7.749 | 389 | 58,305,970.36 | 10.627 |
| | 7.750 7.999 | 541 | 83,734,449.53 | 15.261 |
| | 8.000 8.249 | 177 | 25,493,172.99 | 4.646 |
| | 8.250 8.499 | 253 | 38,031,493.96 | 6.932 |
| | 8.500 8.749 | 230 | 32,638,490.56 | 5.949 |
| | 8.750 8.999 | 312 | 45,517,443.81 | 8.296 |
| | 9.000 9.249 | 84 | 13,058,514.94 | 2.380 |
| | 9.250 9.499 | 113 | 17,357,758.98 | 3.164 |
| | 9.500 9.749 | 97 | 14,739,810.39 | 2.686 |
| | 9.750 9.999 | 135 | 19,834,756.97 | 3.615 |
| | 10.000 10.249 | 28 | 4,024,893.01 | 0.734 |
| | 10.250 10.499 | 52 | 9,024,099.94 | 1.645 |
| | 10.500 10.749 | 43 | 6,738,013.97 | 1.228 |
| | 10.750 10.999 | 49 | 7,299,994.83 | 1.330 |
| | 11.000 11.249 | 24 | 3,958,475.36 | 0.721 |
| | 11.250 11.499 | 21 | 2,785,095.68 | 0.508 |
| | 11.500 11.749 | 19 | 3,047,674.17 | 0.555 |
| | 11.750 11.999 | 15 | 1,853,378.26 | 0.338 |
| | 12.000 12.249 | 3 | 496,638.83 | 0.091 |
| | 12.250 12.499 | 8 | 993,830.80 | 0.181 |
| | 12.500 12.749 | 2 | 349,569.32 | 0.064 |
| | 12.750 12.999 | 2 | 212,557.60 | 0.039 |
| | >= 13.000 | 0 | 0.00 | 0.000 |

</TABLE> Total 3,557 548,675,249.14 100.000

<TABLE>
<CAPTION>

SUPPLEMENTAL REPORTING

<s> <c>

Closing Date
August 30, 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 September 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 18th day of each month, or if the 18th is not a Business Day, the immediately preceding Business Day.

Stepdown Date
The earlier to occur of (a) the date on which the aggregate Class Certificate Balances of the Class A-1 certificates have been reduced to zero, and (b) the later to occur of (i) the Distribution Date in September 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>