

GS Mortgage Securities Corp.
Mortgage Pass-Through Certificates
Series 2007-NC1

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

24-Dec-2007 1:17:13PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
A-1	3622MGAA6	12/24/2007	4.91875 %	424,437,839.99	1,739,753.02	6,930,749.29	0.00	417,507,090.69	8,670,502.31	0.00
A-2A	3622MGAB4	12/24/2007	4.83875 %	391,155,315.12	1,577,252.32	8,974,547.63	0.00	382,180,767.49	10,551,799.95	0.00
A-2B	3622MGAC2	12/24/2007	4.88875 %	145,757,000.00	593,807.94	0.00	0.00	145,757,000.00	593,807.94	0.00
A-2C	3622MGAD0	12/24/2007	4.93875 %	196,365,000.00	808,164.70	0.00	0.00	196,365,000.00	808,164.70	0.00
A-2D	3622MGAE8	12/24/2007	5.01875 %	79,824,000.00	333,847.25	0.00	0.00	79,824,000.00	333,847.25	0.00
M-1	3622MGAF5	12/24/2007	5.02875 %	76,022,000.00	318,579.69	0.00	0.00	76,022,000.00	318,579.69	0.00
M-2	3622MGAG3	12/24/2007	5.05875 %	75,106,000.00	316,618.73	0.00	0.00	75,106,000.00	316,618.73	0.00
M-3	3622MGAH1	12/24/2007	5.08875 %	40,301,000.00	170,901.43	0.00	0.00	40,301,000.00	170,901.43	0.00
M-4	3622MGAI7	12/24/2007	5.15875 %	38,469,000.00	165,376.63	0.00	0.00	38,469,000.00	165,376.63	0.00
M-5	3622MGAK4	12/24/2007	5.17875 %	34,805,000.00	150,205.33	0.00	0.00	34,805,000.00	150,205.33	0.00
M-6	3622MGAL2	12/24/2007	5.23875 %	24,730,000.00	107,961.91	0.00	0.00	24,730,000.00	107,961.91	0.00
M-7	3622MGAM0	12/24/2007	5.73875 %	22,898,000.00	109,504.91	0.00	0.00	22,898,000.00	109,504.91	0.00
M-8	3622MGAN8	12/24/2007	6.23875 %	15,571,000.00	80,952.98	0.00	0.00	15,571,000.00	80,952.98	0.00
M-9	3622MGAP3	12/24/2007	7.28875 %	21,982,000.00	133,517.75	0.00	0.00	21,982,000.00	133,517.75	0.00
B-1	3622MGAT5	12/24/2007	7.28875 %	32,058,000.00	194,718.96	0.00	0.00	32,058,000.00	194,718.96	0.00
B-2	3622MGAU2	12/24/2007	7.28875 %	26,562,000.00	161,336.48	0.00	0.00	26,562,000.00	161,336.48	0.00
X	3622MGAW8	12/24/2007	0.00000 %	39,384,902.31	1,153,951.16	0.00	0.00	39,384,902.31	1,153,951.16	0.00
P	3622MGAV0	11/30/2007	0.00000 %	0.00	95,788.41	0.00	0.00	0.00	95,788.41	0.00
R	3622MGAQ1	11/30/2007	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	3622MGAR9	11/30/2007	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	3622MGAS7	11/30/2007	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				1,685,428,057.42	8,212,239.60	15,905,296.92	0.00	1,669,522,760.49	24,117,536.52	0.00

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	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	479,787,000.00	424,437,839.99	0.00	6,930,749.29	0.00	0.00	6,930,749.29	417,507,090.69	0.87019259	6,930,749.29
A-2A	482,234,000.00	391,155,315.12	0.00	8,974,547.63	0.00	0.00	8,974,547.63	382,180,767.49	0.79252141	8,974,547.63
A-2B	145,757,000.00	145,757,000.00	0.00	0.00	0.00	0.00	0.00	145,757,000.00	1.00000000	0.00
A-2C	196,365,000.00	196,365,000.00	0.00	0.00	0.00	0.00	0.00	196,365,000.00	1.00000000	0.00
A-2D	79,824,000.00	79,824,000.00	0.00	0.00	0.00	0.00	0.00	79,824,000.00	1.00000000	0.00
M-1	76,022,000.00	76,022,000.00	0.00	0.00	0.00	0.00	0.00	76,022,000.00	1.00000000	0.00
M-2	75,106,000.00	75,106,000.00	0.00	0.00	0.00	0.00	0.00	75,106,000.00	1.00000000	0.00
M-3	40,301,000.00	40,301,000.00	0.00	0.00	0.00	0.00	0.00	40,301,000.00	1.00000000	0.00
M-4	38,469,000.00	38,469,000.00	0.00	0.00	0.00	0.00	0.00	38,469,000.00	1.00000000	0.00
M-5	34,805,000.00	34,805,000.00	0.00	0.00	0.00	0.00	0.00	34,805,000.00	1.00000000	0.00
M-6	24,730,000.00	24,730,000.00	0.00	0.00	0.00	0.00	0.00	24,730,000.00	1.00000000	0.00
M-7	22,898,000.00	22,898,000.00	0.00	0.00	0.00	0.00	0.00	22,898,000.00	1.00000000	0.00
M-8	15,571,000.00	15,571,000.00	0.00	0.00	0.00	0.00	0.00	15,571,000.00	1.00000000	0.00
M-9	21,982,000.00	21,982,000.00	0.00	0.00	0.00	0.00	0.00	21,982,000.00	1.00000000	0.00
B-1	32,058,000.00	32,058,000.00	0.00	0.00	0.00	0.00	0.00	32,058,000.00	1.00000000	0.00
B-2	26,562,000.00	26,562,000.00	0.00	0.00	0.00	0.00	0.00	26,562,000.00	1.00000000	0.00
X	39,384,721.32	39,384,902.31	0.00	0.00	0.00	0.00	0.00	39,384,902.31	1.00000460	0.00
P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
R	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
RC	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
RX	50.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	1,831,855,921.32	1,685,428,057.42	0.00	15,905,296.92	0.00	0.00	15,905,296.92	1,669,522,760.49	0.91138323	15,905,296.92

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	479,787,000.00	884.63805812	0.00000000	14.44547120	0.00000000	0.00000000	14.44547120	870.19258690	0.87019259	14.44547120
A-2A	482,234,000.00	811.13176408	0.00000000	18.61035852	0.00000000	0.00000000	18.61035852	792.52140556	0.79252141	18.61035852
A-2B	145,757,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2C	196,365,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2D	79,824,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	76,022,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	75,106,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	40,301,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	38,469,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	34,805,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	24,730,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-7	22,898,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-8	15,571,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-9	21,982,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	32,058,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2	26,562,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
X	39,384,721.32	1000.00459544	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00459544	1.00000460	0.00000000
P	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	50.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RC	100.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	50.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	11/26/07 - 12/25/07	30	4.91875 %	424,437,839.99	1,739,753.02	0.00	0.00	0.00	1,739,753.02	0.00	417,507,090.69
A-2A	11/26/07 - 12/25/07	30	4.83875 %	391,155,315.12	1,577,252.32	0.00	0.00	0.00	1,577,252.32	0.00	382,180,767.49
A-2B	11/26/07 - 12/25/07	30	4.88875 %	145,757,000.00	593,807.94	0.00	0.00	0.00	593,807.94	0.00	145,757,000.00
A-2C	11/26/07 - 12/25/07	30	4.93875 %	196,365,000.00	808,164.70	0.00	0.00	0.00	808,164.70	0.00	196,365,000.00
A-2D	11/26/07 - 12/25/07	30	5.01875 %	79,824,000.00	333,847.25	0.00	0.00	0.00	333,847.25	0.00	79,824,000.00
M-1	11/26/07 - 12/25/07	30	5.02875 %	76,022,000.00	318,579.69	0.00	0.00	0.00	318,579.69	0.00	76,022,000.00
M-2	11/26/07 - 12/25/07	30	5.05875 %	75,106,000.00	316,618.73	0.00	0.00	0.00	316,618.73	0.00	75,106,000.00
M-3	11/26/07 - 12/25/07	30	5.08875 %	40,301,000.00	170,901.43	0.00	0.00	0.00	170,901.43	0.00	40,301,000.00
M-4	11/26/07 - 12/25/07	30	5.15875 %	38,469,000.00	165,376.63	0.00	0.00	0.00	165,376.63	0.00	38,469,000.00
M-5	11/26/07 - 12/25/07	30	5.17875 %	34,805,000.00	150,205.33	0.00	0.00	0.00	150,205.33	0.00	34,805,000.00
M-6	11/26/07 - 12/25/07	30	5.23875 %	24,730,000.00	107,961.91	0.00	0.00	0.00	107,961.91	0.00	24,730,000.00
M-7	11/26/07 - 12/25/07	30	5.73875 %	22,898,000.00	109,504.91	0.00	0.00	0.00	109,504.91	0.00	22,898,000.00
M-8	11/26/07 - 12/25/07	30	6.23875 %	15,571,000.00	80,952.98	0.00	0.00	0.00	80,952.98	0.00	15,571,000.00
M-9	11/26/07 - 12/25/07	30	7.28875 %	21,982,000.00	133,517.75	0.00	0.00	0.00	133,517.75	0.00	21,982,000.00
B-1	11/26/07 - 12/25/07	30	7.28875 %	32,058,000.00	194,718.96	0.00	0.00	0.00	194,718.96	0.00	32,058,000.00
B-2	11/26/07 - 12/25/07	30	7.28875 %	26,562,000.00	161,336.48	0.00	0.00	0.00	161,336.48	0.00	26,562,000.00
X	N/A	N/A	0.00000 %	39,384,902.31	0.00	0.00	0.00	0.00	1,153,951.16	0.00	39,384,902.31
P	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	95,788.41	0.00	0.00
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RC	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					6,962,500.03	0.00	0.00	0.00	8,212,239.60	0.00	

(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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	479,787,000.00	4.91875 %	884.63805812	3.62609454	0.00000000	0.00000000	0.00000000	3.62609454	0.00000000	870.19258690
A-2A	482,234,000.00	4.83875 %	811.13176408	3.27071986	0.00000000	0.00000000	0.00000000	3.27071986	0.00000000	792.52140556
A-2B	145,757,000.00	4.88875 %	1000.00000000	4.07395830	0.00000000	0.00000000	0.00000000	4.07395830	0.00000000	1000.00000000
A-2C	196,365,000.00	4.93875 %	1000.00000000	4.11562498	0.00000000	0.00000000	0.00000000	4.11562498	0.00000000	1000.00000000
A-2D	79,824,000.00	5.01875 %	1000.00000000	4.18229167	0.00000000	0.00000000	0.00000000	4.18229167	0.00000000	1000.00000000
M-1	76,022,000.00	5.02875 %	1000.00000000	4.19062495	0.00000000	0.00000000	0.00000000	4.19062495	0.00000000	1000.00000000
M-2	75,106,000.00	5.05875 %	1000.00000000	4.21562498	0.00000000	0.00000000	0.00000000	4.21562498	0.00000000	1000.00000000
M-3	40,301,000.00	5.08875 %	1000.00000000	4.24062505	0.00000000	0.00000000	0.00000000	4.24062505	0.00000000	1000.00000000
M-4	38,469,000.00	5.15875 %	1000.00000000	4.29895838	0.00000000	0.00000000	0.00000000	4.29895838	0.00000000	1000.00000000
M-5	34,805,000.00	5.17875 %	1000.00000000	4.31562505	0.00000000	0.00000000	0.00000000	4.31562505	0.00000000	1000.00000000
M-6	24,730,000.00	5.23875 %	1000.00000000	4.36562515	0.00000000	0.00000000	0.00000000	4.36562515	0.00000000	1000.00000000
M-7	22,898,000.00	5.73875 %	1000.00000000	4.78229147	0.00000000	0.00000000	0.00000000	4.78229147	0.00000000	1000.00000000
M-8	15,571,000.00	6.23875 %	1000.00000000	5.19895832	0.00000000	0.00000000	0.00000000	5.19895832	0.00000000	1000.00000000
M-9	21,982,000.00	7.28875 %	1000.00000000	6.07395824	0.00000000	0.00000000	0.00000000	6.07395824	0.00000000	1000.00000000
B-1	32,058,000.00	7.28875 %	1000.00000000	6.07395845	0.00000000	0.00000000	0.00000000	6.07395845	0.00000000	1000.00000000
B-2	26,562,000.00	7.28875 %	1000.00000000	6.07395829	0.00000000	0.00000000	0.00000000	6.07395829	0.00000000	1000.00000000
X	39,384,721.32	0.00000 %	1000.00459544	0.00000000	0.00000000	0.00000000	0.00000000	29.29946236	0.00000000	1000.00459544
P	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	50.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RC	100.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	50.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

(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	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	26,876,942.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	4,369,831.45
Gains & Subsequent Recoveries (Realized Losses)	(2,233,791.92)
Prepayment Penalties	95,788.41
Swap/Cap Payments	0.00
Total Deposits	<u>29,108,770.36</u>
Withdrawals	
Swap Payments	368,469.47
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	3,915,578.59
Total Administration Fees	707,185.78
Payment of Interest and Principal	24,117,536.52
Total Withdrawals (Pool Distribution Amount)	<u>29,108,770.36</u>
Ending Balance	<u>0.00</u>

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

ADMINISTRATION FEES	
Gross Servicing Fee*	702,261.69
Legal Fees - Eckert, Seamans, Cherin, & Mellott, LLC	8.26
Master Servicing Fee - Wells Fargo Bank, N.A.	4,915.83
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	<u>707,185.78</u>

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

Servicer Advances are calculated as delinquent scheduled principal and interest.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Excess Reserve Fund Account	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Interest Rate Cap Agreement-Goldman Sachs		0.00	0.00	0.00
Interest Rate Swap Agreement-Goldman Sachs		4,397,528.17	4,765,997.64	(368,469.47)

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Series 2007-NC1

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

Group	Group 1	Group 2	Group 3	Group 4	Total
Collateral Description	Mixed Fixed	Mixed ARM and Balloon	Mixed Fixed	Mixed ARM and Balloon	Mixed Fixed & Arm
Weighted Average Coupon Rate	8.054273	8.268854	9.184620	7.990101	8.235167
Weighted Average Net Rate	7.554273	7.768854	8.684620	7.490101	7.735167
Weighted Average Pass-Through Rate	7.550773	7.765354	8.681120	7.486601	7.731667
Weighted Average Remaining Term	340	349	347	349	348
Principal And Interest Constant	930,577.18	3,296,184.49	1,883,573.07	6,060,214.42	12,170,549.16
Beginning Loan Count	841	2,348	2,173	3,375	8,737
Loans Paid in Full	7	27	26	35	95
Ending Loan Count	834	2,321	2,147	3,340	8,642
Beginning Scheduled Balance	125,747,976.35	454,109,610.84	233,053,978.17	872,516,492.05	1,685,428,057.41
Ending Scheduled Balance	124,571,326.50	448,972,045.52	230,411,316.51	865,568,071.96	1,669,522,760.49
Actual Ending Collateral Balance	124,679,958.76	449,282,241.82	230,604,067.99	866,208,863.39	1,670,775,131.96
Scheduled Principal	86,570.03	167,046.11	99,812.94	250,635.14	604,064.22
Unscheduled Principal	1,090,079.82	4,970,519.21	2,542,848.72	6,697,784.95	15,301,232.70
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	844,007.15	3,129,138.38	1,783,760.13	5,809,579.28	11,566,484.94
Servicing Fees	52,394.99	189,212.34	97,105.82	363,548.54	702,261.69
Master Servicing Fees	366.76	1,324.49	679.74	2,544.84	4,915.83
Trustee Fee	0.00	0.00	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00	0.00	0.00
Other Fee	0.00	0.00	0.00	0.00	0.00
Pool Insurance Fee	0.00	0.00	0.00	0.00	0.00
Spread 1	0.00	0.00	0.00	0.00	0.00
Spread 2	0.00	0.00	0.00	0.00	0.00
Spread 3	0.00	0.00	0.00	0.00	0.00
Net Interest	791,245.40	2,938,601.55	1,685,974.57	5,443,485.90	10,859,307.42
Realized Loss Amount	81,759.28	238,647.95	1,387,222.07	526,162.62	2,233,791.92
Cumulative Realized Loss	169,514.04	954,128.29	1,729,830.60	1,621,824.50	4,475,297.43
Percentage of Cumulative Losses	0.1252	0.1910	0.7056	0.1704	0.2443
Prepayment Penalty Waived Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0	0	0
Prepayment Penalty Paid Amount	13,663.02	26,693.10	22,579.35	32,852.94	95,788.41
Prepayment Penalty Paid Count	2	7	6	9	24
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00

GS Mortgage Securities Corp.
Mortgage Pass-Through Certificates
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Additional Reporting - Deal Level

Cash Reporting	
Net Monthly Excess Cash Flow	3,387,742.91
Extra Principal Distribution	2,233,791.92
Other Income	(139,701.30)
Non-Supportive Interest Shortfall	885.28
Miscellaneous Reporting	
Cumulative Principal Loss	4,365,065.71
Foreclosure Profit	0.00
Interest Loss	97,110.31
Current LIBOR Used	4.788750%
Swap LIBOR Rate	4.788750%
Structural Reporting	
Overcollateralization Floor	9,159,279.61
Overcollateralization Increase	2,233,791.92
Overcollateralization Amount	39,384,902.31
Overcollateralization Deficiency	2,233,791.92
Overcollateralization Release	0.00
Specified Overcollateralization Amount	39,384,902.31
Stepdown Date	NO
Trigger Event Reporting	
Senior Enhancement Percentage	26.827361%
Specified Senior Enhancement Percentage	48.900000%
Cumulative Loss Trigger Event	
Trigger Result	Pass
Threshold Value	1.600000%
Calculated Value	0.238287%
Delinquency Trigger Event	
Trigger Result	Fail
Threshold Value	8.689761%
Calculated Value	17.880894%
Trigger Event	
Trigger Result	Pass
40-Year Trigger Event	
Trigger Result	Pass

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Additional Reporting - Group Level

Miscellaneous Reporting	
Cumulative Principal Loss 1-F	163,633.87
Cumulative Principal Loss 1-A	954,128.29
Foreclosure Profit 1-F	0.00
Foreclosure Profit 1-A	0.00
Other Income 1-F	-2,823.73
Other Income 1-A	-3,972.09
Interest Loss 1-F	5,880.17
Interest Loss 1-A	0.00
Non-Supportive Interest Shortfall 1-F	0.00
Non-Supportive Interest Shortfall 1-A	885.28
Cumulative Principal Loss 2-F	1,625,479.05
Cumulative Principal Loss 2-A	1,621,824.50
Foreclosure Profit 2-F	0.00
Foreclosure Profit 2-A	0.00
Other Income 2-F	-123,781.05
Other Income 2-A	-9,124.43
Interest Loss 2-F	91,230.14
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		
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	21	3,165,919.45		0	0.00		0	0.00	21	3,165,919.45	
30 Days	479	94,342,055.55	7	606,747.75		0	0.00		0	0.00	486	94,948,803.30	
60 Days	315	67,628,079.55	4	556,234.91		1	156,000.00		0	0.00	320	68,340,314.46	
90 Days	133	29,483,391.31	6	1,285,645.58		87	24,186,720.38		0	0.00	226	54,955,757.27	
120 Days	64	7,065,758.81	13	2,147,242.18		108	26,182,898.10		0	0.00	185	35,395,899.09	
150 Days	32	4,294,658.96	14	2,598,068.95		93	24,885,096.92		6	978,568.50	145	32,756,393.33	
180+ Days	170	15,629,405.91	37	6,522,336.19		289	76,096,070.17		183	51,240,655.89	679	149,488,468.16	
	1,193	218,443,350.09	102	16,882,195.01		578	151,506,785.57		189	52,219,224.39	2,062	439,051,555.06	
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	0.242999 %	0.189488 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	0.242999 %	0.189488 %	
30 Days	5.542698 %	5.646604 %	0.081000 %	0.036315 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %	5.623698 %	5.682919 %	
60 Days	3.644990 %	4.047707 %	0.046286 %	0.033292 %		0.011571 %	0.009337 %		0.000000 %	0.000000 %	3.702847 %	4.090336 %	
90 Days	1.538996 %	1.764653 %	0.069428 %	0.076949 %		1.006711 %	1.447635 %		0.000000 %	0.000000 %	2.615135 %	3.289237 %	
120 Days	0.740569 %	0.422903 %	0.150428 %	0.128518 %		1.249711 %	1.567111 %		0.000000 %	0.000000 %	2.140708 %	2.118532 %	
150 Days	0.370285 %	0.257046 %	0.162000 %	0.155501 %		1.076140 %	1.489434 %		0.069428 %	0.058570 %	1.677852 %	1.960551 %	
180+ Days	1.967137 %	0.935458 %	0.428142 %	0.390378 %		3.344133 %	4.554537 %		2.117565 %	3.066879 %	7.856978 %	8.947252 %	
	13.804675 %	13.074372 %	1.180282 %	1.010441 %		6.688267 %	9.068054 %		2.186994 %	3.125449 %	23.860218 %	26.278315 %	

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

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 4,369,831.45

GS Mortgage Securities Corp.
Mortgage Pass-Through Certificates
Series 2007-NC1

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO		TOTAL			
Group 1 - OTS			No of	Actual	No of	Actual	No of	Actual	No of	Actual	No of	Actual		
No of Loans	Actual Bal		Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance		
30 Days	32	4,110,751.98	0-29 Days	3	464,559.25	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	3	464,559.25
60 Days	21	3,546,634.37	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	32	4,110,751.98
90 Days	3	438,404.55	60 Days	0	0.00	60 Days	0	0.00	60 Days	0	0.00	60 Days	21	3,546,634.37
120 Days	3	186,210.19	90 Days	0	0.00	90 Days	4	549,221.27	90 Days	0	0.00	90 Days	7	987,625.82
150 Days	0	0.00	120 Days	1	78,229.04	120 Days	7	985,280.46	120 Days	0	0.00	120 Days	11	1,249,719.69
180+ Days	3	307,886.39	150 Days	3	193,744.54	150 Days	2	161,673.46	150 Days	0	0.00	150 Days	5	355,418.00
			180+ Days	5	634,592.59	180+ Days	10	1,827,217.31	180+ Days	8	1,072,896.19	180+ Days	26	3,842,592.48
	<u>62</u>	<u>8,589,887.48</u>		<u>12</u>	<u>1,371,125.42</u>		<u>23</u>	<u>3,523,392.50</u>		<u>8</u>	<u>1,072,896.19</u>		<u>105</u>	<u>14,557,301.59</u>
			0-29 Days	0.359712%	0.372601%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.359712%	0.372601%
30 Days	3.836930%	3.297043%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	3.836930%	3.297043%
60 Days	2.517986%	2.844591%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	2.517986%	2.844591%
90 Days	0.359712%	0.351624%	90 Days	0.000000%	0.000000%	90 Days	0.479616%	0.440505%	90 Days	0.000000%	0.000000%	90 Days	0.839329%	0.792129%
120 Days	0.359712%	0.149351%	120 Days	0.119904%	0.062744%	120 Days	0.839329%	0.790248%	120 Days	0.000000%	0.000000%	120 Days	1.318945%	1.002342%
150 Days	0.000000%	0.000000%	150 Days	0.359712%	0.155393%	150 Days	0.239808%	0.129671%	150 Days	0.000000%	0.000000%	150 Days	0.599520%	0.285064%
180+ Days	0.359712%	0.246941%	180+ Days	0.599520%	0.508977%	180+ Days	1.199041%	1.465526%	180+ Days	0.959233%	0.860520%	180+ Days	3.117506%	3.081965%
	<u>7.434053%</u>	<u>6.889550%</u>		<u>1.438849%</u>	<u>1.099716%</u>		<u>2.757794%</u>	<u>2.825949%</u>		<u>0.959233%</u>	<u>0.860520%</u>		<u>12.589928%</u>	<u>11.675735%</u>

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO		TOTAL			
Group 2 - OTS			No of	Actual	No of	Actual	No of	Actual	No of	Actual	No of	Actual		
No of Loans	Actual Bal		Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance		
30 Days	147	27,378,180.55	0-29 Days	8	1,268,865.55	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	8	1,268,865.55
60 Days	87	18,159,367.90	30 Days	2	220,346.14	30 Days	0	0.00	30 Days	0	0.00	30 Days	149	27,598,526.69
90 Days	23	5,242,665.37	60 Days	3	533,424.07	60 Days	0	0.00	60 Days	0	0.00	60 Days	90	18,692,791.97
120 Days	8	1,883,155.52	90 Days	3	559,842.65	90 Days	28	5,511,107.27	90 Days	0	0.00	90 Days	54	11,313,615.29
150 Days	2	440,619.64	120 Days	3	529,908.34	120 Days	35	6,308,809.86	120 Days	0	0.00	120 Days	46	8,721,873.72
180+ Days	8	1,054,585.78	150 Days	4	830,212.82	150 Days	25	6,157,621.20	150 Days	1	148,552.60	150 Days	32	7,577,006.26
	<u>275</u>	<u>54,158,574.76</u>	180+ Days	9	1,651,769.66	180+ Days	68	11,714,580.96	180+ Days	41	7,955,682.15	180+ Days	126	22,376,618.55
				<u>32</u>	<u>5,594,369.23</u>		<u>156</u>	<u>29,692,119.29</u>		<u>42</u>	<u>8,104,234.75</u>		<u>505</u>	<u>97,549,298.03</u>
			0-29 Days	0.344679%	0.282421%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.344679%	0.282421%
30 Days	6.333477%	6.093760%	30 Days	0.086170%	0.049044%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.419647%	6.142804%
60 Days	3.748384%	4.041862%	60 Days	0.129255%	0.118728%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.877639%	4.160590%
90 Days	0.990952%	1.166898%	90 Days	0.129255%	0.124608%	90 Days	1.206377%	1.226647%	90 Days	0.000000%	0.000000%	90 Days	2.326583%	2.518153%
120 Days	0.344679%	0.419148%	120 Days	0.129255%	0.117946%	120 Days	1.507971%	1.404197%	120 Days	0.000000%	0.000000%	120 Days	1.981904%	1.941291%
150 Days	0.086170%	0.098072%	150 Days	0.172340%	0.184786%	150 Days	1.077122%	1.370546%	150 Days	0.043085%	0.033064%	150 Days	1.378716%	1.686469%
180+ Days	0.344679%	0.234727%	180+ Days	0.387764%	0.367646%	180+ Days	2.929772%	2.607399%	180+ Days	1.766480%	1.770754%	180+ Days	5.428695%	4.980526%
	<u>11.848341%</u>	<u>12.054466%</u>		<u>1.378716%</u>	<u>1.245179%</u>		<u>6.721241%</u>	<u>6.608790%</u>		<u>1.809565%</u>	<u>1.803818%</u>		<u>21.757863%</u>	<u>21.712253%</u>

GS Mortgage Securities Corp.
Mortgage Pass-Through Certificates
Series 2007-NC1

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO		TOTAL			
Group 3 - OTS			No of	Actual	No of	Actual	No of	Actual	No of	Actual	No of	Actual		
No of Loans	Actual Bal		Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance		
30 Days	101	11,849,155.12	0-29 Days	5	415,382.39	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	5	415,382.39
60 Days	67	7,254,533.27	30 Days	4	189,946.09	30 Days	0	0.00	30 Days	0	0.00	30 Days	105	12,039,101.21
90 Days	43	3,588,364.03	60 Days	1	22,810.84	60 Days	0	0.00	60 Days	0	0.00	60 Days	68	7,277,344.11
120 Days	42	3,182,938.79	90 Days	0	0.00	90 Days	7	2,024,415.81	90 Days	0	0.00	90 Days	50	5,612,779.84
150 Days	24	1,745,996.58	120 Days	3	293,147.46	120 Days	12	2,164,096.88	120 Days	0	0.00	120 Days	57	5,640,183.13
180+ Days	151	13,058,696.03	150 Days	2	613,567.83	150 Days	7	1,459,100.17	150 Days	0	0.00	150 Days	33	3,818,664.58
	<u>428</u>	<u>40,679,683.82</u>	180+ Days	6	603,617.66	180+ Days	20	5,646,848.65	180+ Days	11	3,202,948.78	180+ Days	188	22,512,111.12
				<u>21</u>	<u>2,138,472.27</u>		<u>46</u>	<u>11,294,461.51</u>		<u>11</u>	<u>3,202,948.78</u>		<u>506</u>	<u>57,315,566.38</u>
			0-29 Days	0.232883%	0.180128%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.232883%	0.180128%
30 Days	4.704238%	5.138311%	30 Days	0.186306%	0.082369%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.890545%	5.220680%
60 Days	3.120633%	3.145883%	60 Days	0.046577%	0.009892%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.167210%	3.155774%
90 Days	2.002795%	1.556071%	90 Days	0.000000%	0.000000%	90 Days	0.326036%	0.877875%	90 Days	0.000000%	0.000000%	90 Days	2.328831%	2.433947%
120 Days	1.956218%	1.380261%	120 Days	0.139730%	0.127122%	120 Days	0.558919%	0.938447%	120 Days	0.000000%	0.000000%	120 Days	2.654867%	2.445830%
150 Days	1.117839%	0.757140%	150 Days	0.093153%	0.266070%	150 Days	0.326036%	0.632730%	150 Days	0.000000%	0.000000%	150 Days	1.537028%	1.655940%
180+ Days	7.033069%	5.662821%	180+ Days	0.279460%	0.261755%	180+ Days	0.931532%	2.448720%	180+ Days	0.512343%	1.388939%	180+ Days	8.756404%	9.762235%
	<u>19.934793%</u>	<u>17.640488%</u>		<u>0.978109%</u>	<u>0.927335%</u>		<u>2.142524%</u>	<u>4.897772%</u>		<u>0.512343%</u>	<u>1.388939%</u>		<u>23.567769%</u>	<u>24.854534%</u>

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO		TOTAL			
Group 4 - OTS			No of	Actual	No of	Actual	No of	Actual	No of	Actual	No of	Actual		
No of Loans	Actual Bal		Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance	Loans	Balance		
30 Days	199	51,003,967.90	0-29 Days	5	1,017,112.26	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	5	1,017,112.26
60 Days	140	38,667,544.01	30 Days	1	196,455.52	30 Days	0	0.00	30 Days	0	0.00	30 Days	200	51,200,423.42
90 Days	64	20,213,957.36	60 Days	0	0.00	60 Days	1	156,000.00	60 Days	0	0.00	60 Days	141	38,823,544.01
120 Days	11	1,813,454.31	90 Days	3	725,802.93	90 Days	48	16,101,976.03	90 Days	0	0.00	90 Days	115	37,041,736.32
150 Days	6	2,108,042.74	120 Days	6	1,245,957.34	120 Days	54	16,724,710.90	120 Days	0	0.00	120 Days	71	19,784,122.55
180+ Days	8	1,208,237.71	150 Days	5	960,543.76	150 Days	59	17,106,702.09	150 Days	5	830,015.90	150 Days	75	21,005,304.49
	<u>428</u>	<u>115,015,204.03</u>	180+ Days	17	3,632,356.28	180+ Days	191	56,907,423.25	180+ Days	123	39,009,128.77	180+ Days	339	100,757,146.01
				<u>37</u>	<u>7,778,228.09</u>		<u>353</u>	<u>106,996,812.27</u>		<u>128</u>	<u>39,839,144.67</u>		<u>946</u>	<u>269,629,389.06</u>
			0-29 Days	0.149701%	0.117421%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.149701%	0.117421%
30 Days	5.958084%	5.888184%	30 Days	0.029940%	0.022680%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.988024%	5.910863%
60 Days	4.191617%	4.463998%	60 Days	0.000000%	0.000000%	60 Days	0.029940%	0.018010%	60 Days	0.000000%	0.000000%	60 Days	4.221557%	4.482007%
90 Days	1.916168%	2.333612%	90 Days	0.089820%	0.083791%	90 Days	1.437126%	1.858902%	90 Days	0.000000%	0.000000%	90 Days	3.443114%	4.276305%
120 Days	0.329341%	0.209355%	120 Days	0.179641%	0.143840%	120 Days	1.616766%	1.930794%	120 Days	0.000000%	0.000000%	120 Days	2.125749%	2.283990%
150 Days	0.179641%	0.243364%	150 Days	0.149701%	0.110891%	150 Days	1.766467%	1.974893%	150 Days	0.149701%	0.095822%	150 Days	2.245509%	2.424970%
180+ Days	0.239521%	0.139486%	180+ Days	0.508982%	0.419340%	180+ Days	5.718563%	6.569711%	180+ Days	3.682635%	4.503432%	180+ Days	10.149701%	11.631969%
	<u>12.814371%</u>	<u>13.277999%</u>		<u>1.107784%</u>	<u>0.897962%</u>		<u>10.568862%</u>	<u>12.352311%</u>		<u>3.832335%</u>	<u>4.599254%</u>		<u>28.323353%</u>	<u>31.127526%</u>

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180+ Delinquency Summary

Days Delinquent	Summary			Group 1			Group 2		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	147	38,105,778.36	2.281	6	1,091,543.84	0.875	30	6,101,311.11	1.358
210 - 239	163	35,463,983.42	2.123	5	791,547.52	0.635	32	5,364,186.37	1.194
240 - 269	144	31,357,226.10	1.877	5	960,569.41	0.770	29	4,823,709.34	1.074
270 - 299	142	27,901,889.78	1.670	9	942,942.51	0.756	27	4,978,146.73	1.108
300 - 329	82	16,608,648.19	0.994	1	55,989.20	0.045	8	1,109,265.00	0.247
330 - 359	1	50,942.31	0.003	0	0.00	0.000	0	0.00	0.000
Total	679	149,488,468.16	8.948	26	3,842,592.48	3.081	126	22,376,618.55	4.981

Days Delinquent	Group 3			Group 4		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	32	3,083,637.38	1.337	79	27,829,286.03	3.213
210 - 239	45	6,606,275.70	2.865	81	22,701,973.83	2.621
240 - 269	36	3,724,660.80	1.615	74	21,848,286.55	2.522
270 - 299	42	5,420,247.42	2.350	64	16,560,553.12	1.912
300 - 329	32	3,626,347.51	1.573	41	11,817,046.48	1.364
330 - 359	1	50,942.31	0.022	0	0.00	0.000
Total	188	22,512,111.12	9.762	339	100,757,146.01	11.632

This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy)

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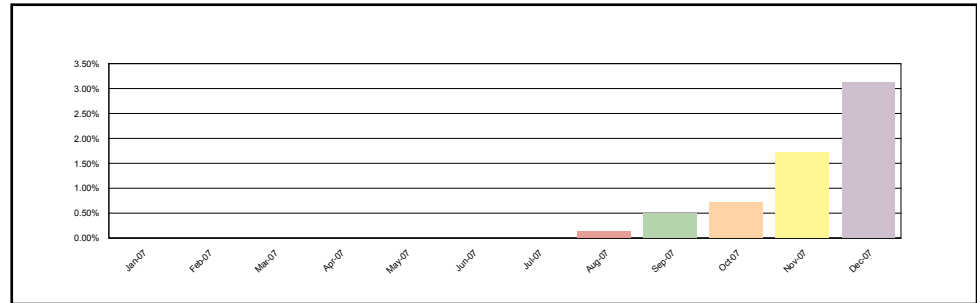
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	69
Original Principal Balance	23,791,260.00
Current Actual Balance	23,779,456.70
Current REO Total	
Loans in REO	189
Original Principal Balance	52,245,160.00
Current Actual Balance	52,219,224.39

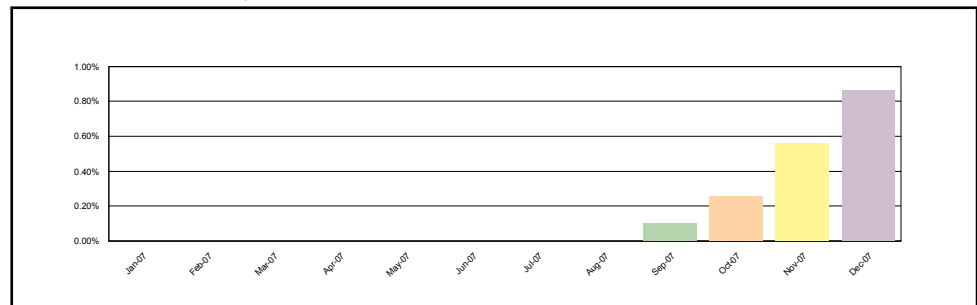
12 Month REO History



Group 1

New REO Loans	
Loans in REO	2
Original Principal Balance	367,200.00
Current Actual Balance	366,970.77
Current REO Total	
Loans in REO	8
Original Principal Balance	1,073,750.00
Current Actual Balance	1,072,896.19

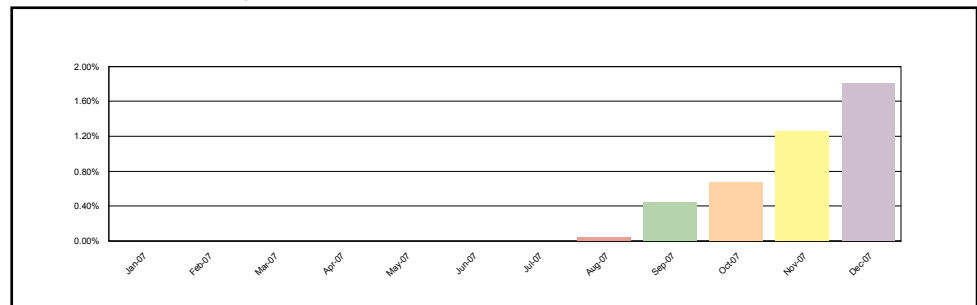
12 Month REO History



Group 2

New REO Loans	
Loans in REO	11
Original Principal Balance	2,456,500.00
Current Actual Balance	2,454,595.82
Current REO Total	
Loans in REO	42
Original Principal Balance	8,110,000.00
Current Actual Balance	8,104,234.75

12 Month REO History



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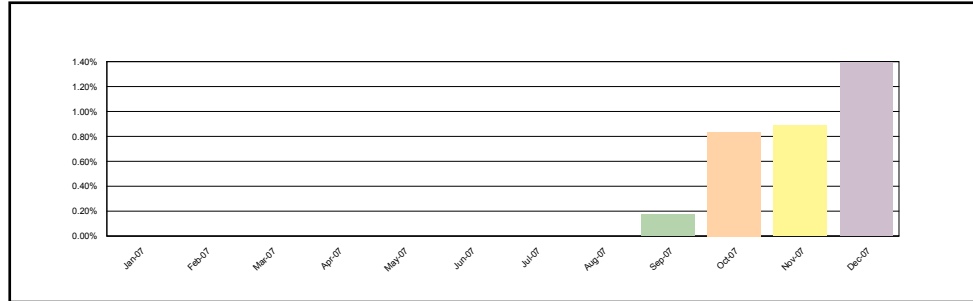
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REO Detail - All Mortgage Loans in REO during Current Period

Group 3

New REO Loans	
Loans in REO	3
Original Principal Balance	1,137,250.00
Current Actual Balance	1,136,026.41
Current REO Total	
Loans in REO	11
Original Principal Balance	3,205,705.00
Current Actual Balance	3,202,948.78

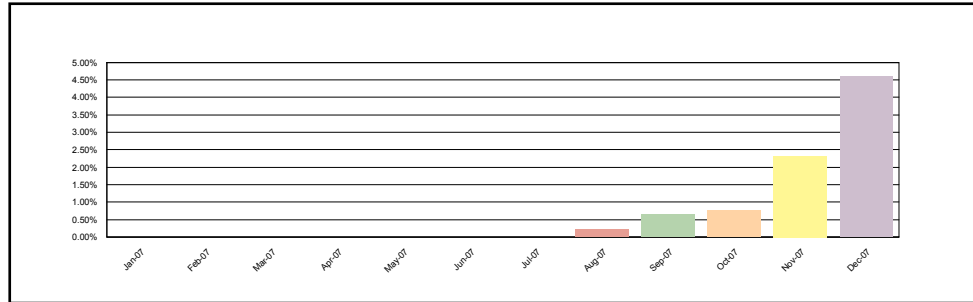
12 Month REO History



Group 4

New REO Loans	
Loans in REO	53
Original Principal Balance	19,830,310.00
Current Actual Balance	19,821,863.70
Current REO Total	
Loans in REO	128
Original Principal Balance	39,855,705.00
Current Actual Balance	39,839,144.67

12 Month REO History



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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 1	0006056884	Nov-2007	01-Dec-2006	CA	95.00	323,000.00	322,667.08	01-Mar-2007	7	8.400%	19,097.62
Group 1	0006057336	Nov-2007	01-Dec-2006	OH	65.00	58,500.00	58,456.46	01-Jan-2007	9	10.825%	5,018.95
Group 1	0006116598	Sep-2007	01-Jan-2007	TX	80.00	50,400.00	50,384.92	01-Jan-2007	9	11.800%	4,737.37
Group 1	0006116862	Sep-2007	01-Jan-2007	TN	80.00	82,320.00	82,197.54	01-Mar-2007	7	9.500%	5,537.25
Group 1	0006589731	Oct-2007	01-Feb-2007	TX	90.00	57,330.00	57,275.72	01-Mar-2007	7	9.700%	3,944.54
Group 1	0006590618	Dec-2007	01-Feb-2007	TX	80.00	133,200.00	132,970.77	01-Apr-2007	6	8.800%	7,342.48
Group 1	0006590627	Oct-2007	01-Feb-2007	MI	90.00	135,000.00	134,943.70	01-Apr-2007	6	10.450%	8,946.91
Group 1	0006591308	Dec-2007	01-Feb-2007	OR	90.00	234,000.00	234,000.00	01-Jan-2007	9	10.250%	18,967.49
Group 2	0006056567	Nov-2007	01-Nov-2006	FL	90.00	288,000.00	287,724.07	01-Feb-2007	8	8.650%	19,519.34
Group 2	0006057300	Sep-2007	01-Dec-2006	MI	85.00	297,500.00	296,800.48	01-Mar-2007	7	8.700%	18,212.49

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 2	0006057374	Nov-2007	01-Dec-2006	CA	90.00	166,500.00	166,420.11	01-Feb-2007	8	9.990%	13,151.20
Group 2	0006057543	Dec-2007	01-Dec-2006	UT	80.00	104,800.00	104,501.21	01-Mar-2007	7	7.750%	5,665.47
Group 2	0006057991	Dec-2007	01-Dec-2006	LA	80.00	113,600.00	113,571.33	01-Jan-2007	9	10.750%	9,693.88
Group 2	0006058002	Oct-2007	01-Dec-2006	VA	80.00	188,000.00	187,648.57	01-Mar-2007	7	9.800%	13,063.71
Group 2	0006058139	Sep-2007	01-Jan-2007	AL	84.75	50,000.00	50,000.00	01-Dec-2006	10	11.250%	4,476.26
Group 2	0006058188	Sep-2007	01-Jan-2007	VA	80.00	353,600.00	353,493.46	01-Jan-2007	9	7.825%	21,543.19
Group 2	0006058380	Oct-2007	01-Jan-2007	MN	80.00	200,000.00	199,999.99	01-Jan-2007	9	6.875%	10,625.00
Group 2	0006058444	Oct-2007	01-Jan-2007	MN	80.00	92,000.00	91,978.20	01-Jan-2007	9	8.650%	6,238.61
Group 2	0006076439	Nov-2007	01-Nov-2006	NV	80.00	272,000.00	271,850.94	01-Jan-2007	9	9.550%	20,480.65
Group 2	0006076452	Nov-2007	01-Oct-2006	CA	90.00	330,300.00	330,300.00	01-Jan-2007	9	9.490%	24,744.90
Group 2	0006077123	Nov-2007	01-Dec-2006	OH	85.00	64,600.00	64,500.84	01-Feb-2007	8	9.350%	4,745.55
Group 2	0006077502	Sep-2007	01-Dec-2006	MO	100.00	122,000.00	121,863.94	01-Feb-2007	8	10.850%	10,493.65
Group 2	0006077982	Dec-2007	01-Dec-2006	CA	82.32	270,000.00	269,665.34	01-Feb-2007	8	6.730%	13,973.35
Group 2	0006078011	Dec-2007	01-Dec-2006	CA	95.00	289,750.00	289,542.22	01-Feb-2007	8	8.700%	19,763.69
Group 2	0006078563	Sep-2007	01-Jan-2007	MO	80.00	65,600.00	65,566.69	01-Jan-2007	9	9.350%	4,823.18
Group 2	0006078679	Aug-2007	01-Jan-2007	MI	80.00	92,000.00	92,000.00	01-Dec-2006	10	10.900%	7,967.23
Group 2	0006079073	Nov-2007	01-Jan-2007	CA	85.00	236,300.00	236,262.29	01-Jan-2007	9	10.450%	19,574.67
Group 2	0006104292	Nov-2007	01-Nov-2006	NV	94.64	300,000.00	299,110.74	01-Mar-2007	7	8.675%	18,293.89
Group 2	0006104467	Sep-2007	01-Jan-2007	MN	80.00	200,000.00	200,000.00	01-Dec-2006	10	7.125%	11,041.70
Group 2	0006116508	Sep-2007	01-Dec-2006	CO	90.00	252,000.00	251,895.08	01-Jan-2007	9	9.100%	18,032.29
Group 2	0006116757	Aug-2007	01-Jan-2007	MO	80.00	71,200.00	71,200.00	01-Dec-2006	10	10.350%	5,839.31
Group 2	0006116898	Nov-2007	01-Jan-2007	TX	80.00	85,600.00	85,452.69	01-Mar-2007	7	8.800%	5,306.82
Group 2	0006117204	Nov-2007	01-Jan-2007	FL	74.71	117,300.00	117,203.21	01-Feb-2007	8	6.725%	6,068.36
Group 2	0006117475	Dec-2007	01-Jan-2007	MD	85.00	148,750.00	148,552.60	01-May-2007	5	9.150%	7,490.83
Group 2	0006117504	Nov-2007	01-Jan-2007	FL	70.00	154,000.00	154,000.00	01-Dec-2006	10	10.450%	12,757.38
Group 2	0006117550	Nov-2007	01-Jan-2007	TN	85.00	159,800.00	159,719.39	01-Mar-2007	7	9.825%	11,162.58
Group 2	0006117694	Nov-2007	01-Jan-2007	NV	80.00	180,000.00	179,962.95	01-Jan-2007	9	9.125%	12,919.74
Group 2	0006117787	Sep-2007	01-Jan-2007	MI	85.00	193,800.00	193,722.84	01-Feb-2007	8	9.250%	14,111.15
Group 2	0006117869	Oct-2007	01-Jan-2007	MD	90.00	207,000.00	206,891.58	01-Mar-2007	7	9.700%	14,265.51
Group 2	0006117931	Dec-2007	01-Jan-2007	NV	80.00	217,600.00	217,518.51	01-Mar-2007	7	10.800%	16,794.59
Group 2	0006118116	Dec-2007	01-Jan-2007	CA	84.92	259,000.00	258,822.58	01-Mar-2007	7	8.800%	16,096.49
Group 2	0006118275	Dec-2007	01-Jan-2007	CA	85.00	307,700.00	307,577.49	01-Feb-2007	8	9.250%	22,406.76
Group 2	0006589488	Dec-2007	01-Dec-2006	AL	90.00	118,800.00	118,743.16	01-Feb-2007	8	10.000%	9,393.47
Group 2	0006589725	Aug-2007	01-Feb-2007	MI	90.00	56,700.00	56,700.00	01-Jan-2007	9	10.050%	4,501.89
Group 2	0006589949	Oct-2007	01-Feb-2007	TX	85.00	72,250.00	72,238.04	01-Feb-2007	8	9.850%	5,624.32
Group 2	0006591148	Nov-2007	01-Feb-2007	CO	95.00	204,250.00	204,053.51	01-Mar-2007	7	9.625%	13,937.19
Group 2	0006591387	Dec-2007	01-Jan-2007	CA	75.00	251,250.00	251,174.28	01-Mar-2007	7	11.500%	20,713.20
Group 2	0006591445	Oct-2007	01-Feb-2007	MD	85.00	265,200.00	265,079.32	01-Mar-2007	7	8.800%	16,486.21
Group 2	0006591596	Sep-2007	01-Feb-2007	VA	80.00	316,000.00	316,000.00	01-Jan-2007	9	7.225%	17,675.69
Group 2	0006591728	Dec-2007	01-Feb-2007	CA	95.00	375,250.00	374,927.10	01-Mar-2007	7	10.150%	27,087.09

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 3	0006057997	Dec-2007	01-Dec-2006	CA	95.00	337,250.00	336,897.29	01-Mar-2007	7	8.350%	19,813.35
Group 3	0006058151	Oct-2007	01-Jan-2007	TX	80.00	660,000.00	659,297.69	01-Mar-2007	7	7.275%	33,453.09
Group 3	0006079248	Oct-2007	01-Jan-2007	TX	80.00	428,000.00	427,621.62	01-Mar-2007	7	7.925%	23,785.10
Group 3	0006116993	Sep-2007	01-Jan-2007	VA	75.00	95,250.00	95,127.85	01-Mar-2007	7	10.200%	6,909.32
Group 3	0006117118	Nov-2007	01-Jan-2007	TX	85.00	106,805.00	106,681.65	01-Feb-2007	8	8.750%	7,314.69
Group 3	0006117161	Sep-2007	01-Jan-2007	TX	80.00	112,000.00	111,892.25	01-Feb-2007	8	9.625%	8,490.73
Group 3	0006117867	Sep-2007	01-Jan-2007	GA	80.00	206,400.00	206,400.00	01-Dec-2006	10	9.600%	15,634.25
Group 3	0006118351	Dec-2007	01-Jan-2007	CA	80.00	332,000.00	331,760.54	01-Mar-2007	7	8.625%	20,196.59
Group 3	0006591116	Oct-2007	01-Feb-2007	GA	80.00	200,000.00	199,901.31	01-Mar-2007	7	8.525%	12,019.70
Group 3	0006591424	Oct-2007	01-Feb-2007	MA	80.00	260,000.00	260,000.00	01-Jan-2007	9	9.750%	20,022.75
Group 3	0006591865	Dec-2007	01-Feb-2007	CA	90.00	468,000.00	467,368.58	01-Mar-2007	7	7.990%	26,181.65
Group 4	0006056597	Nov-2007	01-Dec-2006	CA	85.00	299,200.00	299,141.56	01-Dec-2006	10	9.300%	21,908.24
Group 4	0006056762	Nov-2007	01-Dec-2006	CA	80.00	712,000.00	711,999.99	01-Dec-2006	10	8.500%	47,466.60
Group 4	0006056822	Nov-2007	01-Dec-2006	CA	85.00	398,225.00	397,922.69	01-Feb-2007	8	8.450%	26,331.31
Group 4	0006056958	Aug-2007	01-Dec-2006	MD	90.00	243,000.00	242,957.28	01-Dec-2006	10	9.650%	18,504.62
Group 4	0006057288	Dec-2007	01-Dec-2006	CA	80.00	296,000.00	295,072.54	01-Mar-2007	7	7.275%	14,944.83
Group 4	0006057479	Dec-2007	01-Dec-2006	CA	90.00	317,700.00	317,527.22	01-Feb-2007	8	9.575%	23,992.65
Group 4	0006057540	Nov-2007	01-Dec-2006	CA	80.00	482,400.00	482,400.00	01-Feb-2007	8	7.125%	26,632.50
Group 4	0006057690	Nov-2007	01-Dec-2006	MD	80.00	275,200.00	274,813.31	01-Mar-2007	7	7.325%	14,048.40
Group 4	0006057718	Nov-2007	01-Dec-2006	CA	80.00	560,000.00	559,473.27	01-Jan-2007	9	6.250%	26,737.03
Group 4	0006057749	Nov-2007	01-Dec-2006	MD	83.98	209,950.00	209,690.13	01-Apr-2007	6	8.550%	11,243.24
Group 4	0006057752	Aug-2007	01-Dec-2006	MI	90.00	108,000.00	107,810.26	01-Feb-2007	8	8.700%	7,348.28
Group 4	0006057873	Sep-2007	01-Dec-2006	MI	85.00	85,000.00	84,903.62	01-Jan-2007	9	8.850%	5,891.00
Group 4	0006057935	Nov-2007	01-Dec-2006	FL	85.00	284,750.00	284,672.95	01-Jan-2007	9	10.525%	23,763.65
Group 4	0006057939	Sep-2007	01-Dec-2006	MO	80.00	50,400.00	50,340.07	01-Feb-2007	8	10.700%	4,271.70
Group 4	0006057957	Nov-2007	01-Nov-2006	NV	80.00	800,000.00	800,000.00	01-Dec-2006	10	9.175%	57,833.40
Group 4	0006057994	Dec-2007	01-Dec-2006	CA	80.00	372,000.00	372,000.00	01-Feb-2007	8	7.125%	20,537.50
Group 4	0006058041	Aug-2007	01-Jan-2007	MD	95.00	328,700.00	328,700.00	01-Dec-2006	10	9.500%	24,623.69
Group 4	0006058098	Sep-2007	01-Jan-2007	NH	95.00	374,300.00	374,300.00	01-Dec-2006	10	9.950%	29,392.26
Group 4	0006058106	Dec-2007	01-Jan-2007	CA	90.00	481,500.00	481,123.65	01-Mar-2007	7	8.350%	28,295.69
Group 4	0006058136	Sep-2007	01-Jan-2007	MI	80.00	328,000.00	327,678.95	01-Mar-2007	7	7.575%	17,366.16
Group 4	0006058163	Nov-2007	01-Jan-2007	CA	80.00	263,920.00	263,860.17	01-Jan-2007	9	8.800%	18,226.89
Group 4	0006058194	Nov-2007	01-Jan-2007	MI	80.00	127,200.00	127,014.75	01-Mar-2007	7	9.600%	8,651.32
Group 4	0006058267	Dec-2007	01-Jan-2007	CA	80.00	272,000.00	271,676.56	01-Mar-2007	7	8.125%	15,519.15
Group 4	0006058510	Sep-2007	01-Jan-2007	TX	80.00	304,000.00	303,698.64	01-Mar-2007	7	7.525%	15,981.20
Group 4	0006058540	Oct-2007	01-Jan-2007	MD	95.00	313,500.00	313,320.31	01-Mar-2007	7	9.400%	20,898.07
Group 4	0006058573	Aug-2007	01-Jan-2007	TX	80.00	300,000.00	300,000.00	01-Dec-2006	10	8.075%	18,858.26
Group 4	0006058601	Aug-2007	01-Jan-2007	MI	90.00	88,200.00	88,164.88	01-Feb-2007	8	9.250%	6,423.15
Group 4	0006076381	Sep-2007	01-Nov-2006	MI	85.00	106,250.00	106,152.02	01-Dec-2006	10	9.825%	8,224.40
Group 4	0006076423	Nov-2007	01-Oct-2006	MI	80.00	168,000.00	167,458.86	01-Mar-2007	7	9.175%	10,870.73

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006076494	Nov-2007	01-Nov-2006	CA	80.00	920,000.00	919,999.98	01-Dec-2006	10	6.725%	47,725.00
Group 4	0006077033	Aug-2007	01-Dec-2006	MO	90.00	55,800.00	55,743.93	01-Jan-2007	9	10.075%	4,438.01
Group 4	0006077575	Sep-2007	01-Dec-2006	GA	80.00	136,000.00	136,000.00	01-Dec-2006	10	8.175%	8,698.30
Group 4	0006077771	Dec-2007	01-Dec-2006	NV	80.00	180,000.00	180,000.00	01-Feb-2007	8	8.275%	11,662.50
Group 4	0006077911	Dec-2007	01-Dec-2006	CA	80.00	240,000.00	240,000.00	01-Dec-2006	10	7.125%	13,250.00
Group 4	0006078032	Nov-2007	01-Dec-2006	CA	80.00	298,080.00	298,080.00	01-Feb-2007	8	7.025%	16,208.10
Group 4	0006078239	Dec-2007	01-Dec-2006	CA	94.00	470,000.00	470,000.00	01-Feb-2007	8	9.150%	33,879.20
Group 4	0006078288	Dec-2007	01-Dec-2006	CA	80.00	544,000.00	544,000.00	01-Jan-2007	9	6.500%	27,200.00
Group 4	0006078589	Sep-2007	01-Jan-2007	MI	90.00	70,200.00	69,768.81	01-Feb-2007	8	9.850%	5,440.70
Group 4	0006078643	Sep-2007	01-Jan-2007	MI	90.00	81,900.00	81,889.62	01-Jan-2007	9	10.725%	6,972.93
Group 4	0006078690	Sep-2007	01-Jan-2007	MI	90.00	94,500.00	94,483.00	01-Jan-2007	9	9.575%	7,138.40
Group 4	0006078714	Oct-2007	01-Jan-2007	GA	80.00	100,000.00	99,892.05	01-Mar-2007	7	7.225%	5,031.05
Group 4	0006078808	Dec-2007	01-Jan-2007	TX	80.00	120,000.00	119,860.79	01-Feb-2007	8	8.775%	8,243.40
Group 4	0006078953	Dec-2007	01-Jan-2007	CA	80.00	172,000.00	172,000.00	01-Apr-2007	6	8.700%	9,402.64
Group 4	0006078961	Oct-2007	01-Jan-2007	MN	90.00	175,500.00	175,430.13	01-Feb-2007	8	9.250%	12,780.20
Group 4	0006078980	Dec-2007	01-Jan-2007	CA	80.00	184,000.00	184,000.00	01-Dec-2006	10	6.063%	8,529.90
Group 4	0006079177	Nov-2007	01-Jan-2007	CA	80.00	319,120.00	319,120.00	01-Dec-2006	10	8.425%	21,039.70
Group 4	0006079181	Dec-2007	01-Jan-2007	CA	80.00	324,000.00	323,669.55	01-Mar-2007	7	7.425%	16,787.08
Group 4	0006079219	Nov-2007	01-Jan-2007	CA	80.00	388,000.00	388,000.00	01-Jan-2007	9	7.625%	23,037.50
Group 4	0006079312	Dec-2007	01-Jan-2007	CA	80.00	624,000.00	624,000.00	01-Feb-2007	8	7.990%	38,948.00
Group 4	0006079316	Nov-2007	01-Jan-2007	MA	90.00	639,000.00	638,999.99	01-Jan-2007	9	6.625%	32,615.60
Group 4	0006104285	Dec-2007	01-Dec-2006	CA	90.00	400,351.00	400,351.00	01-Mar-2007	7	8.725%	24,696.72
Group 4	0006104302	Dec-2007	01-Dec-2006	MD	85.00	488,750.00	487,049.27	01-May-2007	5	8.800%	23,538.53
Group 4	0006104322	Dec-2007	01-Jan-2007	CA	80.00	640,000.00	640,000.00	01-Feb-2007	8	7.050%	34,933.30
Group 4	0006104410	Aug-2007	01-Jan-2007	MI	90.00	76,500.00	76,500.00	01-Jan-2007	9	9.250%	5,578.10
Group 4	0006104424	Nov-2007	01-Jan-2007	CA	80.00	416,000.00	415,726.48	01-Jan-2007	9	8.100%	26,231.44
Group 4	0006104458	Aug-2007	01-Jan-2007	MI	90.00	55,800.00	55,776.22	01-Jan-2007	9	10.175%	4,487.29
Group 4	0006116432	Sep-2007	01-Dec-2006	GA	80.00	127,200.00	127,151.94	01-Jan-2007	9	9.425%	9,447.29
Group 4	0006116502	Sep-2007	01-Dec-2006	GA	95.00	237,500.00	237,171.88	01-Feb-2007	8	9.850%	18,442.55
Group 4	0006116510	Sep-2007	01-Nov-2006	GA	95.00	256,500.00	256,383.29	01-Dec-2006	10	8.800%	17,707.29
Group 4	0006116518	Nov-2007	01-Dec-2006	CA	80.00	286,000.00	285,829.57	01-Jan-2007	9	7.875%	17,536.94
Group 4	0006116550	Nov-2007	01-Dec-2006	MD	85.00	374,000.00	373,670.86	01-Apr-2007	6	9.700%	22,903.79
Group 4	0006116559	Dec-2007	01-Dec-2006	CA	80.00	440,000.00	439,935.52	01-Dec-2006	10	10.250%	35,709.42
Group 4	0006116687	Dec-2007	01-Jan-2007	TX	90.00	62,100.00	61,961.07	01-May-2007	5	10.025%	3,437.90
Group 4	0006116716	Nov-2007	01-Jan-2007	MI	80.00	65,600.00	65,516.74	01-Mar-2007	7	10.250%	4,782.48
Group 4	0006116765	Dec-2007	01-Jan-2007	TX	90.00	72,000.00	71,858.20	01-May-2007	5	10.625%	4,238.88
Group 4	0006116822	Dec-2007	01-Jan-2007	TX	90.00	77,400.00	77,239.23	01-May-2007	5	10.375%	4,443.51
Group 4	0006117076	Aug-2007	01-Jan-2007	TX	90.00	103,500.00	103,500.00	01-Dec-2006	10	9.325%	7,586.91
Group 4	0006117077	Aug-2007	01-Jan-2007	TX	90.00	103,500.00	103,500.00	01-Dec-2006	10	9.325%	7,586.91
Group 4	0006117506	Aug-2007	01-Jan-2007	VA	66.96	154,000.00	153,950.50	01-Jan-2007	9	7.600%	9,093.16

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006117556	Dec-2007	01-Jan-2007	FL	80.00	160,000.00	160,000.00	01-Dec-2006	10	7.475%	9,279.43
Group 4	0006117837	Dec-2007	01-Jan-2007	MN	80.00	200,800.00	200,689.96	01-Mar-2007	7	9.550%	13,611.52
Group 4	0006117868	Dec-2007	01-Jan-2007	GA	90.00	207,000.00	206,863.21	01-Jan-2007	9	8.075%	13,009.46
Group 4	0006117893	Oct-2007	01-Jan-2007	VA	75.00	211,500.00	211,337.07	01-Mar-2007	7	8.400%	12,508.83
Group 4	0006117948	Nov-2007	01-Jan-2007	AZ	90.00	220,500.00	220,462.38	01-Jan-2007	9	9.750%	16,977.49
Group 4	0006117985	Dec-2007	01-Jan-2007	CA	89.80	229,000.00	228,878.25	01-Mar-2007	7	9.650%	15,695.23
Group 4	0006118033	Nov-2007	01-Jan-2007	CA	80.00	240,000.00	239,929.74	01-Jan-2007	9	7.925%	14,821.11
Group 4	0006118088	Dec-2007	01-Jan-2007	CA	80.00	252,000.00	252,000.00	01-Dec-2006	10	8.790%	17,382.64
Group 4	0006118093	Oct-2007	01-Jan-2007	GA	80.00	252,000.00	251,774.00	01-Mar-2007	7	7.875%	13,909.59
Group 4	0006118104	Nov-2007	01-Jan-2007	FL	85.00	255,000.00	254,895.42	01-Feb-2007	8	9.150%	18,356.21
Group 4	0006118221	Nov-2007	01-Jan-2007	NV	80.00	290,400.00	290,400.00	01-Dec-2006	10	8.775%	19,995.06
Group 4	0006118319	Nov-2007	01-Jan-2007	CA	95.00	321,100.00	321,030.38	01-Jan-2007	9	8.950%	22,578.15
Group 4	0006118418	Dec-2007	01-Jan-2007	CA	80.00	360,000.00	360,000.00	01-Dec-2006	10	8.600%	24,261.07
Group 4	0006118477	Nov-2007	01-Jan-2007	CA	80.00	388,000.00	388,000.00	01-Dec-2006	10	6.575%	19,642.50
Group 4	0006118489	Dec-2007	01-Jan-2007	CA	95.00	394,250.00	394,099.94	01-Feb-2007	8	9.400%	29,166.34
Group 4	0006118547	Dec-2007	01-Jan-2007	CA	80.00	420,000.00	419,829.59	01-Jan-2007	9	6.775%	21,903.45
Group 4	0006118578	Nov-2007	01-Jan-2007	CA	80.00	436,000.00	435,861.86	01-Jan-2007	9	7.650%	25,923.66
Group 4	0006118586	Dec-2007	01-Jan-2007	TX	80.00	440,000.00	439,573.04	01-Mar-2007	7	7.600%	23,376.12
Group 4	0006118594	Nov-2007	01-Jan-2007	CA	80.00	448,000.00	447,744.33	01-Feb-2007	8	8.025%	28,040.20
Group 4	0006118649	Dec-2007	01-Jan-2007	CA	80.00	496,000.00	495,859.96	01-Jan-2007	9	8.050%	31,148.08
Group 4	0006118653	Nov-2007	01-Jan-2007	CA	80.00	500,000.00	500,000.00	01-Jan-2007	9	7.075%	27,395.90
Group 4	0006118659	Dec-2007	01-Jan-2007	CA	80.00	516,000.00	515,659.35	01-Mar-2007	7	8.925%	32,553.63
Group 4	0006118662	Dec-2007	01-Jan-2007	CA	80.00	520,000.00	520,000.00	01-Dec-2006	10	7.500%	30,183.88
Group 4	0006118663	Dec-2007	01-Jan-2007	CA	80.00	520,000.00	519,678.77	01-Feb-2007	8	7.750%	31,352.40
Group 4	0006118693	Dec-2007	01-Jan-2007	CA	80.00	582,360.00	582,360.00	01-Feb-2007	8	8.650%	39,552.00
Group 4	0006118706	Nov-2007	01-Jan-2007	AZ	80.00	620,000.00	619,757.92	01-Jan-2007	9	6.950%	33,239.52
Group 4	0006118728	Nov-2007	01-Jan-2007	CA	82.07	714,000.00	713,704.98	01-Feb-2007	8	9.125%	51,248.28
Group 4	0006589375	Sep-2007	01-Jan-2007	MI	80.00	52,000.00	51,992.89	01-Jan-2007	9	10.475%	4,318.73
Group 4	0006589508	Sep-2007	01-Oct-2006	GA	90.00	139,500.00	139,500.00	01-Jan-2007	9	9.650%	10,636.80
Group 4	0006589551	Nov-2007	01-Jan-2007	MA	89.96	259,900.00	259,900.00	01-Dec-2006	10	9.000%	18,383.35
Group 4	0006589623	Dec-2007	01-Jan-2007	CA	80.00	656,000.00	655,999.98	01-Mar-2007	7	7.700%	35,424.00
Group 4	0006589844	Aug-2007	01-Feb-2007	TN	90.00	64,800.00	64,800.00	01-Jan-2007	9	10.050%	5,145.66
Group 4	0006590050	Sep-2007	01-Feb-2007	MI	90.00	81,000.00	80,989.89	01-Feb-2007	8	10.775%	6,931.01
Group 4	0006590368	Sep-2007	01-Feb-2007	MI	70.00	108,500.00	108,500.00	01-Jan-2007	9	9.325%	7,971.02
Group 4	0006590486	Nov-2007	01-Feb-2007	GA	80.00	119,200.00	119,031.78	01-Apr-2007	6	9.750%	7,327.78
Group 4	0006590556	Oct-2007	01-Feb-2007	MO	93.33	126,000.00	125,774.04	01-Apr-2007	6	8.600%	6,777.69
Group 4	0006590609	Dec-2007	01-Feb-2007	GA	80.00	132,000.00	131,908.13	01-May-2007	5	9.725%	7,094.49
Group 4	0006590906	Sep-2007	01-Feb-2007	TX	80.00	168,800.00	168,800.00	01-Jan-2007	9	7.575%	9,913.66
Group 4	0006591042	Sep-2007	01-Feb-2007	MN	80.00	188,000.00	188,000.00	01-Jan-2007	9	7.675%	11,222.13
Group 4	0006591079	Nov-2007	01-Feb-2007	CA	80.00	193,600.00	193,600.00	01-Jan-2007	9	8.400%	12,727.08

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006591200	Sep-2007	01-Feb-2007	MI	80.00	212,000.00	211,939.71	01-Feb-2007	8	8.025%	13,274.16
Group 4	0006591296	Dec-2007	01-Feb-2007	CA	80.00	230,400.00	230,326.47	01-Feb-2007	8	7.625%	13,655.52
Group 4	0006591463	Dec-2007	01-Feb-2007	CA	80.00	269,600.00	269,404.86	01-Feb-2007	8	7.625%	15,942.55
Group 4	0006591495	Dec-2007	01-Feb-2007	CA	80.00	280,000.00	279,840.21	01-Mar-2007	7	8.025%	15,774.99
Group 4	0006591632	Dec-2007	01-Feb-2007	CA	80.00	332,000.00	331,889.41	01-Feb-2007	8	7.475%	19,261.48
Group 4	0006591641	Sep-2007	01-Feb-2007	TX	80.00	335,200.00	334,995.88	01-Feb-2007	8	8.475%	22,204.91
Group 4	0006591645	Nov-2007	01-Feb-2007	CA	80.00	336,000.00	336,000.00	01-Jan-2007	9	7.125%	18,550.00
Group 4	0006591685	Dec-2007	01-Feb-2007	CA	80.00	352,000.00	351,493.93	01-Mar-2007	7	7.675%	18,858.95
Group 4	0006591720	Dec-2007	01-Feb-2007	CA	80.00	372,000.00	371,908.56	01-Feb-2007	8	8.525%	24,843.12
Group 4	0006591736	Dec-2007	01-Feb-2007	CA	80.00	380,000.00	379,854.20	01-Feb-2007	8	6.975%	20,460.12
Group 4	0006591758	Dec-2007	01-Feb-2007	CA	80.00	396,000.00	396,000.00	01-Feb-2007	8	7.225%	22,192.50
Group 4	0006591815	Dec-2007	01-Feb-2007	CA	80.00	432,000.00	432,000.00	01-Mar-2007	7	8.075%	24,543.00
Group 4	0006591837	Dec-2007	01-Feb-2007	CA	80.00	443,999.00	443,999.00	01-Jan-2007	9	6.525%	22,292.40
Group 4	0006591914	Dec-2007	01-Feb-2007	CA	90.00	517,500.00	517,500.00	01-Mar-2007	7	8.500%	31,050.00
Group 4	0006591919	Dec-2007	01-Feb-2007	CA	80.00	520,000.00	519,845.09	01-Feb-2007	8	7.150%	28,809.78
Group 4	0006591925	Dec-2007	01-Feb-2007	CA	80.00	525,600.00	525,600.00	01-Mar-2007	7	7.900%	29,170.80
Group 4	0006591955	Dec-2007	01-Feb-2007	CA	80.00	584,000.00	583,687.79	01-Mar-2007	7	8.250%	33,889.60
Group 4	0006591969	Dec-2007	01-Feb-2007	CA	80.00	628,000.00	628,000.00	01-Mar-2007	7	7.250%	31,792.50
Group 4	0006591992	Dec-2007	01-Feb-2007	CA	80.00	704,000.00	703,789.40	01-Feb-2007	8	7.850%	43,047.63

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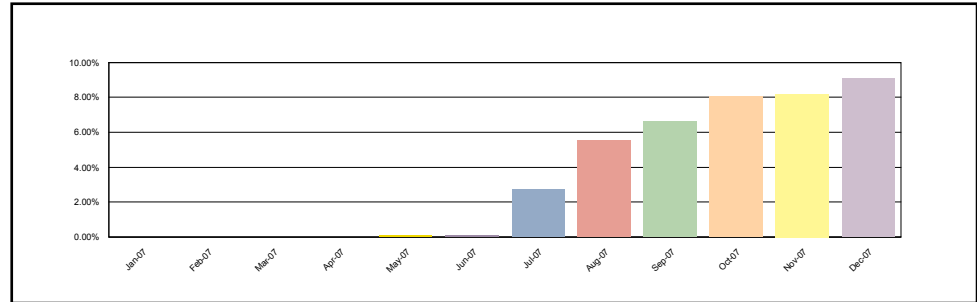
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	182
Original Principal Balance	44,899,426.59
Current Actual Balance	44,820,948.60
Current Foreclosure Total	
Loans in Foreclosure	578
Original Principal Balance	151,356,128.18
Current Actual Balance	151,506,785.57

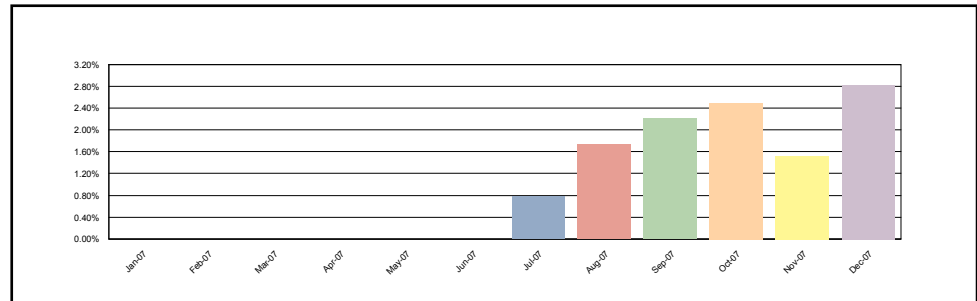
12 Month Foreclosure History



Group 1

New Foreclosure Loans	
Loans in Foreclosure	13
Original Principal Balance	2,130,250.00
Current Actual Balance	2,124,178.61
Current Foreclosure Total	
Loans in Foreclosure	23
Original Principal Balance	3,531,950.00
Current Actual Balance	3,523,392.50

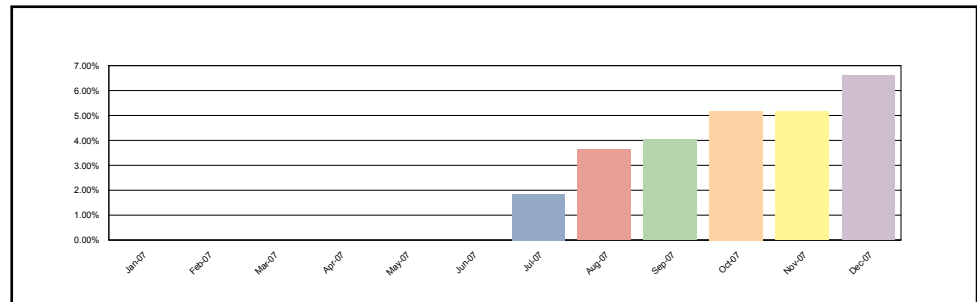
12 Month Foreclosure History



Group 2

New Foreclosure Loans	
Loans in Foreclosure	56
Original Principal Balance	10,781,710.00
Current Actual Balance	10,758,832.74
Current Foreclosure Total	
Loans in Foreclosure	156
Original Principal Balance	29,395,645.00
Current Actual Balance	29,692,119.29

12 Month Foreclosure History



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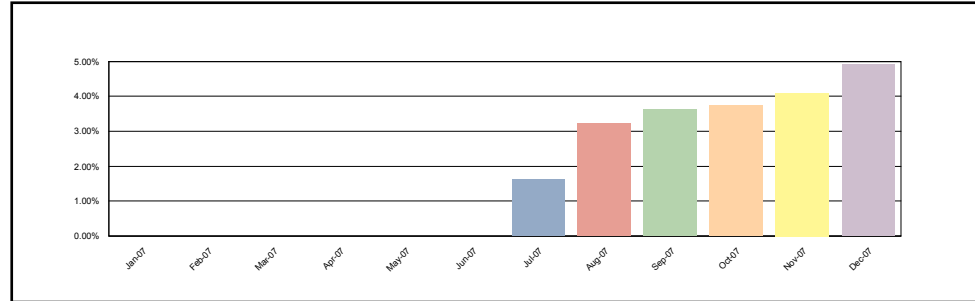
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Group 3

New Foreclosure Loans	
Loans in Foreclosure	16
Original Principal Balance	3,196,900.00
Current Actual Balance	3,189,821.83
Current Foreclosure Total	
Loans in Foreclosure	46
Original Principal Balance	11,309,250.00
Current Actual Balance	11,294,461.51

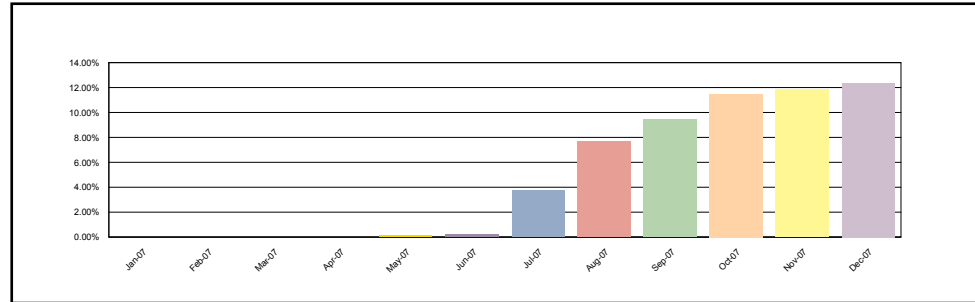
12 Month Foreclosure History



Group 4

New Foreclosure Loans	
Loans in Foreclosure	97
Original Principal Balance	28,790,566.59
Current Actual Balance	28,748,115.42
Current Foreclosure Total	
Loans in Foreclosure	353
Original Principal Balance	107,119,283.18
Current Actual Balance	106,996,812.27

12 Month Foreclosure History



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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 1	0006056685	Dec-2007	01-Dec-2006	GA	88.42	168,000.00	167,628.26	01-Jul-2007	3	8.450%	5,549.69
Group 1	0006056873	Dec-2007	01-Dec-2006	WA	44.88	184,000.00	183,470.96	01-Jun-2007	4	7.100%	6,048.58
Group 1	0006056955	Aug-2007	01-Dec-2006	WA	80.00	106,400.00	106,348.64	01-Jan-2007	9	8.600%	7,168.67
Group 1	0006057123	Sep-2007	01-Dec-2006	IL	80.00	216,000.00	215,619.57	01-Apr-2007	6	7.325%	9,798.22
Group 1	0006057436	Dec-2007	01-Dec-2006	CA	94.72	318,250.00	317,786.69	01-Apr-2007	6	7.990%	15,851.43
Group 1	0006057620	Nov-2007	01-Dec-2006	PA	90.00	63,000.00	61,886.73	01-May-2007	5	7.990%	2,678.78
Group 1	0006058015	Oct-2007	01-Dec-2006	IN	80.00	88,000.00	87,922.57	01-Apr-2007	6	9.700%	5,389.14
Group 1	0006058117	Oct-2007	01-Jan-2007	FL	80.00	140,000.00	139,948.68	01-Feb-2007	8	9.525%	10,516.35
Group 1	0006058460	Dec-2007	01-Jan-2007	TX	85.00	85,000.00	84,713.80	01-Jul-2007	3	9.825%	3,288.23
Group 1	0006077983	Dec-2007	01-Dec-2006	PA	80.00	272,000.00	271,890.19	01-Mar-2007	7	11.500%	22,421.43

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 1	0006078082	Aug-2007	01-Oct-2006	CA	95.00	332,500.00	332,017.34	01-Feb-2007	8	8.000%	20,722.89
Group 1	0006078701	Dec-2007	01-Jan-2007	IN	73.58	97,500.00	97,281.90	01-Jun-2007	4	10.900%	5,053.72
Group 1	0006116384	Dec-2007	01-Nov-2006	PA	80.00	70,000.00	69,768.26	01-Jun-2007	4	10.500%	3,484.62
Group 1	0006116643	Aug-2007	01-Jan-2007	SC	90.00	57,600.00	57,516.99	01-Mar-2007	7	9.650%	3,939.24
Group 1	0006116794	Sep-2007	01-Jan-2007	TX	79.79	75,000.00	74,966.64	01-Jan-2007	9	9.975%	5,904.27
Group 1	0006117034	Nov-2007	01-Jan-2007	FL	57.14	100,000.00	99,786.73	01-May-2007	5	10.250%	5,667.77
Group 1	0006117304	Dec-2007	01-Jan-2007	FL	61.90	130,000.00	128,755.40	01-Jul-2007	3	9.500%	4,825.78
Group 1	0006117617	Dec-2007	01-Jan-2007	FL	85.00	169,150.00	168,123.81	01-Jul-2007	3	7.100%	4,615.56
Group 1	0006589938	Dec-2007	01-Feb-2007	TN	75.00	72,000.00	71,919.55	01-Jun-2007	4	8.900%	3,018.86
Group 1	0006590490	Dec-2007	01-Feb-2007	TN	85.00	119,850.00	119,500.11	01-Jun-2007	4	8.750%	4,921.95
Group 1	0006590773	Dec-2007	01-Feb-2007	CT	75.00	150,000.00	149,537.66	01-Jun-2007	4	9.200%	6,495.88
Group 1	0006591251	Jul-2007	01-Feb-2007	FL	90.00	223,200.00	223,200.00	01-Jan-2007	9	7.800%	13,554.89
Group 1	0006591540	Dec-2007	01-Feb-2007	CA	62.00	294,500.00	293,802.02	01-Jun-2007	4	6.250%	8,436.54
Group 2	0006056370	Dec-2007	01-Oct-2006	GA	65.00	143,000.00	142,825.20	01-Jun-2007	4	10.613%	7,219.37
Group 2	0006056459	Oct-2007	01-Nov-2006	CA	85.00	255,000.00	254,773.10	01-May-2007	5	10.800%	15,301.47
Group 2	0006056544	Nov-2007	01-Dec-2006	NV	80.00	208,000.00	207,843.74	01-Jun-2007	4	11.350%	11,272.36
Group 2	0006056591	Oct-2007	01-Dec-2006	MA	70.00	367,500.00	366,884.88	01-May-2007	5	8.150%	16,358.04
Group 2	0006056621	Nov-2007	01-Dec-2006	TX	75.00	87,750.00	87,514.46	01-Jun-2007	4	10.790%	4,498.07
Group 2	0006056785	Dec-2007	01-Dec-2006	MD	95.00	221,350.00	220,926.52	01-Jun-2007	4	8.600%	8,941.78
Group 2	0006056849	Oct-2007	01-Dec-2006	MN	85.00	191,250.00	190,644.23	01-Apr-2007	6	8.350%	9,954.08
Group 2	0006056989	Dec-2007	01-Dec-2006	CA	70.00	301,000.00	300,706.38	01-Jul-2007	3	10.950%	13,089.91
Group 2	0006056991	Oct-2007	01-Dec-2006	FL	75.00	125,250.00	124,985.67	01-Apr-2007	6	10.300%	8,153.12
Group 2	0006057041	Dec-2007	01-Dec-2006	RI	84.91	242,000.00	241,303.00	01-Jul-2007	3	8.950%	8,491.79
Group 2	0006057063	Dec-2007	01-Dec-2006	AZ	85.00	144,500.00	144,103.47	01-Apr-2007	6	9.050%	8,197.47
Group 2	0006057090	Dec-2007	01-Dec-2006	MN	80.00	200,000.00	199,427.82	01-Jul-2007	3	7.300%	5,646.29
Group 2	0006057160	Aug-2007	01-Dec-2006	IN	90.00	63,000.00	62,872.21	01-Mar-2007	7	9.475%	4,223.26
Group 2	0006057337	Dec-2007	01-Dec-2006	CA	74.92	228,500.00	228,133.96	01-Jun-2007	4	8.850%	9,518.93
Group 2	0006057345	Oct-2007	01-Dec-2006	CA	84.95	395,000.00	394,203.24	01-May-2007	5	7.500%	16,079.84
Group 2	0006057346	Sep-2007	01-Dec-2006	FL	80.00	174,400.00	174,328.47	01-Jan-2007	9	9.150%	12,551.50
Group 2	0006057410	Dec-2007	01-Dec-2006	CT	90.00	138,600.00	138,184.80	01-Jun-2007	4	10.275%	6,746.19
Group 2	0006057609	Jul-2007	01-Dec-2006	OH	89.77	359,000.00	359,000.00	01-Jan-2007	9	8.600%	24,232.50
Group 2	0006057816	Nov-2007	01-Dec-2006	TX	52.85	65,000.00	64,855.89	01-Jun-2007	4	11.675%	3,620.79
Group 2	0006057826	Nov-2007	01-Dec-2006	CA	83.86	369,000.00	368,063.38	01-May-2007	5	6.675%	13,240.60
Group 2	0006057886	Dec-2007	01-Dec-2006	CA	90.00	373,500.00	372,489.92	01-Jul-2007	3	7.500%	10,856.66
Group 2	0006057894	Dec-2007	01-Dec-2006	AZ	80.00	84,000.00	83,578.72	01-Jul-2007	3	8.025%	2,618.85
Group 2	0006057922	Jul-2007	01-Dec-2006	FL	70.00	137,900.00	137,840.72	01-Feb-2007	8	10.350%	11,306.82
Group 2	0006057928	Oct-2007	01-Dec-2006	FL	54.17	65,000.00	64,969.50	01-Apr-2007	6	11.750%	4,871.04
Group 2	0006057945	Jul-2007	01-Dec-2006	PA	95.00	147,250.00	147,132.45	01-Jan-2007	9	10.500%	12,233.01
Group 2	0006058091	Aug-2007	01-Jan-2007	WA	85.00	157,250.00	157,149.95	01-Mar-2007	7	9.050%	10,068.40
Group 2	0006058231	Dec-2007	01-Jan-2007	FL	67.00	134,000.00	133,812.43	01-Jul-2007	3	9.300%	4,904.42

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 2	0006058264	Jul-2007	01-Jan-2007	PA	80.00	158,400.00	158,307.61	01-Feb-2007	8	7.950%	9,815.02
Group 2	0006058349	Dec-2007	01-Jan-2007	MI	90.00	76,500.00	76,464.75	01-Mar-2007	7	10.125%	5,516.28
Group 2	0006058618	Jul-2007	01-Jan-2007	MI	85.00	63,665.00	63,665.00	01-Dec-2006	10	9.625%	4,825.69
Group 2	0006058622	Jul-2007	01-Jan-2007	IN	90.00	62,910.00	62,895.09	01-Jan-2007	9	8.650%	4,265.90
Group 2	0006077173	Aug-2007	01-Dec-2006	IN	81.11	73,000.00	72,821.20	01-Mar-2007	7	8.500%	4,358.15
Group 2	0006077248	Jul-2007	01-Dec-2006	NJ	56.46	83,000.00	82,909.94	01-Jan-2007	9	9.050%	5,889.08
Group 2	0006077351	Dec-2007	01-Nov-2006	MI	95.00	98,610.00	98,236.07	01-May-2007	5	9.150%	4,948.38
Group 2	0006077395	Jul-2007	01-Dec-2006	IN	83.30	104,125.00	104,078.99	01-Jan-2007	9	8.900%	7,276.33
Group 2	0006077400	Dec-2007	01-Dec-2006	MI	90.00	105,750.00	105,615.63	01-Jun-2007	4	9.625%	4,816.44
Group 2	0006077401	Dec-2007	01-Nov-2006	MI	100.00	106,000.00	105,858.09	01-May-2007	5	9.450%	5,523.36
Group 2	0006077419	Sep-2007	01-Dec-2006	TX	80.00	108,000.00	107,649.08	01-Apr-2007	6	8.225%	5,530.86
Group 2	0006077433	Jul-2007	01-Nov-2006	IN	75.00	111,000.00	110,813.98	01-Jan-2007	9	11.100%	9,769.96
Group 2	0006077462	Nov-2007	01-Dec-2006	FL	84.63	115,100.00	114,879.47	01-Jul-2007	3	8.700%	3,923.09
Group 2	0006077553	Aug-2007	01-Dec-2006	FL	69.47	132,000.00	131,597.65	01-Mar-2007	7	8.525%	7,900.36
Group 2	0006077861	Sep-2007	01-Dec-2006	KS	80.00	216,000.00	215,617.06	01-Mar-2007	7	10.050%	15,415.02
Group 2	0006077928	Nov-2007	01-Dec-2006	FL	91.82	247,000.00	245,768.06	01-Jun-2007	4	7.800%	8,953.92
Group 2	0006078040	Sep-2007	01-Dec-2006	CA	80.00	304,000.00	303,999.00	01-Apr-2007	6	7.425%	14,034.57
Group 2	0006078051	Sep-2007	01-Nov-2006	FL	77.75	311,000.00	311,000.00	01-Jan-2007	9	9.350%	22,936.30
Group 2	0006078252	Jul-2007	01-Dec-2006	MA	85.00	484,500.00	484,048.46	01-Jan-2007	9	9.775%	37,313.36
Group 2	0006078630	Aug-2007	01-Jan-2007	PA	80.00	80,000.00	79,887.10	01-Mar-2007	7	9.750%	5,531.32
Group 2	0006078712	Sep-2007	01-Jan-2007	OH	80.00	100,000.00	99,819.75	01-Mar-2007	7	8.575%	6,030.34
Group 2	0006078718	Aug-2007	01-Jan-2007	IA	90.00	100,800.00	100,617.89	01-Feb-2007	8	9.600%	7,614.69
Group 2	0006078732	Aug-2007	01-Jan-2007	FL	71.38	103,500.00	103,323.72	01-Mar-2007	7	8.850%	6,455.43
Group 2	0006078794	Aug-2007	01-Jan-2007	FL	80.00	118,320.00	118,050.64	01-Feb-2007	8	10.400%	9,724.35
Group 2	0006078836	Sep-2007	01-Jan-2007	IN	83.77	129,000.00	128,904.66	01-Apr-2007	6	9.525%	7,750.56
Group 2	0006078875	Oct-2007	01-Jan-2007	MA	80.00	137,600.00	137,276.55	01-Apr-2007	6	8.700%	7,488.48
Group 2	0006078914	Aug-2007	01-Jan-2007	FL	70.00	154,000.00	153,940.10	01-Jan-2007	9	10.600%	12,927.90
Group 2	0006079005	Nov-2007	01-Jan-2007	CA	83.27	204,000.00	203,653.32	01-May-2007	5	7.450%	8,247.75
Group 2	0006104307	Dec-2007	01-Dec-2006	OR	85.00	310,250.00	308,858.05	01-Jul-2007	3	9.000%	10,925.90
Group 2	0006104329	Nov-2007	01-Jan-2007	TX	90.00	79,200.00	78,931.34	01-Jun-2007	4	8.925%	3,320.10
Group 2	0006104352	Nov-2007	01-Jan-2007	CA	80.00	220,000.00	220,000.00	01-May-2007	5	6.775%	8,052.87
Group 2	0006104372	Dec-2007	01-Jan-2007	NY	80.00	148,800.00	147,895.23	01-Jun-2007	4	8.175%	5,665.56
Group 2	0006116419	Aug-2007	01-Dec-2006	IL	80.00	113,200.00	113,125.81	01-Feb-2007	8	8.950%	7,957.82
Group 2	0006116439	Dec-2007	01-Nov-2006	OH	90.00	139,500.00	138,898.01	01-Jul-2007	3	9.775%	5,362.38
Group 2	0006116441	Dec-2007	01-Dec-2006	FL	87.20	143,000.00	142,783.63	01-Jul-2007	3	9.500%	5,352.27
Group 2	0006116467	Sep-2007	01-Nov-2006	AZ	83.02	178,500.00	178,360.47	01-Jan-2007	9	8.350%	11,650.40
Group 2	0006116499	Dec-2007	01-Dec-2006	WA	85.00	233,750.00	233,406.64	01-May-2007	5	8.600%	11,020.06
Group 2	0006116506	Aug-2007	01-Dec-2006	NY	90.00	247,500.00	247,120.10	01-Feb-2007	8	9.350%	18,181.55
Group 2	0006116536	Oct-2007	01-Nov-2006	FL	63.64	350,000.00	348,945.86	01-May-2007	5	10.250%	19,819.34
Group 2	0006116538	Oct-2007	01-Dec-2006	CA	85.00	357,000.00	356,483.26	01-May-2007	5	8.650%	16,935.06

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 2	0006116542	Oct-2007	01-Nov-2006	NJ	85.00	361,250.00	361,015.07	01-Feb-2007	8	9.950%	28,408.21
Group 2	0006116549	Sep-2007	01-Dec-2006	WA	85.00	374,000.00	373,737.77	01-Apr-2007	6	10.450%	24,778.54
Group 2	0006116636	Nov-2007	01-Jan-2007	MD	85.00	56,100.00	56,075.13	01-Mar-2007	7	10.250%	4,097.98
Group 2	0006116637	Sep-2007	01-Jan-2007	KY	75.00	56,250.00	56,212.65	01-Feb-2007	8	11.350%	5,074.67
Group 2	0006116647	Aug-2007	01-Jan-2007	NY	80.00	58,400.00	58,343.74	01-Feb-2007	8	9.620%	4,424.17
Group 2	0006116807	Oct-2007	01-Jan-2007	NY	90.00	75,600.00	75,567.08	01-Feb-2007	8	8.950%	5,315.79
Group 2	0006116825	Aug-2007	01-Jan-2007	PA	63.16	78,000.00	77,885.12	01-Mar-2007	7	10.450%	5,802.41
Group 2	0006116943	Dec-2007	01-Jan-2007	AZ	75.00	90,000.00	89,854.03	01-Jul-2007	3	8.800%	3,105.95
Group 2	0006117001	Oct-2007	01-Jan-2007	SC	80.00	96,000.00	95,942.11	01-Apr-2007	6	10.200%	6,200.87
Group 2	0006117029	Dec-2007	01-Jan-2007	TN	95.00	99,750.00	99,507.68	01-May-2007	5	9.700%	5,332.25
Group 2	0006117177	Nov-2007	01-Jan-2007	AZ	39.66	115,000.00	114,894.13	01-May-2007	5	9.550%	6,061.97
Group 2	0006117271	Aug-2007	01-Jan-2007	FL	80.00	126,400.00	126,400.00	01-Dec-2006	10	10.450%	10,470.99
Group 2	0006117319	Dec-2007	01-Jan-2007	VA	85.00	131,750.00	131,651.45	01-Jun-2007	4	10.900%	6,843.67
Group 2	0006117479	Dec-2007	01-Jan-2007	CA	65.00	149,500.00	149,239.11	01-Jul-2007	3	8.550%	5,003.14
Group 2	0006117493	Aug-2007	01-Jan-2007	FL	80.00	152,000.00	151,780.38	01-Feb-2007	8	7.650%	9,013.34
Group 2	0006117501	Sep-2007	01-Jan-2007	UT	90.00	153,000.00	152,932.15	01-Mar-2007	7	10.250%	11,176.33
Group 2	0006117580	Dec-2007	01-Jan-2007	AZ	80.00	164,800.00	163,658.32	01-Jul-2007	3	9.025%	5,810.62
Group 2	0006117611	Aug-2007	01-Jan-2007	PA	80.00	168,000.00	167,960.12	01-Feb-2007	8	10.950%	14,618.43
Group 2	0006117646	Oct-2007	01-Jan-2007	AZ	78.18	172,000.00	171,879.35	01-Apr-2007	6	9.700%	10,535.23
Group 2	0006117682	Oct-2007	01-Jan-2007	FL	85.00	178,500.00	178,240.92	01-May-2007	5	8.000%	7,791.02
Group 2	0006117734	Oct-2007	01-Jan-2007	NV	85.00	187,000.00	186,765.17	01-May-2007	5	8.500%	8,708.90
Group 2	0006117762	Dec-2007	01-Jan-2007	AZ	85.00	190,400.00	190,113.04	01-Jul-2007	3	9.050%	6,769.75
Group 2	0006117776	Nov-2007	01-Jan-2007	TX	80.00	192,000.00	191,511.24	01-Jun-2007	4	10.390%	9,459.94
Group 2	0006117817	Nov-2007	01-Jan-2007	AZ	85.00	199,750.00	199,222.86	01-Jun-2007	4	10.150%	9,601.51
Group 2	0006117849	Nov-2007	01-Jan-2007	PA	85.00	204,000.00	203,813.00	01-Apr-2007	6	8.800%	11,268.32
Group 2	0006117920	Dec-2007	01-Jan-2007	MD	81.51	216,000.00	215,517.76	01-Jun-2007	4	7.350%	7,374.78
Group 2	0006117925	Oct-2007	01-Jan-2007	OR	78.91	217,000.00	216,766.35	01-Apr-2007	6	8.250%	11,188.72
Group 2	0006117999	Dec-2007	01-Jan-2007	MA	80.00	232,000.00	231,567.57	01-Jun-2007	4	7.775%	8,416.52
Group 2	0006118018	Nov-2007	01-Jan-2007	AZ	78.33	235,000.00	234,679.24	01-Jun-2007	4	8.850%	9,792.08
Group 2	0006118021	Nov-2007	01-Jan-2007	NV	84.46	236,500.00	235,765.45	01-Jun-2007	4	9.350%	10,418.57
Group 2	0006118134	Dec-2007	01-Jan-2007	CA	73.22	263,600.00	263,034.63	01-Jun-2007	4	7.280%	8,908.64
Group 2	0006118223	Dec-2007	01-Jan-2007	CA	84.99	291,500.00	291,046.15	01-Jun-2007	4	8.400%	11,488.58
Group 2	0006118226	Oct-2007	01-Jan-2007	NJ	80.00	292,000.00	291,853.52	01-Apr-2007	6	10.800%	20,031.44
Group 2	0006118279	Dec-2007	01-Jan-2007	CA	80.00	308,000.00	307,409.27	01-Jun-2007	4	7.675%	11,019.20
Group 2	0006118322	Dec-2007	01-Jan-2007	PA	90.00	322,110.00	321,288.15	01-May-2007	5	9.400%	16,653.65
Group 2	0006118382	Dec-2007	01-Jan-2007	CA	75.00	348,750.00	347,971.46	01-Jul-2007	3	8.050%	10,940.04
Group 2	0006118392	Jul-2007	01-Jan-2007	CA	80.00	352,000.00	352,000.00	01-Dec-2006	10	9.450%	26,220.60
Group 2	0006118403	Aug-2007	01-Jan-2007	CA	85.00	357,000.00	356,745.84	01-Feb-2007	8	8.650%	24,202.05
Group 2	0006118434	Dec-2007	01-Jan-2007	NJ	80.00	368,000.00	367,589.01	01-May-2007	5	8.900%	17,999.35
Group 2	0006118459	Sep-2007	01-Jan-2007	CA	87.36	380,000.00	379,656.74	01-Apr-2007	6	8.850%	21,116.94

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

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Group 2	0006589354	Aug-2007	01-Dec-2006	PA	80.00	70,400.00	70,369.25	01-Feb-2007	8	10.300%	5,742.89
Group 2	0006589400	Dec-2007	01-Jan-2007	SC	70.00	64,400.00	64,264.08	01-Jul-2007	3	11.900%	3,050.61
Group 2	0006589545	Dec-2007	01-Jan-2007	CT	95.00	232,750.00	232,093.89	01-May-2007	5	8.950%	11,420.33
Group 2	0006589558	Sep-2007	01-Dec-2006	NY	80.00	280,000.00	280,000.00	01-Apr-2007	6	7.225%	12,553.28
Group 2	0006589567	Oct-2007	01-Jan-2007	CA	90.00	310,500.00	310,227.65	01-Apr-2007	6	8.950%	17,462.31
Group 2	0006589653	Oct-2007	01-Feb-2007	OH	85.00	51,000.00	50,930.64	01-Apr-2007	6	9.925%	3,194.89
Group 2	0006589710	Nov-2007	01-Feb-2007	CA	85.00	55,250.00	55,136.46	01-Jun-2007	4	10.425%	2,733.26
Group 2	0006589738	Aug-2007	01-Feb-2007	NY	85.00	57,800.00	57,738.25	01-Mar-2007	7	9.125%	3,726.72
Group 2	0006589924	Dec-2007	01-Feb-2007	MI	85.00	70,550.00	70,419.48	01-May-2007	5	9.850%	3,835.27
Group 2	0006589956	Dec-2007	01-Feb-2007	NE	80.00	72,800.00	72,605.39	01-Jun-2007	4	9.200%	3,153.97
Group 2	0006590047	Nov-2007	01-Feb-2007	OH	90.00	81,000.00	80,798.67	01-Jun-2007	4	9.525%	3,641.33
Group 2	0006590065	Sep-2007	01-Feb-2007	PA	85.00	82,025.00	81,855.31	01-Apr-2007	6	8.475%	4,342.31
Group 2	0006590206	Aug-2007	01-Feb-2007	OH	86.36	95,000.00	94,987.30	01-Feb-2007	8	10.550%	7,950.25
Group 2	0006590312	Dec-2007	01-Feb-2007	GA	80.00	103,600.00	103,476.39	01-Jun-2007	4	8.675%	4,227.01
Group 2	0006590386	Nov-2007	01-Feb-2007	FL	85.00	110,500.00	110,380.20	01-Jun-2007	4	9.000%	4,688.54
Group 2	0006590475	Nov-2007	01-Feb-2007	MO	85.00	118,150.00	118,058.18	01-May-2007	5	9.375%	6,108.32
Group 2	0006590580	Dec-2007	01-Feb-2007	NJ	90.00	128,700.00	128,532.66	01-Jul-2007	3	9.050%	4,576.94
Group 2	0006590636	Dec-2007	01-Feb-2007	MI	95.00	135,850.00	135,342.20	01-Jul-2007	3	8.450%	4,477.42
Group 2	0006590645	Oct-2007	01-Feb-2007	IL	83.23	136,500.00	136,310.54	01-Mar-2007	7	7.850%	7,492.69
Group 2	0006590682	Nov-2007	01-Feb-2007	RI	62.22	140,000.00	139,765.59	01-Jun-2007	4	7.500%	4,887.56
Group 2	0006590769	Dec-2007	01-Feb-2007	CT	69.77	150,000.00	149,780.51	01-Jul-2007	3	8.613%	5,060.65
Group 2	0006590808	Oct-2007	01-Feb-2007	CA	78.68	155,000.00	154,879.28	01-May-2007	5	9.350%	7,990.83
Group 2	0006590835	Dec-2007	01-Feb-2007	VA	85.00	159,800.00	159,330.30	01-Jul-2007	3	8.700%	5,440.97
Group 2	0006590845	Dec-2007	01-Feb-2007	MD	80.00	160,000.00	159,724.57	01-Jun-2007	4	8.400%	6,304.86
Group 2	0006590982	Dec-2007	01-Feb-2007	CA	69.23	180,000.00	179,599.44	01-Jun-2007	4	10.050%	8,565.97
Group 2	0006590983	Dec-2007	01-Feb-2007	AZ	80.00	180,000.00	179,543.11	01-Jul-2007	3	6.675%	4,615.49
Group 2	0006591058	Oct-2007	01-Feb-2007	FL	80.00	190,400.00	190,254.08	01-Mar-2007	7	6.990%	9,246.10
Group 2	0006591093	Nov-2007	01-Feb-2007	TX	87.11	196,000.00	194,504.63	01-Jun-2007	4	9.275%	8,528.34
Group 2	0006591119	Dec-2007	01-Feb-2007	CA	80.00	200,000.00	199,729.45	01-Jul-2007	3	9.000%	7,070.57
Group 2	0006591177	Nov-2007	01-Feb-2007	OH	90.00	209,700.00	209,055.73	01-Jun-2007	4	8.500%	8,348.93
Group 2	0006591180	Dec-2007	01-Feb-2007	NJ	46.20	210,000.00	209,697.36	01-Jun-2007	4	8.025%	7,884.00
Group 2	0006591190	Dec-2007	01-Feb-2007	FL	90.00	211,500.00	211,500.00	01-Jul-2007	3	9.601%	8,020.25
Group 2	0006591215	Dec-2007	01-Feb-2007	MN	85.00	215,900.00	215,193.74	01-Jul-2007	3	9.100%	7,702.41
Group 2	0006591222	Dec-2007	01-Jan-2007	AZ	90.00	216,090.00	215,829.55	01-Jul-2007	3	9.800%	8,360.40
Group 2	0006591266	Dec-2007	01-Feb-2007	WA	85.00	225,250.00	224,998.42	01-Jun-2007	4	8.900%	9,444.49
Group 2	0006591337	Dec-2007	01-Feb-2007	CA	75.00	240,000.00	239,727.97	01-Jun-2007	4	8.850%	10,002.76
Group 2	0006591367	Oct-2007	01-Feb-2007	IL	80.00	248,000.00	247,171.61	01-May-2007	5	6.950%	9,275.89
Group 2	0006591374	Oct-2007	01-Feb-2007	MA	85.00	248,200.00	247,691.95	01-Apr-2007	6	7.950%	12,271.82
Group 2	0006591375	Nov-2007	01-Feb-2007	MA	85.74	249,500.00	249,357.61	01-Mar-2007	7	8.025%	14,056.61
Group 2	0006591380	Oct-2007	01-Feb-2007	CA	75.76	250,000.00	249,860.93	01-Apr-2007	6	9.500%	14,981.60

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 2	0006591395	Sep-2007	01-Feb-2007	AZ	80.00	254,400.00	254,400.00	01-Apr-2007	6	7.025%	11,066.40
Group 2	0006591437	Dec-2007	01-Feb-2007	CA	85.00	263,500.00	263,092.29	01-Jul-2007	3	9.500%	9,862.05
Group 2	0006591459	Dec-2007	01-Feb-2007	CA	74.44	268,000.00	267,511.02	01-Jul-2007	3	7.850%	8,187.38
Group 2	0006591606	Nov-2007	01-Feb-2007	FL	80.00	320,000.00	319,624.28	01-May-2007	5	7.950%	13,877.74
Group 2	0006591669	Dec-2007	01-Feb-2007	CA	85.00	344,250.00	343,884.97	01-Jul-2007	3	9.700%	13,177.42
Group 2	0006591706	Nov-2007	01-Feb-2007	CA	80.00	360,000.00	359,438.59	01-Jun-2007	4	7.750%	13,019.18
Group 2	0006591743	Nov-2007	01-Feb-2007	CA	80.00	384,000.00	383,483.59	01-May-2007	5	7.475%	15,586.83
Group 2	0006591775	Oct-2007	01-Feb-2007	MA	90.00	405,000.00	404,710.06	01-Apr-2007	6	8.650%	21,970.34
Group 2	0006591791	Oct-2007	02-Apr-2004	CA	72.62	68,990.00	413,097.99	01-May-2007	5	8.550%	19,399.38
Group 3	0006056340	Dec-2007	01-Sep-2006	IL	95.00	76,950.00	76,829.81	01-May-2007	5	9.800%	4,165.73
Group 3	0006056369	Jul-2007	01-Nov-2006	IL	80.00	320,000.00	319,773.93	01-Feb-2007	8	9.675%	24,429.09
Group 3	0006056378	Oct-2007	01-Nov-2006	FL	76.92	500,000.00	499,471.19	01-Mar-2007	7	9.800%	34,812.99
Group 3	0006056391	Aug-2007	01-Oct-2006	IL	79.73	177,000.00	176,271.79	01-Mar-2007	7	7.975%	9,853.96
Group 3	0006057191	Dec-2007	01-Dec-2006	HI	80.00	488,000.00	486,468.80	01-Jul-2007	3	7.875%	14,939.18
Group 3	0006057226	Dec-2007	01-Dec-2006	WA	85.00	255,000.00	254,418.72	01-Jul-2007	3	8.100%	8,051.81
Group 3	0006057228	Jul-2007	01-Dec-2006	AL	80.00	72,800.00	72,786.11	01-Jan-2007	9	11.650%	6,759.32
Group 3	0006057622	Dec-2007	01-Dec-2006	NY	50.14	175,500.00	175,265.12	01-Jun-2007	4	9.450%	7,839.21
Group 3	0006057863	Nov-2007	01-Dec-2006	CA	55.88	271,000.00	270,494.09	01-May-2007	5	7.800%	11,507.50
Group 3	0006057970	Dec-2007	01-Dec-2006	TX	80.00	116,000.00	115,416.28	01-Jun-2007	4	8.525%	4,623.58
Group 3	0006058010	Oct-2007	01-Dec-2006	OH	85.00	77,350.00	77,156.04	01-May-2007	5	10.425%	4,461.22
Group 3	0006058111	Jul-2007	01-Jan-2007	OH	75.00	66,000.00	65,963.72	01-Jan-2007	9	8.970%	4,643.04
Group 3	0006058410	Jul-2007	01-Jan-2007	NY	80.00	540,000.00	539,688.69	01-Feb-2007	8	7.990%	33,640.64
Group 3	0006058610	Oct-2007	01-Jan-2007	NY	80.00	528,000.00	527,140.69	01-May-2007	5	7.600%	21,795.46
Group 3	0006058630	Oct-2007	01-Jan-2007	FL	80.00	344,000.00	343,676.11	01-May-2007	5	9.475%	17,982.33
Group 3	0006076446	Dec-2007	01-Jul-2006	FL	65.81	306,000.00	306,000.00	01-Jul-2007	3	6.550%	7,713.75
Group 3	0006076486	Sep-2007	01-Oct-2006	CA	95.00	665,000.00	664,129.60	01-Apr-2007	6	9.525%	39,931.01
Group 3	0006077258	Dec-2007	01-Nov-2006	WI	85.00	85,000.00	84,594.46	01-Jun-2007	4	8.700%	3,462.94
Group 3	0006077482	Sep-2007	01-Dec-2006	FL	90.00	118,800.00	118,641.88	01-Apr-2007	6	8.300%	6,163.41
Group 3	0006077593	Nov-2007	01-Dec-2006	OH	86.88	139,000.00	138,927.84	01-Jun-2007	4	9.525%	6,269.10
Group 3	0006077945	Nov-2007	01-Dec-2006	CA	75.00	251,250.00	251,250.00	01-Jun-2007	4	7.750%	9,107.82
Group 3	0006078510	Dec-2007	01-Jan-2007	NY	90.00	54,900.00	54,741.46	01-Jun-2007	4	9.700%	2,514.94
Group 3	0006078587	Aug-2007	01-Jan-2007	OH	90.00	70,200.00	70,108.52	01-Mar-2007	7	10.125%	5,051.82
Group 3	0006078704	Dec-2007	01-Jan-2007	TN	95.00	97,850.00	97,593.09	01-Jun-2007	4	10.150%	4,703.48
Group 3	0006078745	Dec-2007	01-Jan-2007	AR	80.00	107,600.00	107,130.11	01-Jul-2007	3	8.950%	3,767.40
Group 3	0006078995	Jul-2007	01-Jan-2007	FL	80.00	196,000.00	196,000.00	01-Jan-2007	9	10.400%	16,170.00
Group 3	0006079057	Sep-2007	01-Jan-2007	FL	80.00	228,000.00	227,860.45	01-Jan-2007	9	8.450%	15,043.47
Group 3	0006079188	Jul-2007	01-Jan-2007	NY	80.00	340,000.00	340,000.00	01-Dec-2006	10	9.325%	24,970.20
Group 3	0006079283	Jul-2007	01-Jan-2007	NY	80.00	520,000.00	520,000.00	01-Dec-2006	10	9.750%	40,037.66
Group 3	0006079315	Jul-2007	01-Jan-2007	NY	80.00	636,000.00	636,000.00	01-Jan-2007	9	9.150%	45,845.00
Group 3	0006116721	Sep-2007	01-Jan-2007	PA	70.74	66,500.00	66,133.74	01-Apr-2007	6	9.750%	4,057.73

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Group 3	0006116777	Dec-2007	01-Jan-2007	SC	90.00	72,900.00	72,859.56	01-May-2007	5	11.213%	4,551.60
Group 3	0006117135	Aug-2007	01-Jan-2007	OH	95.00	109,250.00	109,196.49	01-Feb-2007	8	8.550%	7,316.94
Group 3	0006118379	Dec-2007	01-Jan-2007	NY	85.00	344,250.00	343,514.84	01-Jul-2007	3	7.850%	10,513.48
Group 3	0006118540	Dec-2007	01-Jan-2007	NY	90.00	418,500.00	417,940.56	01-Jun-2007	4	9.350%	18,484.38
Group 3	0006118573	Jul-2007	01-Jan-2007	NY	80.00	432,800.00	432,673.30	01-Jan-2007	9	7.925%	26,727.37
Group 3	0006118595	Aug-2007	01-Jan-2007	NY	80.00	449,200.00	448,948.24	01-Mar-2007	7	9.475%	30,196.46
Group 3	0006118608	Dec-2007	01-Jan-2007	FL	80.00	456,000.00	454,888.69	01-Jul-2007	3	8.675%	15,486.74
Group 3	0006589675	Nov-2007	01-Feb-2007	TX	80.00	52,800.00	52,685.59	01-Jun-2007	4	10.250%	2,565.60
Group 3	0006589775	Sep-2007	01-Feb-2007	ND	80.00	60,000.00	59,932.71	01-Apr-2007	6	10.825%	4,119.79
Group 3	0006589921	Dec-2007	01-Feb-2007	TN	90.00	70,200.00	70,165.68	01-Jun-2007	4	11.625%	3,901.96
Group 3	0006589952	Dec-2007	01-Feb-2007	OH	85.00	72,250.00	71,994.65	01-Jul-2007	3	8.725%	2,464.30
Group 3	0006590076	Aug-2007	01-Feb-2007	OH	85.00	83,300.00	83,268.29	01-Feb-2007	8	10.700%	7,065.26
Group 3	0006590163	Oct-2007	01-Feb-2007	TX	80.00	91,200.00	90,943.87	01-May-2007	5	7.825%	3,877.53
Group 3	0006590478	Nov-2007	01-Feb-2007	TX	80.00	118,900.00	118,487.49	01-Jun-2007	4	7.900%	4,376.20
Group 3	0006591957	Nov-2007	01-Feb-2007	CA	80.00	588,000.00	587,029.31	01-Jun-2007	4	7.550%	20,675.21
Group 4	0006056372	Jul-2007	01-Oct-2006	FL	80.00	261,600.00	261,076.96	01-Jan-2007	9	9.480%	19,481.03
Group 4	0006056383	Nov-2007	01-Oct-2006	CA	94.65	601,000.00	599,540.03	01-Jun-2007	4	8.300%	23,365.54
Group 4	0006056440	Oct-2007	01-Nov-2006	FL	85.00	212,500.00	212,370.94	01-Feb-2007	8	10.175%	17,110.20
Group 4	0006056441	Sep-2007	01-Nov-2006	NV	80.00	452,000.00	452,000.00	01-Mar-2007	7	7.525%	23,814.81
Group 4	0006056503	Jul-2007	01-Nov-2006	OH	70.00	57,680.00	57,665.55	01-Dec-2006	10	10.775%	4,933.42
Group 4	0006056640	Dec-2007	01-Nov-2006	CA	80.00	209,600.00	209,482.08	01-Jul-2007	3	6.725%	5,433.45
Group 4	0006056656	Sep-2007	01-Dec-2006	CA	90.00	216,000.00	215,646.21	01-Apr-2007	6	11.475%	15,759.12
Group 4	0006056692	Nov-2007	01-Nov-2006	CA	90.00	459,000.00	457,843.59	01-Jun-2007	4	7.750%	16,583.25
Group 4	0006056766	Nov-2007	01-Nov-2006	CA	80.00	188,000.00	188,000.00	01-May-2007	5	6.625%	6,717.13
Group 4	0006056792	Dec-2007	01-Dec-2006	TN	67.53	104,000.00	103,920.47	01-Jan-2007	9	10.700%	8,813.89
Group 4	0006056809	Oct-2007	01-Dec-2006	NY	80.00	536,000.00	535,999.97	01-Apr-2007	6	7.550%	25,192.00
Group 4	0006056851	Dec-2007	01-Nov-2006	CA	95.00	311,600.00	311,600.00	01-Jun-2007	4	8.950%	13,165.14
Group 4	0006056854	Sep-2007	01-Dec-2006	CA	80.00	416,000.00	414,526.39	01-Apr-2007	6	8.375%	21,712.52
Group 4	0006056865	Aug-2007	01-Dec-2006	CA	80.00	440,000.00	439,429.23	01-Mar-2007	7	7.625%	23,450.77
Group 4	0006056866	Nov-2007	01-Dec-2006	CA	85.00	374,000.00	373,404.92	01-May-2007	5	8.325%	17,030.30
Group 4	0006056911	Jul-2007	01-Dec-2006	CT	95.00	289,750.00	289,408.93	01-Feb-2007	8	10.600%	24,313.71
Group 4	0006056937	Nov-2007	01-Dec-2006	CA	89.76	448,800.00	448,667.22	01-Jun-2007	4	6.950%	14,469.54
Group 4	0006056990	Sep-2007	01-Dec-2006	CA	80.00	213,920.00	213,238.91	01-Apr-2007	6	8.325%	11,098.21
Group 4	0006057149	Dec-2007	01-Dec-2006	CA	80.00	540,000.00	538,733.22	01-Jul-2007	3	8.000%	16,825.14
Group 4	0006057186	Jul-2007	01-Dec-2006	AZ	80.00	168,000.00	168,000.00	01-Feb-2007	8	7.400%	9,660.00
Group 4	0006057254	Jul-2007	01-Dec-2006	MN	95.00	214,700.00	214,663.37	01-Dec-2006	10	9.750%	16,527.94
Group 4	0006057274	Jul-2007	01-Dec-2006	DC	80.00	400,000.00	399,117.16	01-Feb-2007	8	7.575%	23,450.89
Group 4	0006057286	Aug-2007	01-Dec-2006	FL	90.00	252,000.00	251,741.78	01-Jan-2007	9	9.325%	18,459.43
Group 4	0006057371	Oct-2007	01-Dec-2006	FL	85.00	476,000.00	474,348.74	01-Apr-2007	6	7.900%	23,342.29
Group 4	0006057440	Dec-2007	01-Dec-2006	WA	95.00	230,926.00	230,071.57	01-May-2007	5	8.500%	10,716.00

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Group 4	0006057478	Nov-2007	01-Dec-2006	CA	80.00	321,600.00	321,224.15	01-May-2007	5	9.375%	16,619.91
Group 4	0006057503	Oct-2007	01-Dec-2006	CA	80.00	504,000.00	503,977.93	01-Apr-2007	6	7.950%	25,030.88
Group 4	0006057518	Dec-2007	01-Dec-2006	CA	80.00	528,000.00	527,824.00	01-Jul-2007	3	7.100%	14,515.15
Group 4	0006057526	Nov-2007	01-Dec-2006	NV	80.00	280,000.00	280,000.00	01-Jun-2007	4	7.913%	10,378.20
Group 4	0006057554	Jul-2007	01-Dec-2006	FL	72.67	109,000.00	108,916.35	01-Mar-2007	7	9.400%	7,264.36
Group 4	0006057574	Jul-2007	01-Nov-2006	NY	80.00	424,000.00	423,590.81	01-Feb-2007	8	8.625%	28,648.29
Group 4	0006057594	Sep-2007	01-Dec-2006	FL	90.00	202,500.00	201,919.84	01-Mar-2007	7	7.725%	10,909.10
Group 4	0006057614	Dec-2007	01-Dec-2006	FL	90.00	112,500.00	111,769.28	01-Jul-2007	3	8.650%	3,790.79
Group 4	0006057654	Dec-2007	01-Dec-2006	FL	22.37	50,000.00	49,910.12	01-Jul-2007	3	9.825%	1,938.50
Group 4	0006057671	Dec-2007	01-Dec-2006	CA	80.00	476,000.00	476,000.00	01-Jul-2007	3	6.525%	11,949.60
Group 4	0006057726	Oct-2007	01-Dec-2006	OH	90.00	103,500.00	103,250.70	01-Apr-2007	6	9.675%	6,304.40
Group 4	0006057821	Nov-2007	01-Dec-2006	NY	100.00	465,000.00	464,495.77	01-Jun-2007	4	10.700%	23,681.05
Group 4	0006057829	Nov-2007	01-Dec-2006	CA	80.00	175,999.00	175,598.81	01-Jun-2007	4	7.775%	6,382.22
Group 4	0006057840	Jul-2007	01-Dec-2006	CT	90.00	270,000.00	269,803.38	01-Jan-2007	9	10.925%	23,390.24
Group 4	0006057846	Jul-2007	01-Dec-2006	CA	80.00	417,600.00	417,600.00	01-Feb-2007	8	7.425%	24,099.00
Group 4	0006057904	Aug-2007	01-Dec-2006	CA	80.00	436,000.00	434,418.20	01-Mar-2007	7	6.525%	19,556.90
Group 4	0006057964	Dec-2007	01-Dec-2006	NJ	80.00	367,200.00	367,200.00	01-May-2007	5	7.075%	14,083.65
Group 4	0006057966	Sep-2007	01-Dec-2006	CA	80.00	328,000.00	328,000.00	01-Apr-2007	6	8.075%	16,564.00
Group 4	0006057979	Nov-2007	01-Dec-2006	CA	80.00	455,200.00	454,007.79	01-May-2007	5	7.625%	18,850.43
Group 4	0006057983	Dec-2007	01-Dec-2006	CA	94.96	328,000.00	327,924.62	01-Jul-2007	3	8.950%	11,545.81
Group 4	0006057992	Sep-2007	01-Dec-2006	CA	80.00	392,000.00	392,000.00	01-Dec-2006	10	8.025%	24,581.70
Group 4	0006058001	Dec-2007	01-Dec-2006	TX	90.00	162,000.00	161,605.24	01-Mar-2007	7	8.525%	9,702.03
Group 4	0006058018	Nov-2007	01-Dec-2006	AK	90.00	90,000.00	89,764.67	01-May-2007	5	10.175%	5,059.15
Group 4	0006058062	Jul-2007	01-Jan-2007	SC	80.00	58,400.00	58,386.96	01-Feb-2007	8	11.150%	5,179.13
Group 4	0006058084	Aug-2007	01-Jan-2007	IN	85.00	58,650.00	58,553.67	01-Mar-2007	7	9.025%	3,735.29
Group 4	0006058086	Sep-2007	01-Jan-2007	CA	80.00	200,000.00	199,833.44	01-Apr-2007	6	9.125%	11,481.75
Group 4	0006058103	Nov-2007	01-Jan-2007	CA	80.00	168,000.00	168,000.00	01-Jun-2007	4	7.175%	5,607.00
Group 4	0006058115	Dec-2007	01-Jan-2007	FL	90.00	315,900.00	315,421.77	01-Jul-2007	3	9.600%	11,955.13
Group 4	0006058168	Aug-2007	01-Jan-2007	FL	80.00	416,000.00	415,531.70	01-Mar-2007	7	7.075%	20,459.32
Group 4	0006058215	Oct-2007	01-Jan-2007	WI	80.00	107,200.00	106,518.07	01-May-2007	5	7.775%	4,510.09
Group 4	0006058265	Oct-2007	01-Jan-2007	TX	80.00	104,000.00	103,807.14	01-Jan-2007	9	8.275%	6,703.85
Group 4	0006058325	Oct-2007	01-Jan-2007	CO	90.00	162,000.00	161,793.55	01-May-2007	5	8.450%	7,497.25
Group 4	0006058361	Dec-2007	01-Jan-2007	NY	89.66	650,000.00	648,961.05	01-Jul-2007	3	8.850%	22,567.73
Group 4	0006058417	Oct-2007	01-Jan-2007	FL	90.00	150,291.00	150,082.78	01-Apr-2007	6	11.238%	10,730.45
Group 4	0006058432	Nov-2007	01-Jan-2007	CA	90.00	526,500.00	525,972.93	01-Apr-2007	6	8.500%	28,026.48
Group 4	0006058434	Jul-2007	01-Jan-2007	IA	90.00	76,500.00	76,420.37	01-Feb-2007	8	9.250%	5,558.82
Group 4	0006058512	Aug-2007	01-Jan-2007	FL	90.00	394,200.00	394,200.00	01-Dec-2006	10	10.325%	32,185.98
Group 4	0006058525	Oct-2007	01-Jan-2007	FL	77.67	400,000.00	399,683.44	01-Apr-2007	6	9.300%	23,431.30
Group 4	0006058542	Jul-2007	01-Jan-2007	OH	90.00	202,500.00	202,290.33	01-Feb-2007	8	9.275%	14,756.87
Group 4	0006058543	Aug-2007	01-Jan-2007	NJ	80.00	268,000.00	267,815.05	01-Mar-2007	7	8.775%	16,605.48

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006058556	Dec-2007	01-Jan-2007	FL	89.31	259,000.00	259,000.00	01-Jul-2007	3	8.550%	8,687.30
Group 4	0006058581	Aug-2007	01-Jan-2007	FL	90.00	459,000.00	458,339.41	01-Mar-2007	7	8.025%	25,839.95
Group 4	0006058637	Oct-2007	01-Jan-2007	FL	75.00	472,500.00	471,162.69	01-May-2007	5	8.900%	23,046.28
Group 4	0006076309	Sep-2007	01-Oct-2006	OH	85.00	65,875.00	65,712.10	01-Feb-2007	8	9.550%	4,944.22
Group 4	0006076319	Oct-2007	01-Nov-2006	IA	85.00	70,975.00	70,727.32	01-May-2007	5	9.550%	3,727.96
Group 4	0006076377	Dec-2007	01-Sep-2006	MI	80.00	105,600.00	105,389.53	01-Jun-2007	4	9.350%	4,661.04
Group 4	0006076449	Oct-2007	01-Nov-2006	CA	80.00	320,000.00	319,999.95	01-May-2007	5	7.250%	12,600.00
Group 4	0006076475	Sep-2007	01-Oct-2006	FL	95.00	475,000.00	474,999.96	01-Feb-2007	8	10.600%	39,979.10
Group 4	0006076477	Oct-2007	01-Oct-2006	NY	94.99	489,200.00	489,199.95	01-Mar-2007	7	6.950%	23,665.05
Group 4	0006076484	Aug-2007	01-Sep-2006	MN	80.00	640,000.00	640,000.00	01-Feb-2007	8	8.150%	40,800.00
Group 4	0006076988	Sep-2007	01-Dec-2006	IN	80.00	51,120.00	51,020.32	01-Mar-2007	7	9.600%	3,477.04
Group 4	0006077020	Oct-2007	01-Nov-2006	OH	90.00	54,000.00	53,865.77	01-Mar-2007	7	9.525%	3,638.46
Group 4	0006077072	Oct-2007	01-Dec-2006	OH	85.00	59,500.00	59,341.73	01-Apr-2007	6	9.200%	3,435.37
Group 4	0006077149	Jul-2007	01-Dec-2006	MO	85.00	68,000.00	67,981.02	01-Jan-2007	9	10.425%	5,618.11
Group 4	0006077190	Nov-2007	01-Dec-2006	FL	75.00	75,750.00	75,434.95	01-Jun-2007	4	8.700%	3,088.06
Group 4	0006077195	Dec-2007	01-Dec-2006	PA	85.00	76,500.00	76,129.69	01-Jun-2007	4	7.950%	2,830.73
Group 4	0006077196	Oct-2007	01-Dec-2006	WI	90.00	76,500.00	76,308.88	01-Apr-2007	6	9.500%	4,570.18
Group 4	0006077527	Oct-2007	01-Dec-2006	MS	90.00	126,000.00	125,777.50	01-Feb-2007	8	8.675%	8,545.07
Group 4	0006077600	Dec-2007	01-Dec-2006	TX	80.00	140,000.00	139,420.68	01-Jun-2007	4	8.725%	5,724.83
Group 4	0006077674	Dec-2007	01-Dec-2006	MD	80.00	156,000.00	156,000.00	01-Aug-2007	2	7.075%	3,419.00
Group 4	0006077773	Sep-2007	01-Dec-2006	CA	95.00	180,500.00	180,256.26	01-Apr-2007	6	8.250%	9,304.12
Group 4	0006077775	Nov-2007	01-Dec-2006	FL	90.00	181,800.00	181,513.61	01-Jun-2007	4	8.900%	7,619.10
Group 4	0006077778	Nov-2007	01-Dec-2006	FL	50.00	182,500.00	182,189.17	01-May-2007	5	12.150%	12,370.15
Group 4	0006077913	Oct-2007	01-Dec-2006	NV	80.00	241,700.00	241,158.57	01-May-2007	5	7.125%	9,308.98
Group 4	0006077918	Dec-2007	01-Dec-2006	VT	89.15	242,500.00	241,487.84	01-Jul-2007	3	9.350%	8,895.12
Group 4	0006077932	Sep-2007	01-Dec-2006	NJ	80.00	248,000.00	247,744.70	01-Apr-2007	6	9.175%	14,317.16
Group 4	0006077957	Dec-2007	01-Dec-2006	MN	80.00	256,000.00	254,803.65	01-Jun-2007	4	8.125%	9,697.49
Group 4	0006077985	Oct-2007	01-Dec-2006	IL	80.00	272,000.00	270,690.85	01-May-2007	5	7.575%	11,145.74
Group 4	0006078008	Sep-2007	01-Dec-2006	CA	80.00	288,000.00	288,000.00	01-Apr-2007	6	9.425%	17,136.00
Group 4	0006078050	Dec-2007	01-Dec-2006	FL	90.00	310,500.00	310,500.00	01-Jul-2007	3	7.500%	9,056.25
Group 4	0006078072	Oct-2007	01-Dec-2006	NJ	80.00	324,000.00	324,000.00	01-Apr-2007	6	7.325%	14,742.00
Group 4	0006078079	Dec-2007	01-Dec-2006	NJ	100.00	330,000.00	328,995.50	01-Jun-2007	4	10.200%	15,938.08
Group 4	0006078102	Oct-2007	01-Nov-2006	CA	80.00	348,000.00	348,000.00	01-May-2007	5	7.875%	14,971.25
Group 4	0006078132	Jul-2007	01-Dec-2006	NY	90.00	373,500.00	373,374.91	01-Jan-2007	9	9.825%	28,986.61
Group 4	0006078155	Nov-2007	01-Dec-2006	CA	90.00	387,000.00	386,709.94	01-Jun-2007	4	7.475%	13,486.50
Group 4	0006078161	Nov-2007	01-Dec-2006	CA	80.00	391,200.00	391,200.00	01-May-2007	5	7.125%	15,118.25
Group 4	0006078167	Oct-2007	01-Dec-2006	CA	80.00	397,600.00	397,600.00	01-Mar-2007	7	7.675%	21,395.79
Group 4	0006078188	Oct-2007	01-Dec-2006	AZ	80.00	416,000.00	416,000.00	01-May-2007	5	7.613%	17,260.88
Group 4	0006078194	Dec-2007	01-Dec-2006	CA	80.00	420,399.00	420,399.00	01-Jun-2007	4	7.125%	13,925.70
Group 4	0006078203	Aug-2007	01-Dec-2006	NJ	90.00	427,500.00	426,624.92	01-Feb-2007	8	7.950%	26,402.25

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Group 4	0006078207	Sep-2007	01-Nov-2006	CA	77.84	432,000.00	431,999.87	01-Apr-2007	6	8.500%	23,040.00
Group 4	0006078210	Oct-2007	01-Nov-2006	CA	80.00	436,000.00	435,829.10	01-May-2007	5	6.975%	16,461.62
Group 4	0006078226	Sep-2007	01-Dec-2006	HI	80.00	453,600.00	453,600.00	01-Apr-2007	6	7.675%	21,697.20
Group 4	0006078230	Oct-2007	01-Dec-2006	CO	95.00	456,000.00	454,221.14	01-May-2007	5	8.250%	20,493.00
Group 4	0006078234	Sep-2007	01-Dec-2006	CA	80.00	464,000.00	464,000.00	01-Apr-2007	6	7.150%	20,570.72
Group 4	0006078266	Jul-2007	01-Nov-2006	NY	84.03	500,000.00	499,553.39	01-Dec-2006	10	9.975%	39,324.52
Group 4	0006078272	Nov-2007	01-Dec-2006	CA	90.00	504,000.00	504,000.00	01-May-2007	5	9.250%	25,725.00
Group 4	0006078285	Sep-2007	01-Dec-2006	CA	95.00	532,000.00	531,999.98	01-Apr-2007	6	6.775%	22,255.28
Group 4	0006078307	Aug-2007	01-Dec-2006	NY	95.00	593,750.00	593,749.96	01-Mar-2007	7	9.260%	39,009.33
Group 4	0006078325	Sep-2007	01-Dec-2006	CA	80.00	664,000.00	663,999.97	01-Apr-2007	6	7.150%	29,437.28
Group 4	0006078333	Nov-2007	01-Dec-2006	CA	89.23	696,000.00	695,777.42	01-May-2007	5	7.675%	29,122.52
Group 4	0006078499	Oct-2007	01-Jan-2007	IN	85.00	53,550.00	53,403.80	01-May-2007	5	9.075%	2,666.75
Group 4	0006078507	Aug-2007	01-Jan-2007	OH	90.00	54,450.00	54,432.02	01-Feb-2007	8	9.875%	4,249.23
Group 4	0006078595	Dec-2007	01-Jan-2007	MI	90.00	72,000.00	71,803.45	01-May-2007	5	9.075%	3,585.54
Group 4	0006078619	Dec-2007	01-Jan-2007	IN	90.00	76,500.00	76,203.70	01-Jun-2007	4	8.275%	2,957.46
Group 4	0006078669	Dec-2007	01-Jan-2007	TN	90.00	88,650.00	88,629.45	01-Jan-2007	9	8.725%	6,066.83
Group 4	0006078737	Dec-2007	01-Jan-2007	PA	76.09	105,000.00	104,748.42	01-May-2007	5	9.700%	5,613.10
Group 4	0006078957	Oct-2007	01-Jan-2007	FL	94.99	173,350.00	173,059.20	01-Mar-2007	7	8.950%	10,942.42
Group 4	0006078982	Oct-2007	01-Jan-2007	IL	80.00	186,400.00	186,399.97	01-Mar-2007	7	7.990%	10,470.96
Group 4	0006078987	Aug-2007	01-Jan-2007	FL	80.00	191,200.00	191,131.49	01-Mar-2007	7	8.600%	11,612.18
Group 4	0006078989	Dec-2007	01-Jan-2007	FL	89.17	193,500.00	192,707.85	01-Jun-2007	4	8.000%	7,213.77
Group 4	0006079016	Aug-2007	01-Jan-2007	IL	80.00	208,000.00	207,576.36	01-Mar-2007	7	7.975%	11,604.68
Group 4	0006079048	Oct-2007	01-Jan-2007	CT	90.00	225,000.00	224,158.76	01-May-2007	5	7.525%	9,164.55
Group 4	0006079086	Nov-2007	01-Jan-2007	MN	80.00	248,000.00	247,044.38	01-Jun-2007	4	8.300%	9,618.66
Group 4	0006079102	Dec-2007	01-Jan-2007	CA	95.00	256,500.00	256,416.14	01-Jul-2007	3	7.100%	7,051.45
Group 4	0006079117	Sep-2007	01-Jan-2007	OH	90.00	265,500.00	265,379.37	01-Jan-2007	9	9.875%	20,679.20
Group 4	0006079128	Oct-2007	01-Jan-2007	FL	90.00	277,823.00	277,338.23	01-Apr-2007	6	10.125%	17,767.58
Group 4	0006079131	Nov-2007	01-Jan-2007	FL	80.00	280,000.00	280,000.00	01-May-2007	5	8.375%	12,862.50
Group 4	0006079133	Aug-2007	01-Jan-2007	CA	80.00	280,000.00	280,000.00	01-Feb-2007	8	7.725%	16,858.30
Group 4	0006079152	Oct-2007	01-Jan-2007	MA	80.00	296,000.00	295,585.56	01-May-2007	5	8.125%	13,135.99
Group 4	0006079161	Jul-2007	01-Jan-2007	FL	75.00	300,000.00	300,000.00	01-Dec-2006	10	8.700%	20,468.13
Group 4	0006079175	Oct-2007	01-Jan-2007	FL	90.00	310,500.00	309,621.19	01-May-2007	5	8.900%	15,144.69
Group 4	0006079179	Dec-2007	01-Jan-2007	NJ	80.00	320,000.00	318,803.56	01-May-2007	5	7.525%	13,034.03
Group 4	0006079192	Dec-2007	01-Jan-2007	NY	80.00	347,680.00	347,679.96	01-Jul-2007	3	7.225%	9,742.25
Group 4	0006079198	Oct-2007	01-Jan-2007	NY	80.00	352,000.00	350,575.74	01-May-2007	5	7.125%	13,514.34
Group 4	0006079201	Aug-2007	01-Jan-2007	NJ	95.00	356,250.00	356,250.00	01-Mar-2007	7	7.300%	18,168.75
Group 4	0006079204	Jul-2007	01-Jan-2007	NY	80.00	364,000.00	364,000.00	01-Dec-2006	10	7.900%	22,344.48
Group 4	0006079220	Nov-2007	01-Jan-2007	CA	80.00	388,000.00	387,885.09	01-Jun-2007	4	7.025%	12,654.73
Group 4	0006079225	Dec-2007	01-Jan-2007	CA	80.00	394,400.00	394,044.99	01-May-2007	5	9.625%	20,962.94
Group 4	0006079247	Nov-2007	01-Jan-2007	CA	80.00	425,600.00	423,756.08	01-May-2007	5	6.775%	15,469.68

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Group 4	0006079293	Nov-2007	01-Jan-2007	CA	80.00	560,000.00	560,000.00	01-Jun-2007	4	8.250%	21,700.02
Group 4	0006079295	Oct-2007	01-Jan-2007	FL	80.00	572,000.00	570,181.04	01-Apr-2007	6	7.200%	25,395.08
Group 4	0006079303	Dec-2007	01-Jan-2007	CA	80.00	608,000.00	607,999.98	01-Jul-2007	3	7.700%	18,240.00
Group 4	0006079308	Dec-2007	01-Jan-2007	CA	80.00	616,000.00	616,000.00	01-Jul-2007	3	6.990%	16,657.65
Group 4	0006079323	Sep-2007	01-Jan-2007	CA	80.00	720,000.00	719,561.05	01-Apr-2007	6	7.250%	32,380.20
Group 4	0006079327	Sep-2007	01-Jan-2007	CA	95.00	836,000.00	835,999.96	01-Apr-2007	6	7.700%	40,128.00
Group 4	0006104277	Sep-2007	01-Aug-2006	IN	100.00	418,500.00	416,865.51	01-Apr-2007	6	10.250%	27,052.42
Group 4	0006104298	Jul-2007	01-Jan-2007	SC	90.00	63,000.00	63,000.00	01-Dec-2006	10	10.025%	4,985.90
Group 4	0006104341	Nov-2007	01-Jan-2007	CA	80.00	572,000.00	572,000.00	01-May-2007	5	6.700%	20,687.38
Group 4	0006104353	Oct-2007	01-Jan-2007	ME	80.00	128,800.00	128,428.96	01-Apr-2007	6	7.825%	6,255.67
Group 4	0006104367	Dec-2007	01-Jan-2007	CA	80.00	384,000.00	384,000.00	01-Jun-2007	4	8.100%	14,592.00
Group 4	0006104383	Dec-2007	01-Jan-2007	OH	85.00	53,550.00	53,367.44	01-Jun-2007	4	8.900%	2,238.12
Group 4	0006104388	Dec-2007	01-Jan-2007	OH	90.00	427,500.00	426,076.83	01-Jul-2007	3	9.775%	16,449.73
Group 4	0006104390	Dec-2007	01-Jan-2007	FL	80.00	452,000.00	452,000.00	01-Jul-2007	3	6.300%	10,923.35
Group 4	0006104419	Oct-2007	01-Jan-2007	CA	80.00	410,400.00	410,400.00	01-May-2007	5	7.875%	17,655.75
Group 4	0006104427	Dec-2007	01-Jan-2007	NJ	94.81	319,999.00	319,154.33	01-Jun-2007	4	10.125%	15,341.65
Group 4	0006104432	Oct-2007	01-Jan-2007	FL	80.00	295,840.00	295,839.97	01-Mar-2007	7	7.525%	15,587.01
Group 4	0006104436	Nov-2007	01-Jan-2007	FL	80.00	264,000.00	264,000.00	01-May-2007	5	7.825%	11,280.50
Group 4	0006104444	Jul-2007	01-Jan-2007	CT	90.00	274,500.00	274,302.26	01-Feb-2007	8	10.975%	23,903.96
Group 4	0006104449	Dec-2007	01-Jan-2007	CA	80.00	319,600.00	319,599.97	01-May-2007	5	6.725%	11,605.44
Group 4	0006104451	Sep-2007	01-Jan-2007	CA	80.00	224,000.00	224,000.00	01-Apr-2007	6	6.975%	9,669.36
Group 4	0006104461	Dec-2007	01-Jan-2007	CA	80.00	436,000.00	436,000.00	01-Feb-2007	8	6.775%	22,799.10
Group 4	0006116391	Oct-2007	01-Dec-2006	WI	80.00	78,720.00	78,506.49	01-May-2007	5	10.000%	4,344.41
Group 4	0006116425	Nov-2007	01-Dec-2006	AR	80.00	119,200.00	118,665.01	01-Jun-2007	4	8.325%	4,635.02
Group 4	0006116427	Nov-2007	01-Dec-2006	OH	85.00	123,165.00	123,154.53	01-Dec-2006	10	12.000%	11,795.48
Group 4	0006116477	Sep-2007	01-Dec-2006	IL	85.00	204,000.00	203,633.70	01-Mar-2007	7	9.990%	14,466.47
Group 4	0006116478	Aug-2007	01-Dec-2006	FL	95.00	204,250.00	203,923.15	01-Feb-2007	8	9.150%	14,662.82
Group 4	0006116500	Oct-2007	01-Dec-2006	FL	85.00	233,750.00	233,421.43	01-May-2007	5	8.750%	11,225.18
Group 4	0006116516	Aug-2007	01-Dec-2006	IL	95.00	272,721.00	272,703.90	01-Apr-2007	6	9.825%	16,953.04
Group 4	0006116533	Nov-2007	01-Dec-2006	FL	95.00	327,750.00	327,271.50	01-Jun-2007	4	8.300%	12,703.23
Group 4	0006116553	Nov-2007	01-Dec-2006	CA	80.00	408,000.00	408,000.00	01-May-2007	5	8.200%	18,326.00
Group 4	0006116555	Oct-2007	01-Dec-2006	CA	90.00	418,500.00	417,432.41	01-Mar-2007	7	8.300%	24,355.23
Group 4	0006116562	Dec-2007	01-Dec-2006	CA	94.74	450,000.00	450,000.00	01-Jul-2007	3	7.990%	14,043.75
Group 4	0006116564	Sep-2007	01-Nov-2006	IL	95.00	475,000.00	473,187.33	01-Apr-2007	6	8.350%	24,706.01
Group 4	0006116565	Dec-2007	01-Nov-2006	NY	90.00	477,000.00	476,031.36	01-Jun-2007	4	8.500%	19,028.63
Group 4	0006116573	Sep-2007	01-Oct-2006	CA	85.00	646,000.00	644,856.22	01-Apr-2007	6	8.500%	34,360.50
Group 4	0006116603	Jul-2007	01-Jan-2007	NY	66.67	52,000.00	52,000.00	01-Dec-2006	10	10.600%	4,365.26
Group 4	0006116616	Dec-2007	01-Jan-2007	IN	90.00	54,000.00	53,915.79	01-Mar-2007	7	9.275%	3,540.70
Group 4	0006116641	Dec-2007	01-Jan-2007	IN	90.00	57,600.00	57,553.26	01-Feb-2007	8	10.425%	4,751.12
Group 4	0006116644	Aug-2007	01-Jan-2007	NE	90.00	57,600.00	57,600.00	01-Dec-2006	10	10.575%	4,823.35

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006116685	Nov-2007	01-Jan-2007	OH	90.00	61,650.00	61,592.55	01-Feb-2007	8	9.775%	4,750.26
Group 4	0006116698	Dec-2007	01-Jan-2007	PA	90.00	63,000.00	62,804.08	01-Jul-2007	3	10.100%	2,500.79
Group 4	0006116705	Aug-2007	01-Jan-2007	IN	85.00	63,750.00	63,723.18	01-Mar-2007	7	10.425%	4,740.65
Group 4	0006116746	Aug-2007	01-Jan-2007	NE	85.00	69,700.00	69,700.00	01-Dec-2006	10	10.125%	5,574.41
Group 4	0006116770	Aug-2007	01-Jan-2007	OH	90.00	72,000.00	71,901.03	01-Mar-2007	7	9.875%	5,045.94
Group 4	0006116817	Aug-2007	01-Jan-2007	OH	90.00	76,500.00	76,410.53	01-Feb-2007	8	8.975%	5,382.80
Group 4	0006116850	Nov-2007	01-Jan-2007	OH	90.00	80,100.00	80,100.00	01-Dec-2006	10	9.725%	6,138.37
Group 4	0006116872	Dec-2007	01-Jan-2007	OH	90.00	83,700.00	83,570.17	01-Apr-2007	6	10.675%	5,660.82
Group 4	0006116879	Aug-2007	01-Jan-2007	NV	80.00	84,000.00	83,914.12	01-Mar-2007	7	11.250%	6,755.98
Group 4	0006116896	Oct-2007	01-Jan-2007	OH	90.00	85,500.00	85,385.73	01-May-2007	5	8.450%	3,956.62
Group 4	0006117038	Aug-2007	01-Jan-2007	FL	80.00	100,000.00	99,831.44	01-Mar-2007	7	8.900%	6,274.76
Group 4	0006117134	Aug-2007	01-Jan-2007	PA	70.00	109,200.00	109,168.11	01-Mar-2007	7	11.600%	9,084.56
Group 4	0006117175	Sep-2007	01-Jan-2007	SC	85.00	114,750.00	114,517.91	01-Apr-2007	6	9.425%	6,801.29
Group 4	0006117251	Oct-2007	01-Jan-2007	OH	90.00	124,200.00	124,035.88	01-May-2007	5	8.325%	5,657.08
Group 4	0006117268	Nov-2007	01-Jan-2007	FL	90.00	126,000.00	125,679.51	01-Jun-2007	4	10.300%	6,151.49
Group 4	0006117331	Dec-2007	01-Jan-2007	MI	95.00	133,000.00	132,933.18	01-Jan-2007	9	9.400%	9,831.05
Group 4	0006117340	Oct-2007	01-Jan-2007	FL	85.00	134,300.00	134,068.90	01-Mar-2007	7	8.800%	8,325.99
Group 4	0006117534	Nov-2007	01-Jan-2007	AR	80.00	157,280.00	156,970.11	01-Apr-2007	6	9.550%	9,453.58
Group 4	0006117543	Nov-2007	01-Jan-2007	FL	80.00	157,600.00	156,708.35	01-Jun-2007	4	7.425%	5,415.17
Group 4	0006117576	Nov-2007	01-Jan-2007	ID	80.00	164,000.00	163,819.53	01-Apr-2007	6	8.175%	8,373.78
Group 4	0006117624	Sep-2007	01-Jan-2007	CA	57.82	170,000.00	169,788.60	01-Apr-2007	6	7.750%	8,197.24
Group 4	0006117698	Sep-2007	01-Jan-2007	NJ	94.74	180,000.00	179,766.34	01-Apr-2007	6	7.600%	8,498.99
Group 4	0006117763	Oct-2007	01-Jan-2007	FL	90.00	190,800.00	190,693.86	01-Mar-2007	7	9.500%	12,861.95
Group 4	0006117791	Jul-2007	01-Jan-2007	IL	95.00	194,750.00	194,721.89	01-Jan-2007	9	10.300%	15,889.24
Group 4	0006117863	Dec-2007	01-Jan-2007	CA	80.00	205,600.00	205,232.83	01-Jun-2007	4	7.925%	7,613.41
Group 4	0006117864	Nov-2007	01-Jan-2007	FL	80.00	205,600.00	205,186.83	01-May-2007	5	6.850%	7,591.03
Group 4	0006118008	Nov-2007	01-Jan-2007	FL	85.00	233,750.00	233,557.04	01-May-2007	5	9.913%	12,817.81
Group 4	0006118013	Nov-2007	01-Jan-2007	CA	90.00	234,450.00	234,168.76	01-May-2007	5	8.700%	11,192.83
Group 4	0006118071	Aug-2007	01-Jan-2007	NJ	80.00	248,000.00	247,882.05	01-Feb-2007	8	8.650%	16,816.77
Group 4	0006118114	Aug-2007	01-Jan-2007	ID	90.00	256,500.00	256,299.51	01-Mar-2007	7	8.350%	15,073.42
Group 4	0006118136	Jul-2007	01-Jan-2007	FL	80.00	263,920.00	263,753.42	01-Jan-2007	9	8.300%	17,082.74
Group 4	0006118160	Sep-2007	01-Jan-2007	CA	85.00	272,000.00	271,735.54	01-Apr-2007	6	8.600%	14,660.82
Group 4	0006118176	Nov-2007	01-Jan-2007	CA	80.00	276,000.00	276,000.00	01-Jan-2007	9	7.200%	15,410.00
Group 4	0006118208	Oct-2007	01-Jan-2007	IL	90.00	287,550.00	286,728.94	01-May-2007	5	8.850%	13,941.21
Group 4	0006118224	Sep-2007	01-Jan-2007	CA	90.00	291,600.00	291,500.11	01-Feb-2007	8	9.750%	22,451.88
Group 4	0006118230	Oct-2007	01-Jan-2007	AZ	90.00	292,500.00	290,109.35	01-Apr-2007	6	8.550%	15,566.46
Group 4	0006118238	Aug-2007	01-Jan-2007	FL	79.73	295,000.00	294,527.89	01-Mar-2007	7	9.150%	19,065.30
Group 4	0006118247	Dec-2007	01-Jan-2007	TN	80.00	298,320.00	297,584.29	01-Apr-2007	6	8.466%	15,768.42
Group 4	0006118310	Oct-2007	01-Jan-2007	CA	79.85	317,000.00	316,745.65	01-Apr-2007	6	9.250%	18,463.38
Group 4	0006118339	Jul-2007	01-Jan-2007	MD	80.00	328,000.00	327,898.29	01-Jan-2007	9	7.725%	19,707.64

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006118401	Nov-2007	01-Jan-2007	MI	80.00	356,000.00	355,105.58	01-Apr-2007	6	8.375%	18,600.64
Group 4	0006118420	Dec-2007	01-Jan-2007	CA	90.00	360,000.00	359,464.69	01-Jul-2007	3	9.100%	12,875.14
Group 4	0006118432	Oct-2007	01-Jan-2007	AR	80.00	367,200.00	366,954.92	01-Mar-2007	7	8.888%	23,063.92
Group 4	0006118435	Nov-2007	01-Jan-2007	CA	80.00	368,000.00	367,430.22	01-May-2007	5	7.775%	15,577.86
Group 4	0006118439	Jul-2007	01-Jan-2007	FL	80.00	372,000.00	371,908.56	01-Jan-2007	9	8.525%	24,836.75
Group 4	0006118555	Sep-2007	01-Jan-2007	CA	81.73	425,000.00	424,528.99	01-Apr-2007	6	8.150%	21,629.31
Group 4	0006118567	Jul-2007	01-Jan-2007	NY	80.00	432,000.00	431,881.52	01-Jan-2007	9	8.150%	27,489.76
Group 4	0006118570	Dec-2007	01-Jan-2007	CA	80.00	432,000.00	430,835.62	01-Jul-2007	3	7.025%	11,704.04
Group 4	0006118576	Dec-2007	01-Jan-2007	VA	87.88	435,000.00	434,312.81	01-Jun-2007	4	8.350%	17,035.14
Group 4	0006118585	Nov-2007	01-Jan-2007	NY	80.00	440,000.00	439,269.78	01-Apr-2007	6	6.725%	18,202.51
Group 4	0006118592	Nov-2007	01-Jan-2007	FL	80.00	448,000.00	447,152.96	01-Jun-2007	4	7.725%	16,140.26
Group 4	0006118611	Dec-2007	01-Jan-2007	IL	80.00	459,917.59	458,793.74	01-Jul-2007	3	7.375%	13,133.04
Group 4	0006118615	Aug-2007	01-Jan-2007	NY	95.00	460,750.00	460,534.08	01-Feb-2007	8	8.700%	31,435.60
Group 4	0006118616	Nov-2007	01-Jan-2007	CA	80.00	460,805.59	459,698.93	01-Jun-2007	4	6.875%	14,637.81
Group 4	0006118627	Aug-2007	01-Jan-2007	NY	80.00	474,880.00	474,388.78	01-Mar-2007	7	7.375%	24,426.01
Group 4	0006118631	Dec-2007	01-Jan-2007	VA	80.00	476,000.00	475,151.08	01-Jul-2007	3	8.475%	15,780.51
Group 4	0006118633	Jul-2007	01-Jan-2007	CA	80.00	480,000.00	479,831.97	01-Jan-2007	9	7.300%	27,136.80
Group 4	0006118640	Sep-2007	01-Jan-2007	NY	80.00	488,000.00	487,814.25	01-Feb-2007	8	9.400%	36,147.52
Group 4	0006118668	Dec-2007	01-Jan-2007	FL	90.00	531,000.00	530,315.27	01-Jul-2007	3	9.575%	20,044.86
Group 4	0006118679	Nov-2007	01-Jan-2007	NY	95.00	555,750.00	555,332.80	01-Mar-2007	7	9.300%	36,621.91
Group 4	0006118689	Sep-2007	01-Jan-2007	CA	95.00	570,000.00	568,936.74	01-Apr-2007	6	6.300%	21,962.05
Group 4	0006118692	Nov-2007	01-Jan-2007	NY	95.00	579,500.00	578,651.32	01-Apr-2007	6	7.625%	27,453.90
Group 4	0006118699	Nov-2007	01-Jan-2007	CA	80.00	600,000.00	600,000.00	01-Jun-2007	4	7.450%	20,850.00
Group 4	0006118700	Jul-2007	01-Jan-2007	TX	80.00	600,000.00	600,000.00	01-Dec-2006	10	8.950%	42,094.53
Group 4	0006118703	Dec-2007	01-Jan-2007	CA	95.00	610,375.00	609,222.98	01-Jul-2007	3	9.075%	21,757.22
Group 4	0006118716	Oct-2007	01-Jan-2007	CA	80.00	660,000.00	658,866.17	01-Apr-2007	6	6.600%	26,752.52
Group 4	0006118729	Sep-2007	01-Feb-2007	NY	90.00	720,000.00	719,584.92	01-Mar-2007	7	7.990%	40,374.87
Group 4	0006589353	Aug-2007	01-Dec-2006	IN	90.00	58,500.00	58,391.23	01-Feb-2007	8	10.425%	4,821.95
Group 4	0006589386	Sep-2007	01-Jan-2007	MI	80.00	58,400.00	58,368.83	01-Mar-2007	7	10.050%	4,177.94
Group 4	0006589397	Aug-2007	01-Jan-2007	OH	85.00	63,750.00	63,661.44	01-Mar-2007	7	9.825%	4,443.77
Group 4	0006589411	Oct-2007	01-Dec-2006	OH	90.00	68,400.00	68,275.45	01-Mar-2007	7	9.925%	4,817.06
Group 4	0006589484	Sep-2007	01-Jan-2007	IA	90.00	114,750.00	114,729.97	01-Jan-2007	9	9.675%	8,763.35
Group 4	0006589557	Dec-2007	01-Jan-2007	FL	90.00	276,300.00	275,766.41	01-Jul-2007	3	8.200%	8,842.45
Group 4	0006589577	Oct-2007	01-Jan-2007	CA	80.00	336,000.00	336,000.00	01-Apr-2007	6	7.500%	15,680.00
Group 4	0006589600	Dec-2007	01-Jan-2007	MA	80.00	448,000.00	447,118.30	01-May-2007	5	6.925%	16,737.27
Group 4	0006589602	Aug-2007	01-Jan-2007	NJ	80.00	456,000.00	455,705.57	01-Mar-2007	7	9.000%	29,025.36
Group 4	0006589609	Oct-2007	01-Jan-2007	CA	80.00	524,000.00	524,000.00	01-Mar-2007	7	6.750%	24,562.53
Group 4	0006589728	Aug-2007	01-Feb-2007	IN	90.00	56,700.00	56,649.35	01-Mar-2007	7	9.975%	4,018.20
Group 4	0006589754	Aug-2007	01-Feb-2007	IN	80.00	59,200.00	59,200.00	01-Jan-2007	9	9.975%	4,662.62
Group 4	0006589778	Nov-2007	01-Feb-2007	TX	90.00	60,300.00	60,136.78	01-Jun-2007	4	9.975%	2,845.61

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006589889	Oct-2007	01-Feb-2007	IN	85.00	68,000.00	67,950.29	01-May-2007	5	9.575%	3,595.08
Group 4	0006589890	Dec-2007	01-Feb-2007	OH	85.00	68,000.00	67,940.56	01-Jun-2007	4	9.725%	3,132.33
Group 4	0006589928	Dec-2007	01-Feb-2007	OH	90.00	71,100.00	71,038.50	01-Jul-2007	3	10.375%	2,922.07
Group 4	0006589933	Dec-2007	01-Feb-2007	NY	90.00	71,550.00	71,402.97	01-Jun-2007	4	10.425%	3,539.58
Group 4	0006589947	Sep-2007	01-Feb-2007	PA	85.00	72,165.00	72,108.60	01-Apr-2007	6	8.350%	3,770.14
Group 4	0006590024	Dec-2007	01-Feb-2007	MI	70.62	79,800.00	79,800.00	01-Jun-2007	4	10.775%	4,099.74
Group 4	0006590044	Sep-2007	01-Feb-2007	OH	90.00	81,000.00	80,963.39	01-Feb-2007	8	9.900%	6,328.84
Group 4	0006590108	Aug-2007	01-Feb-2007	FL	90.00	85,500.00	85,477.91	01-Mar-2007	7	10.675%	6,519.55
Group 4	0006590229	Dec-2007	01-Feb-2007	GA	95.00	96,900.00	96,807.53	01-Jul-2007	3	10.050%	3,850.85
Group 4	0006590243	Dec-2007	01-Feb-2007	MI	80.00	98,400.00	98,097.71	01-May-2007	5	7.375%	3,924.81
Group 4	0006590295	Nov-2007	01-Feb-2007	FL	80.00	102,400.00	102,260.22	01-Jul-2007	3	8.850%	3,556.13
Group 4	0006590296	Oct-2007	01-Feb-2007	OH	80.00	102,400.00	102,192.88	01-May-2007	5	9.425%	5,312.06
Group 4	0006590417	Dec-2007	01-Feb-2007	AZ	72.58	112,500.00	112,302.77	01-Jul-2007	3	7.990%	3,502.67
Group 4	0006590423	Dec-2007	01-Feb-2007	MI	85.00	113,050.00	112,698.88	01-Jul-2007	3	9.350%	4,151.30
Group 4	0006590452	Dec-2007	01-Feb-2007	TX	80.00	116,000.00	115,949.88	01-Mar-2007	7	8.975%	7,363.51
Group 4	0006590523	Oct-2007	01-Feb-2007	GA	90.00	123,300.00	123,231.41	01-Apr-2007	6	9.500%	7,388.91
Group 4	0006590565	Nov-2007	01-Feb-2007	NV	80.00	127,920.00	127,701.20	01-Jun-2007	4	7.425%	4,417.78
Group 4	0006590665	Dec-2007	01-Feb-2007	NM	90.00	138,600.00	138,486.87	01-Jun-2007	4	9.950%	6,540.76
Group 4	0006590670	Dec-2007	01-Feb-2007	TX	80.00	139,040.00	138,496.05	01-Jul-2007	3	8.225%	4,451.82
Group 4	0006590675	Dec-2007	01-Feb-2007	FL	90.00	139,500.00	139,381.76	01-Jun-2007	4	9.825%	6,495.81
Group 4	0006590681	Dec-2007	01-Feb-2007	CA	80.00	140,000.00	139,835.13	01-Jul-2007	3	9.350%	5,154.33
Group 4	0006590712	Dec-2007	01-Feb-2007	MI	90.00	143,010.00	142,705.11	01-Jul-2007	3	9.525%	5,364.15
Group 4	0006590823	Aug-2007	01-Feb-2007	MO	85.00	157,250.00	157,228.99	01-Feb-2007	8	10.550%	13,159.74
Group 4	0006590904	Dec-2007	01-Feb-2007	CA	80.00	168,000.00	167,651.66	01-Jul-2007	3	7.400%	4,816.56
Group 4	0006590923	Oct-2007	01-Feb-2007	FL	80.00	171,920.00	171,794.82	01-May-2007	5	9.575%	9,089.26
Group 4	0006590985	Nov-2007	01-Feb-2007	FL	80.00	180,000.00	179,540.71	01-Jun-2007	4	9.400%	7,978.99
Group 4	0006591082	Dec-2007	01-Jan-2007	TN	80.00	194,400.00	194,400.00	01-Mar-2007	7	7.225%	9,805.05
Group 4	0006591086	Oct-2007	01-Feb-2007	MA	95.00	194,750.00	194,574.07	01-May-2007	5	8.850%	9,470.74
Group 4	0006591128	Aug-2007	01-Jan-2007	FL	80.00	201,600.00	201,521.17	01-Jan-2007	9	10.575%	16,881.67
Group 4	0006591228	Sep-2007	01-Feb-2007	CA	80.00	218,392.00	218,187.80	01-Apr-2007	6	8.075%	11,007.26
Group 4	0006591258	Nov-2007	01-Feb-2007	WA	90.00	224,055.00	223,912.44	01-Apr-2007	6	9.050%	12,753.23
Group 4	0006591270	Nov-2007	01-Feb-2007	CA	69.54	226,000.00	225,671.50	01-May-2007	5	7.200%	8,810.13
Group 4	0006591309	Nov-2007	01-Feb-2007	FL	90.00	234,000.00	233,663.43	01-Jun-2007	4	9.125%	10,071.22
Group 4	0006591360	Dec-2007	01-Feb-2007	GA	95.00	247,000.00	246,476.40	01-May-2007	5	9.200%	12,488.10
Group 4	0006591371	Jul-2007	01-Feb-2007	CT	80.00	248,000.00	248,000.00	01-Jan-2007	9	9.800%	19,201.78
Group 4	0006591411	Aug-2007	01-Feb-2007	FL	80.00	256,000.00	255,961.32	01-Feb-2007	8	10.150%	20,569.13
Group 4	0006591466	Dec-2007	01-Feb-2007	AZ	86.26	270,000.00	269,717.44	01-Jul-2007	3	9.750%	10,391.61
Group 4	0006591470	Dec-2007	01-Feb-2007	CA	89.11	271,800.00	271,507.40	01-Jul-2007	3	9.650%	10,347.36
Group 4	0006591474	Sep-2007	01-Feb-2007	CA	80.00	272,000.00	271,668.80	01-Apr-2007	6	8.425%	14,339.81
Group 4	0006591488	Aug-2007	01-Feb-2007	FL	90.00	279,000.00	279,000.00	01-Jan-2007	9	8.025%	17,430.07

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Group 4	0006591503	Dec-2007	01-Feb-2007	IL	80.00	280,800.00	280,353.18	01-Jul-2007	3	8.325%	9,135.67
Group 4	0006591510	Sep-2007	01-Feb-2007	CA	80.00	284,000.00	283,347.70	01-Apr-2007	6	7.375%	12,951.02
Group 4	0006591549	Jul-2007	01-Feb-2007	NJ	80.00	297,600.00	297,600.00	01-Jan-2007	9	9.850%	23,166.35
Group 4	0006591590	Dec-2007	01-Feb-2007	AZ	80.00	314,400.00	313,877.51	01-Jul-2007	3	8.175%	10,031.80
Group 4	0006591591	Oct-2007	01-Feb-2007	FL	85.00	314,500.00	314,500.00	01-May-2007	5	9.600%	16,694.72
Group 4	0006591646	Jul-2007	01-Feb-2007	CA	80.00	336,000.00	336,000.00	01-Jan-2007	9	8.975%	23,656.70
Group 4	0006591648	Jul-2007	01-Feb-2007	NY	80.00	336,000.00	336,000.00	01-Jan-2007	9	8.575%	22,534.22
Group 4	0006591684	Dec-2007	01-Jan-2007	CA	80.00	352,000.00	352,000.00	01-Jul-2007	3	6.950%	9,459.35
Group 4	0006591689	Sep-2007	01-Feb-2007	CA	80.00	356,000.00	355,564.22	01-Apr-2007	6	6.775%	14,852.68
Group 4	0006591690	Aug-2007	01-Feb-2007	CO	95.00	356,250.00	356,182.47	01-Feb-2007	8	9.400%	26,394.19
Group 4	0006591693	Dec-2007	01-Feb-2007	CA	85.00	357,000.00	356,585.92	01-Jul-2007	3	10.650%	15,076.35
Group 4	0006591697	Dec-2007	01-Feb-2007	NY	80.00	357,600.00	355,566.79	01-Jul-2007	3	6.325%	8,613.07
Group 4	0006591711	Oct-2007	01-Feb-2007	NY	95.00	361,000.00	360,833.30	01-Mar-2007	7	8.750%	22,305.33
Group 4	0006591714	Dec-2007	01-Feb-2007	CA	90.00	364,500.00	363,754.82	01-Jul-2007	3	7.450%	10,526.34
Group 4	0006591724	Sep-2007	01-Jan-2007	FL	79.79	375,000.00	374,856.73	01-Jan-2007	9	6.990%	20,229.88
Group 4	0006591747	Dec-2007	01-Feb-2007	CA	80.00	388,000.00	387,317.35	01-Jun-2007	4	7.325%	13,205.24
Group 4	0006591748	Sep-2007	01-Feb-2007	OR	80.00	388,000.00	388,000.00	01-Apr-2007	6	7.025%	16,878.00
Group 4	0006591768	Sep-2007	01-Feb-2007	CA	84.84	403,000.00	402,663.73	01-Apr-2007	6	8.125%	20,448.24
Group 4	0006591788	Dec-2007	01-Feb-2007	CA	80.00	412,000.00	411,371.16	01-Jun-2007	4	7.825%	15,054.64
Group 4	0006591797	Sep-2007	01-Feb-2007	CA	80.00	416,000.00	416,000.00	01-Apr-2007	6	7.075%	18,234.72
Group 4	0006591801	Dec-2007	01-Feb-2007	CA	90.00	418,500.00	417,888.13	01-Jun-2007	4	7.975%	15,606.79
Group 4	0006591803	Dec-2007	01-Feb-2007	CA	80.00	420,000.00	418,562.44	01-May-2007	5	6.825%	15,402.48
Group 4	0006591826	Dec-2007	01-Feb-2007	CA	80.00	439,200.00	438,351.17	01-Jun-2007	4	6.990%	14,210.39
Group 4	0006591828	Jul-2007	01-Feb-2007	CA	80.00	440,000.00	440,000.00	01-Jan-2007	9	8.425%	29,017.03
Group 4	0006591838	Sep-2007	01-Feb-2007	CA	80.00	444,000.00	444,000.00	01-Apr-2007	6	7.825%	21,682.00
Group 4	0006591846	Nov-2007	01-Feb-2007	CA	80.00	448,000.00	448,000.00	01-May-2007	5	7.625%	18,620.00
Group 4	0006591850	Dec-2007	01-Feb-2007	CA	75.00	453,750.00	453,697.07	01-Feb-2007	8	10.990%	39,639.17
Group 4	0006591852	Aug-2007	01-Feb-2007	CA	70.00	455,000.00	454,933.84	01-Feb-2007	8	10.275%	37,033.11
Group 4	0006591856	Aug-2007	01-Feb-2007	FL	80.00	460,000.00	459,676.97	01-Feb-2007	8	7.775%	27,777.67
Group 4	0006591881	Oct-2007	01-Feb-2007	CA	80.00	488,000.00	487,743.64	01-Apr-2007	6	9.690%	29,863.51
Group 4	0006591885	Nov-2007	01-Feb-2007	CA	80.00	490,400.00	490,400.00	01-Jun-2007	4	7.875%	18,083.52
Group 4	0006591886	Oct-2007	01-Feb-2007	CA	80.00	492,000.00	492,000.00	01-Apr-2007	6	7.225%	22,058.00
Group 4	0006591890	Dec-2007	01-Feb-2007	CA	80.00	500,000.00	499,254.84	01-Jul-2007	3	8.550%	16,737.23
Group 4	0006591893	Nov-2007	01-Feb-2007	CA	77.88	500,000.00	499,015.99	01-Jun-2007	4	6.925%	16,014.68
Group 4	0006591910	Dec-2007	01-Jan-2007	VA	80.00	512,000.00	511,999.68	01-Jul-2007	3	7.700%	15,360.00
Group 4	0006591913	Nov-2007	01-Feb-2007	CA	80.00	516,000.00	515,229.17	01-Jun-2007	4	7.900%	19,048.81
Group 4	0006591920	Dec-2007	01-Feb-2007	CA	75.00	521,250.00	521,250.00	01-Jul-2007	3	6.850%	13,791.40
Group 4	0006591927	Oct-2007	01-Feb-2007	CA	80.00	528,000.00	527,584.30	01-Apr-2007	6	8.325%	27,496.30
Group 4	0006591941	Dec-2007	01-Feb-2007	CA	80.00	548,000.00	546,771.84	01-Jul-2007	3	7.325%	15,537.88
Group 4	0006591945	Nov-2007	01-Feb-2007	CA	80.00	556,000.00	555,999.97	01-Jun-2007	4	7.975%	20,780.46

GS Mortgage Securities Corp.
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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006591949	Sep-2007	01-Feb-2007	CA	80.00	560,000.00	560,000.00	01-Apr-2007	6	7.450%	25,946.72
Group 4	0006591958	Sep-2007	01-Feb-2007	CA	85.00	591,600.00	591,331.65	01-Apr-2007	6	10.175%	38,120.00
Group 4	0006591961	Sep-2007	01-Feb-2007	CA	80.00	600,000.00	598,615.03	01-Apr-2007	6	7.350%	27,261.13
Group 4	0006591962	Sep-2007	01-Feb-2007	CA	80.00	608,000.00	607,531.64	01-Apr-2007	6	8.400%	31,967.06
Group 4	0006591963	Sep-2007	01-Feb-2007	CA	95.00	608,000.00	607,648.88	01-Apr-2007	6	9.375%	35,927.54
Group 4	0006591971	Dec-2007	01-Feb-2007	MN	80.00	632,000.00	629,425.66	01-Jun-2007	4	7.575%	22,223.61
Group 4	0006592005	Dec-2007	01-Feb-2007	CA	90.00	837,000.00	837,000.00	01-Jun-2007	4	7.950%	31,178.28
Group 4	0006592013	Oct-2007	01-Jan-2007	IL	79.74	629,900.00	629,899.91	01-May-2007	5	9.150%	31,783.71

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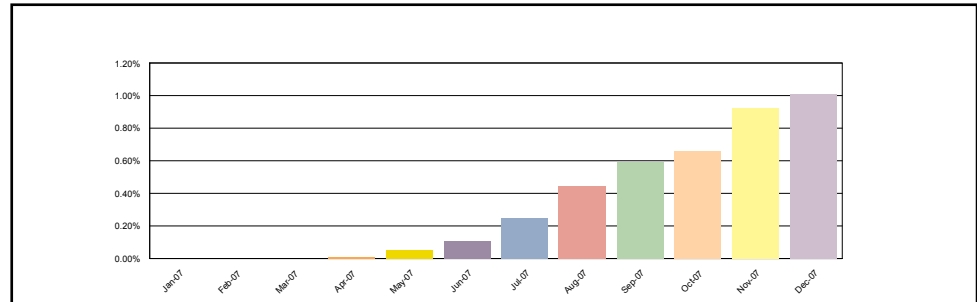
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	29
Original Principal Balance	4,698,075.00
Current Actual Balance	4,691,277.55
Current Bankruptcy Total	
Loans in Bankruptcy	102
Original Principal Balance	16,911,071.00
Current Actual Balance	16,882,195.01

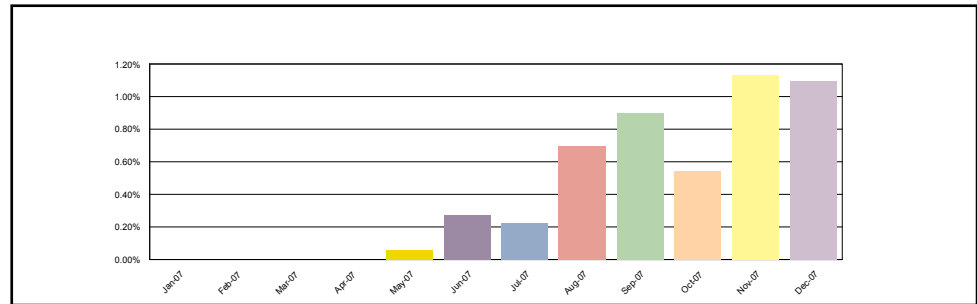
12 Month Bankruptcy History



Group 1

New Bankruptcy Loans	
Loans in Bankruptcy	3
Original Principal Balance	145,000.00
Current Actual Balance	144,806.28
Current Bankruptcy Total	
Loans in Bankruptcy	12
Original Principal Balance	1,374,050.00
Current Actual Balance	1,371,125.42

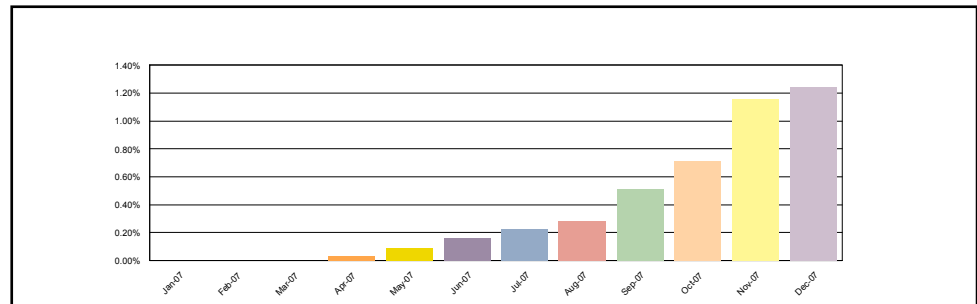
12 Month Bankruptcy History



Group 2

New Bankruptcy Loans	
Loans in Bankruptcy	6
Original Principal Balance	1,280,000.00
Current Actual Balance	1,278,506.08
Current Bankruptcy Total	
Loans in Bankruptcy	32
Original Principal Balance	5,601,290.00
Current Actual Balance	5,594,369.23

12 Month Bankruptcy History



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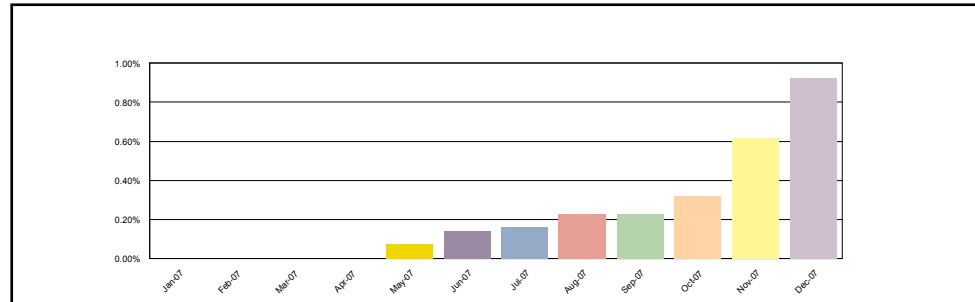
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group 3

New Bankruptcy Loans	
Loans in Bankruptcy	8
Original Principal Balance	785,300.00
Current Actual Balance	783,642.74
Current Bankruptcy Total	
Loans in Bankruptcy	21
Original Principal Balance	2,142,902.00
Current Actual Balance	2,138,472.27

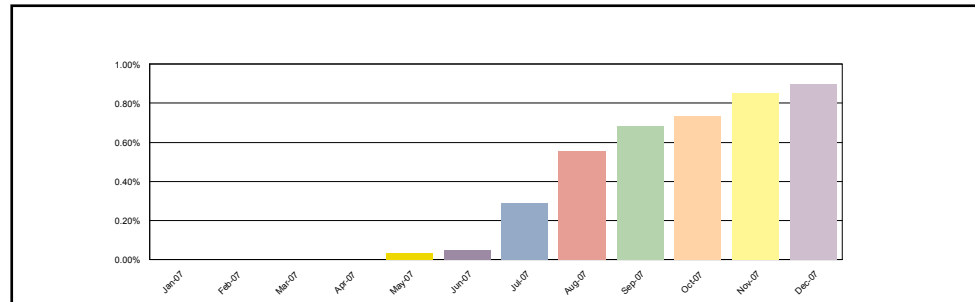
12 Month Bankruptcy History



Group 4

New Bankruptcy Loans	
Loans in Bankruptcy	12
Original Principal Balance	2,487,775.00
Current Actual Balance	2,484,322.45
Current Bankruptcy Total	
Loans in Bankruptcy	37
Original Principal Balance	7,792,829.00
Current Actual Balance	7,778,228.09

12 Month Bankruptcy History



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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 1	0006056364	Nov-2007	01-Nov-2006	CA	93.51	247,800.00	247,459.59	01-Feb-2007	8	7.400%	14,206.17
Group 1	0006057048	Dec-2007	01-Dec-2006	NV	20.00	51,000.00	50,877.00	01-May-2007	5	10.550%	2,978.90
Group 1	0006057968	Dec-2007	01-Dec-2006	IL	80.00	56,000.00	55,989.20	01-Dec-2006	10	9.340%	4,119.17
Group 1	0006077040	Nov-2007	01-Dec-2006	LA	20.00	56,600.00	56,330.08	01-Nov-2007	0	11.250%	1,009.45
Group 1	0006077213	Oct-2007	01-Dec-2006	CA	20.00	78,400.00	78,229.04	01-Jun-2007	4	11.750%	4,396.77
Group 1	0006077797	Nov-2007	01-Dec-2006	GA	85.00	191,250.00	191,181.63	01-Feb-2007	8	10.950%	16,639.40
Group 1	0006078457	Dec-2007	01-Jan-2007	MD	20.00	38,000.00	37,940.08	01-May-2007	5	11.650%	2,465.23
Group 1	0006116579	Nov-2007	01-Jan-2007	LA	65.79	50,000.00	49,962.17	01-Feb-2007	8	10.750%	4,260.05
Group 1	0006590058	Aug-2007	01-Jan-2007	NV	20.00	82,000.00	81,648.43	01-Nov-2007	0	10.800%	1,401.93
Group 1	0006590146	Nov-2007	01-Feb-2007	SC	75.00	90,000.00	90,000.00	01-Jan-2007	9	10.400%	7,407.98

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 1	0006590330	Nov-2007	01-Feb-2007	MD	70.00	105,000.00	104,927.46	01-May-2007	5	9.750%	5,658.69
Group 1	0006591621	Aug-2007	01-Jan-2007	NV	80.00	328,000.00	326,580.74	01-Nov-2007	0	6.990%	3,533.23
Group 2	0006056888	Dec-2007	01-Dec-2006	NV	80.00	204,000.00	203,619.73	01-May-2007	5	7.775%	8,632.79
Group 2	0006056906	Aug-2007	01-Dec-2006	AL	90.00	74,700.00	74,550.21	01-Apr-2007	6	10.625%	5,025.05
Group 2	0006057317	Dec-2007	01-Dec-2006	FL	85.00	310,250.00	310,201.69	01-Mar-2007	7	7.550%	16,401.95
Group 2	0006057376	Apr-2007	01-Dec-2006	MS	80.00	152,000.00	151,339.76	01-Nov-2007	0	11.200%	2,699.44
Group 2	0006057705	Dec-2007	01-Dec-2006	FL	69.64	250,000.00	249,429.17	01-Jul-2007	3	8.100%	7,893.89
Group 2	0006058044	Oct-2007	01-Jan-2007	WA	80.00	196,000.00	195,095.83	01-Nov-2007	0	7.025%	2,122.11
Group 2	0006058506	Oct-2007	01-Jan-2007	IL	90.00	166,500.00	166,381.48	01-Mar-2007	7	8.675%	10,191.28
Group 2	0006076389	Oct-2007	01-Sep-2006	TX	90.00	112,500.00	112,366.44	01-Jun-2007	4	11.100%	5,946.60
Group 2	0006076426	Sep-2007	01-Oct-2006	MD	85.00	188,700.00	188,399.81	01-Jun-2007	4	9.750%	8,709.48
Group 2	0006077079	Oct-2007	01-Nov-2006	PA	80.00	60,000.00	59,769.32	01-Aug-2007	2	10.875%	2,065.82
Group 2	0006077428	Sep-2007	01-Dec-2006	MD	85.00	110,500.00	110,456.65	01-Feb-2007	8	10.650%	9,337.05
Group 2	0006077481	Sep-2007	01-Dec-2006	AR	90.00	118,800.00	118,466.37	01-Apr-2007	6	8.950%	6,659.99
Group 2	0006077542	Aug-2007	01-Nov-2006	MO	85.00	130,050.00	129,437.24	01-Nov-2007	0	9.065%	1,847.95
Group 2	0006077884	Nov-2007	01-Dec-2006	LA	80.00	226,400.00	225,409.07	01-Nov-2007	0	7.275%	2,545.73
Group 2	0006078638	Aug-2007	01-Jan-2007	AR	80.00	80,800.00	80,697.48	01-Apr-2007	6	7.680%	3,858.30
Group 2	0006078905	Dec-2007	01-Jan-2007	MD	80.00	152,000.00	151,999.96	01-May-2007	5	7.325%	6,051.50
Group 2	0006116417	Oct-2007	01-Dec-2006	OH	85.00	106,250.00	111,421.11	01-Nov-2007	0	6.500%	1,291.23
Group 2	0006116865	Sep-2007	01-Jan-2007	IN	80.00	82,640.00	82,209.82	01-Oct-2007	0	9.400%	1,219.12
Group 2	0006117197	Jul-2007	01-Jan-2007	GA	85.00	116,450.00	116,407.55	01-Jan-2007	9	10.900%	10,067.68
Group 2	0006117632	Dec-2007	01-Jan-2007	GA	75.00	170,250.00	170,100.78	01-Jul-2007	3	10.850%	7,333.64
Group 2	0006117659	May-2007	01-Jan-2007	NJ	85.00	174,250.00	173,282.61	01-Oct-2007	0	9.425%	2,576.91
Group 2	0006117781	Dec-2007	01-Jan-2007	IL	90.00	193,500.00	193,154.75	01-Aug-2007	2	8.950%	5,438.64
Group 2	0006118249	Nov-2007	01-Jan-2007	VA	90.00	299,700.00	298,911.69	01-May-2007	5	9.300%	15,319.59
Group 2	0006118303	Nov-2007	01-Jan-2007	GA	88.73	315,000.00	314,758.30	01-Apr-2007	6	9.400%	18,662.66
Group 2	0006118414	Nov-2007	01-Jan-2007	CA	100.00	360,000.00	359,849.93	01-Feb-2007	8	9.100%	25,764.31
Group 2	0006589528	Nov-2007	01-Jan-2007	MD	80.00	176,000.00	175,681.44	01-May-2007	5	7.725%	7,397.20
Group 2	0006589967	Nov-2007	01-Feb-2007	NC	82.50	74,250.00	73,930.32	01-Sep-2007	1	9.200%	1,607.08
Group 2	0006590695	Nov-2007	01-Feb-2007	FL	80.00	140,800.00	140,312.70	01-Jul-2007	3	8.850%	4,875.91
Group 2	0006590738	Jun-2007	01-Feb-2007	TX	70.00	147,000.00	146,415.82	01-Sep-2007	1	10.200%	3,548.99
Group 2	0006591132	Jul-2007	01-Feb-2007	PA	66.23	202,000.00	200,670.11	01-Oct-2007	0	7.700%	2,407.12
Group 2	0006591285	Nov-2007	01-Feb-2007	FL	90.00	229,500.00	229,142.09	01-Jun-2007	4	7.750%	8,299.73
Group 2	0006591501	Oct-2007	01-Feb-2007	KS	85.00	280,500.00	280,500.00	01-Aug-2007	2	7.500%	6,545.00
Group 3	0006056662	Dec-2007	01-Oct-2006	IL	20.00	30,000.00	29,860.09	01-Nov-2007	0	11.650%	555.00
Group 3	0006057287	Dec-2007	01-Dec-2006	VA	20.00	108,000.00	107,581.01	01-Sep-2007	1	10.800%	2,769.06
Group 3	0006057406	Dec-2007	01-Oct-2006	HI	20.00	155,000.00	154,521.40	01-Jun-2007	4	11.350%	8,375.14
Group 3	0006058056	Nov-2007	01-Jan-2007	MO	80.00	161,120.00	160,189.12	01-Nov-2007	0	9.375%	2,370.11
Group 3	0006058491	Oct-2007	01-Jan-2007	TX	20.00	59,000.00	58,831.33	01-Jun-2007	4	9.800%	2,732.38
Group 3	0006076169	Dec-2007	01-Aug-2006	TX	20.00	20,200.00	20,004.90	01-Oct-2007	0	9.800%	309.98

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 3	0006076187	Dec-2007	01-Aug-2006	AR	20.00	23,000.00	22,810.84	01-Aug-2007	2	8.500%	607.68
Group 3	0006076267	Aug-2007	01-Nov-2006	KY	20.00	39,000.00	38,978.79	01-Dec-2006	10	12.250%	3,811.30
Group 3	0006076548	Nov-2007	01-Jul-2006	TX	20.00	21,500.00	21,342.29	01-Sep-2007	1	9.800%	495.95
Group 3	0006076629	May-2007	01-Sep-2006	NE	20.00	23,890.00	23,682.26	01-Sep-2007	1	10.750%	608.71
Group 3	0006076701	May-2007	01-Dec-2006	AR	20.00	25,790.00	25,774.37	01-Dec-2006	10	8.500%	1,711.63
Group 3	0006076996	Jun-2007	01-Dec-2006	AR	20.00	52,000.00	51,807.58	01-May-2007	5	8.500%	2,413.03
Group 3	0006077021	May-2007	01-Dec-2006	CO	20.00	53,980.00	53,684.63	01-Nov-2007	0	10.100%	859.16
Group 3	0006077231	Nov-2007	01-Dec-2006	CA	20.00	80,000.00	79,794.73	01-Jun-2007	4	11.000%	4,185.17
Group 3	0006077692	Dec-2007	01-Nov-2006	CA	20.00	159,800.00	159,662.97	01-Jan-2007	9	12.050%	15,346.89
Group 3	0006078296	Nov-2007	01-Nov-2006	HI	79.99	561,900.00	561,760.25	01-May-2007	5	6.650%	20,153.86
Group 3	0006078456	Aug-2007	01-Jan-2007	TX	20.00	37,502.00	37,340.53	01-Sep-2007	1	9.800%	867.74
Group 3	0006078676	Nov-2007	01-Jan-2007	NY	20.00	90,000.00	90,000.00	01-Dec-2006	10	11.100%	7,935.87
Group 3	0006589470	Dec-2007	01-Dec-2006	CA	20.00	105,000.00	104,969.62	01-Dec-2006	10	11.950%	10,000.86
Group 3	0006590783	Jun-2007	01-Feb-2007	AL	80.00	151,920.00	151,643.65	01-Oct-2007	0	9.375%	2,242.85
Group 3	0006591016	Dec-2007	01-Feb-2007	CT	95.00	184,300.00	184,231.91	01-Mar-2007	7	9.500%	12,426.18
Group 4	0006057010	Dec-2007	01-Dec-2006	NJ	90.00	159,300.00	159,066.95	01-Jun-2007	4	9.150%	6,875.90
Group 4	0006057112	Oct-2007	01-Dec-2006	NY	80.00	432,000.00	430,851.79	01-Jun-2007	4	7.075%	14,150.34
Group 4	0006057361	Jul-2007	01-Dec-2006	PA	79.17	190,000.00	188,596.69	01-Nov-2007	0	8.625%	2,554.76
Group 4	0006057417	Dec-2007	01-Sep-2006	VA	85.00	254,150.00	253,601.97	01-Mar-2007	7	9.600%	17,294.49
Group 4	0006057584	Dec-2007	01-Dec-2006	CA	80.00	380,000.00	379,507.96	01-Mar-2007	7	7.875%	20,965.45
Group 4	0006058051	Oct-2007	01-Jan-2007	TX	80.00	236,000.00	235,310.20	01-Apr-2007	6	7.625%	11,147.72
Group 4	0006058237	Jul-2007	01-Jan-2007	TN	90.00	105,300.00	104,929.47	01-Jun-2007	4	8.800%	4,348.16
Group 4	0006058558	Oct-2007	01-Jan-2007	TX	80.00	188,480.00	186,974.03	01-Nov-2007	0	7.775%	2,267.93
Group 4	0006076456	Oct-2007	01-Nov-2006	CA	93.59	365,000.00	364,999.98	01-Apr-2007	6	7.750%	17,641.68
Group 4	0006077109	Aug-2007	01-Nov-2006	KY	90.00	63,000.00	62,849.60	01-Feb-2007	8	8.625%	4,246.26
Group 4	0006077127	Aug-2007	01-Oct-2006	AL	90.00	64,800.00	64,457.36	01-Jul-2007	3	9.375%	2,381.03
Group 4	0006077960	Jun-2007	01-Dec-2006	MO	80.00	257,754.00	256,180.23	01-Dec-2007	(1)	7.175%	1,429.37
Group 4	0006078038	Aug-2007	01-Dec-2006	MD	80.00	303,920.00	303,920.00	01-Dec-2006	10	7.300%	17,222.20
Group 4	0006078068	Nov-2007	01-Dec-2006	CA	80.00	320,000.00	319,271.40	01-Jun-2007	4	7.625%	11,364.45
Group 4	0006078572	Dec-2007	01-Jan-2007	OH	95.00	67,355.00	67,281.93	01-May-2007	5	9.000%	3,333.81
Group 4	0006078976	Dec-2007	01-Jan-2007	FL	80.00	183,920.00	183,194.90	01-Nov-2007	0	7.325%	2,084.23
Group 4	0006116388	Dec-2007	01-Dec-2006	WI	90.00	76,500.00	76,340.33	01-Mar-2007	7	9.275%	5,013.24
Group 4	0006116408	Oct-2007	01-Dec-2006	TN	85.00	93,500.00	93,418.24	01-Jan-2007	9	10.075%	7,435.37
Group 4	0006116461	Nov-2007	01-Dec-2006	MD	90.00	171,000.00	170,899.47	01-Apr-2007	6	11.024%	11,985.15
Group 4	0006117084	Oct-2007	01-Jan-2007	CA	80.00	104,000.00	103,870.33	01-May-2007	5	8.525%	4,858.65
Group 4	0006117149	Aug-2007	01-Jan-2007	AR	88.21	111,150.00	111,033.09	01-Feb-2007	8	9.200%	8,030.21
Group 4	0006117761	Jul-2007	01-Jan-2007	LA	80.00	190,400.00	190,356.84	01-Jan-2007	9	8.800%	13,149.42
Group 4	0006117805	Dec-2007	01-Jan-2007	CO	78.17	197,000.00	196,455.52	01-Sep-2007	1	7.850%	3,608.73
Group 4	0006117844	Aug-2007	01-Jan-2007	WI	90.00	202,500.00	202,166.41	01-Oct-2007	0	9.990%	3,197.32
Group 4	0006118363	Sep-2007	01-Jan-2007	MD	95.00	337,250.00	337,056.46	01-Mar-2007	7	9.450%	22,607.48

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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	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group 4	0006118400	Sep-2007	01-Jan-2007	MD	90.00	355,500.00	355,037.73	01-May-2007	5	8.400%	16,348.32
Group 4	0006118503	Jul-2007	01-Jan-2007	IL	80.00	400,000.00	398,946.14	01-Jul-2007	3	7.125%	11,004.20
Group 4	0006589616	Dec-2007	01-Jan-2007	CA	80.00	559,200.00	559,200.00	01-Feb-2007	8	7.500%	32,620.00
Group 4	0006589912	Nov-2007	01-Feb-2007	OH	85.00	69,700.00	69,666.60	01-Feb-2007	8	9.625%	5,285.77
Group 4	0006589950	Dec-2007	01-Feb-2007	OH	85.00	72,250.00	72,165.02	01-Jun-2007	4	8.725%	2,965.99
Group 4	0006590305	Dec-2007	01-Feb-2007	MI	80.00	103,200.00	103,154.10	01-Feb-2007	8	9.975%	8,128.08
Group 4	0006590706	Dec-2007	01-Feb-2007	TX	80.00	142,400.00	142,065.23	01-May-2007	5	8.700%	6,783.08
Group 4	0006590777	Nov-2007	01-Feb-2007	CA	80.00	151,200.00	151,200.00	01-Feb-2007	8	7.990%	9,437.40
Group 4	0006590850	Jul-2007	01-Feb-2007	AL	90.00	160,200.00	159,672.71	01-Jun-2007	4	8.800%	6,616.47
Group 4	0006590912	Nov-2007	01-Jan-2007	AZ	85.00	170,000.00	169,841.44	01-Mar-2007	7	7.800%	9,287.30
Group 4	0006591432	Nov-2007	01-Feb-2007	NJ	80.00	262,400.00	262,399.43	01-Jul-2007	3	8.475%	8,719.35
Group 4	0006591535	Dec-2007	01-Jan-2007	AL	90.00	292,500.00	292,288.54	01-May-2007	5	10.350%	16,786.82

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Realized Loss Detail Report - Loans with Losses during Current Period

Summary				
	# Loans with Losses	Prior Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	76,088.31	81,759.28	0.066%
Group 2	9	635,882.86	238,647.95	0.053%
Group 3	14	1,303,891.41	1,387,222.07	0.602%
Group 4	13	1,744,427.79	526,162.62	0.061%
Total	38	3,760,290.37	2,233,791.92	0.134%

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	Prior Actual Balance	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0006058245	50,000.00	10.235%	MN	20.00	360	49,978.96	54,182.03	54,182.03
Group 1	0006076720	26,200.00	11.500%	UT	20.00	360	26,109.35	27,577.25	27,577.25
Group 2	0006057715	84,000.00	9.325%	TX	80.00	360	83,782.29	26,650.66	26,650.66
Group 2	0006116451	152,000.00	9.400%	SC	95.00	360	151,612.22	34,567.39	34,567.39
Group 2	0006116517	275,000.00	8.300%	CA	79.71	360	274,708.19	96,172.15	96,172.15
Group 2	0006117196	116,450.00	10.650%	VA	85.00	360	0.00	10.00	31,124.24
Group 2	0006117264	126,000.00	8.550%	GA	90.00	360	125,780.16	81,917.75	81,917.75
Group 2	0006117750	189,000.00	8.400%	CO	90.00	360	0.00	10.00	49,193.20
Group 2	0006118102	254,400.00	11.650%	NV	89.89	360	0.00	10.00	75,554.53
Group 2	0006118444	373,500.00	8.650%	AL	90.00	360	0.00	(860.00)	110,909.44
Group 2	0006590197	94,350.00	10.900%	AL	85.00	360	0.00	170.00	23,632.85
Group 3	0006057035	86,738.00	11.450%	DE	20.00	360	86,475.84	81,924.57	81,924.57
Group 3	0006058624	82,000.00	10.900%	MI	20.00	360	81,909.52	88,507.18	88,507.18
Group 3	0006058641	165,000.00	9.800%	TX	20.00	360	164,769.62	176,767.45	176,767.45
Group 3	0006076244	28,780.00	12.750%	ND	20.00	360	28,714.51	29,364.90	29,364.90
Group 3	0006077179	74,000.00	10.900%	CA	20.00	360	73,862.65	77,486.93	77,486.93
Group 3	0006077496	120,600.00	10.800%	CA	20.00	360	120,509.76	127,804.04	127,804.04
Group 3	0006077764	180,000.00	11.000%	CA	20.00	360	179,805.69	188,559.97	188,559.97
Group 3	0006078479	46,000.00	11.300%	CA	20.00	360	46,000.00	50,262.32	50,262.32
Group 3	0006078629	79,780.00	11.600%	CA	20.00	360	79,780.00	87,374.52	87,374.52
Group 3	0006078920	156,000.00	10.400%	CA	20.00	360	155,808.30	167,850.94	167,850.94
Group 3	0006589394	63,000.00	11.600%	GA	20.00	360	62,940.33	68,368.47	68,368.47
Group 3	0006589681	53,000.00	10.450%	MI	20.00	360	52,978.70	57,553.00	57,553.00
Group 3	0006589847	65,000.00	12.150%	MA	20.00	360	65,000.00	71,509.18	71,509.18
Group 3	0006590340	106,000.00	11.400%	AZ	20.00	360	105,336.49	113,888.60	113,888.60
Group 4	0006056754	527,200.00	7.850%	CA	80.00	360	527,200.00	36,855.11	36,855.11
Group 4	0006057248	545,000.00	9.875%	CA	87.90	360	0.00	135.00	224,937.04
Group 4	0006057824	720,000.00	8.050%	CA	80.00	360	0.00	393.65	120,740.86

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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	Prior Actual Balance	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 4	0006058607	248,000.00	8.625%	TX	80.00	360	248,000.00	189,308.68	189,308.68
Group 4	0006076398	120,000.00	8.425%	AL	80.00	360	119,472.16	49,783.12	49,783.12
Group 4	0006077124	64,600.00	9.750%	TN	95.00	360	64,555.37	35,322.99	35,322.99
Group 4	0006078101	346,954.00	8.175%	DE	80.00	360	344,876.10	61,999.16	61,999.16
Group 4	0006078324	664,000.00	7.650%	CA	80.00	360	0.00	10.00	35,386.41
Group 4	0006116390	78,625.00	11.150%	TX	85.00	360	78,616.27	12,035.27	12,035.27
Group 4	0006116652	58,500.00	10.025%	TX	90.00	360	58,369.08	42,453.08	42,453.08
Group 4	0006116707	63,900.00	10.025%	TX	90.00	360	63,757.04	38,812.78	38,812.78
Group 4	0006117355	135,900.00	9.810%	GA	90.00	360	135,581.79	49,154.18	49,154.18
Group 4	0006590323	104,000.00	7.550%	FL	80.00	360	103,999.98	9,899.60	9,899.60

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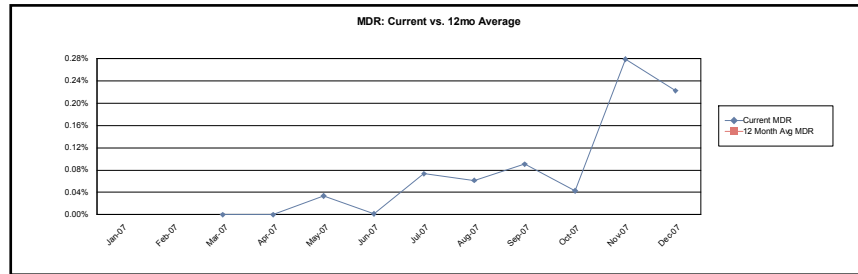
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Realized Loss Report - Collateral

Summary

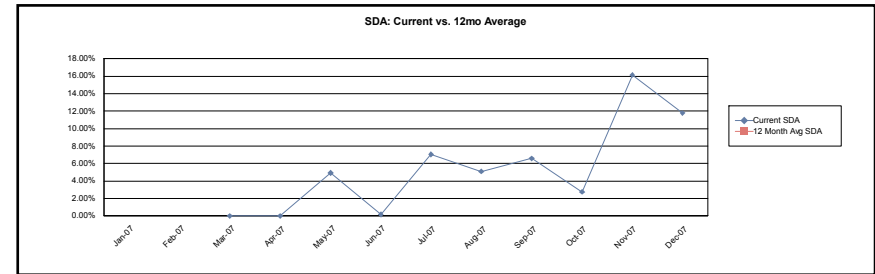
MDR

Current Month 0.223%
3 Month Average 0.181%
12 Month Average 0.000%



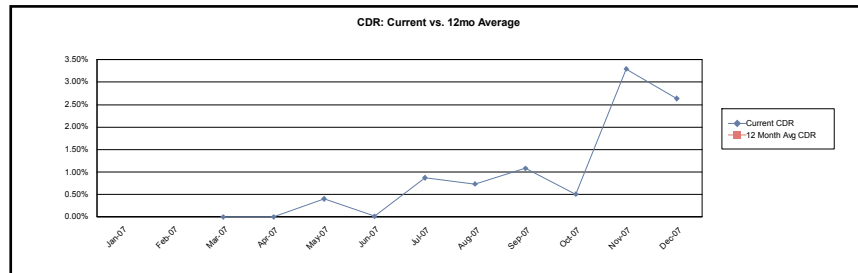
SDA

Current Month 11.777%
3 Month Average 10.232%
12 Month Average 0.000%



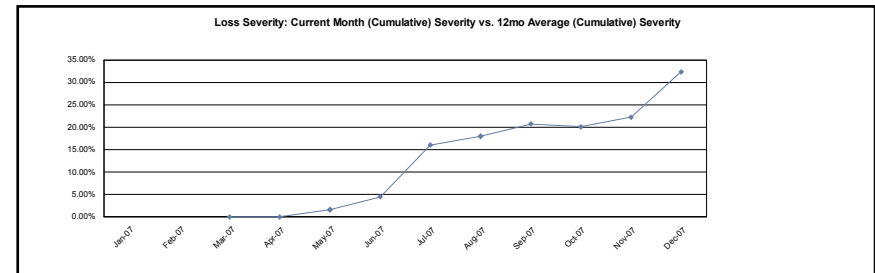
CDR

Current Month 2.639%
3 Month Average 2.148%
12 Month Average 0.000%



Loss Severity

Current Month (Cumulative) 32.354%
3 Month Average (Cumulative) 24.897%
12 Month Average (Cumulative) N/A



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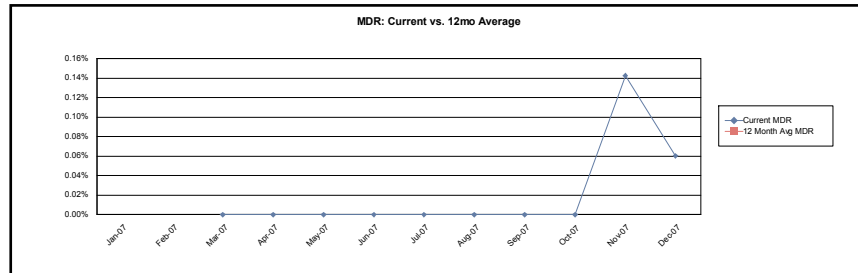
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Realized Loss Report - Collateral

Group 1

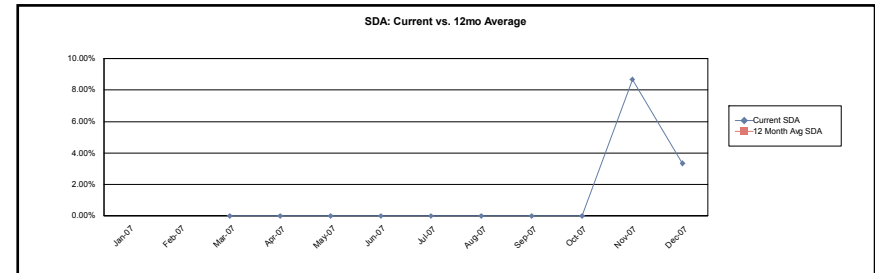
MDR

Current Month	0.060%
3 Month Average	0.068%
12 Month Average	0.000%



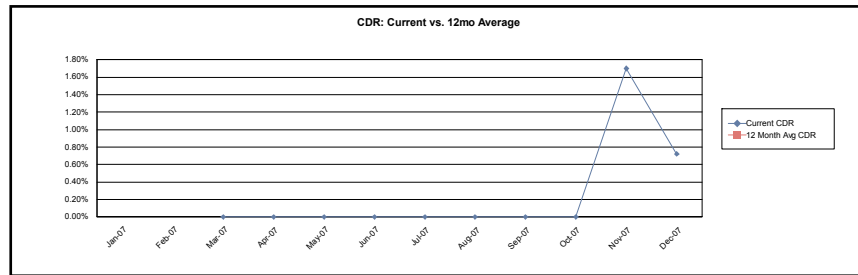
SDA

Current Month	3.348%
3 Month Average	4.009%
12 Month Average	0.000%



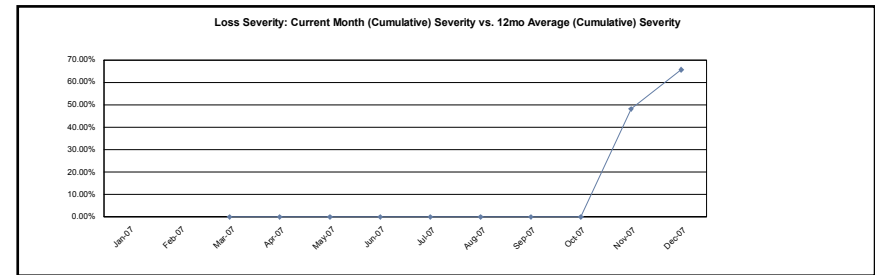
CDR

Current Month	0.722%
3 Month Average	0.807%
12 Month Average	0.000%



Loss Severity

Current Month (Cumulative)	65.676%
3 Month Average (Cumulative)	37.963%
12 Month Average (Cumulative)	N/A



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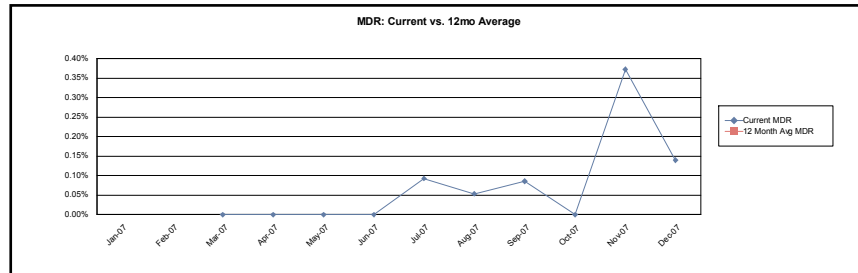
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Realized Loss Report - Collateral

Group 2

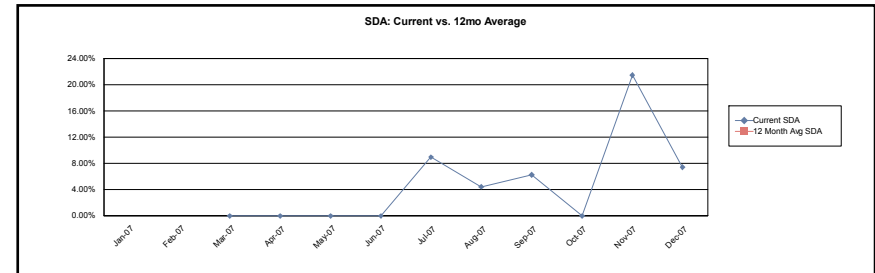
MDR

Current Month 0.140%
3 Month Average 0.171%
12 Month Average 0.000%



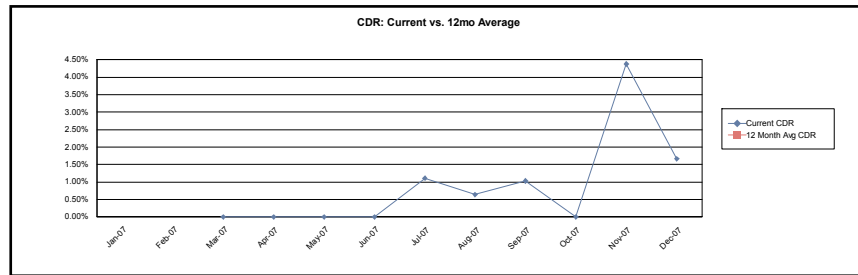
SDA

Current Month 7.438%
3 Month Average 9.642%
12 Month Average 0.000%



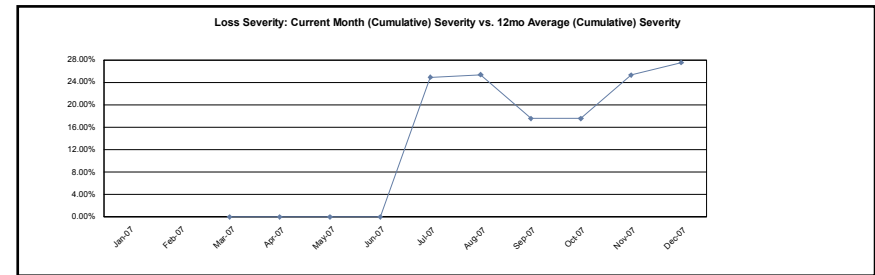
CDR

Current Month 1.663%
3 Month Average 2.013%
12 Month Average 0.000%



Loss Severity

Current Month (Cumulative) 27.550%
3 Month Average (Cumulative) 23.471%
12 Month Average (Cumulative) N/A



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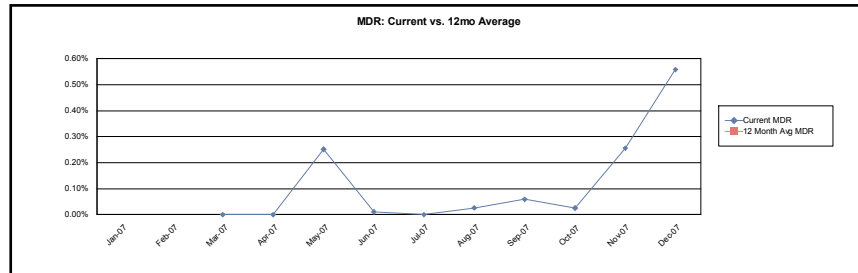
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Group 3

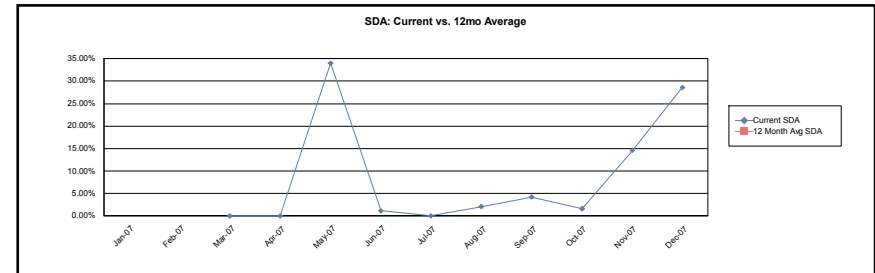
MDR

Current Month 0.558%
3 Month Average 0.280%
12 Month Average 0.000%



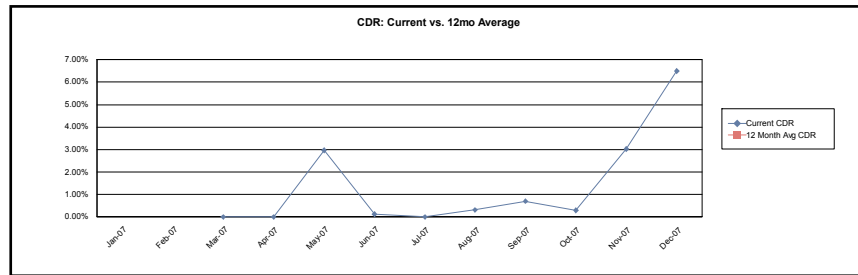
SDA

Current Month 28.583%
3 Month Average 14.930%
12 Month Average 0.000%



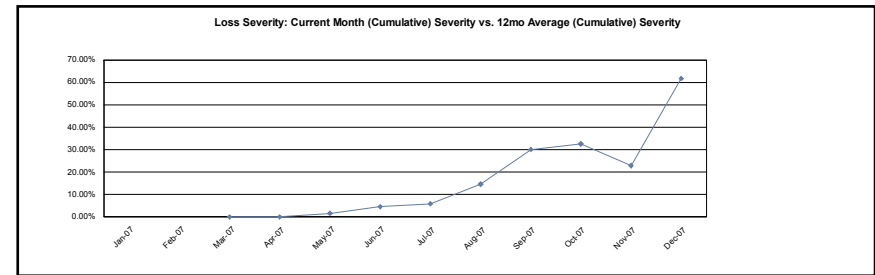
CDR

Current Month 6.497%
3 Month Average 3.275%
12 Month Average 0.000%



Loss Severity

Current Month (Cumulative) 61.781%
3 Month Average (Cumulative) 39.094%
12 Month Average (Cumulative) N/A



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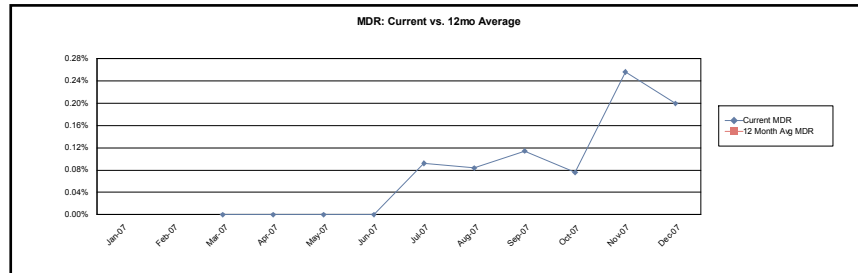
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Realized Loss Report - Collateral

Group 4

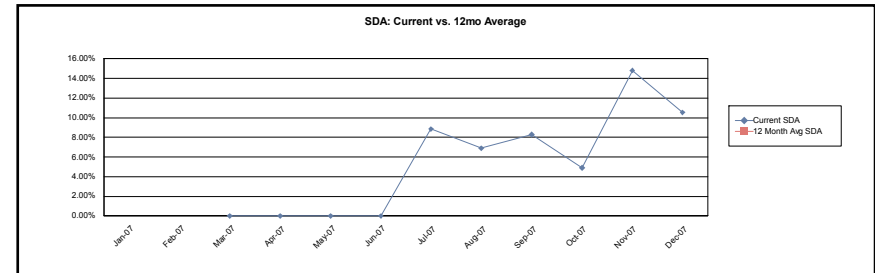
MDR

Current Month	0.199%
3 Month Average	0.177%
12 Month Average	0.000%



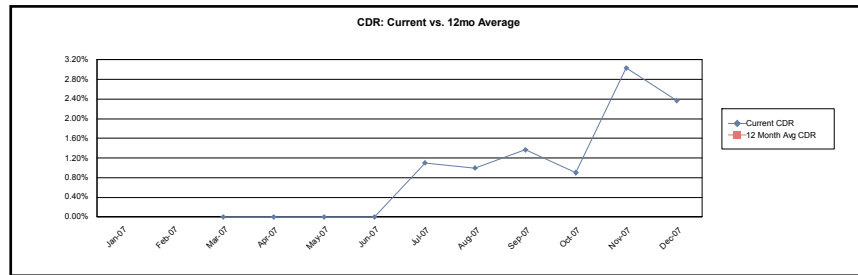
SDA

Current Month	10.541%
3 Month Average	10.077%
12 Month Average	0.000%



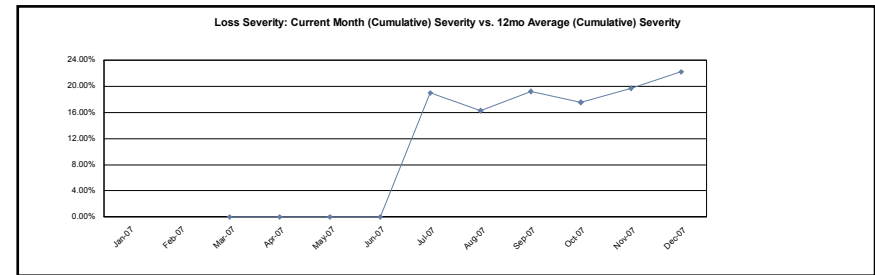
CDR

Current Month	2.368%
3 Month Average	2.100%
12 Month Average	0.000%



Loss Severity

Current Month (Cumulative)	22.183%
3 Month Average (Cumulative)	19.804%
12 Month Average (Cumulative)	N/A



Calculation Methodology:

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

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

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Realized Losses}) / \text{Sum}(\text{Actual Liquidated Balance for loans that have experienced a loss})$. 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Detail - Prepayments during Current Period

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
Group 1	5	1,008,350.00	999,924.57	0	0.00	0.00	0	0.00	0.00	2	76,200.00	75,911.14	15,096.94
Group 2	23	4,349,450.00	4,331,849.61	0	0.00	0.00	0	0.00	0.00	4	637,000.00	634,255.66	6,147.75
Group 3	12	1,243,777.50	1,235,031.12	0	0.00	0.00	0	0.00	0.00	14	1,305,898.00	1,300,938.87	8,208.62
Group 4	25	4,970,395.00	4,949,059.13	0	0.00	0.00	0	0.00	0.00	10	1,747,679.00	1,740,464.75	10,822.47
Total	65	11,571,972.50	11,515,864.43	0	0.00	0.00	0	0.00	0.00	30	3,766,777.00	3,751,570.42	40,275.78

Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Group 1	0006056978	CA	65.00	01-Dec-2006	310,700.00	308,921.50	Loan Paid in Full	0	6.600%	360	12
Group 1	0006058245	MN	20.00	01-Jan-2007	50,000.00	49,826.57	Liquidation	8	10.235%	360	11
Group 1	0006076720	UT	20.00	01-Dec-2006	26,200.00	26,052.54	Liquidation	3	11.500%	360	12
Group 1	0006117202	NY	65.00	01-Jan-2007	117,000.00	115,965.26	Loan Paid in Full	0	8.200%	360	11
Group 1	0006590701	LA	69.95	01-Feb-2007	142,000.00	137,718.48	Loan Paid in Full	0	9.300%	180	10
Group 1	0006591185	MD	62.13	01-Feb-2007	210,000.00	208,282.32	Loan Paid in Full	0	7.650%	360	10
Group 1	0006591280	NJ	85.00	01-Feb-2007	228,650.00	228,216.21	Loan Paid in Full	2	9.850%	360	10
Group 2	0006056759	RI	62.11	01-Dec-2006	177,000.00	176,374.67	Loan Paid in Full	0	8.325%	360	12
Group 2	0006057083	MD	60.64	01-Dec-2006	285,000.00	283,887.23	Loan Paid in Full	0	7.975%	360	12
Group 2	0006057089	RI	52.04	01-Dec-2006	204,000.00	203,013.77	Loan Paid in Full	0	7.250%	360	12
Group 2	0006057318	OR	90.00	01-Dec-2006	166,500.00	164,700.23	Loan Paid in Full	0	7.990%	360	12
Group 2	0006057682	NJ	77.33	01-Dec-2006	232,000.00	231,229.12	Loan Paid in Full	0	8.538%	360	12
Group 2	0006057715	TX	80.00	01-Dec-2006	84,000.00	83,415.95	Liquidation	5	9.325%	360	12
Group 2	0006057774	NY	95.00	01-Dec-2006	313,500.00	312,069.80	Loan Paid in Full	0	7.490%	360	12
Group 2	0006058559	GA	80.00	01-Jan-2007	91,200.00	91,048.59	Loan Paid in Full	0	10.625%	360	11
Group 2	0006077148	IN	85.00	01-Dec-2006	68,000.00	67,902.35	Loan Paid in Full	0	11.350%	360	12
Group 2	0006077348	SC	85.00	01-Dec-2006	97,750.00	97,419.28	Loan Paid in Full	0	8.475%	360	12
Group 2	0006077682	NJ	70.00	01-Dec-2006	157,500.00	156,496.73	Loan Paid in Full	4	9.750%	360	12
Group 2	0006077815	AL	75.00	01-Oct-2006	198,750.00	197,336.86	Loan Paid in Full	0	9.950%	360	14
Group 2	0006078750	NY	86.51	01-Jan-2007	109,000.00	108,192.34	Loan Paid in Full	0	8.600%	360	11
Group 2	0006079182	NJ	77.65	01-Dec-2006	330,000.00	329,964.17	Loan Paid in Full	0	8.800%	360	12
Group 2	0006104416	FL	51.35	01-Jan-2007	95,000.00	94,170.21	Loan Paid in Full	0	7.775%	360	11
Group 2	0006116447	IL	90.90	01-Dec-2006	147,250.00	146,087.37	Loan Paid in Full	0	8.700%	360	12

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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	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Group 2	0006116451	SC	95.00	01-Dec-2006	152,000.00	150,959.40	Liquidation	5	9.400%	360	12
Group 2	0006116517	CA	79.71	01-Dec-2006	275,000.00	274,021.46	Liquidation	6	8.300%	360	12
Group 2	0006117264	GA	90.00	01-Jan-2007	126,000.00	125,616.30	Liquidation	2	8.550%	360	11
Group 2	0006117425	NH	54.34	01-Jan-2007	144,000.00	142,757.80	Loan Paid in Full	0	7.850%	360	11
Group 2	0006118407	CA	71.60	01-Jan-2007	358,000.00	356,422.93	Loan Paid in Full	0	7.250%	360	11
Group 2	0006118504	VA	41.03	01-Jan-2007	400,000.00	399,117.65	Loan Paid in Full	0	9.650%	360	11
Group 2	0006589498	WA	90.00	01-Jan-2007	126,000.00	125,659.58	Loan Paid in Full	0	9.850%	360	11
Group 2	0006590622	IN	80.00	01-Feb-2007	134,000.00	132,909.37	Loan Paid in Full	0	7.675%	360	10
Group 2	0006590810	GA	56.36	01-Feb-2007	155,000.00	154,770.70	Loan Paid in Full	2	10.675%	360	10
Group 2	0006590840	MD	45.07	01-Feb-2007	160,000.00	159,493.31	Loan Paid in Full	0	8.100%	360	10
Group 2	0006591117	VA	49.38	01-Feb-2007	200,000.00	199,334.29	Loan Paid in Full	0	7.925%	360	10
Group 3	0006057035	DE	20.00	01-Dec-2006	86,738.00	86,351.93	Liquidation	1	11.450%	360	12
Group 3	0006058624	MI	20.00	01-Jan-2007	82,000.00	81,688.61	Liquidation	6	10.900%	360	11
Group 3	0006058641	TX	20.00	01-Jan-2007	165,000.00	164,209.70	Liquidation	6	9.800%	360	11
Group 3	0006076170	MI	20.00	01-Sep-2006	20,400.00	20,281.66	Loan Paid in Full	0	11.250%	360	15
Group 3	0006076206	GA	20.00	01-Aug-2006	23,980.00	23,870.92	Loan Paid in Full	0	12.700%	360	16
Group 3	0006076244	ND	20.00	01-Sep-2006	28,780.00	28,659.09	Liquidation	4	12.750%	360	15
Group 3	0006076586	KS	20.00	01-Aug-2006	22,800.00	22,706.53	Loan Paid in Full	0	13.200%	360	16
Group 3	0006076903	NJ	20.00	01-Dec-2006	38,000.00	37,797.79	Loan Paid in Full	0	10.700%	360	12
Group 3	0006076907	OK	20.00	01-Nov-2006	39,000.00	38,724.23	Loan Paid in Full	0	10.500%	360	13
Group 3	0006076945	AK	20.00	01-Dec-2006	45,800.00	45,622.83	Loan Paid in Full	0	12.100%	360	12
Group 3	0006077179	CA	20.00	01-Dec-2006	74,000.00	73,659.63	Liquidation	5	10.900%	360	12
Group 3	0006077496	CA	20.00	01-Dec-2006	120,600.00	120,180.86	Liquidation	8	10.800%	360	12
Group 3	0006077764	CA	20.00	01-Dec-2006	180,000.00	179,331.07	Liquidation	7	11.000%	360	12
Group 3	0006078417	MN	15.00	01-Jan-2007	29,047.50	28,896.84	Loan Paid in Full	0	10.334%	360	11
Group 3	0006078479	CA	20.00	01-Jan-2007	46,000.00	45,889.38	Liquidation	9	11.300%	360	11
Group 3	0006078629	CA	20.00	01-Jan-2007	79,780.00	79,600.26	Liquidation	9	11.600%	360	11
Group 3	0006078920	CA	20.00	01-Jan-2007	156,000.00	155,341.22	Liquidation	6	10.400%	360	11
Group 3	0006079197	CA	62.59	01-Jan-2007	350,500.00	348,612.77	Loan Paid in Full	(1)	6.650%	360	11
Group 3	0006118356	CA	43.53	01-Jan-2007	333,000.00	329,256.94	Loan Paid in Full	0	6.625%	360	11
Group 3	0006589394	GA	20.00	01-Jan-2007	63,000.00	62,794.21	Liquidation	6	11.600%	360	11
Group 3	0006589681	MI	20.00	01-Feb-2007	53,000.00	52,801.50	Liquidation	7	10.450%	360	10
Group 3	0006589698	FL	75.00	01-Feb-2007	54,750.00	54,550.90	Loan Paid in Full	0	7.700%	360	10
Group 3	0006589847	MA	20.00	01-Feb-2007	65,000.00	64,870.15	Liquidation	8	12.150%	360	10
Group 3	0006590340	AZ	20.00	01-Jan-2007	106,000.00	105,041.68	Liquidation	6	11.400%	360	11
Group 3	0006590540	MD	44.80	01-Feb-2007	125,000.00	123,952.19	Loan Paid in Full	0	7.525%	360	10
Group 3	0006590859	VA	85.00	01-Feb-2007	161,500.00	159,947.21	Loan Paid in Full	0	6.950%	360	10
Group 4	0006056431	HI	88.44	01-Nov-2006	765,000.00	762,590.17	Loan Paid in Full	0	8.990%	360	13
Group 4	0006056513	PA	75.00	01-Dec-2006	131,250.00	130,743.04	Loan Paid in Full	0	8.250%	360	12
Group 4	0006056754	CA	80.00	01-Dec-2006	527,200.00	527,200.00	Liquidation	6	7.850%	360	12

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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	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Group 4	0006056862	IL	80.00	01-Dec-2006	164,000.00	162,283.53	Loan Paid in Full	0	7.275%	360	12
Group 4	0006057917	RI	95.00	01-Dec-2006	167,200.00	167,199.97	Loan Paid in Full	0	9.100%	360	12
Group 4	0006057999	AK	90.00	01-Dec-2006	307,350.00	305,630.56	Loan Paid in Full	0	10.375%	360	12
Group 4	0006058607	TX	80.00	01-Jan-2007	248,000.00	246,174.06	Liquidation	9	8.625%	360	11
Group 4	0006076398	AL	80.00	01-Sep-2006	120,000.00	118,754.40	Liquidation	6	8.425%	360	15
Group 4	0006077124	TN	95.00	01-Dec-2006	64,600.00	64,449.49	Liquidation	6	9.750%	360	12
Group 4	0006077156	TN	34.15	01-Nov-2006	70,000.00	69,231.26	Loan Paid in Full	(1)	7.425%	360	13
Group 4	0006077685	OH	100.00	01-Aug-2006	158,000.00	157,520.35	Loan Paid in Full	0	9.900%	360	16
Group 4	0006077821	CA	68.97	01-Dec-2006	200,000.00	199,999.95	Loan Paid in Full	0	7.700%	360	12
Group 4	0006078101	DE	80.00	01-Dec-2006	346,954.00	343,911.04	Liquidation	1	8.175%	360	12
Group 4	0006078142	NY	84.94	01-Nov-2006	378,000.00	376,393.92	Loan Paid in Full	0	7.950%	360	13
Group 4	0006078705	WI	90.00	01-Nov-2006	99,000.00	98,026.96	Loan Paid in Full	0	9.300%	360	13
Group 4	0006078915	MN	80.00	01-Jan-2007	154,920.00	153,731.02	Loan Paid in Full	0	8.425%	360	11
Group 4	0006116390	TX	85.00	01-Dec-2006	78,625.00	78,505.22	Liquidation	9	11.150%	360	12
Group 4	0006116652	TX	90.00	01-Jan-2007	58,500.00	58,176.39	Liquidation	4	10.025%	360	11
Group 4	0006116707	TX	90.00	01-Jan-2007	63,900.00	63,546.65	Liquidation	4	10.025%	360	11
Group 4	0006116920	IL	80.00	01-Jan-2007	88,000.00	87,401.73	Loan Paid in Full	0	9.025%	360	11
Group 4	0006117168	MA	75.00	01-Jan-2007	113,775.00	113,223.26	Loan Paid in Full	4	10.650%	360	11
Group 4	0006117355	GA	90.00	01-Jan-2007	135,900.00	135,113.98	Liquidation	4	9.810%	360	11
Group 4	0006117906	CA	70.00	01-Jan-2007	213,500.00	213,007.56	Loan Paid in Full	3	9.500%	360	11
Group 4	0006117942	NV	80.00	01-Jan-2007	220,000.00	219,410.38	Loan Paid in Full	0	8.990%	360	11
Group 4	0006118026	GA	85.00	01-Jan-2007	239,700.00	238,881.00	Loan Paid in Full	0	8.150%	360	11
Group 4	0006118173	ME	65.00	01-Jan-2007	275,500.00	273,045.96	Loan Paid in Full	0	7.675%	360	11
Group 4	0006589556	NJ	90.00	01-Jan-2007	272,700.00	270,836.86	Loan Paid in Full	1	9.000%	360	11
Group 4	0006590016	MI	75.00	01-Feb-2007	78,750.00	78,341.93	Loan Paid in Full	0	9.900%	360	10
Group 4	0006590040	IL	95.00	01-Feb-2007	80,750.00	80,323.91	Loan Paid in Full	0	9.813%	360	10
Group 4	0006590173	MD	59.35	01-Feb-2007	92,000.00	91,734.60	Loan Paid in Full	0	8.425%	360	10
Group 4	0006590223	PA	80.00	01-Feb-2007	96,000.00	95,755.14	Loan Paid in Full	0	8.850%	360	10
Group 4	0006590323	FL	80.00	01-Feb-2007	104,000.00	103,999.98	Liquidation	6	7.550%	360	10
Group 4	0006590572	MD	56.89	01-Feb-2007	128,000.00	127,724.39	Loan Paid in Full	0	9.425%	360	10
Group 4	0006590957	PA	90.00	01-Feb-2007	175,500.00	174,399.43	Loan Paid in Full	0	8.975%	360	10
Group 4	0006591564	MI	90.00	01-Feb-2007	301,500.00	299,694.39	Loan Paid in Full	0	9.200%	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
Group 1	2	447,176.66	13,663.02	0.00
Group 2	7	785,003.34	26,693.10	0.00
Group 3	6	937,165.00	22,579.35	0.00
Group 4	9	1,425,607.89	32,852.94	0.00
Total	24	3,594,952.89	95,788.41	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

Group	Loan Number	Paid In Full Date	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Group 1	0006056978	11/07/2007	309,062.85	8,157.71	0.00
Group 1	0006590701	11/16/2007	138,113.81	5,505.31	0.00
Group 2	0006057318	11/28/2007	164,759.65	5,251.81	0.00
Group 2	0006077148	11/08/2007	67,910.29	3,082.56	0.00
Group 2	0006104416	11/30/2007	94,241.84	2,927.79	0.00
Group 2	0006589498	11/14/2007	125,683.03	4,949.93	0.00
Group 2	0006590622	11/21/2007	133,011.71	2,126.27	0.00
Group 2	0006591117	11/23/2007	199,396.82	3,190.41	0.00
Group 2	0006591420	10/12/2007	0.00	5,164.33	0.00
Group 3	0006076170	11/21/2007	20,289.59	162.17	0.00
Group 3	0006076206	11/16/2007	23,877.87	190.89	0.00
Group 3	0006079197	11/14/2007	348,769.61	9,265.76	0.00
Group 3	0006118356	11/07/2007	329,569.68	8,721.17	0.00
Group 3	0006589698	11/27/2007	54,569.17	1,680.04	0.00
Group 3	0006590859	11/01/2007	160,089.08	2,559.32	0.00
Group 4	0006056513	11/29/2007	130,781.23	4,313.48	0.00
Group 4	0006077156	11/26/2007	69,288.40	552.88	0.00
Group 4	0006077685	11/23/2007	157,549.82	1,264.00	0.00
Group 4	0006077821	11/15/2007	199,999.95	6,160.00	0.00
Group 4	0006117942	11/26/2007	219,461.56	7,889.28	0.00
Group 4	0006590016	11/27/2007	78,380.57	626.69	0.00
Group 4	0006590223	11/06/2007	95,778.23	3,390.61	0.00
Group 4	0006590957	11/16/2007	174,503.25	6,260.35	0.00
Group 4	0006591564	11/23/2007	299,864.88	2,395.65	0.00

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Prepayment Rates

Summary

SMM

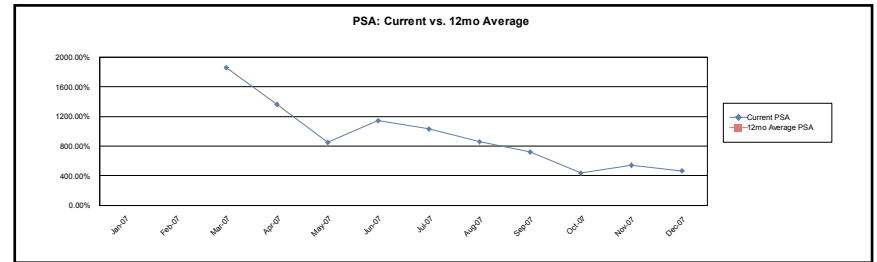
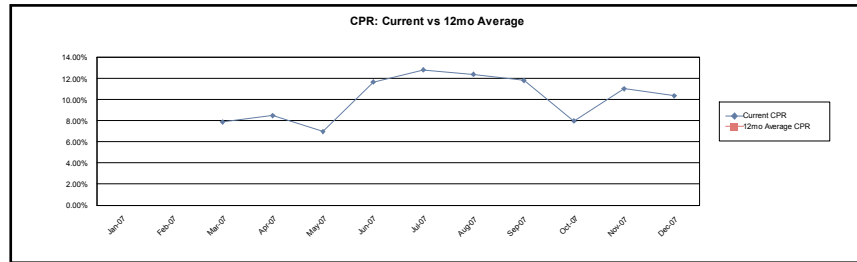
Current Month 0.908%
3 Month Average 0.856%
12 Month Average 0.000%

CPR

Current Month 10.370%
3 Month Average 9.791%
12 Month Average 0.000%

PSA

Current Month 462.850%
3 Month Average 478.711%
12 Month Average 0.000%



Group 1

SMM

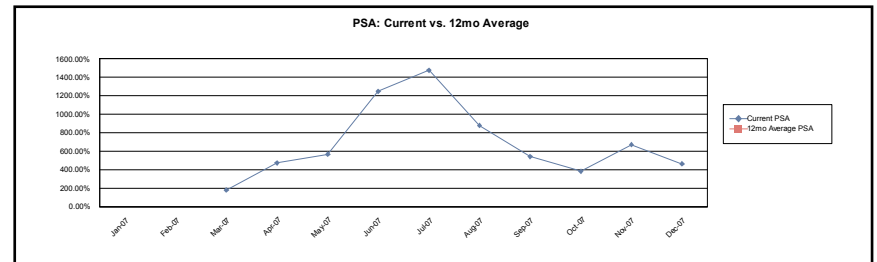
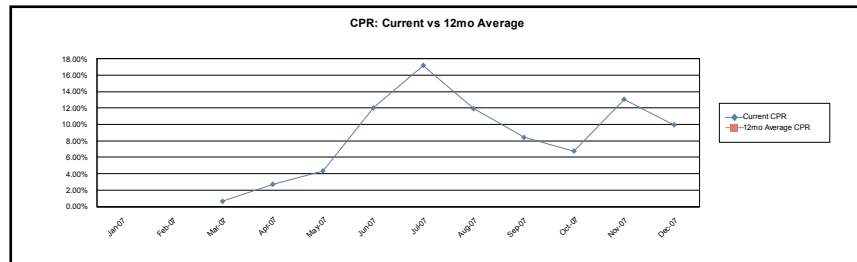
Current Month 0.867%
3 Month Average 0.869%
12 Month Average 0.000%

CPR

Current Month 9.927%
3 Month Average 9.912%
12 Month Average 0.000%

PSA

Current Month 460.297%
3 Month Average 503.892%
12 Month Average 0.000%



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Prepayment Rates

Group 2

SMM

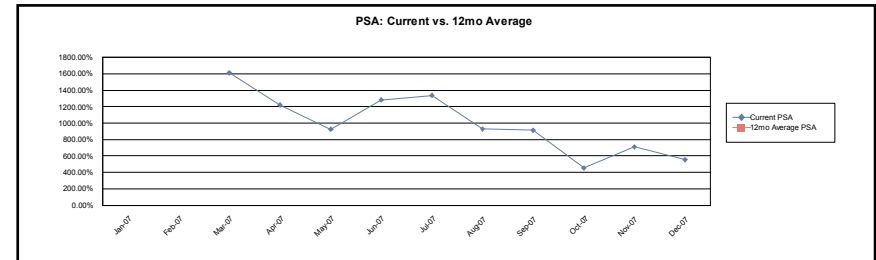
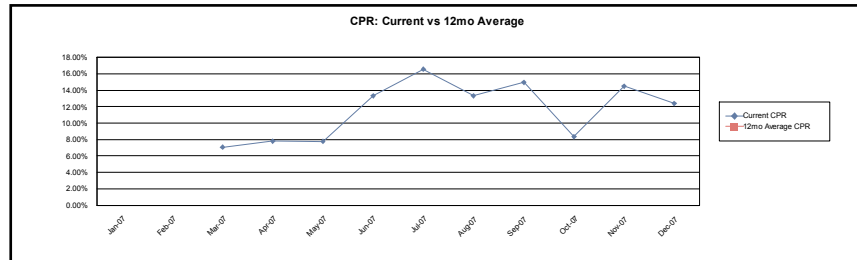
Current Month 1.095%
3 Month Average 1.038%
12 Month Average 0.000%

CPR

Current Month 12.376%
3 Month Average 11.732%
12 Month Average 0.000%

PSA

Current Month 553.482%
3 Month Average 572.802%
12 Month Average 0.000%



Group 3

SMM

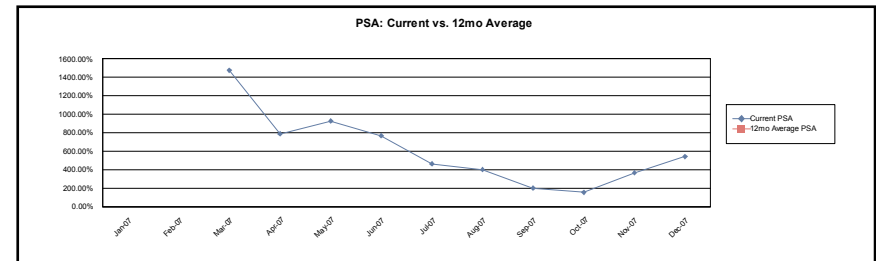
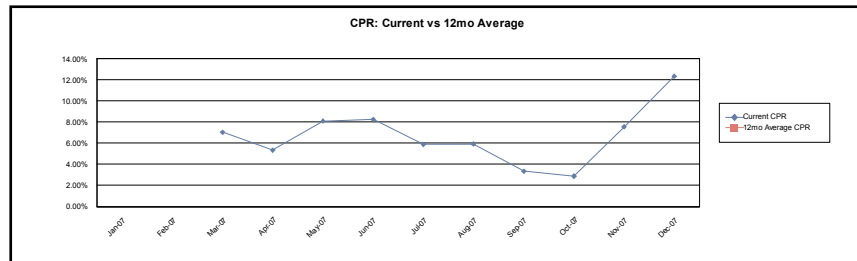
Current Month 1.092%
3 Month Average 0.662%
12 Month Average 0.000%

CPR

Current Month 12.340%
3 Month Average 7.585%
12 Month Average 0.000%

PSA

Current Month 542.931%
3 Month Average 353.373%
12 Month Average 0.000%



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Prepayment Rates

Group 4

SMM

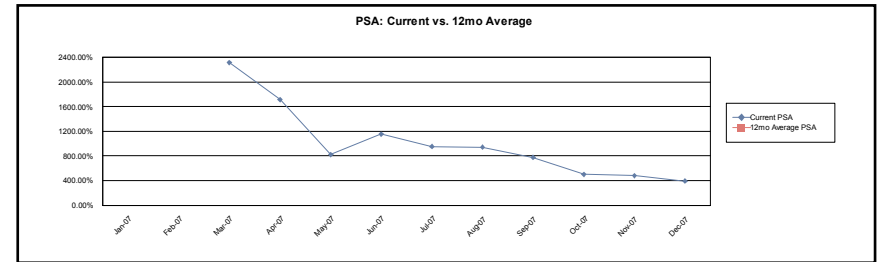
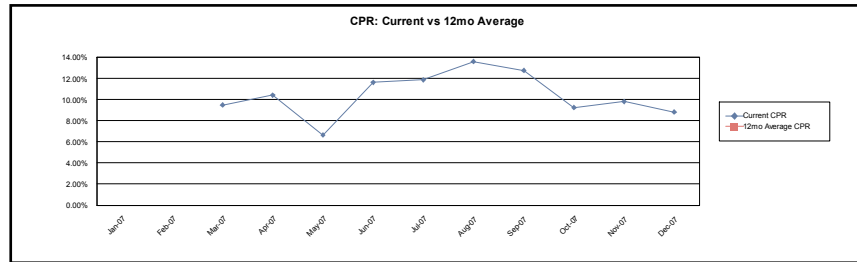
Current Month	0.768%
3 Month Average	0.810%
12 Month Average	0.000%

CPR

Current Month	8.835%
3 Month Average	9.301%
12 Month Average	0.000%

PSA

Current Month	393.343%
3 Month Average	457.893%
12 Month Average	0.000%



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
0006116417	105,549.51	111,319.75	9.175%	6.500%	868.33	704.89

Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
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				

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

Current Interest Rate Range (%)	Summary			Group 1			Group 2		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 6.000	64	22,105,130.65	1.324	0	0.00	0.000	26	8,357,982.36	1.862
6.000 6.249	68	19,356,824.43	1.159	0	0.00	0.000	30	7,824,550.73	1.743
6.250 6.499	164	52,926,735.15	3.170	50	11,305,128.57	9.075	26	7,183,203.25	1.600
6.500 6.749	261	76,977,805.79	4.611	52	11,192,851.31	8.985	66	15,185,005.01	3.382
6.750 6.999	412	122,231,720.93	7.321	72	14,997,010.54	12.039	114	27,417,944.39	6.107
7.000 7.249	330	91,750,254.69	5.496	45	8,228,480.73	6.605	85	19,224,883.24	4.282
7.250 7.499	459	124,537,647.48	7.459	34	6,080,654.41	4.881	140	29,974,596.86	6.676
7.500 7.749	539	136,742,112.02	8.190	43	8,079,430.42	6.486	176	37,900,471.62	8.442
7.750 7.999	729	177,483,431.97	10.631	53	8,942,290.63	7.178	218	47,779,123.24	10.642
8.000 8.249	416	96,970,659.77	5.808	37	6,838,743.84	5.490	106	20,803,373.10	4.634
8.250 8.499	527	110,115,888.70	6.596	36	5,646,180.91	4.532	172	33,872,349.99	7.544
8.500 8.749	582	116,637,189.96	6.986	41	4,727,664.78	3.795	205	39,425,638.56	8.781
8.750 8.999	647	125,340,520.77	7.508	56	8,125,723.88	6.523	225	41,597,246.36	9.265
9.000 9.249	353	59,171,456.03	3.544	28	3,555,021.58	2.854	136	22,238,504.01	4.953
9.250 9.499	376	66,854,851.43	4.004	29	3,837,886.69	3.081	128	23,273,475.12	5.184
9.500 9.749	349	54,391,963.79	3.258	52	5,758,591.99	4.623	111	18,050,171.87	4.020
9.750 9.999	565	56,473,452.29	3.383	45	4,614,049.16	3.704	125	18,556,820.78	4.133
10.000 10.249	243	29,471,517.89	1.765	27	2,574,835.01	2.067	66	8,564,539.54	1.908
10.250 10.499	228	23,519,780.26	1.409	27	2,616,351.50	2.100	46	6,342,685.30	1.413
10.500 10.749	234	24,570,111.38	1.472	20	1,922,659.42	1.543	36	4,659,263.59	1.038
10.750 10.999	224	21,108,382.29	1.264	25	2,033,355.19	1.632	43	5,803,724.80	1.293
11.000 11.249	194	15,224,434.70	0.912	15	1,072,267.06	0.861	16	1,553,514.08	0.346
11.250 11.499	150	11,527,028.53	0.690	9	555,023.30	0.446	10	1,714,289.48	0.382
11.500 11.749	159	11,110,910.02	0.666	13	863,822.13	0.693	6	803,521.53	0.179
11.750 11.999	142	8,873,945.77	0.532	10	348,783.74	0.280	7	693,260.58	0.154
>= 12.000	227	14,049,003.80	0.841	15	654,519.71	0.525	2	171,906.13	0.038
Total	8,642	1,669,522,760.49	100.000	834	124,571,326.50	100.000	2,321	448,972,045.52	100.000

GS Mortgage Securities Corp.
Mortgage Pass-Through Certificates
Series 2007-NC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
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www.ctslink.com
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Interest Rate Stratification

Current Interest Rate Range (%)	Group 3			Group 4		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 6.000	0	0.00	0.000	38	13,747,148.29	1.588
6.000 6.249	3	198,543.02	0.086	35	11,333,730.68	1.309
6.250 6.499	20	8,129,811.66	3.528	68	26,308,591.67	3.039
6.500 6.749	34	10,322,335.70	4.480	109	40,277,613.77	4.653
6.750 6.999	38	11,931,187.09	5.178	188	67,885,578.91	7.843
7.000 7.249	24	6,560,930.01	2.847	176	57,735,960.71	6.670
7.250 7.499	41	9,823,280.10	4.263	244	78,659,116.11	9.088
7.500 7.749	51	12,209,919.61	5.299	269	78,552,290.37	9.075
7.750 7.999	91	18,674,226.63	8.105	367	102,087,791.47	11.794
8.000 8.249	40	7,470,090.26	3.242	233	61,858,452.57	7.147
8.250 8.499	53	7,386,909.64	3.206	266	63,210,448.16	7.303
8.500 8.749	74	9,707,743.96	4.213	262	62,776,142.66	7.253
8.750 8.999	89	14,597,349.96	6.335	277	61,020,200.57	7.050
9.000 9.249	46	5,344,341.05	2.319	143	28,033,589.39	3.239
9.250 9.499	62	8,415,707.46	3.652	157	31,327,782.16	3.619
9.500 9.749	54	5,759,612.59	2.500	132	24,823,587.34	2.868
9.750 9.999	265	13,089,257.62	5.681	130	20,213,324.73	2.335
10.000 10.249	63	4,640,288.74	2.014	87	13,691,854.60	1.582
10.250 10.499	94	6,609,313.06	2.868	61	7,951,430.40	0.919
10.500 10.749	129	9,947,723.24	4.317	49	8,040,465.13	0.929
10.750 10.999	132	9,818,791.60	4.261	24	3,452,510.70	0.399
11.000 11.249	152	11,406,122.85	4.950	11	1,192,530.71	0.138
11.250 11.499	126	8,743,360.23	3.795	5	514,355.52	0.059
11.500 11.749	136	9,156,423.62	3.974	4	287,142.74	0.033
11.750 11.999	124	7,737,829.87	3.358	1	94,071.58	0.011
>= 12.000	206	12,730,216.94	5.525	4	492,361.02	0.057
Total	2,147	230,411,316.51	100.000	3,340	865,568,071.96	100.000

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Supplemental Reporting

<u>Determination Date</u>
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.
<u>Distribution Date</u>
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.
<u>LIBOR Determination Date</u>
With respect to any Interest Accrual Period for the LIBOR Certificates, the second London Business Day preceding the commencement of such Interest Accrual Period.
<u>Record Date</u>
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.
<u>Remittance Date</u>
With respect to any Distribution Date, no later than 1:30 PM New York City Time on the Business Day immediately preceding such Distribution Date.
<u>Stepdown Date</u>
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.
<u>Closing Date</u>
February 20, 2007.