



**External Parties**

**Seller**  
IndyMac Bank

**Servicer(s)**  
IndyMac Bank

**Underwriter(s)**  
UBS Securities

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**Dates**

Cut-Off Date: December 01, 2005  
 Close Date: December 23, 2005  
 First Distribution Date: January 25, 2006

Distribution Date: July 25, 2007

Record Date: June 29, 2007  
 July 24, 2007

**Contacts**

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<https://www.tss.db.com/invr>

Certificate Payment Report

Current Period Distribution -									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-I-1	AFC/FLT/STE	317,676,000.00	190,994,308.38	883,348.68	4,539,950.76	5,423,299.44	0.00	0.00	186,454,357.62
A-I-2	AFC/FLT/STE	35,297,000.00	21,221,389.42	99,740.53	504,434.21	604,174.74	0.00	0.00	20,716,955.21
A-II-1	AFC/FLT/STE	163,500,000.00	23,918,758.24	108,033.06	4,968,001.45	5,076,034.51	0.00	0.00	18,950,756.79
A-II-2	AFC/FLT/STE	80,000,000.00	80,000,000.00	366,000.00	0.00	366,000.00	0.00	0.00	80,000,000.00
A-II-3	AFC/FLT/STE	86,500,000.00	86,500,000.00	401,504.17	0.00	401,504.17	0.00	0.00	86,500,000.00
A-II-4	AFC/FLT/STE	26,227,000.00	26,227,000.00	123,922.58	0.00	123,922.58	0.00	0.00	26,227,000.00
M-1	AFC/FLT/STE	34,200,000.00	34,200,000.00	164,160.00	0.00	164,160.00	0.00	0.00	34,200,000.00
M-2	AFC/FLT/STE	30,600,000.00	30,600,000.00	147,645.00	0.00	147,645.00	0.00	0.00	30,600,000.00
M-3	AFC/FLT/STE	19,800,000.00	19,800,000.00	95,700.00	0.00	95,700.00	0.00	0.00	19,800,000.00
M-4	EXE/WAC	15,300,000.00	15,300,000.00	75,735.00	0.00	75,735.00	0.00	0.00	15,300,000.00
M-5	FIX	15,300,000.00	15,300,000.00	76,500.00	0.00	76,500.00	0.00	0.00	15,300,000.00
M-6	FIX/EXE	13,050,000.00	13,050,000.00	66,555.00	0.00	66,555.00	0.00	0.00	13,050,000.00
M-7	FIX/EXE	13,950,000.00	13,950,000.00	85,095.00	0.00	85,095.00	0.00	0.00	13,950,000.00
M-8	WAC/EXE	11,250,000.00	11,250,000.00	73,312.50	0.00	73,312.50	0.00	0.00	11,250,000.00
M-9	NPR/EXE	9,900,000.00	9,900,000.00	64,515.00	0.00	64,515.00	0.00	0.00	9,900,000.00
C	WAC/EXE	27,450,000.00	27,450,000.00	205,360.71	0.00	205,360.71	0.00	0.00	27,450,000.00
P	NPR/EXE	0.00	0.00	80,085.19	0.00	80,085.19	0.00	0.00	0.00
R	WAC/EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	NPR/EXE	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>		<b>900,000,000.00</b>	<b>619,661,456.04</b>	<b>3,117,212.42</b>	<b>10,012,386.42</b>	<b>13,129,598.84</b>	<b>0.00</b>	<b>0.00</b>	<b>609,649,069.62</b>

Interest Accrual Detail				Current Period Factor Information per \$1,000 of Original Face Value						
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-I-1	06/25/07	07/24/07	A-Act/360	456606JH6	317,676,000.00	601.223600	2.780659	14.291135	17.071795	586.932465
A-I-2	06/25/07	07/24/07	A-Act/360	456606JJ2	35,297,000.00	601.223600	2.825751	14.291136	17.116886	586.932465
A-II-1	06/25/07	07/24/07	A-Act/360	456606JK9	163,500,000.00	146.292099	0.660753	30.385330	31.046083	115.906769
A-II-2	06/25/07	07/24/07	A-Act/360	456606JL7	80,000,000.00	1,000.000000	4.575000	0.000000	4.575000	1,000.000000
A-II-3	06/25/07	07/24/07	A-Act/360	456606JM5	86,500,000.00	1,000.000000	4.641667	0.000000	4.641667	1,000.000000
A-II-4	06/25/07	07/24/07	A-Act/360	456606JN3	26,227,000.00	1,000.000000	4.725000	0.000000	4.725000	1,000.000000
M-1	06/25/07	07/24/07	A-Act/360	456606JP8	34,200,000.00	1,000.000000	4.800000	0.000000	4.800000	1,000.000000
M-2	06/25/07	07/24/07	A-Act/360	456606JQ6	30,600,000.00	1,000.000000	4.825000	0.000000	4.825000	1,000.000000
M-3	06/25/07	07/24/07	A-Act/360	456606JR4	19,800,000.00	1,000.000000	4.833333	0.000000	4.833333	1,000.000000
M-4	06/25/07	07/24/07	A-Act/360	456606JS2	15,300,000.00	1,000.000000	4.950000	0.000000	4.950000	1,000.000000
M-5	06/25/07	07/24/07	A-Act/360	456606JT0	15,300,000.00	1,000.000000	5.000000	0.000000	5.000000	1,000.000000
M-6	06/25/07	07/24/07	A-Act/360	456606JU7	13,050,000.00	1,000.000000	5.100000	0.000000	5.100000	1,000.000000
M-7	06/25/07	07/24/07	A-Act/360	456606JV5	13,950,000.00	1,000.000000	6.100000	0.000000	6.100000	1,000.000000
M-8	06/25/07	07/24/07	A-Act/360	456606JW3	11,250,000.00	1,000.000000	6.516667	0.000000	6.516667	1,000.000000
M-9	06/25/07	07/24/07	A-Act/360	456606JX1	9,900,000.00	1,000.000000	6.516667	0.000000	6.516667	1,000.000000
C	06/25/07	07/24/07	A-30/360	IN05S401C	27,450,000.00	1,000.000000	7.481264	0.000000	7.481264	1,000.000000
P	06/25/07	07/24/07	A-30/360	IN05S401P	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	06/25/07	07/24/07	A-30/360	IN05S401R	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX	06/25/07	07/24/07	A-30/360	IN05S40RX	0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Distribution to Date -									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-I-1	317,676,000.00	21,974,555.80	483,944.75	4,002,698.31	131,221,642.38	153,196,198.18	0.00	0.00	186,454,357.62
A-I-2	35,297,000.00	2,482,869.02	0.00	444,740.06	14,580,044.79	17,062,913.81	0.00	0.00	20,716,955.21
A-II-1	163,500,000.00	7,972,732.42	140,239,826.64	4,309,416.57	144,549,243.21	152,521,975.63	0.00	0.00	18,950,756.79
A-II-2	80,000,000.00	6,824,020.51	0.00	0.00	0.00	6,824,020.51	0.00	0.00	80,000,000.00
A-II-3	86,500,000.00	7,489,762.24	0.00	0.00	0.00	7,489,762.24	0.00	0.00	86,500,000.00
A-II-4	26,227,000.00	2,313,092.49	0.00	0.00	0.00	2,313,092.49	0.00	0.00	26,227,000.00
M-1	34,200,000.00	3,065,773.44	0.00	0.00	0.00	3,065,773.44	0.00	0.00	34,200,000.00
M-2	30,600,000.00	2,757,824.07	0.00	0.00	0.00	2,757,824.07	0.00	0.00	30,600,000.00
M-3	19,800,000.00	1,787,658.71	0.00	0.00	0.00	1,787,658.71	0.00	0.00	19,800,000.00
M-4	15,300,000.00	1,415,821.09	0.00	0.00	0.00	1,415,821.09	0.00	0.00	15,300,000.00
M-5	15,300,000.00	1,430,584.71	0.00	0.00	0.00	1,430,584.71	0.00	0.00	15,300,000.00
M-6	13,050,000.00	1,245,389.61	0.00	0.00	0.00	1,245,389.61	0.00	0.00	13,050,000.00
M-7	13,950,000.00	1,600,503.00	0.00	0.00	0.00	1,600,503.00	0.00	0.00	13,950,000.00
M-8	11,250,000.00	1,381,196.72	0.00	0.00	0.00	1,381,196.72	0.00	0.00	11,250,000.00
M-9	9,900,000.00	1,215,453.11	0.00	0.00	0.00	1,215,453.11	0.00	0.00	9,900,000.00
C	27,450,000.00	22,187,854.16	0.00	0.00	0.00	22,187,854.16	0.00	0.00	27,450,000.00
P	0.00	3,719,205.18	0.00	0.00	0.00	3,719,205.18	0.00	0.00	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>900,000,000.00</b>	<b>90,864,296.28</b>	<b>140,723,771.39</b>	<b>8,756,854.94</b>	<b>290,350,930.38</b>	<b>381,215,226.66</b>	<b>0.00</b>	<b>0.00</b>	<b>609,649,069.62</b>

Interest Detail -									
Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-I-1	5.55000%	190,994,308.38	883,348.68	0.00	0.00	0.00	883,348.68	883,348.68	0.00
A-I-2	5.64000%	21,221,389.42	99,740.53	0.00	0.00	0.00	99,740.53	99,740.53	0.00
A-II-1	5.42000%	23,918,758.24	108,033.06	0.00	0.00	0.00	108,033.06	108,033.06	0.00
A-II-2	5.49000%	80,000,000.00	366,000.00	0.00	0.00	0.00	366,000.00	366,000.00	0.00
A-II-3	5.57000%	86,500,000.00	401,504.17	0.00	0.00	0.00	401,504.17	401,504.17	0.00
A-II-4	5.67000%	26,227,000.00	123,922.58	0.00	0.00	0.00	123,922.58	123,922.58	0.00
M-1	5.76000%	34,200,000.00	164,160.00	0.00	0.00	0.00	164,160.00	164,160.00	0.00
M-2	5.79000%	30,600,000.00	147,645.00	0.00	0.00	0.00	147,645.00	147,645.00	0.00
M-3	5.80000%	19,800,000.00	95,700.00	0.00	0.00	0.00	95,700.00	95,700.00	0.00
M-4	5.94000%	15,300,000.00	75,735.00	0.00	0.00	0.00	75,735.00	75,735.00	0.00
M-5	6.00000%	15,300,000.00	76,500.00	0.00	0.00	0.00	76,500.00	76,500.00	0.00
M-6	6.12000%	13,050,000.00	66,555.00	0.00	0.00	0.00	66,555.00	66,555.00	0.00
M-7	7.00473%	13,950,000.00	81,430.01	0.00	0.00	0.00	81,430.01	85,095.00	0.00
M-8	7.00473%	11,250,000.00	65,669.36	0.00	0.00	0.00	65,669.36	73,312.50	0.00
M-9	7.00473%	9,900,000.00	57,789.04	0.00	0.00	0.00	57,789.04	64,515.00	0.00
C	8.97752%	27,450,000.00	0.00	0.00	0.00	0.00	0.00	205,360.71	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	80,085.19	0.00
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>		<b>619,661,456.04</b>	<b>2,813,732.43</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,813,732.43</b>	<b>3,117,212.42</b>	<b>0.00</b>

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	4,580,884.88	4,651,316.44	9,232,201.32
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	4,580,884.88	4,651,316.44	9,232,201.32
Interest Collections	1,828,348.35	1,816,079.01	3,644,427.35
Interest Withdrawals	0.00	0.00	0.00
Interest Other Accounts	25,132.13	54,953.06	280,334.89
Interest Fees	(10,814.42)	(10,755.93)	(21,570.35)
TOTAL NET INTEREST	1,841,035.10	1,856,112.73	3,897,397.52
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	6,421,919.98	6,507,429.17	13,129,598.84

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	168,148.23	238,541.89	406,690.12
Prepayments In Full	3,348,713.00	3,604,274.17	6,952,987.17
Curtailments	(64,964.60)	(66,891.79)	(131,856.39)
Liquidations	1,705,123.57	1,079,441.95	2,784,565.52
Insurance Principal	0.00	0.00	0.00
Repurchased Principal Amounts	0.00	0.00	0.00
Other Principal	0.00	0.00	0.00
Total Realized Loss Of Principal	(576,135.32)	(204,049.78)	(780,185.10)
Delinquent Principal	(154,681.28)	(223,303.29)	(377,984.57)
Advanced Principal	154,681.28	223,303.29	377,984.57
TOTAL PRINCIPAL COLLECTED	4,580,884.88	4,651,316.44	9,232,201.32

PRINCIPAL - WITHDRAWALS			
<i>SPACE INTENTIONALLY LEFT BLANK</i>			

PRINCIPAL - OTHER ACCOUNTS			
	Group 2	Group 1	Total
TOTAL OTHER ACCOUNTS PRINCIPAL	0.00	0.00	0.00

**INTEREST - COLLECTIONS**

	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
Scheduled Interest	1,936,798.27	1,926,474.56	3,863,272.83
Liquidation Interest	11,790.32	7,793.47	19,583.79
Repurchased Interest	0.00	0.00	0.00
Insurance Interest	0.00	0.00	0.00
Other Interest	0.00	0.00	0.00
Relief Act Interest Shortfalls	0.00	0.00	0.00
Prepayment Interest Shortfalls	(1,224.97)	(3,456.00)	(4,680.97)
Compensating Interest	1,224.97	3,456.00	4,680.97
Delinquent Interest	(1,801,182.58)	(1,787,323.94)	(3,588,506.52)
Interest Advanced	1,680,942.33	1,669,134.92	3,350,077.25
Interest Realized Loss	1,630.96	4,163.41	5,794.37
<b>TOTAL INTEREST COLLECTED</b>	<b>1,828,348.35</b>	<b>1,816,079.01</b>	<b>3,644,427.35</b>

**INTEREST - WITHDRAWALS**

	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
<b>TOTAL INTEREST WITHDRAWALS</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

**INTEREST - OTHER ACCOUNTS**

	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
Prepayment Charges	25,132.13	54,953.06	80,085.19
Net Swap Receipt			200,249.70
Net Swap Payment			0.00
a) Swap Payment			-1,926,154.30
b) Swap Receipt			2,126,404.00
<b>TOTAL INTEREST OTHER ACCOUNTS</b>	<b>25,132.13</b>	<b>54,953.06</b>	<b>280,334.89</b>

**INTEREST FEES**

	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
Current Servicing Fees	9,903.41	9,859.59	19,763.01
Current Trustee Fees	911.01	896.34	1,807.35
<b>TOTAL INTEREST OTHER FEES</b>	<b>10,814.42</b>	<b>10,755.93</b>	<b>21,570.35</b>

**Credit Enhancement Report**

**ACCOUNTS**

<b>RESERVE</b>	
Beginning Balance	5,000.00
Deposit	18,034.09
Amount Withdrawn	18,034.09
Ending Balance	5,000.00
Releases	0.00

**INSURANCE**

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**STRUCTURAL FEATURES**

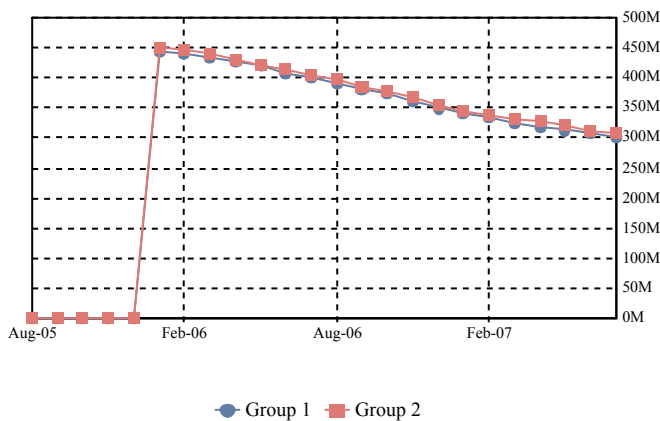
	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
Overcollateralized Amount			27,450,000.00
Overcollateralization Target Amount			27,450,000.00
Overcollateralization Release Amount			0.00
Overcollateralization Deficiency Amount			0.00
Overcollateralization Increase Amount			0.00

Collateral Report

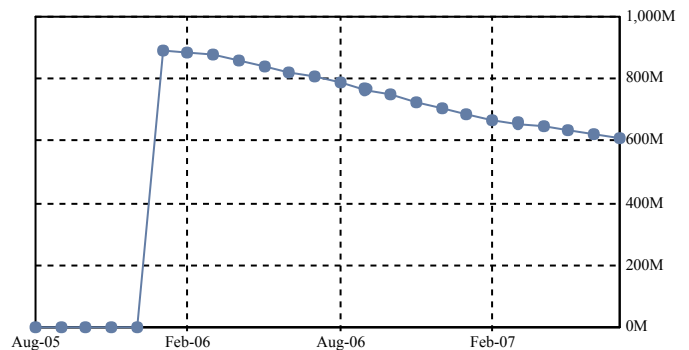
COLLATERAL			
	Group 2	Group 1	Total
<b><u>Loan Count:</u></b>			
Original	2,092	2,529	4,621
Prior	1,502	1,816	3,318
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(21)	(23)	(44)
Repurchases	0	0	0
Liquidations	(11)	(8)	(19)
Current	1,470	1,785	3,255
<b><u>Principal Balance:</u></b>			
Original	452,063,656.40	447,935,028.82	899,998,685.22
Prior	312,344,792.71	307,316,663.33	619,661,456.04
Prefunding	0.00	0.00	0.00
Scheduled Principal	(168,148.23)	(238,541.89)	(406,690.12)
Partial Prepayments	64,964.60	66,891.79	131,856.39
Full Voluntary Prepayments	(3,348,713.00)	(3,604,274.17)	(6,952,987.17)
Repurchases	0.00	0.00	0.00
Liquidations	(1,705,123.57)	(1,079,441.95)	(2,784,565.52)
Current	307,187,772.51	302,461,297.11	609,649,069.62

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Beginning Balance	0.00	0.00	0.00
Prefund Release to Certificate Holders	0.00	0.00	0.00
Prefunding Account Ending Balance	0.00	0.00	0.00

Current Principal Balance by Groups



Total Current Principal Balance

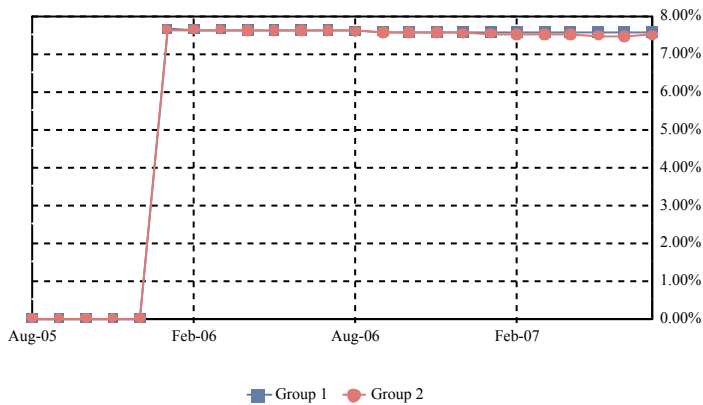




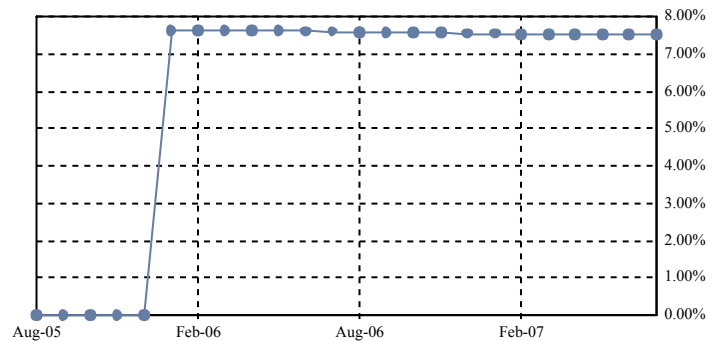
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	7.63452%	7.63838%	7.63644%
Weighted Average Coupon Prior	7.46685%	7.55127%	7.50854%
Weighted Average Coupon Current	7.48630%	7.55287%	7.51931%
Weighted Average Months to Maturity Original	357	357	357
Weighted Average Months to Maturity Prior	339	339	339
Weighted Average Months to Maturity Current	338	338	338
Weighted Avg Remaining Amortization Term Original	363	362	363
Weighted Avg Remaining Amortization Term Prior	345	345	345
Weighted Avg Remaining Amortization Term Current	344	344	344
Weighted Average Seasoning Original	2.42	2.42	2.42
Weighted Average Seasoning Prior	19.35	19.29	19.32
Weighted Average Seasoning Current	20.35	20.29	20.32

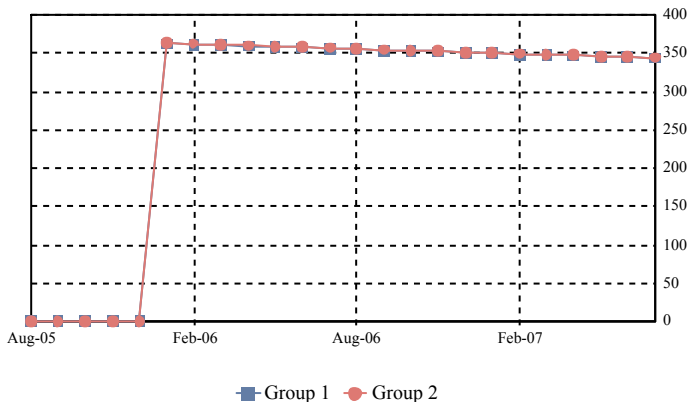
Weighted Average Coupon by Groups



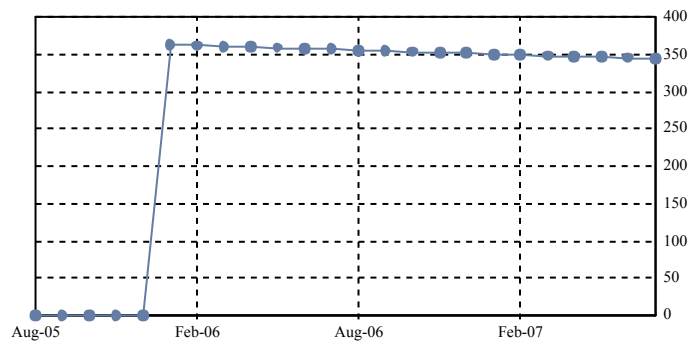
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



## ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.56690%	5.55613%	5.56158%
Weighted Average Margin Prior	5.51816%	5.49677%	5.50761%
Weighted Average Margin Current	5.52951%	5.49769%	5.51374%
Weighted Average Max Rate Original	13.75446%	13.70553%	13.73029%
Weighted Average Max Rate Prior	13.60648%	13.62451%	13.61537%
Weighted Average Max Rate Current	13.61840%	13.62274%	13.62055%
Weighted Average Min Rate Original	5.70190%	5.67042%	5.68635%
Weighted Average Min Rate Prior	5.61230%	5.59903%	5.60575%
Weighted Average Min Rate Current	5.62593%	5.59800%	5.61209%
Weighted Average Cap Up Original	1.03789%	1.02706%	1.03254%
Weighted Average Cap Up Prior	1.03599%	1.02235%	1.02926%
Weighted Average Cap Up Current	1.03550%	1.02277%	1.02919%
Weighted Average Cap Down Original	1.03789%	1.02706%	1.03254%
Weighted Average Cap Down Prior	1.03599%	1.02235%	1.02926%
Weighted Average Cap Down Current	1.03550%	1.02277%	1.02919%

## SERVICING FEES &amp; ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	9,903.41	9,859.59	19,763.01
Delinquent Servicing Fees	120,240.25	118,189.02	238,429.27
TOTAL SERVICING FEES	130,143.67	128,048.62	258,192.29
Compensating Interest	(1,224.97)	(3,456.00)	(4,680.97)
Delinquent Servicing Fees	(120,240.25)	(118,189.02)	(238,429.27)
COLLECTED SERVICING FEES	8,678.44	6,403.60	15,082.04
Aggregate Advances with respect to this Distribution	1,835,623.61	1,892,438.21	3,728,061.82

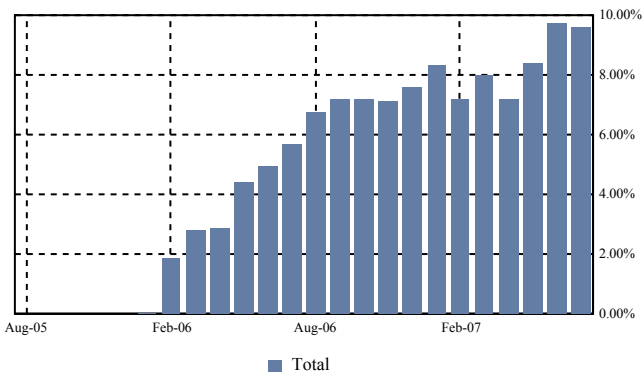
## ADDITIONAL COLLATERAL INFORMATION

	Group 2	Group 1	Total
Net Prepayment Interest Shortfall	0.00	0.00	0.00
Libor For Current Period			5.3200%
Total Net Monthly Excess Cashflow		1,003,579.90	1,003,579.90

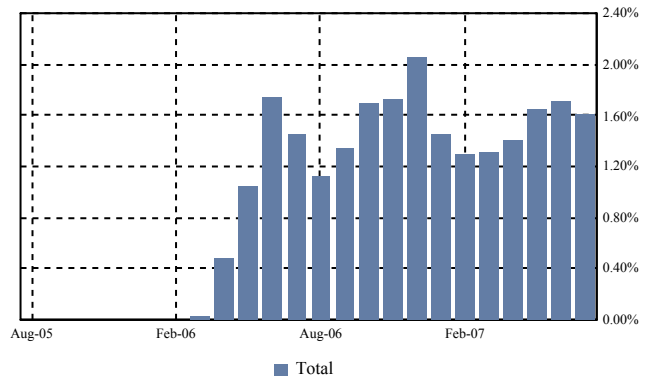
Delinquency Report

TOTAL		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		33,368,193.17	25,196,266.96	9,833,642.73	68,398,102.86
	% Balance		5.47%	4.13%	1.61%	11.22%
	# Loans		196	123	59	378
	% # Loans		6.02%	3.78%	1.81%	11.61%
FORECLOSURE	Balance	0.00	0.00	794,486.67	47,895,597.63	48,690,084.30
	% Balance	0.00%	0.00%	0.13%	7.86%	7.99%
	# Loans	0	0	2	244	246
	% # Loans	0.00%	0.00%	0.06%	7.50%	7.56%
BANKRUPTCY	Balance	856,947.87	0.00	282,358.77	8,760,663.52	9,899,970.16
	% Balance	0.14%	0.00%	0.05%	1.44%	1.62%
	# Loans	7	0	1	60	68
	% # Loans	0.22%	0.00%	0.03%	1.84%	2.09%
REO	Balance	0.00	0.00	0.00	25,455,700.27	25,455,700.27
	% Balance	0.00%	0.00%	0.00%	4.18%	4.18%
	# Loans	0	0	0	139	139
	% # Loans	0.00%	0.00%	0.00%	4.27%	4.27%
TOTAL	Balance	856,947.87	33,368,193.17	26,273,112.40	91,945,604.15	152,443,857.59
	% Balance	0.14%	5.47%	4.31%	15.08%	25.01%
	# Loans	7	196	126	502	831
	% # Loans	0.22%	6.02%	3.87%	15.42%	25.53%

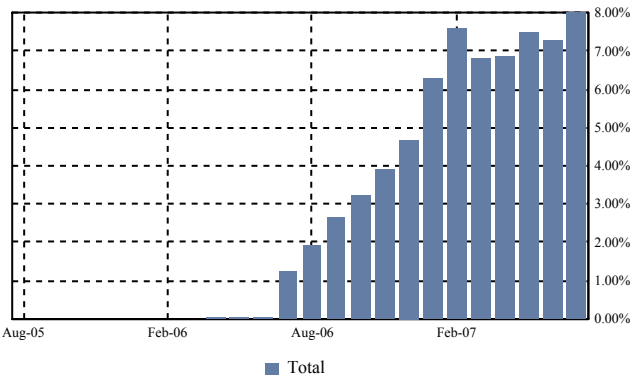
1 or 2 Payments Delinquent



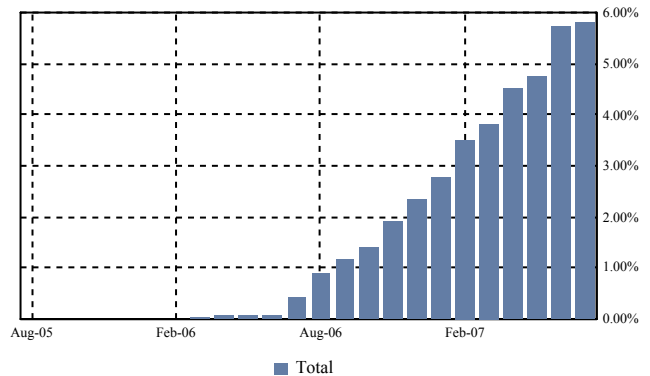
3 or More Payments Delinquent



Total Foreclosure



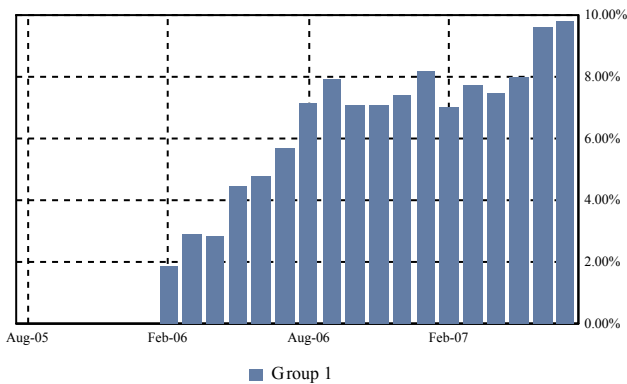
Total Bankruptcy and REO



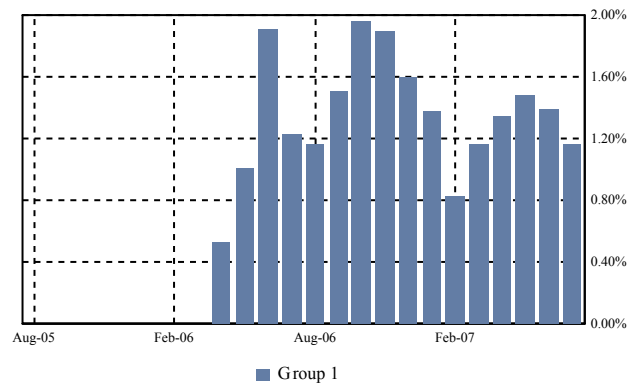
GROUP 1

		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		17,908,030.46	11,674,690.17	3,528,374.88	33,111,095.51
	% Balance		5.92%	3.86%	1.17%	10.95%
	# Loans		105	62	23	190
	% # Loans		5.88%	3.47%	1.29%	10.64%
FORECLOSURE	Balance	0.00	0.00	0.00	24,720,496.67	24,720,496.67
	% Balance	0.00%	0.00%	0.00%	8.17%	8.17%
	# Loans	0	0	0	134	134
	% # Loans	0.00%	0.00%	0.00%	7.51%	7.51%
BANKRUPTCY	Balance	59,308.44	0.00	0.00	3,579,653.43	3,638,961.87
	% Balance	0.02%	0.00%	0.00%	1.18%	1.20%
	# Loans	1	0	0	31	32
	% # Loans	0.06%	0.00%	0.00%	1.74%	1.79%
REO	Balance	0.00	0.00	0.00	11,386,715.29	11,386,715.29
	% Balance	0.00%	0.00%	0.00%	3.76%	3.76%
	# Loans	0	0	0	71	71
	% # Loans	0.00%	0.00%	0.00%	3.98%	3.98%
TOTAL	Balance	59,308.44	17,908,030.46	11,674,690.17	43,215,240.27	72,857,269.34
	% Balance	0.02%	5.92%	3.86%	14.29%	24.09%
	# Loans	1	105	62	259	427
	% # Loans	0.06%	5.88%	3.47%	14.51%	23.92%

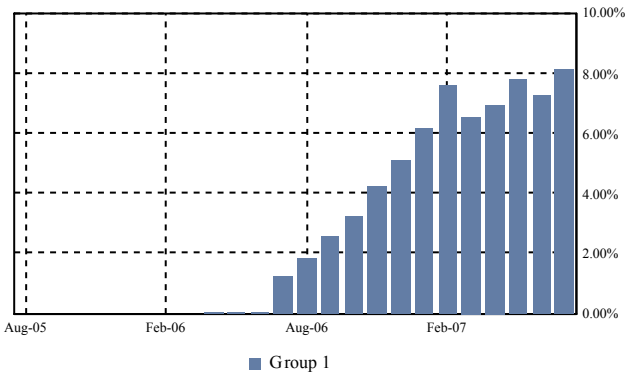
1 or 2 Payments Delinquent



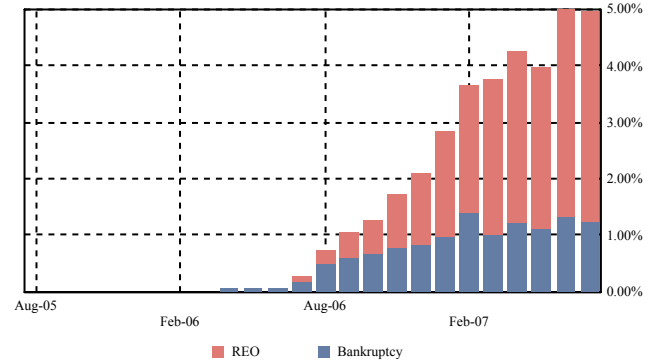
3 or More Payments Delinquent



Total Foreclosure



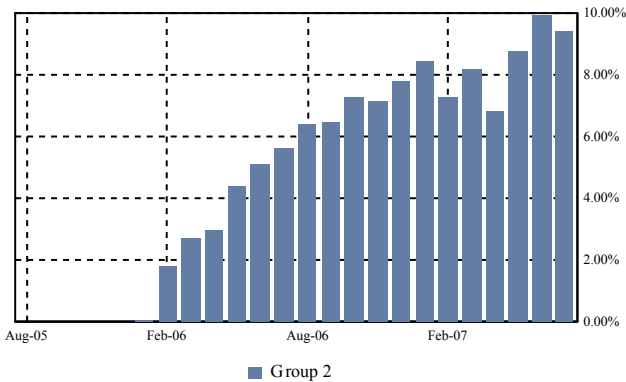
Total Bankruptcy and REO



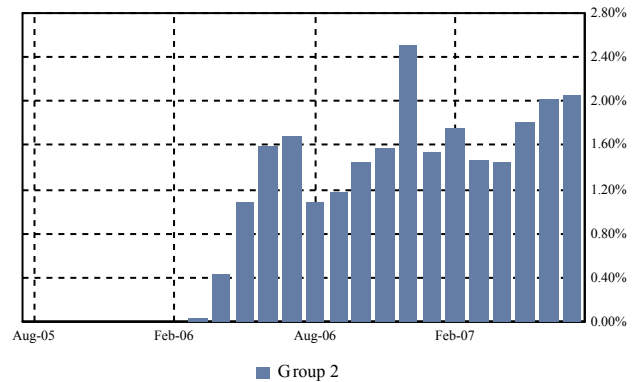
GROUP 2

		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		15,460,162.71	13,521,576.79	6,305,267.85	35,287,007.35
	% Balance		5.03%	4.40%	2.05%	11.49%
	# Loans		91	61	36	188
	% # Loans		6.19%	4.15%	2.45%	12.79%
FORECLOSURE	Balance	0.00	0.00	794,486.67	23,175,100.96	23,969,587.63
	% Balance	0.00%	0.00%	0.26%	7.54%	7.80%
	# Loans	0	0	2	110	112
	% # Loans	0.00%	0.00%	0.14%	7.48%	7.62%
BANKRUPTCY	Balance	797,639.43	0.00	282,358.77	5,181,010.09	6,261,008.29
	% Balance	0.26%	0.00%	0.09%	1.69%	2.04%
	# Loans	6	0	1	29	36
	% # Loans	0.41%	0.00%	0.07%	1.97%	2.45%
REO	Balance	0.00	0.00	0.00	14,068,984.98	14,068,984.98
	% Balance	0.00%	0.00%	0.00%	4.58%	4.58%
	# Loans	0	0	0	68	68
	% # Loans	0.00%	0.00%	0.00%	4.63%	4.63%
TOTAL	Balance	797,639.43	15,460,162.71	14,598,422.23	48,730,363.88	79,586,588.25
	% Balance	0.26%	5.03%	4.75%	15.86%	25.91%
	# Loans	6	91	64	243	404
	% # Loans	0.41%	6.19%	4.35%	16.53%	27.48%

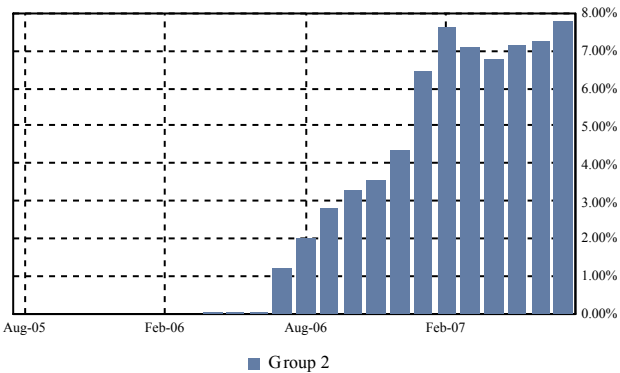
1 or 2 Payments Delinquent



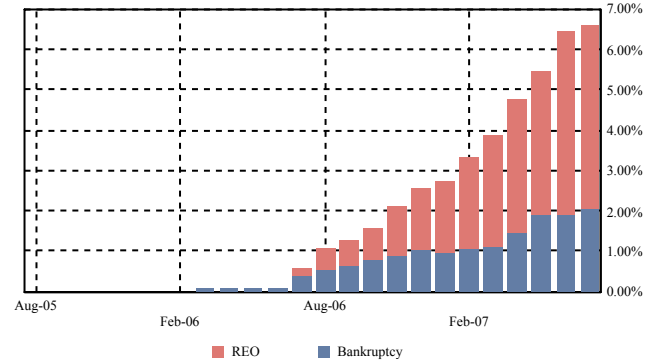
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



## REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
<b>Became REO Property this Period:</b>							
121639996 2	165,000.00	162,690.17	01-Dec-2006	8.875%	GA - 75.00%	360	01-Sep-2005
121883847 2	146,280.00	143,989.79	01-Jun-2006	7.250%	NY - 80.00%	360	01-Jan-2006
121972102 2	25,750.00	25,503.30	01-Mar-2006	10.000%	KS - 69.60%	360	01-Dec-2005
122005696 2	410,800.00	402,669.07	01-Dec-2006	6.625%	VA - 80.00%	360	01-Nov-2005
122180229 1	175,120.00	171,691.92	01-Jan-2007	7.250%	GA - 80.00%	360	01-Dec-2005
122201802 2	197,600.00	195,404.83	01-Dec-2005	9.000%	GA - 80.00%	360	01-Jan-2006
122208647 1	58,500.00	57,909.78	01-May-2006	9.750%	OH - 100.00%	360	01-Dec-2005
122232561 2	100,000.00	96,806.51	01-Dec-2006	8.000%	NH - 80.00%	360	01-Jan-2006
122302436 2	169,050.00	166,704.03	01-Aug-2006	7.875%	FL - 65.02%	360	01-Jan-2006
122306338 2	416,000.00	410,366.02	01-Feb-2006	8.000%	GA - 80.00%	360	01-Jan-2006
122334174 1	204,000.00	201,193.79	01-Jul-2006	7.625%	FL - 80.00%	360	01-Feb-2006
122335421 2	35,000.00	34,762.68	01-Jul-2006	11.125%	KY - 74.47%	360	01-Feb-2006
122357258 1	76,000.00	75,058.48	01-Dec-2006	8.625%	TX - 80.00%	360	01-Jan-2006
122373744 1	124,740.00	130,056.09	01-Jan-2007	9.875%	TX - 100.00%	360	01-Jan-2006
122451601 1	223,920.00	220,573.00	01-May-2006	7.500%	AL - 80.00%	360	01-Jan-2006
TOTAL	2,527,760.00	2,495,379.46					
<b>Became REO Property in a Prior Period:</b>							
121077068 1	18,000.00	17,811.29	01-Nov-2006	10.875%	AL - 75.00%	360	01-Jul-2005
121647470 1	204,000.00	200,345.07	01-Jun-2006	7.375%	NH - 80.00%	360	01-Oct-2005
121668373 1	172,000.00	169,817.02	01-Jan-2006	9.125%	TX - 99.97%	360	01-Oct-2005
121685181 2	45,000.00	44,321.91	01-Dec-2005	8.000%	PA - 60.00%	360	01-Nov-2005
121688437 2	110,500.00	108,861.45	01-Aug-2006	8.375%	TX - 85.00%	360	01-Oct-2005
121712038 1	77,600.00	76,513.12	01-Aug-2006	8.375%	TX - 80.00%	360	01-Nov-2005
121730774 1	82,800.00	81,270.58	01-Nov-2006	7.200%	TX - 80.00%	360	01-Oct-2005
121730861 1	54,000.00	52,969.67	01-Apr-2006	7.900%	MI - 90.00%	360	01-Sep-2005
121732998 1	112,800.00	110,311.99	01-Jan-2006	6.250%	FL - 80.00%	360	01-Oct-2005
121733391 1	91,920.00	90,135.85	01-Oct-2006	6.950%	TX - 80.00%	360	01-Oct-2005
121733398 2	110,200.00	108,729.91	01-Feb-2006	8.875%	TX - 95.00%	360	01-Oct-2005
121733443 1	111,200.00	108,632.37	01-May-2006	6.000%	WA - 80.00%	360	01-Oct-2005
121740581 2	153,000.00	150,504.74	01-Feb-2006	7.850%	IL - 78.06%	360	01-Oct-2005
121759854 2	396,000.00	396,000.00	01-Apr-2006	7.700%	CA - 90.00%	360	01-Aug-2005
121767691 2	43,560.00	44,492.83	01-Oct-2006	8.000%	AR - 80.00%	360	01-Nov-2005
121774205 1	64,000.00	63,270.99	01-Apr-2006	8.875%	NE - 87.08%	360	01-Jan-2006
121780862 2	80,550.00	79,632.28	01-Sep-2006	9.625%	AL - 90.00%	360	01-Nov-2005
121833833 2	150,400.00	147,959.01	01-Apr-2006	7.875%	TX - 88.47%	360	01-Oct-2005
121853825 2	752,000.00	752,000.00	01-Aug-2006	6.625%	CA - 80.00%	360	01-Dec-2005
121877989 1	151,760.00	148,997.45	01-May-2006	7.625%	AL - 80.00%	360	01-Oct-2005
121881771 1	268,000.00	264,166.39	01-Nov-2005	8.000%	MA - 80.00%	360	01-Dec-2005
121901279 2	244,000.00	244,000.00	01-Sep-2006	7.000%	TX - 80.00%	360	01-Nov-2005
121915926 1	164,500.00	162,709.23	01-Nov-2005	9.375%	MI - 65.02%	360	01-Dec-2005
121942313 1	117,000.00	115,478.39	01-May-2006	8.750%	MO - 90.00%	360	01-Nov-2005
121946569 1	68,400.00	67,180.55	01-Dec-2006	7.125%	AL - 80.00%	360	01-Nov-2005

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
121948268 1	300,000.00	297,840.99	01-Dec-2005	11.375%	MD - 65.93%	360	01-Dec-2005
121961072 1	180,000.00	177,600.38	01-Mar-2006	8.625%	GA - 100.00%	360	01-Nov-2005
121978969 1	103,600.00	102,581.25	01-Dec-2005	9.875%	NJ - 70.00%	360	01-Dec-2005
121983521 1	196,000.00	195,990.00	01-May-2006	8.250%	CO - 80.00%	360	01-Jan-2006
121994319 2	124,000.00	122,176.08	01-Jul-2006	8.125%	GA - 80.00%	360	01-Nov-2005
121999428 1	260,000.00	255,786.76	01-May-2006	7.625%	VA - 92.86%	360	01-Nov-2005
121999447 1	152,400.00	150,396.46	01-Aug-2006	8.875%	GA - 100.00%	360	01-Nov-2005
122008019 1	103,600.00	101,803.96	01-Sep-2006	7.000%	TX - 80.00%	360	01-Dec-2005
122014931 2	468,000.00	461,116.52	01-Mar-2006	8.125%	FL - 90.00%	360	01-Nov-2005
122015418 2	100,300.00	99,286.39	01-Dec-2005	10.000%	FL - 85.00%	360	01-Nov-2005
122019517 2	180,000.00	180,000.00	01-Jun-2006	7.500%	CO - 80.00%	360	01-Jan-2006
122020935 1	229,600.00	226,152.29	01-Apr-2006	7.750%	NV - 80.00%	360	01-Dec-2005
122026492 1	184,000.00	182,528.92	01-Oct-2006	10.875%	MA - 60.33%	360	01-Dec-2005
122027920 2	93,500.00	92,752.54	01-Jul-2006	10.875%	TX - 85.00%	360	01-Dec-2005
122054067 1	88,400.00	87,461.64	01-Mar-2006	9.500%	TX - 85.00%	360	01-Dec-2005
122074728 1	232,000.00	227,789.24	01-Jun-2006	7.125%	VA - 80.00%	360	01-Dec-2005
122085258 1	142,800.00	140,324.61	01-Apr-2006	7.000%	CO - 80.00%	360	01-Dec-2005
122086449 2	332,500.00	328,105.77	01-Dec-2005	8.125%	TX - 100.00%	360	01-Jan-2006
122105397 2	150,000.00	149,130.41	01-Jan-2006	12.125%	PA - 72.82%	360	01-Jan-2006
122108356 1	220,000.00	215,888.08	01-Jun-2006	6.875%	CO - 80.00%	360	01-Nov-2005
122108628 2	70,200.00	69,333.85	01-Jan-2006	8.750%	GA - 90.00%	360	01-Dec-2005
122108789 1	32,250.00	31,763.94	01-Nov-2005	8.000%	IL - 75.00%	360	01-Nov-2005
122113406 2	142,420.00	142,420.00	01-Feb-2006	6.875%	GA - 80.00%	360	01-Nov-2005
122113539 1	89,992.00	88,766.18	01-Apr-2006	8.250%	TX - 80.00%	360	01-Dec-2005
122117806 1	118,800.00	116,740.60	01-Oct-2006	7.000%	TX - 80.00%	360	01-Dec-2005
122118753 2	131,200.00	130,493.19	01-Jan-2006	8.250%	GA - 80.00%	360	01-Jan-2006
122119085 1	202,500.00	200,976.33	01-Dec-2005	7.250%	CA - 90.00%	360	01-Dec-2005
122119986 2	456,000.00	449,634.42	01-Sep-2006	8.125%	CA - 80.00%	360	01-Dec-2005
122122452 2	560,000.00	549,031.11	01-Apr-2006	6.625%	TX - 80.00%	360	01-Nov-2005
122123203 2	708,000.00	696,014.34	01-Nov-2005	7.125%	TX - 80.00%	360	01-Dec-2005
122124840 2	339,000.00	338,901.12	01-Sep-2006	7.000%	VA - 77.93%	360	01-Dec-2005
122152026 2	62,400.00	62,400.00	01-Jun-2006	7.875%	VA - 80.00%	360	01-Dec-2005
122152595 1	280,000.00	279,859.14	01-May-2006	5.990%	CA - 80.00%	360	01-Oct-2005
122162863 1	280,000.00	276,369.18	01-Feb-2006	8.500%	MI - 100.00%	360	01-Dec-2005
122176142 2	99,120.00	98,369.97	01-Apr-2006	10.875%	MI - 84.00%	360	01-Jan-2006
122177738 1	59,280.00	58,323.26	01-May-2006	7.375%	IA - 80.00%	360	01-Dec-2005
122184884 1	130,500.00	128,807.82	01-Jun-2006	8.500%	GA - 90.00%	360	01-Dec-2005
122193369 1	107,600.00	106,203.92	01-May-2006	8.500%	TX - 80.00%	360	01-Dec-2005
122195501 2	143,920.00	143,919.99	01-Jul-2006	6.875%	NH - 80.00%	360	01-Dec-2005
122201497 2	172,000.00	172,000.00	01-Apr-2006	7.500%	GA - 80.00%	360	01-Dec-2005
122201962 2	92,160.00	90,971.51	01-Feb-2006	8.250%	TX - 80.00%	360	01-Jan-2006
122205178 2	102,800.00	102,678.37	01-Dec-2006	8.375%	GA - 80.00%	360	01-Dec-2005
122205266 2	68,850.00	68,000.05	01-Nov-2006	8.750%	TX - 90.00%	360	01-Dec-2005
122206412 1	236,000.00	234,136.52	01-Jun-2006	6.875%	OH - 80.00%	360	01-Jan-2006
122209504 1	103,500.00	102,321.06	01-Dec-2005	8.875%	MI - 90.00%	360	01-Jan-2006
122213637 2	192,100.00	190,402.52	01-Jan-2006	10.125%	TX - 85.00%	360	01-Jan-2006
122214211 1	108,000.00	106,599.50	01-Feb-2006	8.500%	MI - 78.26%	360	01-Dec-2005

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122221940 1	235,300.00	232,199.06	01-Jun-2006	8.875%	GA - 100.00%	360	01-Dec-2005
122226044 1	315,000.00	311,500.53	01-Mar-2006	9.000%	GA - 100.00%	360	01-Jan-2006
122228703 2	124,064.00	128,254.30	01-Sep-2006	8.625%	TX - 80.00%	360	01-Dec-2005
122229242 2	88,200.00	87,494.84	01-Feb-2006	10.875%	CT - 90.00%	360	01-Dec-2005
122229421 1	116,000.00	114,258.07	01-Nov-2006	7.750%	TX - 80.00%	360	01-Dec-2005
122230236 1	100,300.00	99,240.49	01-Feb-2006	9.250%	MI - 85.00%	360	01-Jan-2006
122230404 2	117,000.00	115,563.87	01-Jan-2006	8.500%	NC - 90.00%	360	01-Jan-2006
122243910 2	45,000.00	44,677.28	01-Jul-2006	11.125%	IA - 100.00%	360	01-Jan-2006
122248611 2	468,000.00	459,820.57	01-Oct-2006	7.000%	GA - 80.00%	360	01-Dec-2005
122256389 2	288,000.00	283,842.49	01-Apr-2006	7.375%	FL - 80.00%	360	01-Feb-2006
122259585 1	304,000.00	298,642.56	01-Jan-2006	6.625%	CA - 80.00%	360	01-Jan-2006
122267478 2	92,000.00	92,000.00	01-Jun-2006	7.750%	VA - 80.00%	360	01-Jan-2006
122268823 2	108,800.00	107,252.93	01-Dec-2005	7.750%	MI - 80.00%	360	01-Jan-2006
122269916 2	102,940.00	106,473.17	01-Dec-2006	8.250%	TX - 80.00%	360	01-Dec-2005
122273459 2	231,920.00	228,289.10	01-Sep-2006	7.250%	VA - 80.00%	360	01-Jan-2006
122275155 1	276,000.00	272,856.01	01-Mar-2006	8.875%	MA - 84.40%	360	01-Jan-2006
122283380 2	349,172.00	344,410.06	01-Nov-2006	8.250%	VA - 80.00%	360	01-Dec-2005
122283948 2	91,515.00	90,047.73	01-Oct-2006	7.125%	TX - 80.00%	360	01-Jan-2006
122293035 1	244,000.00	244,000.00	01-Nov-2005	6.875%	GA - 80.00%	360	01-Dec-2005
122296487 1	119,880.00	118,178.59	01-Jun-2006	8.125%	TX - 80.00%	360	01-Dec-2005
122296982 2	276,000.00	276,000.00	01-Jun-2006	7.250%	CA - 80.00%	360	01-Jan-2006
122300658 2	320,000.00	318,015.38	01-Aug-2006	7.750%	CA - 80.00%	360	01-Jan-2006
122306054 1	346,400.00	341,071.10	01-Oct-2006	7.625%	VA - 80.00%	360	01-Dec-2005
122321009 1	100,000.00	100,000.00	01-Feb-2006	7.500%	GA - 80.00%	360	01-Dec-2005
122321711 2	280,000.00	275,146.15	01-Sep-2006	7.000%	VA - 80.00%	360	01-Dec-2005
122325227 1	48,000.00	47,533.46	01-Mar-2006	9.375%	OH - 80.00%	360	01-Feb-2006
122331145 1	106,000.00	104,860.42	01-Sep-2006	8.875%	RI - 80.00%	360	01-Feb-2006
122333121 2	320,000.00	320,000.00	01-Dec-2005	7.375%	VA - 80.00%	360	01-Jan-2006
122335797 2	238,400.00	238,400.00	01-Nov-2006	8.875%	GA - 80.00%	360	01-Jan-2006
122340422 1	243,200.00	239,570.80	01-Jun-2006	7.500%	TX - 80.00%	360	01-Jan-2006
122342286 2	229,624.00	228,336.91	01-Aug-2006	8.125%	AZ - 80.00%	360	01-Jan-2006
122344204 2	81,000.00	80,135.09	01-Jun-2006	9.375%	NC - 90.00%	360	01-Jan-2006
122362289 1	192,850.00	190,653.21	01-Apr-2006	8.875%	FL - 95.00%	360	01-Jan-2006
122362776 1	199,440.00	198,679.69	01-May-2006	9.250%	FL - 90.00%	360	01-Feb-2006
122369180 2	68,800.00	67,904.52	01-Oct-2006	8.250%	TX - 80.00%	360	01-Jan-2006
122377818 1	144,000.00	141,851.11	01-Jun-2006	7.500%	FL - 80.00%	360	01-Jan-2006
122378454 1	71,500.00	70,731.24	01-May-2006	8.875%	MI - 89.38%	360	01-Feb-2006
122393254 1	207,920.00	207,847.44	01-Apr-2006	8.375%	VA - 80.00%	360	01-Jan-2006
122434622 2	463,250.00	457,030.29	01-Jan-2006	7.750%	NY - 85.00%	360	01-Feb-2006
122443092 1	288,000.00	288,000.00	01-Aug-2006	7.500%	VA - 80.00%	360	01-Jan-2006
122448455 2	286,752.00	285,207.17	01-Dec-2005	8.250%	IL - 80.00%	360	01-Jan-2006
122459220 2	208,000.00	208,000.00	01-Feb-2006	7.375%	GA - 80.00%	360	01-Jan-2006
122460662 1	208,000.00	205,207.29	01-Feb-2006	7.750%	FL - 80.00%	360	01-Feb-2006
122461134 2	280,000.00	276,299.59	01-Jun-2006	8.125%	CA - 80.00%	360	01-Jan-2006
122461471 1	124,000.00	122,076.75	01-Apr-2006	7.000%	MI - 80.00%	360	01-Feb-2006
122476521 2	292,000.00	287,318.05	01-Jul-2006	7.125%	VA - 80.00%	360	01-Jan-2006
122493897 2	126,350.00	125,269.38	01-Aug-2006	10.000%	GA - 95.00%	360	01-Feb-2006



Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122501170 2	86,000.00	85,259.43	01-Jul-2006	10.250%	TX - 100.00%	360	01-Jan-2006
122503518 1	320,000.00	316,472.48	01-Jan-2006	8.750%	TX - 80.00%	360	01-Feb-2006
122527598 1	284,000.00	283,999.14	01-Aug-2006	7.875%	VA - 80.00%	360	01-Feb-2006
122538279 1	108,900.00	107,729.14	01-Jun-2006	8.875%	IL - 90.00%	360	01-Feb-2006
122584884 1	51,000.00	50,451.66	01-Jun-2006	8.875%	MI - 85.00%	360	01-Feb-2006
TOTAL	23,188,959.00	22,960,320.81					
TOTAL	25,716,719.00	25,455,700.27					

## Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
<b>Became Foreclosure Property this Period:</b>							
121663161 2	164,000.00	163,953.87	01-Jan-2007	6.750%	FL - 80.00%	360	01-Sep-2005
121733067 2	147,250.00	145,028.30	01-Sep-2006	8.400%	FL - 95.00%	360	01-Oct-2005
121733248 2	312,300.00	312,300.00	01-Mar-2007	7.100%	CA - 90.00%	360	01-Oct-2005
121740425 1	75,650.00	74,636.42	01-Jan-2007	9.340%	AL - 85.00%	360	01-Aug-2005
121802596 2	86,850.00	85,526.45	01-Feb-2007	8.500%	AL - 90.00%	360	01-Oct-2005
121817649 2	43,400.00	45,394.48	01-Feb-2007	12.250%	AR - 70.00%	360	01-Nov-2005
121846229 1	35,000.00	34,324.82	01-Feb-2007	10.250%	VT - 50.00%	360	01-Dec-2005
121898981 1	284,905.00	281,199.75	01-Feb-2007	8.750%	NJ - 95.00%	360	01-Nov-2005
121937559 1	199,000.00	196,716.31	01-Feb-2007	9.375%	FL - 100.00%	360	01-Nov-2005
121956009 2	220,000.00	220,000.00	01-Feb-2007	7.250%	VA - 80.00%	360	01-Nov-2005
121976436 1	58,560.00	57,759.71	01-Feb-2007	8.500%	AL - 80.00%	360	01-Nov-2005
121982303 1	200,000.00	196,996.84	01-Sep-2006	7.750%	DE - 86.96%	360	01-Dec-2005
121991542 1	289,900.00	286,482.51	01-Sep-2006	9.250%	NJ - 100.00%	360	01-Nov-2005
121995114 2	380,000.00	374,678.15	01-Feb-2007	8.375%	NJ - 95.00%	360	01-Nov-2005
121997915 1	116,500.00	115,955.43	01-Jan-2007	13.625%	ME - 54.95%	360	01-Nov-2005
122015417 2	297,600.00	297,600.00	01-Feb-2007	7.500%	CO - 80.00%	360	01-Dec-2005
122028823 1	184,000.00	185,101.75	01-Feb-2007	5.750%	NJ - 80.00%	360	01-Nov-2005
122043987 1	323,000.00	319,202.70	01-Feb-2007	9.000%	FL - 100.00%	360	01-Dec-2005
122044489 2	92,000.00	97,055.32	01-Feb-2007	9.375%	MI - 80.00%	360	01-Nov-2005
122046293 2	324,000.00	320,023.13	01-Jul-2006	8.500%	MA - 90.00%	360	01-Jan-2006
122055531 1	326,000.00	326,000.00	01-Oct-2006	6.350%	CA - 89.07%	360	01-Oct-2005
122057957 1	72,000.00	70,746.36	01-Feb-2007	7.250%	OH - 80.00%	360	01-Nov-2005
122061601 2	256,560.00	262,332.60	01-Feb-2007	6.750%	MI - 80.00%	360	01-Dec-2005
122074996 2	121,050.00	122,692.51	01-Feb-2007	6.950%	IN - 90.00%	360	01-Oct-2005
122075004 2	235,000.00	234,993.77	01-Dec-2006	6.450%	MD - 88.68%	360	01-Oct-2005
122087475 1	208,000.00	204,220.38	01-Feb-2007	6.750%	FL - 80.00%	360	01-Dec-2005
122093558 2	140,000.00	146,303.25	01-Nov-2006	12.000%	NV - 70.00%	360	01-Dec-2005
122094064 2	69,900.00	69,115.88	01-Feb-2007	9.500%	MI - 100.00%	360	01-Nov-2005
122095082 1	67,350.00	66,313.88	01-Feb-2007	7.625%	MI - 79.99%	360	01-Dec-2005
122098658 1	272,000.00	267,057.24	01-Feb-2007	6.750%	NJ - 85.00%	360	01-Dec-2005
122121090 1	204,800.00	211,767.73	01-Feb-2007	7.625%	VA - 80.00%	360	01-Dec-2005
122125042 1	162,800.00	160,840.52	01-Feb-2007	8.875%	GA - 100.00%	360	01-Dec-2005
122126348 1	263,920.00	259,324.96	01-Sep-2006	7.250%	VA - 80.00%	360	01-Nov-2005
122129068 2	198,400.00	194,960.75	01-Feb-2007	7.000%	FL - 80.00%	360	01-Dec-2005
122130311 1	123,200.00	121,717.23	01-Feb-2007	8.875%	FL - 80.00%	360	01-Dec-2005
122137051 1	72,800.00	71,171.57	01-Feb-2007	8.125%	NY - 80.00%	360	01-Dec-2005
122141989 1	129,520.00	126,961.54	01-Dec-2006	6.625%	IL - 80.00%	360	01-Nov-2005
122145630 2	180,000.00	177,698.28	01-Feb-2007	8.000%	NC - 90.00%	360	01-Feb-2006
122162396 1	200,000.00	197,030.45	01-Dec-2006	8.125%	FL - 80.00%	360	01-Nov-2005
122164739 2	457,920.00	457,920.00	01-Feb-2007	6.875%	NY - 80.00%	360	01-Dec-2005
122195467 1	356,000.00	353,321.57	01-Feb-2007	7.250%	NY - 80.00%	360	01-Dec-2005
122202530 1	312,500.00	308,884.22	01-Feb-2007	9.125%	NC - 100.00%	360	01-Dec-2005
122279758 2	96,000.00	95,412.85	01-Aug-2006	11.875%	GA - 75.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122299473 1	140,760.00	139,065.38	01-Feb-2007	8.875%	TX - 90.00%	360	01-Dec-2005
122313443 2	113,520.00	117,148.32	01-Oct-2006	8.250%	TX - 80.00%	360	01-Jan-2006
122332973 1	144,000.00	142,400.18	01-Feb-2007	9.000%	TX - 80.00%	360	01-Jan-2006
122363530 2	153,000.00	158,442.75	01-Jan-2007	7.625%	PA - 85.00%	360	01-Feb-2006
122376282 2	139,832.00	138,072.79	01-Dec-2006	8.375%	TX - 80.00%	360	01-Jan-2006
122393242 1	73,600.00	72,718.81	01-Feb-2007	8.625%	TX - 80.00%	360	01-Jan-2006
122459825 2	200,000.00	200,000.00	01-Feb-2007	7.750%	NJ - 80.00%	360	01-Feb-2006
TOTAL	9,324,347.00	9,284,571.71					
<b>Became Foreclosure Property in a Prior Period:</b>							
121268381 2	49,000.00	48,626.41	01-Sep-2006	11.875%	AL - 70.00%	360	01-Sep-2005
121348887 2	234,000.00	230,202.80	01-Jan-2007	11.375%	NV - 90.00%	360	01-Jun-2005
121572678 2	396,500.00	407,714.79	01-Sep-2006	8.500%	IL - 95.00%	360	01-Aug-2005
121592619 2	649,900.00	649,900.00	01-Oct-2006	7.000%	MN - 74.27%	360	01-Oct-2005
121635350 2	235,000.00	230,161.23	01-Nov-2006	6.875%	LA - 79.66%	360	01-Sep-2005
121647462 2	247,000.00	242,993.45	01-Oct-2006	8.125%	FL - 100.00%	360	01-Sep-2005
121712908 1	318,000.00	331,066.78	01-Jan-2007	8.750%	NH - 84.80%	360	01-Oct-2005
121730701 2	74,610.00	73,560.36	01-Jul-2006	8.850%	OH - 90.00%	360	01-Sep-2005
121730713 2	48,000.00	47,304.41	01-Feb-2007	8.700%	MN - 80.00%	360	01-Sep-2005
121730773 1	192,000.00	189,599.67	01-Sep-2006	9.200%	IA - 80.00%	360	01-Oct-2005
121730810 2	211,928.00	211,928.00	01-Dec-2006	6.600%	WA - 80.00%	360	01-Oct-2005
121730922 2	81,000.00	81,000.00	01-Dec-2006	6.450%	OH - 78.64%	360	01-Oct-2005
121730998 1	133,200.00	130,256.26	01-Apr-2006	6.325%	FL - 80.00%	360	01-Oct-2005
121731076 1	225,000.00	220,883.34	01-Sep-2006	7.250%	FL - 90.00%	360	01-Oct-2005
121732930 1	110,500.00	108,419.93	01-Aug-2006	7.100%	NY - 85.00%	360	01-Oct-2005
121732995 2	76,000.00	76,000.00	01-May-2006	6.700%	SC - 79.17%	360	01-Oct-2005
121733006 2	446,400.00	446,400.00	01-Jan-2007	6.325%	CA - 80.00%	360	01-Oct-2005
121733039 1	90,106.00	88,294.48	01-Jan-2007	6.750%	TX - 80.00%	360	01-Oct-2005
121733202 2	460,750.00	451,911.96	01-Dec-2006	7.000%	CA - 95.00%	360	01-Oct-2005
121733293 2	420,800.00	420,800.00	01-Nov-2006	6.400%	CA - 80.00%	360	01-Oct-2005
121733316 2	224,000.00	220,017.06	01-Nov-2006	7.400%	NY - 80.00%	360	01-Oct-2005
121733317 1	114,750.00	112,577.92	01-Feb-2007	7.100%	OH - 85.00%	360	01-Oct-2005
121733333 1	121,200.00	120,126.04	01-Nov-2006	7.025%	GA - 80.00%	360	01-Oct-2005
121733456 2	355,900.00	355,900.00	01-Jan-2007	6.875%	FL - 80.00%	360	01-Oct-2005
121733506 1	121,602.00	119,266.03	01-Feb-2007	7.000%	TX - 80.00%	360	01-Oct-2005
121740512 1	99,000.00	97,461.80	01-Dec-2006	8.100%	NV - 100.00%	360	01-Oct-2005
121740525 2	372,000.00	373,054.79	01-Jan-2007	6.975%	CA - 80.00%	360	01-Sep-2005
121740550 2	100,000.00	98,221.90	01-Sep-2006	7.400%	IL - 100.00%	360	01-Oct-2005
121759826 2	304,200.00	304,170.00	01-May-2006	8.100%	CA - 90.00%	360	01-Aug-2005
121790481 1	149,500.00	147,909.16	01-Sep-2006	10.000%	IL - 65.00%	360	01-Oct-2005
121800749 1	145,000.00	142,917.49	01-Jul-2006	8.250%	OH - 100.00%	360	01-Nov-2005
121816335 1	60,000.00	59,179.98	01-Nov-2006	8.500%	IN - 75.00%	360	01-Nov-2005
121821596 1	286,400.00	280,139.45	01-Nov-2006	5.750%	NY - 80.00%	360	01-Dec-2005
121824462 2	172,000.00	171,990.60	01-Oct-2006	6.250%	MD - 80.00%	360	01-Nov-2005
121831415 1	348,000.00	342,495.05	01-Oct-2006	7.750%	NY - 80.00%	360	01-Nov-2005
121840436 1	100,800.00	99,322.44	01-Mar-2006	7.875%	AL - 80.00%	360	01-Dec-2005
121851827 2	257,600.00	257,600.00	01-Dec-2006	7.000%	FL - 80.00%	360	01-Nov-2005

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
121901005 2	260,800.00	256,861.89	01-Aug-2006	7.990%	MI - 80.00%	360	01-Nov-2005
121908868 2	300,000.00	300,000.00	01-Jul-2006	7.625%	NY - 75.00%	360	01-Nov-2005
121948394 2	395,000.00	389,330.63	01-Dec-2006	8.250%	NV - 100.00%	360	01-Nov-2005
121952374 1	328,000.00	323,900.83	01-Jan-2007	8.950%	MA - 80.00%	360	01-Nov-2005
121958514 2	104,992.00	104,992.00	01-Nov-2006	6.250%	CO - 80.00%	360	01-Dec-2005
121960391 2	67,250.00	66,478.16	01-Sep-2006	9.625%	MS - 84.06%	360	01-Oct-2005
121960921 2	108,810.00	107,532.66	01-Jul-2006	9.000%	FL - 90.00%	360	01-Dec-2005
121974807 2	495,000.00	496,081.18	01-Nov-2006	7.125%	NJ - 93.75%	360	01-Nov-2005
121981050 2	112,000.00	112,000.00	01-Aug-2006	6.750%	WA - 80.00%	360	01-Dec-2005
121982205 2	45,900.00	45,424.31	01-Sep-2006	10.125%	IL - 85.00%	360	01-Oct-2005
121987223 1	102,400.00	101,000.66	01-Jul-2006	8.500%	FL - 80.00%	360	01-Nov-2005
121990079 2	50,500.00	49,790.81	01-Nov-2006	12.375%	MI - 60.84%	360	01-Nov-2005
121992469 1	231,100.00	235,868.86	01-Jan-2007	7.875%	CA - 75.77%	360	01-Nov-2005
121993364 1	178,500.00	174,556.71	01-Nov-2006	7.125%	OH - 85.00%	360	01-Dec-2005
121995878 2	492,000.00	482,186.67	01-Mar-2007	6.250%	NY - 87.86%	360	01-Dec-2005
121997316 1	170,000.00	167,843.31	01-Nov-2006	8.875%	GA - 100.00%	360	01-Nov-2005
121997335 1	74,000.00	73,060.18	01-Nov-2006	8.875%	TX - 100.00%	360	01-Nov-2005
122003234 1	63,500.00	62,383.86	01-Oct-2006	7.200%	FL - 61.65%	360	01-Nov-2005
122003659 2	456,000.00	456,000.00	01-Jul-2006	7.625%	FL - 80.00%	360	01-Nov-2005
122004247 1	273,000.00	268,667.06	01-Jun-2006	7.750%	IL - 88.07%	360	01-Nov-2005
122009760 1	381,500.00	375,167.65	01-Sep-2006	7.500%	NY - 73.37%	360	01-Nov-2005
122011683 2	63,200.00	62,455.36	01-Aug-2006	8.990%	PA - 80.00%	360	01-Dec-2005
122015100 1	268,000.00	262,273.50	01-May-2006	5.875%	NY - 78.82%	360	01-Dec-2005
122016018 2	155,000.00	153,997.05	01-Jul-2006	11.875%	NY - 55.36%	360	01-Dec-2005
122019067 1	272,000.00	267,697.21	01-Apr-2006	7.750%	NY - 68.00%	360	01-Nov-2005
122021069 1	286,450.00	282,535.79	01-Jul-2006	8.500%	FL - 85.00%	360	01-Nov-2005
122024844 1	80,800.00	79,458.72	01-Aug-2006	7.500%	SC - 80.00%	360	01-Nov-2005
122029772 1	85,600.00	84,007.58	01-Nov-2006	6.625%	MI - 78.53%	360	01-Dec-2005
122030883 1	315,900.00	311,688.53	01-Jan-2007	8.625%	NJ - 90.00%	360	01-Nov-2005
122036662 1	45,000.00	44,278.60	01-Jan-2007	9.125%	OH - 68.29%	360	01-Jan-2006
122036946 2	95,200.00	95,200.00	01-May-2006	6.750%	AL - 80.00%	360	01-Dec-2005
122041523 1	262,000.00	259,213.51	01-Nov-2006	9.750%	FL - 100.00%	360	01-Nov-2005
122043000 2	114,300.00	114,220.00	01-Dec-2006	6.500%	FL - 90.00%	360	01-Dec-2005
122044524 2	137,000.00	134,625.21	01-Aug-2006	7.000%	NM - 91.33%	360	01-Dec-2005
122045235 1	264,000.00	258,654.26	01-Apr-2006	5.875%	NY - 80.00%	360	01-Jan-2006
122045519 1	190,000.00	186,859.25	01-Nov-2005	7.250%	FL - 79.17%	360	01-Dec-2005
122049050 2	50,350.00	49,713.01	01-Sep-2006	8.625%	KS - 95.00%	360	01-Dec-2005
122052721 2	63,000.00	65,796.42	01-Jan-2007	11.875%	TX - 70.00%	360	01-Dec-2005
122052843 1	121,200.00	119,290.06	01-Nov-2006	7.500%	TX - 80.00%	360	01-Dec-2005
122052921 2	140,800.00	140,800.00	01-Jul-2006	7.625%	CO - 80.00%	360	01-Dec-2005
122059846 1	137,200.00	135,743.82	01-May-2006	9.500%	NJ - 70.00%	360	01-Dec-2005
122069477 1	200,000.00	196,693.92	01-Jun-2006	7.250%	WA - 80.00%	360	01-Dec-2005
122070429 2	202,400.00	202,399.25	01-Jun-2006	7.875%	MI - 80.00%	360	01-Dec-2005
122072668 2	85,500.00	84,563.73	01-Jan-2007	9.625%	OH - 89.06%	360	01-Nov-2005
122076926 2	105,000.00	106,291.17	01-Dec-2006	9.000%	MO - 100.00%	360	01-Dec-2005
122080047 1	104,000.00	102,438.30	01-Apr-2006	7.750%	ME - 80.00%	360	01-Dec-2005
122083224 1	135,000.00	133,423.19	01-Sep-2006	8.750%	KY - 90.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122083778 1	232,000.00	228,417.69	01-Oct-2006	7.875%	IL - 79.73%	360	01-Nov-2005
122087234 2	450,000.00	450,000.00	01-Jan-2007	6.250%	CA - 90.00%	360	01-Nov-2005
122093144 1	300,000.00	295,812.21	01-Oct-2006	8.125%	FL - 100.00%	360	01-Dec-2005
122093572 2	140,000.00	139,995.00	01-Oct-2006	7.125%	FL - 80.00%	360	01-Dec-2005
122096411 1	300,000.00	295,384.97	01-May-2006	7.625%	NJ - 80.00%	360	01-Dec-2005
122097722 1	213,586.00	210,367.07	01-Nov-2006	8.000%	WV - 80.00%	360	01-Nov-2005
122098087 1	272,000.00	268,190.05	01-Sep-2006	8.375%	FL - 80.00%	360	01-Nov-2005
122099521 1	222,500.00	219,140.10	01-Nov-2005	7.990%	RI - 69.53%	360	01-Nov-2005
122099757 1	152,000.00	150,215.58	01-Jan-2007	9.000%	FL - 100.00%	360	01-Dec-2005
122100794 1	68,800.00	67,951.02	01-Jul-2006	8.750%	MI - 78.18%	360	01-Dec-2005
122103097 1	55,000.00	54,321.21	01-Jul-2006	8.750%	AR - 68.75%	360	01-Dec-2005
122105592 1	292,000.00	286,693.80	01-Aug-2006	6.750%	NY - 80.00%	360	01-Dec-2005
122105648 1	166,000.00	171,005.76	01-Sep-2006	11.000%	CT - 67.76%	360	01-Dec-2005
122105879 1	133,450.00	131,587.17	01-Sep-2006	8.125%	NJ - 85.00%	360	01-Dec-2005
122106750 1	124,400.00	127,051.15	01-Oct-2006	7.625%	IL - 80.00%	360	01-Nov-2005
122107677 1	204,000.00	203,900.00	01-Nov-2006	6.750%	OR - 80.00%	360	01-Jan-2006
122112132 1	311,200.00	308,231.97	01-Aug-2006	6.375%	CA - 80.00%	360	01-Dec-2005
122115365 1	70,000.00	69,114.57	01-Nov-2006	8.625%	SC - 60.87%	360	01-Dec-2005
122123233 1	177,600.00	177,600.00	01-Dec-2006	7.625%	MN - 80.00%	360	01-Dec-2005
122130018 2	273,000.00	269,545.02	01-Feb-2007	8.625%	FL - 100.00%	360	01-Dec-2005
122136620 1	215,050.00	212,048.02	01-Oct-2006	8.125%	MI - 85.00%	360	01-Dec-2005
122137241 1	243,750.00	240,315.87	01-Nov-2006	8.250%	NY - 75.00%	360	01-Dec-2005
122139548 2	205,000.00	201,796.82	01-Nov-2006	8.125%	DE - 87.23%	360	01-Dec-2005
122140626 2	79,200.00	78,218.81	01-Jan-2007	8.900%	OH - 90.00%	360	01-Dec-2005
122143086 2	80,750.00	79,783.04	01-Jul-2006	8.625%	OH - 85.00%	360	01-Jan-2006
122144517 1	160,000.00	156,730.47	01-Sep-2006	6.125%	MA - 80.00%	360	01-Dec-2005
122147274 1	278,100.00	274,296.75	01-Jan-2007	8.750%	FL - 90.00%	360	01-Oct-2005
122147279 2	400,000.00	393,649.72	01-Dec-2006	7.990%	NY - 80.00%	360	01-Oct-2005
122149081 1	94,456.00	93,137.52	01-Feb-2006	8.125%	OK - 80.00%	360	01-Dec-2005
122149450 1	332,000.00	332,000.00	01-Oct-2006	7.750%	MI - 80.00%	360	01-Dec-2005
122150412 1	308,000.00	302,712.67	01-Aug-2006	7.875%	IL - 80.00%	360	01-Dec-2005
122152582 1	138,000.00	135,089.91	01-Nov-2006	6.500%	CA - 46.00%	360	01-Oct-2005
122152588 1	275,000.00	269,878.77	01-Dec-2006	6.900%	CA - 84.88%	360	01-Nov-2005
122155102 1	144,000.00	141,989.72	01-Apr-2006	8.125%	NJ - 80.00%	360	01-Dec-2005
122155256 2	184,800.00	184,790.00	01-Nov-2006	6.625%	FL - 80.00%	360	01-Dec-2005
122159669 2	147,040.00	147,025.00	01-Jan-2007	8.500%	GA - 80.00%	360	01-Jan-2006
122164268 2	81,000.00	80,463.27	01-Jun-2006	11.500%	TX - 75.00%	360	01-Jan-2006
122170051 1	256,000.00	253,170.71	01-Nov-2006	9.300%	RI - 80.00%	360	01-Dec-2005
122172762 1	110,000.00	108,832.46	01-Mar-2006	9.500%	SC - 100.00%	360	01-Dec-2005
122173888 2	73,600.00	72,876.36	01-Jul-2006	9.875%	ME - 80.00%	360	01-Dec-2005
122181026 1	295,900.00	288,978.81	01-Jul-2006	5.375%	CA - 79.97%	360	01-Dec-2005
122185269 1	300,000.00	294,872.94	01-Sep-2006	7.075%	NY - 80.00%	360	01-Dec-2005
122194670 2	500,000.00	493,552.40	01-Oct-2006	8.250%	FL - 51.28%	360	01-Jan-2006
122196185 2	105,000.00	104,224.27	01-Apr-2006	11.250%	NJ - 70.00%	360	01-Dec-2005
122197035 1	300,000.00	296,692.94	01-May-2006	8.750%	NJ - 75.00%	360	01-Feb-2006
122200270 1	129,900.00	128,555.77	01-Apr-2006	9.625%	GA - 100.00%	360	01-Dec-2005
122203386 2	39,000.00	38,576.59	01-Feb-2007	9.125%	OH - 75.00%	360	01-Jan-2006

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122204768 2	93,200.00	92,598.72	01-Nov-2006	11.625%	RI - 32.70%	360	01-Jan-2006
122209870 2	240,000.00	239,967.82	01-Jan-2007	8.250%	NV - 80.00%	360	01-Nov-2005
122215167 1	69,300.00	68,510.61	01-Feb-2007	8.875%	TX - 90.00%	360	01-Jan-2006
122218423 2	740,000.00	728,616.33	01-Jan-2007	7.625%	IL - 80.00%	360	01-Dec-2005
122219855 2	209,920.00	208,573.41	01-Dec-2006	7.750%	MA - 80.00%	360	01-Jan-2006
122220123 1	52,000.00	51,237.77	01-Dec-2006	7.875%	GA - 80.00%	360	01-Dec-2005
122220697 2	395,920.00	395,920.00	01-Dec-2006	6.375%	GA - 80.00%	360	01-Dec-2005
122224139 2	437,000.00	429,178.73	01-Jan-2007	6.875%	NY - 87.40%	360	01-Dec-2005
122230288 1	55,200.00	54,535.52	01-Jan-2006	8.875%	OH - 84.92%	360	01-Dec-2005
122232789 1	129,744.00	128,245.06	01-Sep-2006	9.000%	NY - 90.00%	360	01-Jan-2006
122240866 1	255,000.00	251,610.93	01-Jan-2007	8.375%	MA - 85.00%	360	01-Dec-2005
122245752 1	206,100.00	203,967.29	01-Dec-2006	9.625%	IL - 90.00%	360	01-Dec-2005
122254852 1	328,000.00	328,000.00	01-Jun-2006	7.250%	CA - 80.00%	360	01-Dec-2005
122258708 2	67,040.00	66,272.49	01-Jan-2007	9.125%	TX - 80.00%	360	01-Dec-2005
122264767 2	96,000.00	94,850.48	01-Jul-2006	8.625%	MI - 80.00%	360	01-Jan-2006
122266032 1	252,000.00	247,661.56	01-Oct-2006	6.750%	IL - 80.00%	360	01-Jan-2006
122267299 1	320,000.00	315,770.21	01-Jan-2007	8.250%	NY - 84.21%	360	01-Jan-2006
122268298 1	162,000.00	159,696.55	01-Oct-2006	7.750%	MI - 90.00%	360	01-Jan-2006
122269659 1	251,000.00	246,648.94	01-Jun-2006	7.000%	RI - 89.64%	360	01-Dec-2005
122274434 1	53,125.00	52,519.77	01-Aug-2006	8.875%	KY - 85.00%	360	01-Jan-2006
122277585 2	236,800.00	236,800.00	01-Jul-2006	7.750%	FL - 80.00%	360	01-Jan-2006
122279566 1	352,000.00	346,872.45	01-Aug-2006	7.625%	IL - 80.00%	360	01-Jan-2006
122285813 1	101,600.00	100,083.90	01-Jan-2007	7.500%	OH - 80.00%	360	01-Jan-2006
122286408 2	264,000.00	260,424.58	01-May-2006	8.000%	FL - 80.00%	360	01-Jan-2006
122295273 2	424,000.00	421,370.22	01-Aug-2006	7.750%	NY - 80.00%	360	01-Jan-2006
122296476 2	148,000.00	146,908.46	01-Oct-2006	7.125%	CO - 80.00%	360	01-Jan-2006
122296816 1	315,920.00	310,220.85	01-Nov-2006	6.500%	NJ - 80.00%	360	01-Jan-2006
122306700 1	339,200.00	335,238.34	01-Jun-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122309459 1	124,990.00	123,669.61	01-Feb-2007	9.250%	TX - 100.00%	360	01-Jan-2006
122310023 2	222,330.00	219,391.79	01-Aug-2006	8.125%	IN - 79.88%	360	01-Jan-2006
122314248 1	136,000.00	136,000.00	01-Apr-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122316671 2	188,800.00	186,852.34	01-Nov-2006	9.375%	WA - 80.00%	360	01-Jan-2006
122320110 2	256,000.00	255,937.07	01-Feb-2007	7.375%	NC - 80.00%	360	01-Jan-2006
122343014 2	180,215.00	177,460.31	01-Nov-2006	7.375%	TX - 80.00%	360	01-Jan-2006
122343256 2	132,000.00	130,123.21	01-Jan-2007	7.750%	MO - 80.00%	360	01-Jan-2006
122350602 2	340,000.00	334,752.52	01-Nov-2006	7.375%	NY - 85.00%	360	01-Jan-2006
122355931 1	96,000.00	95,383.51	01-Aug-2006	7.625%	IL - 80.00%	360	01-Jan-2006
122356811 2	465,000.00	461,907.84	01-Nov-2006	7.500%	NJ - 89.42%	360	01-Jan-2006
122377557 2	242,000.00	239,173.71	01-Mar-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122378905 1	154,400.00	152,570.95	01-Jun-2006	8.875%	MI - 80.00%	360	01-Jan-2006
122381964 2	80,000.00	79,379.08	01-Oct-2006	10.750%	MI - 62.02%	360	01-Jan-2006
122383141 1	130,500.00	128,973.64	01-May-2006	8.875%	KY - 90.00%	360	01-Jan-2006
122385237 2	255,200.00	255,200.00	01-Jan-2007	7.625%	MD - 80.00%	360	01-Feb-2006
122385739 1	300,000.00	296,115.11	01-Dec-2006	7.990%	NY - 80.00%	360	01-Feb-2006
122386957 2	135,920.00	135,238.15	01-Nov-2006	8.500%	UT - 80.00%	360	01-Jan-2006
122387650 1	99,920.00	98,781.75	01-Jun-2006	8.875%	NJ - 80.00%	360	01-Jan-2006
122391923 2	96,500.00	95,807.82	01-Nov-2006	11.125%	PA - 67.01%	360	01-Jan-2006

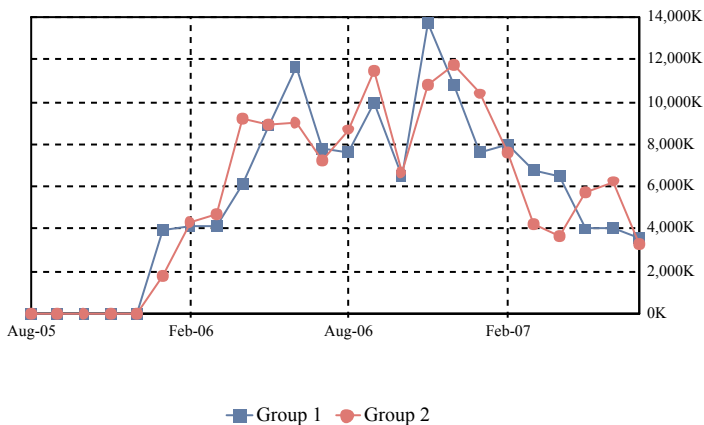
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122393806 1	192,000.00	189,696.88	01-Sep-2006	8.750%	NY - 80.00%	360	01-Feb-2006
122396220 1	108,000.00	106,969.24	01-Aug-2006	9.750%	GA - 90.00%	360	01-Jan-2006
122429938 1	69,600.00	68,851.70	01-Aug-2006	8.875%	OH - 80.00%	360	01-Feb-2006
122438575 1	238,500.00	238,500.00	01-Sep-2006	8.750%	FL - 88.66%	360	01-Feb-2006
122439838 2	104,000.00	103,206.29	01-Sep-2006	7.000%	FL - 80.00%	360	01-Jan-2006
122443941 2	77,600.00	76,914.41	01-Jun-2006	10.125%	MI - 80.00%	360	01-Jan-2006
122447446 1	262,400.00	259,410.98	01-Dec-2006	8.875%	FL - 80.00%	360	01-Jan-2006
122460222 1	59,200.00	58,384.16	01-Jul-2006	8.875%	MI - 80.00%	360	01-Feb-2006
122462494 2	39,680.00	39,337.03	01-Jul-2006	10.125%	PA - 80.00%	360	01-Feb-2006
122486041 2	580,000.00	572,939.04	01-Oct-2006	8.250%	IL - 80.00%	360	01-Feb-2006
122486578 2	291,000.00	288,756.20	01-May-2006	10.500%	NY - 64.67%	360	01-Feb-2006
122496478 1	354,400.00	351,571.06	01-Dec-2006	6.625%	CT - 80.00%	360	01-Feb-2006
122501095 2	290,000.00	286,882.17	01-Oct-2006	8.875%	FL - 100.00%	360	01-Feb-2006
122504209 1	102,400.00	100,734.91	01-Jan-2007	6.750%	GA - 80.00%	360	01-Feb-2006
122507598 2	60,070.00	61,500.39	01-Feb-2007	8.000%	GA - 80.00%	360	01-Feb-2006
122523783 1	128,708.00	127,358.63	01-May-2006	9.000%	TX - 80.00%	360	01-Feb-2006
122542725 1	70,384.00	69,627.23	01-Aug-2006	8.875%	MI - 80.00%	360	01-Feb-2006
122555553 1	180,000.00	178,250.47	01-Nov-2006	9.375%	FL - 75.00%	360	01-Feb-2006
<b>TOTAL</b>	<b>39,771,666.00</b>	<b>39,405,512.59</b>					
<b>TOTAL</b>	<b>49,096,013.00</b>	<b>48,690,084.30</b>					

Prepayment Report

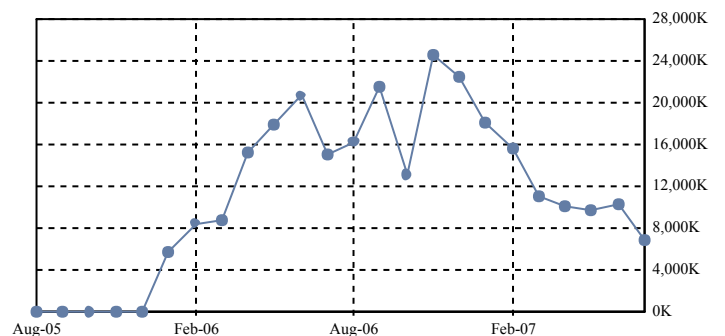
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<b><u>Current</u></b>			
Number of Paid in Full Loans	21	23	44
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	21	23	44
Curtailments Amount	(64,964.60)	(66,891.79)	(131,856.39)
Paid in Full Balance	3,348,713.00	3,604,274.17	6,952,987.17
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	3,283,748.40	3,537,382.38	6,821,130.78
<b><u>Cumulative</u></b>			
Number of Paid in Full Loans	582	702	1,284
Number of Repurchased Loans	13	8	21
Total Number of Loans Prepaid in Full	595	710	1,305
Paid in Full Balance	133,140,379.45	134,547,673.39	267,688,052.84
Repurchased Loans Balance	2,800,234.62	1,331,038.69	4,131,273.31
Curtailments Amount	(180,818.41)	(325,558.66)	(506,377.07)
Total Prepayment Amount	135,759,795.66	135,553,153.42	271,312,949.08

Total Prepayments by Groups



Total Prepayments



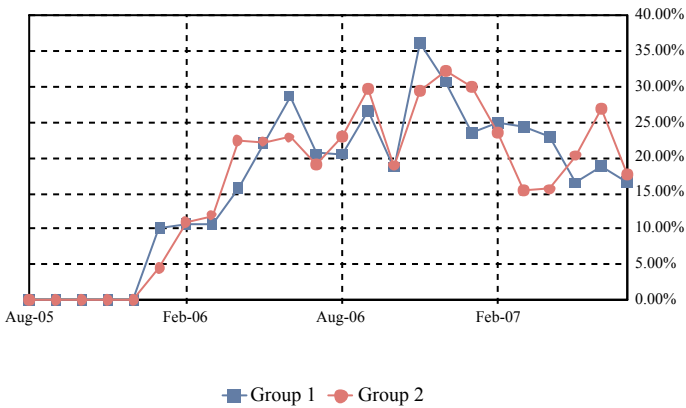


**VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances**

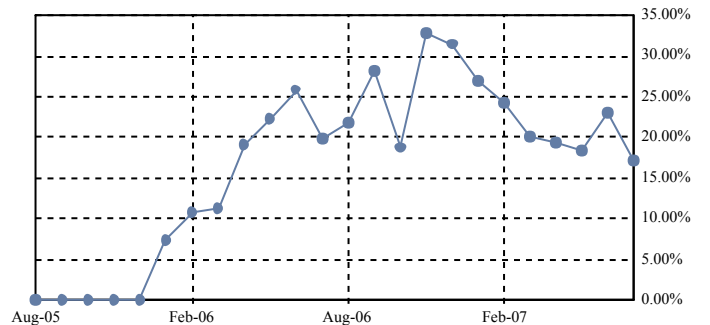
	Group 2	Group 1	Total
SMM	1.60%	1.50%	1.55%
3 Months Avg SMM	2.02%	1.57%	1.80%
12 Months Avg SMM	2.24%	2.22%	2.23%
Avg SMM Since Cut-off	1.96%	1.97%	1.97%
CPR	17.58%	16.62%	17.11%
3 Months Avg CPR	21.68%	17.29%	19.54%
12 Months Avg CPR	23.77%	23.57%	23.67%
Avg CPR Since Cut-off	21.19%	21.29%	21.24%
PSA	431.89%	409.58%	420.87%
3 Months Avg PSA Approximation	560.17%	448.05%	505.59%
12 Months Avg PSA Approximation	801.11%	796.69%	798.92%
Avg PSA Since Cut-off Approximation	934.40%	941.35%	937.85%

(\*) SMM, CPR, PSA Figures Include Liquidated Balances

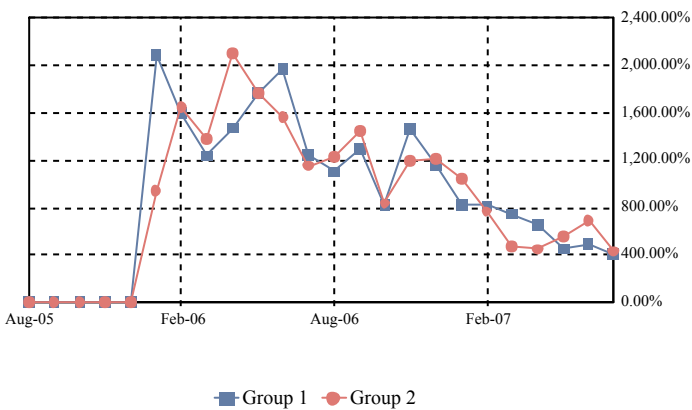
CPR by Groups



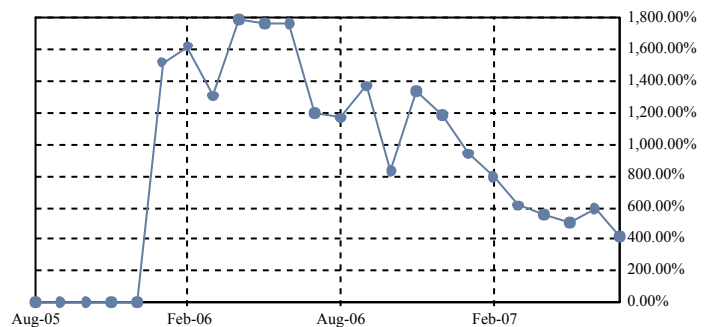
Total CPR



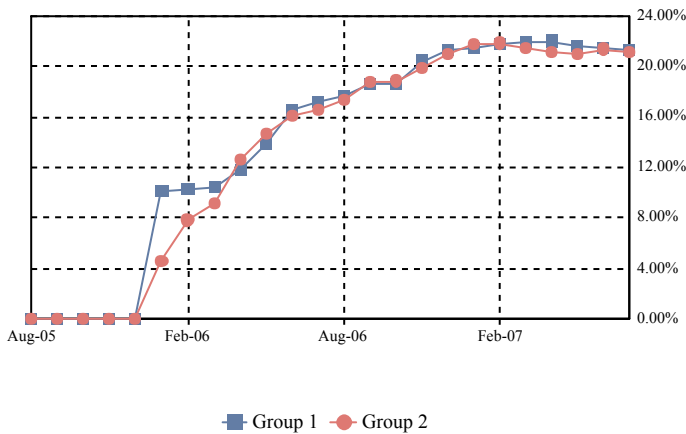
PSA by Groups



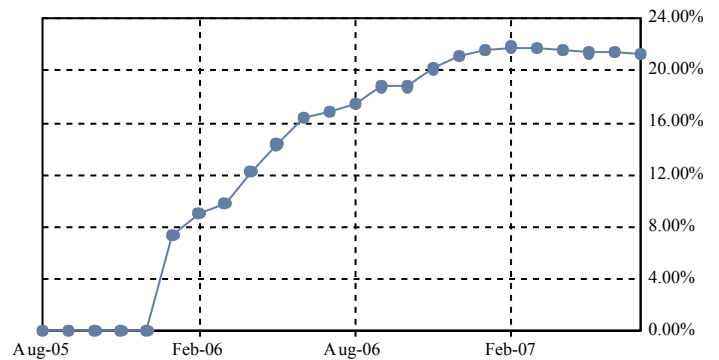
Total PSA



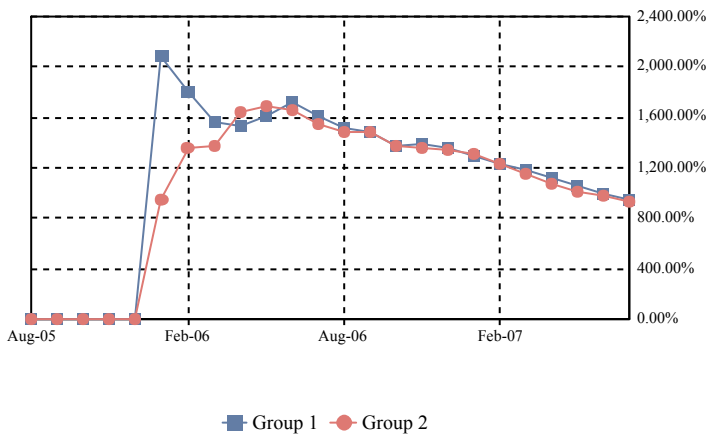
CPR Avg since Cut-Off by Groups



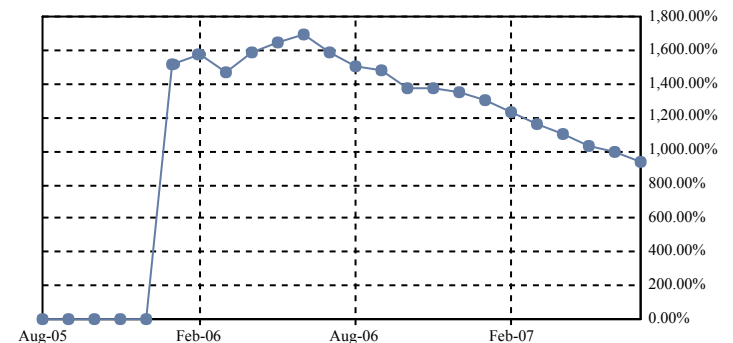
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Including Liquidated Balances

Single Monthly Mortality (SMM): (Voluntary partial and full prepayments + Repurchases + **Liquidated Balances**)/(Beg Principal Balance - Sched Principal)

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

PSA Standard Prepayment Model:  $CPR / (0.20\% * \min(30, WAS))$

Average SMM over period between nth month and mth month (AvgSMMn,m):  $1 - [(1 - SMMn) * (1 - SMMn+1) * \dots * (1 - SMMm)]^{12 / (\text{months in period } n,m)}$

Average CPR over period between the nth month and mth month (AvgCPRn,m):  $1 - (1 - \text{AvgSMMn,m})^{12}$

Average PSA Approximation over period between the nth month and mth month:  $\text{AvgCPRn,m} / (0.20\% * \text{Avg WASn,m})$

Average WASn,m:  $(\min(30, WASn) + \min(30, WASn+1) + \dots + \min(30, WASm)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

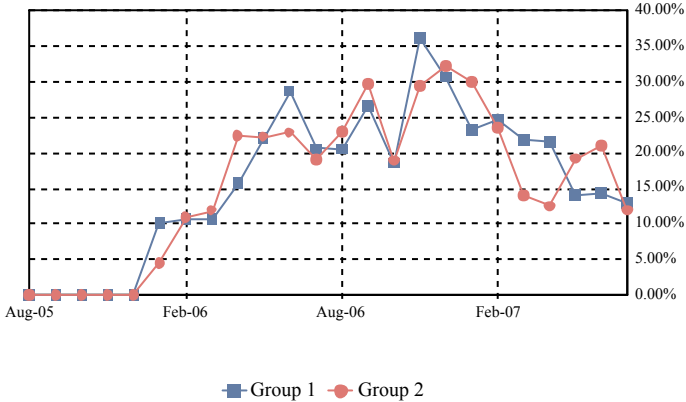
Dates correspond to distribution dates.

#### VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

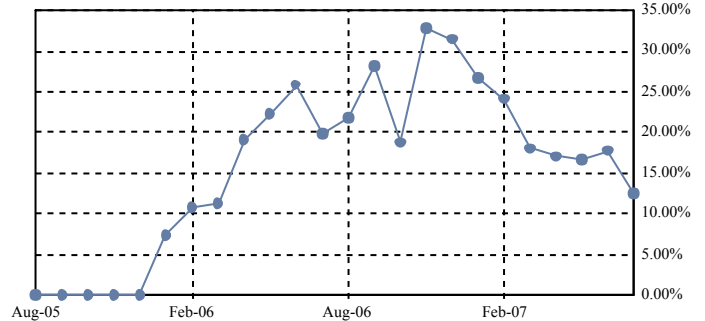
	Group 2	Group 1	Total
SMM	1.05%	1.15%	1.10%
3 Months Avg SMM	1.59%	1.23%	1.41%
12 Months Avg SMM	2.09%	2.09%	2.09%
Avg SMM Since Cut-off	1.87%	1.90%	1.89%
CPR	11.92%	12.98%	12.45%
3 Months Avg CPR	17.47%	13.80%	15.68%
12 Months Avg CPR	22.42%	22.40%	22.41%
Avg CPR Since Cut-off	20.31%	20.53%	20.42%
PSA	292.81%	319.84%	306.23%
3 Months Avg PSA Approximation	451.43%	357.81%	405.78%
12 Months Avg PSA Approximation	755.75%	757.21%	756.46%
Avg PSA Since Cut-off Approximation	895.77%	907.85%	901.75%

(\*) SMM, CPR, PSA Figures Exclude Liquidated Balances

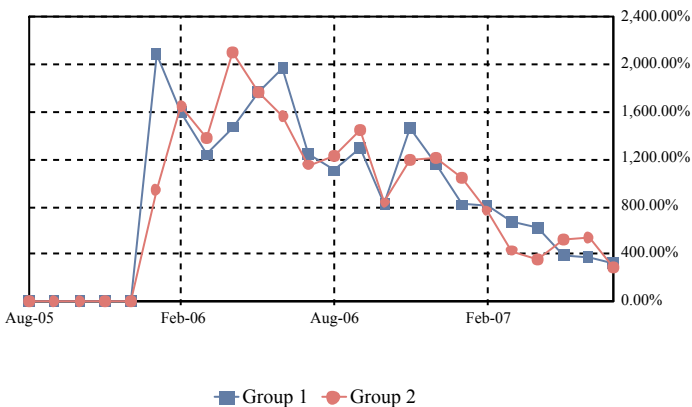
CPR by Groups



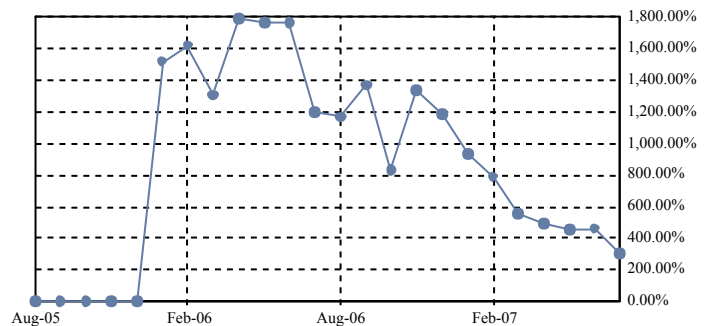
Total CPR



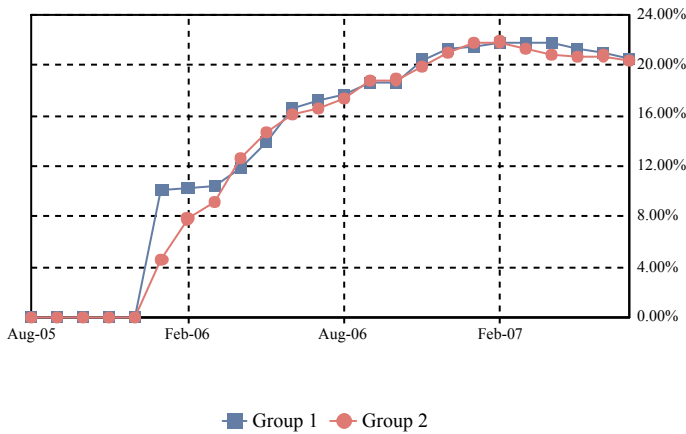
PSA by Groups



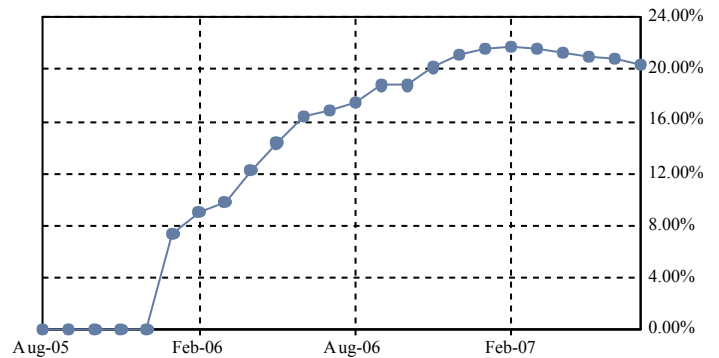
Total PSA



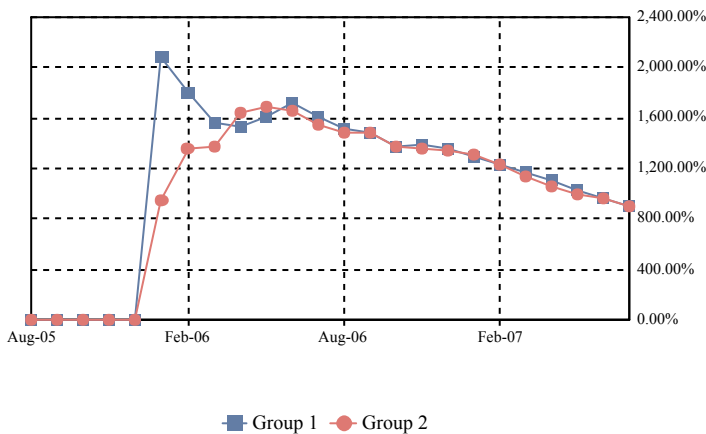
CPR Avg since Cut-Off by Groups



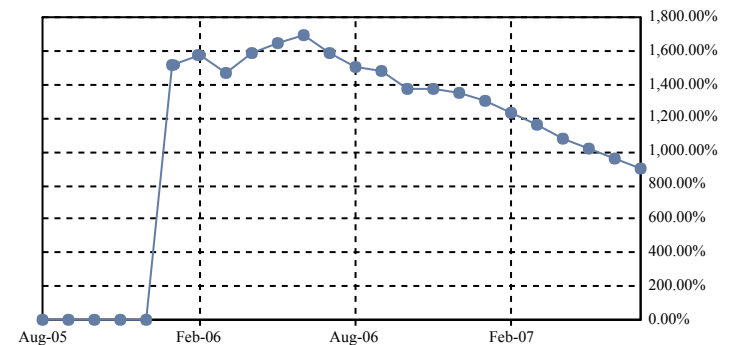
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



#### PREPAYMENT CALCULATION METHODOLOGY - Excluding Liquidated Balances

Single Monthly Mortality (SMM):  $(\text{Voluntary partial and full prepayments} + \text{Repurchases}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

Conditional Prepayment Rate (CPR):  $1 - (1 - \text{SMM})^{12}$

PSA Standard Prepayment Model:  $\text{CPR} / (0.20\% * \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month (AvgSMM<sub>n,m</sub>):  $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month (AvgCPR<sub>n,m</sub>):  $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month:  $\text{AvgCPR}_{n,m} / (0.20\% * \text{Avg WAS}_{n,m})$

Average WAS<sub>n,m</sub>:  $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

## Prepayment Detail Report

## Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution

Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date	
121222265	2	80,800.00	79,424.69	01-Jul-2007	10.875%	TX - 80.00%	Paid Off - 360	01-Jul-2005	
121477627	2	216,100.00	212,420.95	12-Jul-2007	7.875%	TX - 94.99%	Paid Off - 360	01-Aug-2005	
121730744	2	100,000.00	98,157.10	20-Jun-2007	6.950%	FL - 76.34%	Paid Off - 360	01-Oct-2005	
121730764	2	45,125.00	44,589.16	02-Jul-2007	9.500%	FL - 95.00%	Paid Off - 360	01-Oct-2005	
121730770	2	175,000.00	172,431.95	01-Jul-2007	7.100%	CA - 70.00%	Paid Off - 360	01-Sep-2005	
121740432	1	130,000.00	124,764.09	03-Jul-2007	7.525%	AR - 59.23%	Paid Off - 240	01-Oct-2005	
121740477	1	102,600.00	102,437.58	18-Jun-2007	8.250%	AZ - 90.00%	Paid Off - 360	01-Sep-2005	
121740526	1	114,480.00	112,163.43	28-Jun-2007	6.450%	GA - 80.00%	Paid Off - 360	01-Oct-2005	
121812741	2	382,500.00	374,255.55	03-Jul-2007	6.375%	GA - 85.00%	Paid Off - 360	01-Sep-2005	
121842686	2	315,000.00	314,983.65	29-Jun-2007	9.250%	NJ - 90.00%	Paid Off - 360	01-Oct-2005	
121849094	1	140,950.00	139,253.55	29-Jun-2007	8.875%	NJ - 58.24%	Paid Off - 360	01-Nov-2005	
121852737	2	156,000.00	152,638.34	05-Jul-2007	9.875%	MN - 80.00%	Paid Off - 360	01-Jul-2005	
121916746	1	96,500.00	95,064.64	29-Jun-2007	7.875%	SC - 79.75%	Paid Off - 360	01-Nov-2005	
121943007	2	78,750.00	78,106.08	27-Jun-2007	10.500%	MD - 75.00%	Paid Off - 360	01-Dec-2005	
122023495	2	330,000.00	326,893.61	26-Jun-2007	9.625%	NY - 67.35%	Paid Off - 360	01-Jan-2006	
122026694	2	250,000.00	250,000.00	05-Jul-2007	6.875%	MD - 70.42%	Paid Off - 360	01-Nov-2005	
122033784	1	272,000.00	266,157.35	18-Jun-2007	8.250%	OR - 80.00%	Paid Off - 360	01-Nov-2005	
122063436	1	135,000.00	132,886.42	21-Jun-2007	7.250%	MD - 71.58%	Paid Off - 360	01-Dec-2005	
122068121	1	250,200.00	246,041.51	26-Jun-2007	7.500%	MD - 90.00%	Paid Off - 360	01-Dec-2005	
122072021	2	196,000.00	193,593.20	13-Jul-2007	8.500%	FL - 68.77%	Paid Off - 360	01-Dec-2005	
122078468	1	57,200.00	56,231.63	02-Jul-2007	7.125%	PA - 80.00%	Paid Off - 360	01-Nov-2005	
122093351	1	124,000.00	122,149.50	25-Jun-2007	7.500%	MO - 80.00%	Paid Off - 360	01-Dec-2005	
122095607	1	75,200.00	73,808.39	26-Jun-2007	6.750%	AR - 80.00%	Paid Off - 360	01-Nov-2005	
122107187	1	150,950.00	149,187.10	02-Jul-2007	8.750%	GA - 95.00%	Paid Off - 360	01-Dec-2005	
122108082	1	192,000.00	188,921.49	02-Jul-2007	7.125%	IL - 81.70%	Paid Off - 360	01-Dec-2005	
122118404	1	117,200.00	115,440.96	03-Jul-2007	7.500%	NM - 74.18%	Paid Off - 360	01-Dec-2005	
122119128	2	68,750.00	68,191.59	09-Jul-2007	10.250%	SC - 73.14%	Paid Off - 360	01-Jan-2006	
122122691	1	179,500.00	177,274.33	05-Jul-2007	8.750%	PA - 100.00%	Paid Off - 360	01-Nov-2005	
122134300	1	180,000.00	177,477.52	01-Jul-2007	8.000%	MD - 78.26%	Paid Off - 360	01-Dec-2005	
122143641	1	FCL	315,000.00	309,004.46	06-Jul-2007	6.375%	CA - 66.60%	Paid Off - 360	01-Dec-2005
122148394	2	78,000.00	77,014.20	21-Jun-2007	7.750%	GA - 54.55%	Paid Off - 360	01-Feb-2006	
122180165	2	123,900.00	122,180.58	01-Jul-2007	7.875%	GA - 73.36%	Paid Off - 360	01-Dec-2005	
122210666	2	123,000.00	121,342.50	01-Jul-2007	7.875%	NJ - 78.59%	Paid Off - 360	01-Jan-2006	
122226718	1	200,000.00	196,523.75	19-Jun-2007	6.500%	NJ - 62.50%	Paid Off - 360	01-Jan-2006	
122241814	2	110,400.00	109,055.96	25-Jun-2007	8.250%	OK - 80.00%	Paid Off - 360	01-Jan-2006	
122245876	1	182,750.00	180,181.86	19-Jun-2007	7.625%	IL - 85.00%	Paid Off - 360	01-Jan-2006	
122321501	1	219,300.00	215,708.07	27-Jun-2007	9.000%	FL - 85.00%	Paid Off - 360	01-Feb-2006	
122330795	1	111,920.00	110,704.29	26-Jun-2007	8.875%	IL - 80.00%	Paid Off - 360	01-Feb-2006	
122357706	2	142,450.00	140,628.47	12-Jul-2007	8.000%	WA - 70.00%	Paid Off - 360	01-Jan-2006	
122362519	1	BK	226,500.00	224,429.14	27-Jun-2007	9.375%	MD - 73.07%	Paid Off - 360	01-Feb-2006

Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution

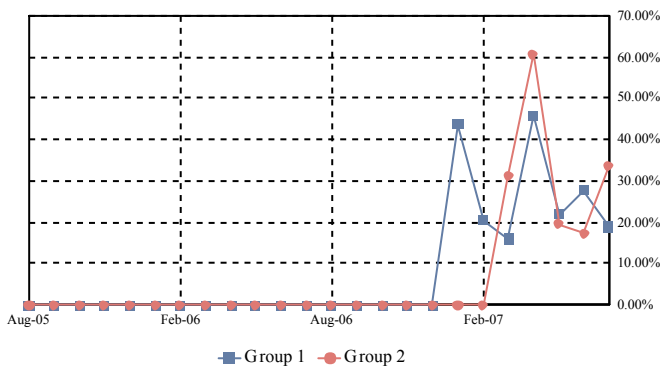
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
122366818 2	FCL	54,000.00	53,501.29	25-Jun-2007	9.625%	AR - 45.76%	Paid Off - 360	01-Jan-2006
122393003 1		90,000.00	88,463.11	19-Jun-2007	7.125%	MD - 72.29%	Paid Off - 360	01-Feb-2006
122438516 2		211,920.00	210,763.24	06-Jul-2007	8.000%	NJ - 80.00%	Paid Off - 360	01-Jan-2006
122493184 2		150,000.00	148,540.89	02-Jul-2007	10.375%	DE - 46.40%	Paid Off - 360	01-Jan-2006
TOTAL		7,050,945.00	6,952,987.17					

Realized Loss Report

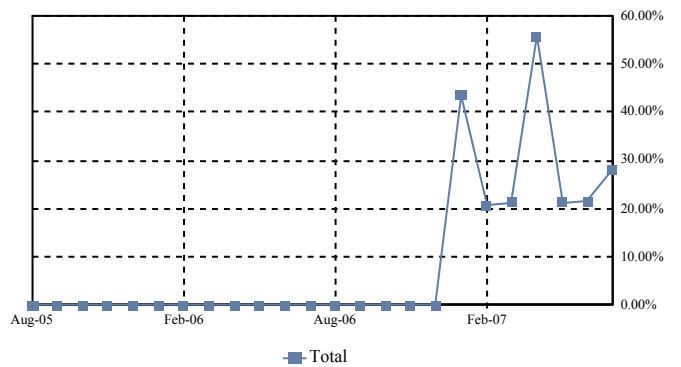
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<b><u>Current</u></b>			
Number of Loans Liquidated	11	8	19
Collateral Principal Realized Loss/(Gain) Amount	576,135.32	204,049.78	780,185.10
Collateral Interest Realized Loss/(Gain) Amount	1,630.96	4,163.41	5,794.37
Net Liquidation Proceeds	1,127,357.29	871,228.76	1,998,586.05
<b><u>Cumulative</u></b>			
Number of Loans Liquidated	28	34	62
Collateral Realized Loss/(Gain) Amount	1,780,453.18	1,189,028.79	2,969,481.97
Net Liquidation Proceeds	3,751,850.75	3,558,478.86	7,310,329.61
Class M-9 Writedown Amount			0.00
Class M-8 Writedown Amount			0.00
Class M-7 Writedown Amount			0.00
Class M-6 Writedown Amount			0.00
Class M-5 Writedown Amount			0.00
Class M-4 Writedown Amount			0.00
Class M-3 Writedown Amount			0.00
Class M-2 Writedown Amount			0.00
Class M-1 Writedown Amount			0.00

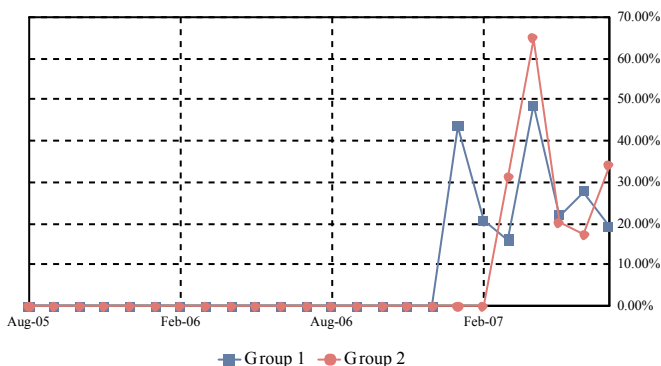
Collateral Principal Only Loss Severity Approximation by Groups



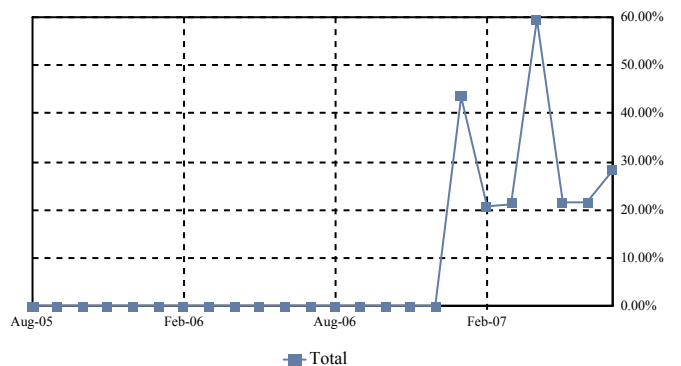
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



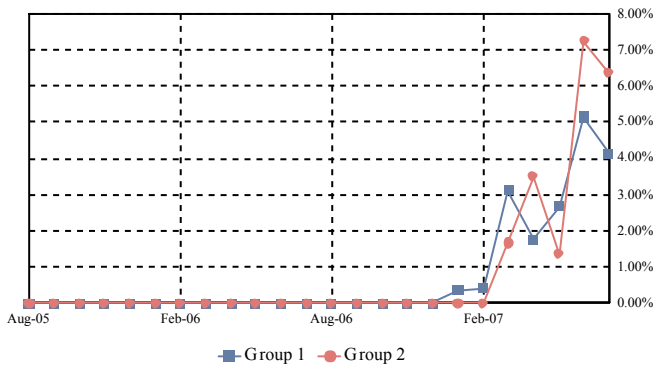
Collateral Principal & Interest Loss Severity Approximation



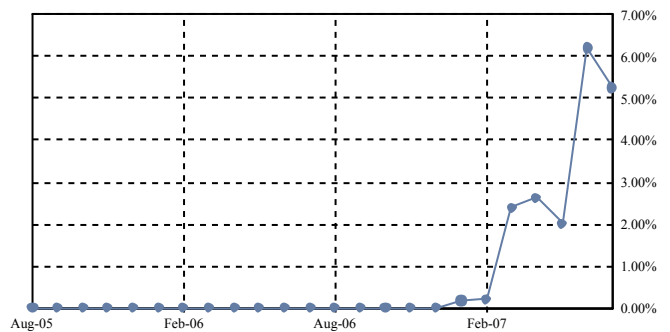
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.55%	0.35%	0.45%
3 Months Avg MDR	0.43%	0.34%	0.38%
12 Months Avg MDR	0.14%	0.12%	0.13%
Avg MDR Since Cut-off	0.09%	0.08%	0.08%
CDR	6.36%	4.13%	5.26%
3 Months Avg CDR	5.02%	3.99%	4.51%
12 Months Avg CDR	1.71%	1.48%	1.60%
Avg CDR Since Cut-off	1.08%	0.94%	1.01%
SDA	1,562.08%	1,018.76%	1,294.49%
3 Months Avg SDA Approximation	1,296.89%	1,033.56%	1,166.80%
12 Months Avg SDA Approximation	575.96%	500.84%	538.87%
Avg SDA Since Cut-off Approximation	477.51%	415.00%	446.61%
Principal Only Loss Severity Approx for Current Period	33.79%	18.90%	28.02%
3 Months Avg Loss Severity Approximation	24.40%	23.40%	23.97%
12 Months Avg Loss Severity Approximation	31.42%	24.64%	28.29%
Avg Loss Severity Approximation Since Cut-Off	31.42%	24.64%	28.29%
Principal & Interest Loss Severity Approx for Current Period	33.88%	19.29%	28.23%
3 Months Avg Loss Severity Approximation	24.44%	23.55%	24.05%
12 Months Avg Loss Severity Approximation	32.18%	25.05%	28.89%
Avg Loss Severity Approximation Since Cut-Off	32.18%	25.05%	28.89%

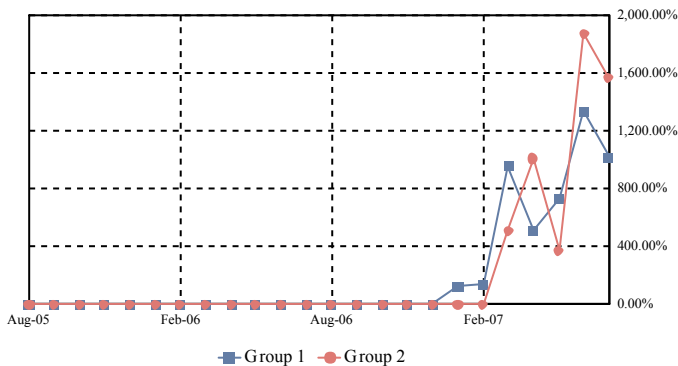
CDR by Groups



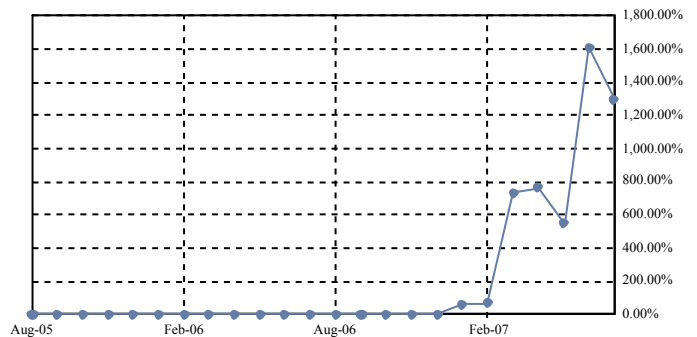
Total CDR



SDA by Groups

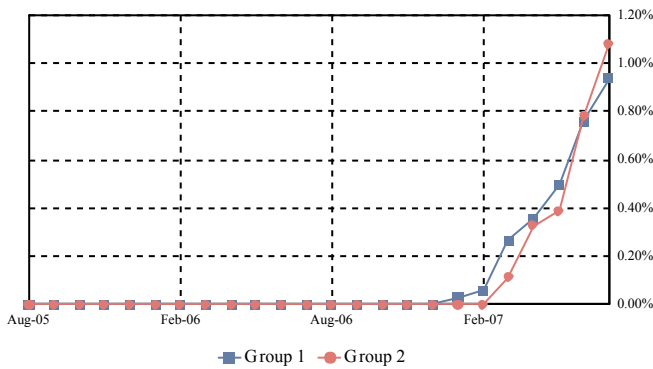


Total SDA

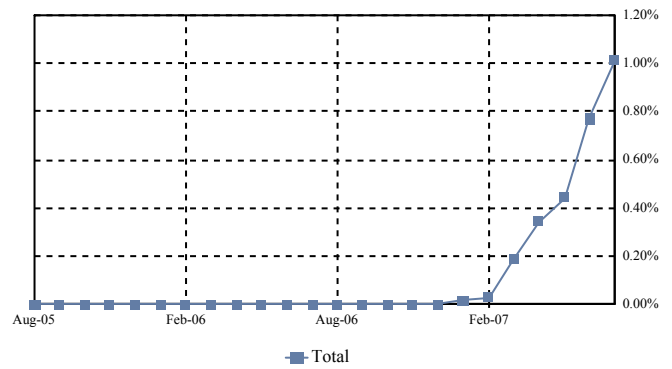




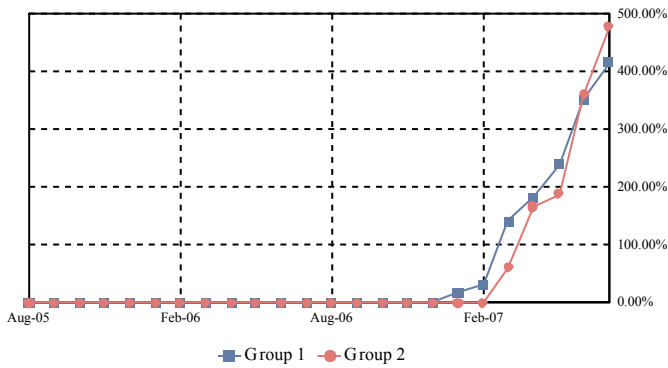
CDR Avg since Cut-Off by Groups



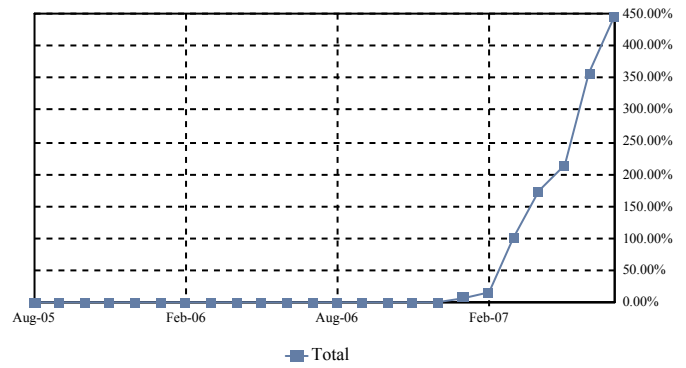
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR):  $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

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

SDA Standard Default Assumption:  $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month (AvgMDRn,m):  $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{1 / (\text{months in period } n, m)}$

Average CDR over period between the nth month and mth month (AvgCDRn,m):  $1 - ((1 - \text{AvgMDRn,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDRn,m} / \text{IF}(\text{Avg WASn,m} < 61, \text{MIN}(30, \text{Avg WASn,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WASn,m}) * 0.02\% - 0.0095\% * (\text{Avg WASn,m} - 60)))$

Average WASn,m:  $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n, m)$

Principal Only Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Principal & Interest Loss Severity Approximation for current period:

$\text{Sum}(\text{Principal \& Interest Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month:

$\text{Sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans for months in the period } n, m)$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

All Realized Losses in excess of Principal Balance are treated as Interest Realized Losses.

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)	
121730727	1	REO	9.750%	TX - 100.00%	360	50,429.34		19,741.94	19,741.94
122037982	1	REO	7.375%	FL - 80.00%	360	153,482.15		47,672.43	47,672.43
122145907	1	REO	7.750%	VA - 80.00%	360	256,303.17		18,340.44	18,340.44
122202234	1	REO	9.625%	TX - 100.00%	360	102,981.80		43,588.44	43,588.44
122221726	1	REO	12.500%	PA - 55.00%	360	114,918.19		0.00	0.00
122297007	1	REO	7.625%	VA - 80.00%	360	212,853.59		15,908.70	15,908.70
122323130	1	REO	9.125%	TN - 80.00%	360	75,223.01		19,169.34	19,169.34
122528961	1	REO	8.875%	GA - 80.00%	360	113,250.70		39,628.49	39,628.49
120976549	1		0.000%	MS - 100.00%	360	0.00	Revision	50.00	50.00
121731078	1		0.000%	FL - 95.00%	360	0.00	Revision	60.00	60.00
122087871	1		0.000%	PA - 90.00%	360	0.00	Revision	3,547.41	3,547.41
122116641	1		0.000%	GA - 80.00%	360	0.00	Revision	190.00	190.00
122234564	1		0.000%	TX - 100.00%	360	0.00	Revision	86.00	86.00
122279107	1		0.000%	TX - 90.00%	360	0.00	Revision	15.00	15.00
122286732	1		0.000%	VA - 80.00%	360	0.00	Revision	151.00	151.00
122391904	1		0.000%	TX - 80.00%	360	0.00	Revision	58.00	58.00
122463112	1		0.000%	GA - 100.00%	360	0.00	Revision	6.00	6.00
122093711	2	REO	8.125%	CO - 80.00%	360	145,600.00		65,340.85	65,340.85
122108630	2	REO	11.500%	MO - 70.00%	360	73,040.99		20,247.88	20,247.88
122239687	2	REO	7.500%	TX - 80.00%	360	251,472.00		132,250.42	132,250.42
122253571	2	REO	8.625%	IL - 80.00%	360	362,336.87		97,433.19	97,433.19
122277043	2	REO	8.625%	CO - 85.00%	360	79,783.04		15,554.01	15,554.01
122315064	2	REO	8.500%	TX - 80.00%	360	213,418.19		48,255.91	48,255.91
122315090	2	REO	7.000%	GA - 80.00%	360	173,270.44		127,345.86	127,345.86
122319507	2	REO	7.875%	TX - 80.00%	360	108,711.61		30,212.87	30,212.87
122493068	2	REO	8.125%	TX - 80.00%	360	112,767.24		32,013.01	32,013.01
122500268	2	REO	8.625%	TX - 80.00%	360	95,214.95		4,271.09	4,271.09
122556986	2	REO	9.000%	TX - 80.00%	360	89,508.24		3,210.23	3,210.23
121915663	2		0.000%	AL - 85.00%	360	0.00	Revision	707.96	707.96
121958124	2		0.000%	OK - 66.47%	360	0.00	Revision	67.00	67.00
122110319	2		0.000%	CO - 80.00%	360	0.00	Revision	121.00	121.00
122304254	2		0.000%	CA - 80.00%	360	0.00	Revision	133.00	133.00
122315584	2		0.000%	FL - 80.00%	360	0.00	Revision	512.00	512.00
122493121	2		0.000%	MO - 73.05%	360	0.00	Revision	90.00	90.00
TOTAL						2,784,565.52		785,979.47	785,979.47

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Stepdown Date has occurred			No
Does a Trigger Event Exist-Either a) or b)?			No
Does a Loss Trigger Event Exists			No
60+ days Delinqueny Bal.-3M Rolling Avg.			111,370,317.13
Ending Collateral Balance			609,649,069.62
Delinquency Percentage			18.2700%
Beginning Balance of Mezzanine and C Class			190,800,000.00
Beginning Collateral Balance			619,661,456.04
Credit Enhancement Percentage			31.1700%
Cumulative Loss Percentage			0.3299%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
<i>SPACE INTENTIONALLY LEFT BLANK</i>			

ADDITIONAL INFORMATION			
	Group 2	Group 1	Total
Cap Contract Payments			0.00

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS					NET WAC Shortfall CarryOver	NET WAC Shortfall Paid
A-I-1					\$0.00	\$0.00
A-I-2					\$0.00	\$0.00
A-II-1					\$0.00	\$0.00
A-II-2					\$0.00	\$0.00
A-II-3					\$0.00	\$0.00
A-II-4					\$0.00	\$0.00
M-1					\$0.00	\$0.00
M-2					\$0.00	\$0.00
M-3					\$0.00	\$0.00
M-4					\$0.00	\$0.00
M-5					\$0.00	\$0.00
M-6					\$0.00	\$0.00
M-7					\$0.00	\$3,664.99
M-8					\$0.00	\$7,643.14
M-9					\$0.00	\$6,725.96

## Other Related Information

## ADDITIONAL INFORMATION

	<b>Group 2</b>	<b>Group 1</b>	<b>Total</b>
Sched. Payments for 60+Day Delinquent Loans	453,535.61	403,836.35	857,371.96
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	411,611.60	378,485.61	790,097.21
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	399,939.85	368,604.51	768,544.35
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	355,806.99	343,892.66	699,699.65
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	361,416.34	325,139.72	686,556.06
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	376,886.09	354,987.82	731,873.92
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	342,789.13	337,433.23	680,222.36
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	311,291.21	292,847.98	604,139.19
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	275,949.68	261,097.05	537,046.73
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	239,424.45	257,629.12	497,053.58
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	325,245.54	362,445.72	687,691.26
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	306,298.31	310,954.25	617,252.56
Current Scheduled Payments			4,269,962.95
Current Scheduled Payments 1 Month Prior			4,353,112.85
Current Scheduled Payments 2 Month Prior			4,444,565.57
Current Scheduled Payments 3 Month Prior			4,523,660.63
Current Scheduled Payments 4 Month Prior			4,612,897.00
Current Scheduled Payments 5 Month Prior			4,732,978.48
Current Scheduled Payments 6 Month Prior			4,859,653.64
Current Scheduled Payments 7 Month Prior			5,018,613.57
Current Scheduled Payments 8 Month Prior			5,197,787.85
Current Scheduled Payments 9 Month Prior			5,297,801.27
Current Scheduled Payments 10 Month Prior			5,443,235.73
Current Scheduled Payments 11 Month Prior			5,566,884.09