

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: August 27, 2007

Record Date:	July 31, 2007
	August 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	186,454,357.62	948,586.54	7,974,393.96	8,922,980.50	0.00	0.00	178,479,963.66
A-I-2	AFC/FLT/STE	35,297,000.00	20,716,955.21	107,106.66	886,035.40	993,142.06	0.00	0.00	19,830,919.81
A-II-1	AFC/FLT/STE	163,500,000.00	18,950,756.79	94,153.68	7,744,657.13	7,838,810.81	0.00	0.00	11,206,099.66
A-II-2	AFC/FLT/STE	80,000,000.00	80,000,000.00	402,600.00	0.00	402,600.00	0.00	0.00	80,000,000.00
A-II-3	AFC/FLT/STE	86,500,000.00	86,500,000.00	441,654.58	0.00	441,654.58	0.00	0.00	86,500,000.00
A-II-4	AFC/FLT/STE	26,227,000.00	26,227,000.00	136,314.83	0.00	136,314.83	0.00	0.00	26,227,000.00
M-1	AFC/FLT/STE	34,200,000.00	34,200,000.00	180,576.00	0.00	180,576.00	0.00	0.00	34,200,000.00
M-2	AFC/FLT/STE	30,600,000.00	30,600,000.00	162,409.50	0.00	162,409.50	0.00	0.00	30,600,000.00
M-3	AFC/FLT/STE	19,800,000.00	19,800,000.00	105,270.00	0.00	105,270.00	0.00	0.00	19,800,000.00
M-4	EXE/WAC	15,300,000.00	15,300,000.00	83,308.50	0.00	83,308.50	0.00	0.00	15,300,000.00
M-5	FIX	15,300,000.00	15,300,000.00	84,150.00	0.00	84,150.00	0.00	0.00	15,300,000.00
M-6	FIX/EXE	13,050,000.00	13,050,000.00	73,210.50	0.00	73,210.50	0.00	0.00	13,050,000.00
M-7	FIX/EXE	13,950,000.00	13,950,000.00	86,760.23	0.00	86,760.23	0.00	0.00	13,950,000.00
M-8	WAC/EXE	11,250,000.00	11,250,000.00	65,935.67	0.00	65,935.67	0.00	0.00	11,250,000.00
M-9	NPR/EXE	9,900,000.00	9,900,000.00	58,023.39	0.00	58,023.39	0.00	0.00	9,900,000.00
C	WAC/EXE	27,450,000.00	27,450,000.00	0.00	0.00	0.00	201,834.38	0.00	27,248,165.62
P	NPR/EXE	0.00	0.00	126,925.18	0.00	126,925.18	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
Total		900,000,000.00	609,649,069.62	3,156,985.26	16,605,086.49	19,762,071.75	201,834.38	0.00	592,842,148.75

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	07/25/07	08/26/07	A-Act/360	456606JH6	317,676,000.00	586.932465	2.986019	25.102286	28.088305	561.830178
A-I-2	07/25/07	08/26/07	A-Act/360	456606JJ2	35,297,000.00	586.932465	3.034441	25.102286	28.136727	561.830178
A-II-1	07/25/07	08/26/07	A-Act/360	456606JK9	163,500,000.00	115.906769	0.575863	47.367934	47.943797	68.538836
A-II-2	07/25/07	08/26/07	A-Act/360	456606JL7	80,000,000.00	1,000.000000	5.032500	0.000000	5.032500	1,000.000000
A-II-3	07/25/07	08/26/07	A-Act/360	456606JM5	86,500,000.00	1,000.000000	5.105833	0.000000	5.105833	1,000.000000
A-II-4	07/25/07	08/26/07	A-Act/360	456606JN3	26,227,000.00	1,000.000000	5.197500	0.000000	5.197500	1,000.000000
M-1	07/25/07	08/26/07	A-Act/360	456606JP8	34,200,000.00	1,000.000000	5.280000	0.000000	5.280000	1,000.000000
M-2	07/25/07	08/26/07	A-Act/360	456606JQ6	30,600,000.00	1,000.000000	5.307500	0.000000	5.307500	1,000.000000
M-3	07/25/07	08/26/07	A-Act/360	456606JR4	19,800,000.00	1,000.000000	5.316667	0.000000	5.316667	1,000.000000
M-4	07/25/07	08/26/07	A-Act/360	456606JS2	15,300,000.00	1,000.000000	5.445000	0.000000	5.445000	1,000.000000
M-5	07/25/07	08/26/07	A-Act/360	456606JT0	15,300,000.00	1,000.000000	5.500000	0.000000	5.500000	1,000.000000
M-6	07/25/07	08/26/07	A-Act/360	456606JU7	13,050,000.00	1,000.000000	5.610000	0.000000	5.610000	1,000.000000
M-7	07/25/07	08/26/07	A-Act/360	456606JV5	13,950,000.00	1,000.000000	6.219371	0.000000	6.219371	1,000.000000
M-8	07/25/07	08/26/07	A-Act/360	456606JW3	11,250,000.00	1,000.000000	5.860948	0.000000	5.860948	1,000.000000
M-9	07/25/07	08/26/07	A-Act/360	456606JX1	9,900,000.00	1,000.000000	5.860948	0.000000	5.860948	1,000.000000
C	07/25/07	08/24/07	A-30/360	IN05S401C	27,450,000.00	1,000.000000	0.000000	0.000000	0.000000	992.647199
P	07/25/07	08/24/07	A-30/360	IN05S401P	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
R	07/25/07	08/24/07	A-30/360	IN05S401R	0.00	0.000000	0.000000	0.000000	0.000000	0.000000
RX	07/25/07	08/24/07	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	22,923,142.34	864,619.71	4,195,441.38	139,196,036.34	162,119,178.68	0.00	0.00	178,479,963.66
A-I-2	35,297,000.00	2,589,975.68	0.00	466,155.75	15,466,080.19	18,056,055.87	0.00	0.00	19,830,919.81
A-II-1	163,500,000.00	8,066,886.10	147,797,293.50	4,496,606.84	152,293,900.34	160,360,786.44	0.00	0.00	11,206,099.66
A-II-2	80,000,000.00	7,226,620.51	0.00	0.00	0.00	7,226,620.51	0.00	0.00	80,000,000.00
A-II-3	86,500,000.00	7,931,416.82	0.00	0.00	0.00	7,931,416.82	0.00	0.00	86,500,000.00
A-II-4	26,227,000.00	2,449,407.32	0.00	0.00	0.00	2,449,407.32	0.00	0.00	26,227,000.00
M-1	34,200,000.00	3,246,349.44	0.00	0.00	0.00	3,246,349.44	0.00	0.00	34,200,000.00
M-2	30,600,000.00	2,920,233.57	0.00	0.00	0.00	2,920,233.57	0.00	0.00	30,600,000.00
M-3	19,800,000.00	1,892,928.71	0.00	0.00	0.00	1,892,928.71	0.00	0.00	19,800,000.00
M-4	15,300,000.00	1,499,129.59	0.00	0.00	0.00	1,499,129.59	0.00	0.00	15,300,000.00
M-5	15,300,000.00	1,514,734.71	0.00	0.00	0.00	1,514,734.71	0.00	0.00	15,300,000.00
M-6	13,050,000.00	1,318,600.11	0.00	0.00	0.00	1,318,600.11	0.00	0.00	13,050,000.00
M-7	13,950,000.00	1,687,263.23	0.00	0.00	0.00	1,687,263.23	0.00	0.00	13,950,000.00
M-8	11,250,000.00	1,447,132.39	0.00	0.00	0.00	1,447,132.39	0.00	0.00	11,250,000.00
M-9	9,900,000.00	1,273,476.50	0.00	0.00	0.00	1,273,476.50	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	201,834.38	0.00	27,248,165.62
P	0.00	3,846,130.36	0.00	0.00	0.00	3,846,130.36	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
Total	900,000,000.00	94,021,281.54	148,661,913.21	9,158,203.97	306,956,016.87	400,977,298.41	201,834.38	0.00	592,842,148.75

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%	186,454,357.62	948,586.54	0.00	0.00	0.00	948,586.54	948,586.54	0.00
A-I-2	5.64000%	20,716,955.21	107,106.66	0.00	0.00	0.00	107,106.66	107,106.66	0.00
A-II-1	5.42000%	18,950,756.79	94,153.68	0.00	0.00	0.00	94,153.68	94,153.68	0.00
A-II-2	5.49000%	80,000,000.00	402,600.00	0.00	0.00	0.00	402,600.00	402,600.00	0.00
A-II-3	5.57000%	86,500,000.00	441,654.58	0.00	0.00	0.00	441,654.58	441,654.58	0.00
A-II-4	5.67000%	26,227,000.00	136,314.83	0.00	0.00	0.00	136,314.83	136,314.83	0.00
M-1	5.76000%	34,200,000.00	180,576.00	0.00	0.00	0.00	180,576.00	180,576.00	0.00
M-2	5.79000%	30,600,000.00	162,409.50	0.00	0.00	0.00	162,409.50	162,409.50	0.00
M-3	5.80000%	19,800,000.00	105,270.00	0.00	0.00	0.00	105,270.00	105,270.00	0.00
M-4	5.94000%	15,300,000.00	83,308.50	0.00	0.00	0.00	83,308.50	83,308.50	0.00
M-5	6.00000%	15,300,000.00	84,150.00	0.00	0.00	0.00	84,150.00	84,150.00	0.00
M-6	6.12000%	13,050,000.00	73,210.50	0.00	0.00	0.00	73,210.50	73,210.50	0.00
M-7	6.39376%	13,950,000.00	81,760.23	0.00	0.00	0.00	81,760.23	86,760.23	0.00
M-8	6.39376%	11,250,000.00	65,935.67	0.00	0.00	0.00	65,935.67	65,935.67	0.00
M-9	6.39376%	9,900,000.00	58,023.39	0.00	0.00	0.00	58,023.39	58,023.39	0.00
C	0.00000%	27,450,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	126,925.18	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
Total		609,649,069.62	3,025,060.08	0.00	0.00	0.00	3,025,060.08	3,156,985.26	0.00

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	7,305,592.70	8,358,108.95	15,663,701.65
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	7,305,592.70	8,358,108.95	15,663,701.65
Interest Collections	1,806,224.43	1,792,571.89	3,598,796.32
Interest Withdrawals	0.00	0.00	0.00
Interest Other Accounts	60,435.98	66,489.20	520,333.77
Interest Fees	(12,018.05)	(13,391.36)	(25,409.41)
TOTAL NET INTEREST	1,854,350.29	1,845,611.21	4,093,370.10
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	9,159,942.99	10,203,720.16	19,757,071.75

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	167,454.81	233,894.22	401,349.03
Prepayments In Full	6,095,616.41	6,350,066.84	12,445,683.25
Curtailments	(48,991.73)	4,944.21	(44,047.52)
Liquidations	1,648,126.42	2,355,809.69	4,003,936.11
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	(556,613.21)	(586,606.01)	(1,143,219.22)
Delinquent Principal	(155,878.13)	(216,019.81)	(371,897.94)
Advanced Principal	155,878.13	216,019.81	371,897.94
TOTAL PRINCIPAL COLLECTED	7,305,592.70	8,358,108.95	15,663,701.65

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

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	1,912,896.11	1,891,611.68	3,804,507.79
Liquidation Interest	10,201.14	14,476.56	24,677.70
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	(3,971.38)	(5,449.90)	(9,421.28)
Compensating Interest	3,971.38	5,449.89	9,421.27
Delinquent Interest	(1,763,455.82)	(1,723,696.90)	(3,487,152.72)
Interest Advanced	1,646,583.00	1,610,180.54	3,256,763.54
Interest Realized Loss	292.06	58.52	350.58
TOTAL INTEREST COLLECTED	1,806,224.43	1,792,571.89	3,598,796.32

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
TOTAL INTEREST WITHDRAWALS	0.00	0.00	0.00

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	60,435.98	66,489.20	126,925.18
Net Swap Receipt			393,408.59
Net Swap Payment			0.00
a) Swap Payment			-1,835,271.97
b) Swap Receipt			2,228,680.56
TOTAL INTEREST OTHER ACCOUNTS	60,435.98	66,489.20	520,333.77

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	11,122.09	12,509.18	23,631.27
Current Trustee Fees	895.96	882.18	1,778.14
TOTAL INTEREST OTHER FEES	12,018.05	13,391.36	25,409.41

Credit Enhancement Report

ACCOUNTS	
RESERVE	
Beginning Balance	5,000.00
Deposit	39,495.46
Amount Withdrawn	44,495.46
Ending Balance	0.00
Releases	0.00

INSURANCE
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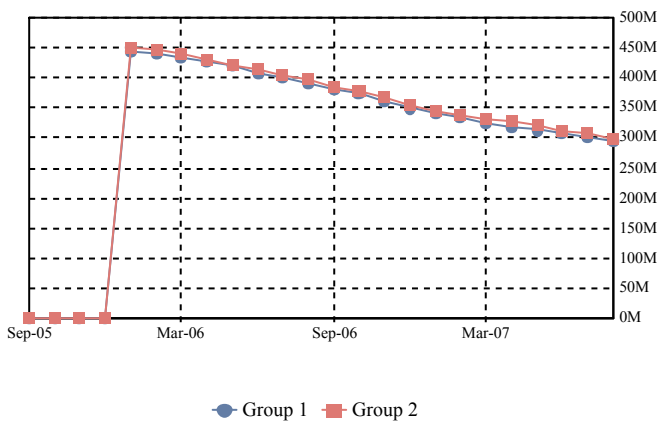
STRUCTURAL FEATURES			
	Group 2	Group 1	Total
Overcollateralized Amount			27,248,165.62
Overcollateralization Target Amount			27,450,000.00
Overcollateralization Release Amount			0.00
Overcollateralization Deficiency Amount			201,834.38
Overcollateralization Increase Amount			0.00

Collateral Report

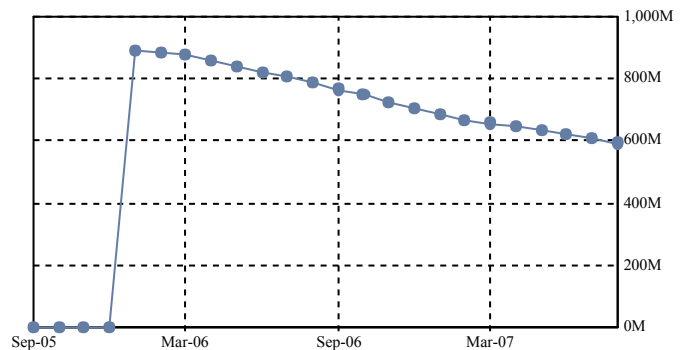
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	2,092	2,529	4,621
Prior	1,470	1,785	3,255
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(25)	(35)	(60)
Repurchases	0	0	0
Liquidations	(8)	(11)	(19)
Current	1,437	1,739	3,176
<u>Principal Balance:</u>			
Original	452,063,656.40	447,935,028.82	899,998,685.22
Prior	307,187,772.51	302,461,297.11	609,649,069.62
Prefunding	0.00	0.00	0.00
Scheduled Principal	(167,454.81)	(233,894.22)	(401,349.03)
Partial Prepayments	48,991.73	(4,944.21)	44,047.52
Full Voluntary Prepayments	(6,095,616.41)	(6,350,066.84)	(12,445,683.25)
Repurchases	0.00	0.00	0.00
Liquidations	(1,648,126.42)	(2,355,809.69)	(4,003,936.11)
Current	299,325,566.60	293,516,582.15	592,842,148.75

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



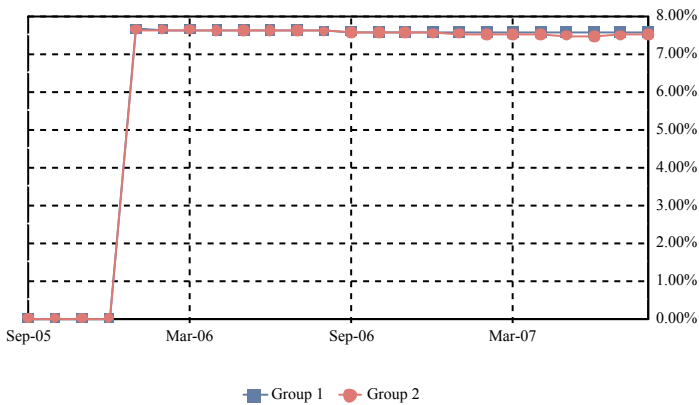
Total Current Principal Balance



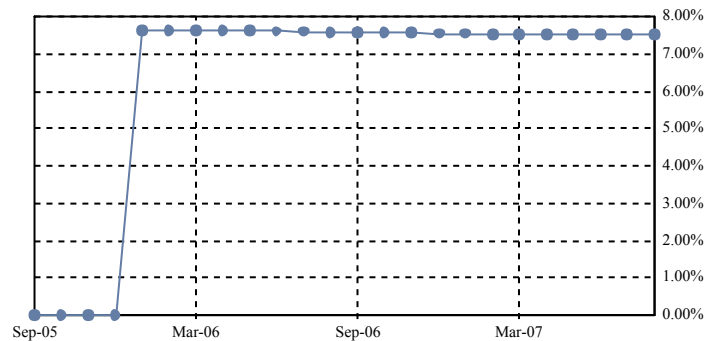
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	7.63452%	7.63838%	7.63644%
Weighted Average Coupon Prior	7.48630%	7.55287%	7.51931%
Weighted Average Coupon Current	7.51240%	7.56231%	7.53716%
Weighted Average Months to Maturity Original	357	357	357
Weighted Average Months to Maturity Prior	338	338	338
Weighted Average Months to Maturity Current	337	337	337
Weighted Avg Remaining Amortization Term Original	363	362	363
Weighted Avg Remaining Amortization Term Prior	344	344	344
Weighted Avg Remaining Amortization Term Current	343	343	343
Weighted Average Seasoning Original	2.42	2.42	2.42
Weighted Average Seasoning Prior	20.35	20.29	20.32
Weighted Average Seasoning Current	21.34	21.28	21.31

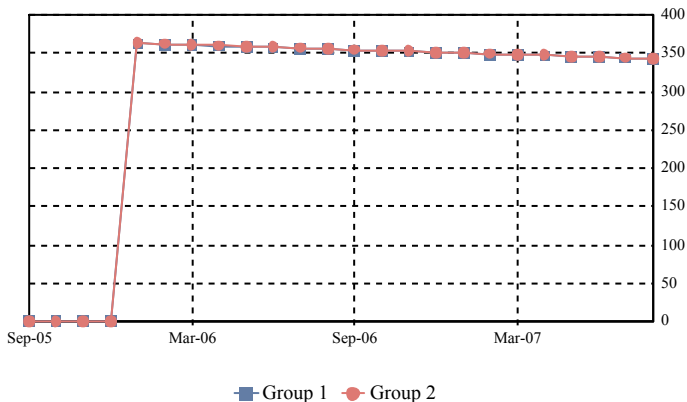
Weighted Average Coupon by Groups



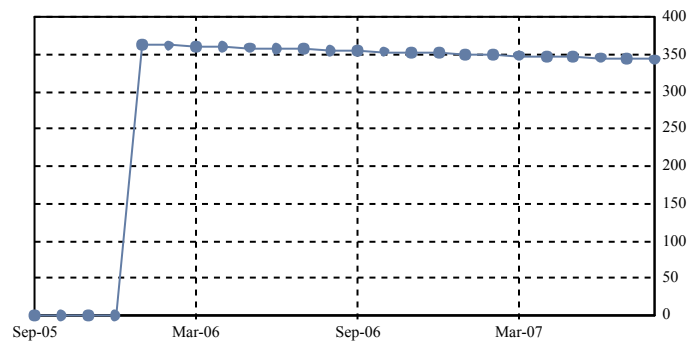
Total Weighted Average Coupon



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	5.52951%	5.49769%	5.51374%
Weighted Average Margin Current	5.52780%	5.49612%	5.51207%
Weighted Average Max Rate Original	13.75446%	13.70553%	13.73029%
Weighted Average Max Rate Prior	13.61840%	13.62274%	13.62055%
Weighted Average Max Rate Current	13.60976%	13.61650%	13.61310%
Weighted Average Min Rate Original	5.70190%	5.67042%	5.68635%
Weighted Average Min Rate Prior	5.62593%	5.59800%	5.61209%
Weighted Average Min Rate Current	5.62484%	5.59532%	5.61019%
Weighted Average Cap Up Original	1.03789%	1.02706%	1.03254%
Weighted Average Cap Up Prior	1.03550%	1.02277%	1.02919%
Weighted Average Cap Up Current	1.03578%	1.02311%	1.02949%
Weighted Average Cap Down Original	1.03789%	1.02706%	1.03254%
Weighted Average Cap Down Prior	1.03550%	1.02277%	1.02919%
Weighted Average Cap Down Current	1.03578%	1.02311%	1.02949%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	11,122.09	12,509.18	23,631.27
Delinquent Servicing Fees	116,872.81	113,516.36	230,389.17
TOTAL SERVICING FEES	127,994.91	126,025.55	254,020.46
Compensating Interest	(3,971.38)	(5,449.89)	(9,421.27)
Delinquent Servicing Fees	(116,872.81)	(113,516.36)	(230,389.17)
COLLECTED SERVICING FEES	7,150.71	7,059.30	14,210.01
Aggregate Advances with respect to this Distribution	1,802,461.13	1,826,200.36	3,628,661.49

ADDITIONAL COLLATERAL INFORMATION

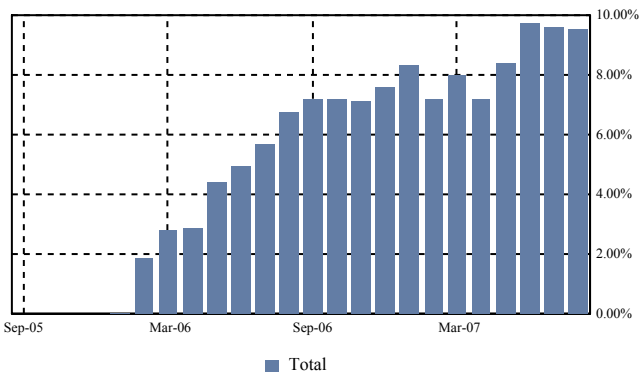
	Group 2	Group 1	Total
Net Prepayment Interest Shortfall	0.00	0.00	0.00
Libor For Current Period			5.3200%
Total Net Monthly Excess Cashflow		941,384.84	941,384.84

Delinquency Report

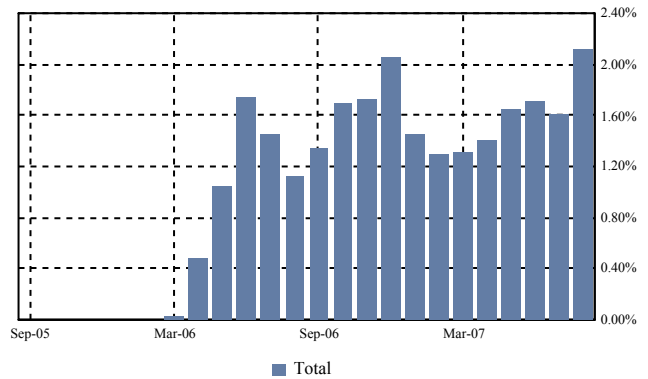
TOTAL

		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		36,668,160.65	19,672,508.73	12,588,578.93	68,929,248.31
	% Balance		6.19%	3.32%	2.12%	11.63%
	# Loans		200	100	73	373
	% # Loans		6.30%	3.15%	2.30%	11.74%
FORECLOSURE	Balance	91,683.89	0.00	673,020.83	51,220,429.72	51,985,134.44
	% Balance	0.02%	0.00%	0.11%	8.64%	8.77%
	# Loans	1	0	2	266	269
	% # Loans	0.03%	0.00%	0.06%	8.38%	8.47%
BANKRUPTCY	Balance	922,856.81	385,208.42	485,794.23	9,623,644.97	11,417,504.43
	% Balance	0.16%	0.06%	0.08%	1.62%	1.93%
	# Loans	8	1	2	58	69
	% # Loans	0.25%	0.03%	0.06%	1.83%	2.17%
REO	Balance	0.00	0.00	0.00	27,418,560.11	27,418,560.11
	% Balance	0.00%	0.00%	0.00%	4.62%	4.62%
	# Loans	0	0	0	150	150
	% # Loans	0.00%	0.00%	0.00%	4.72%	4.72%
TOTAL	Balance	1,014,540.70	37,053,369.07	20,831,323.79	100,851,213.73	159,750,447.29
	% Balance	0.17%	6.25%	3.51%	17.01%	26.95%
	# Loans	9	201	104	547	861
	% # Loans	0.28%	6.33%	3.27%	17.22%	27.11%

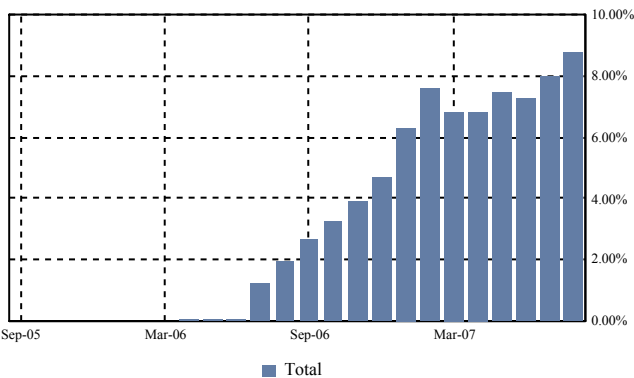
1 or 2 Payments Delinquent



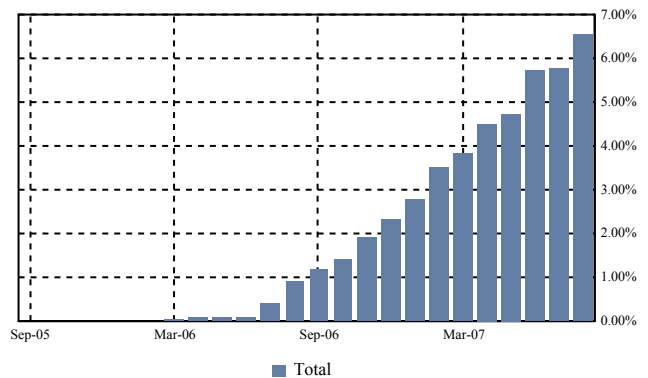
3 or More Payments Delinquent



Total Foreclosure



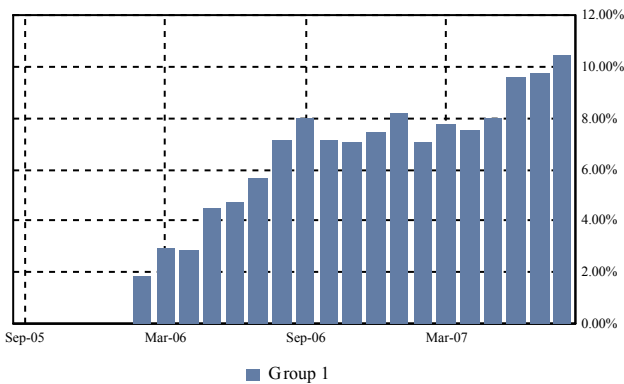
Total Bankruptcy and REO



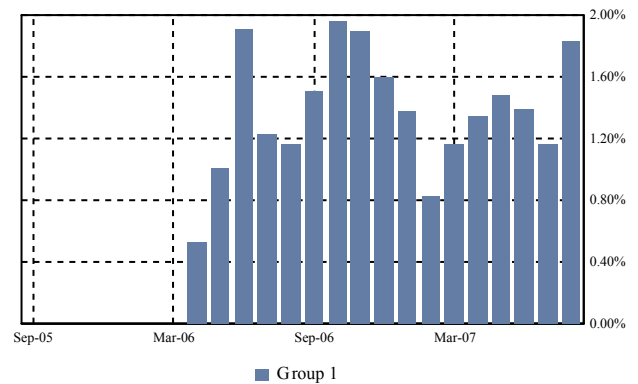
GROUP 1

		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		21,689,926.01	9,014,620.35	5,382,850.25	36,087,396.61
	% Balance		7.39%	3.07%	1.83%	12.29%
	# Loans		117	49	35	201
	% # Loans		6.73%	2.82%	2.01%	11.56%
FORECLOSURE	Balance	0.00	0.00	0.00	24,648,988.00	24,648,988.00
	% Balance	0.00%	0.00%	0.00%	8.40%	8.40%
	# Loans	0	0	0	138	138
	% # Loans	0.00%	0.00%	0.00%	7.94%	7.94%
BANKRUPTCY	Balance	59,270.43	0.00	203,720.70	3,889,602.07	4,152,593.20
	% Balance	0.02%	0.00%	0.07%	1.33%	1.41%
	# Loans	1	0	1	28	30
	% # Loans	0.06%	0.00%	0.06%	1.61%	1.73%
REO	Balance	0.00	0.00	0.00	12,019,347.48	12,019,347.48
	% Balance	0.00%	0.00%	0.00%	4.09%	4.09%
	# Loans	0	0	0	76	76
	% # Loans	0.00%	0.00%	0.00%	4.37%	4.37%
TOTAL	Balance	59,270.43	21,689,926.01	9,218,341.05	45,940,787.80	76,908,325.29
	% Balance	0.02%	7.39%	3.14%	15.65%	26.20%
	# Loans	1	117	50	277	445
	% # Loans	0.06%	6.73%	2.88%	15.93%	25.59%

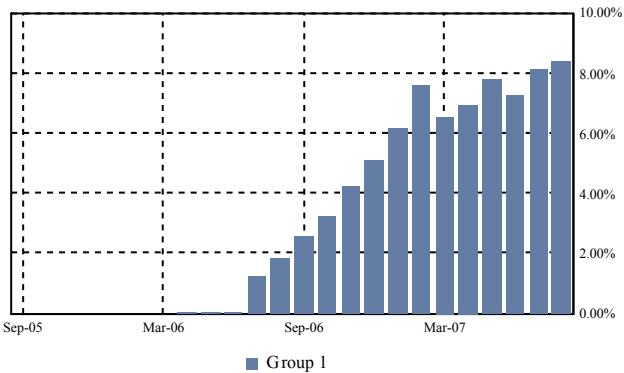
1 or 2 Payments Delinquent



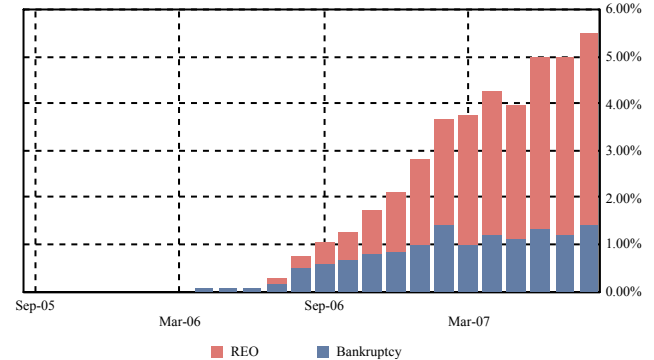
3 or More Payments Delinquent



Total Foreclosure



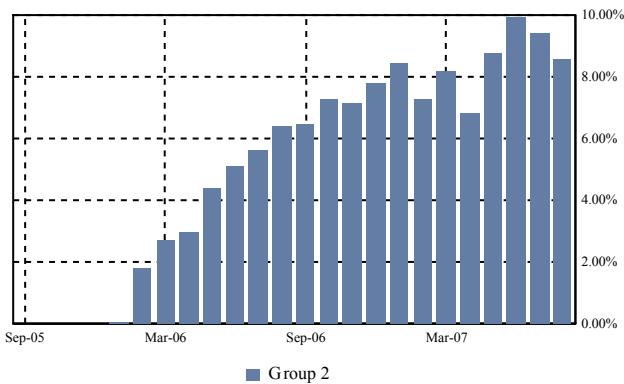
Total Bankruptcy and REO



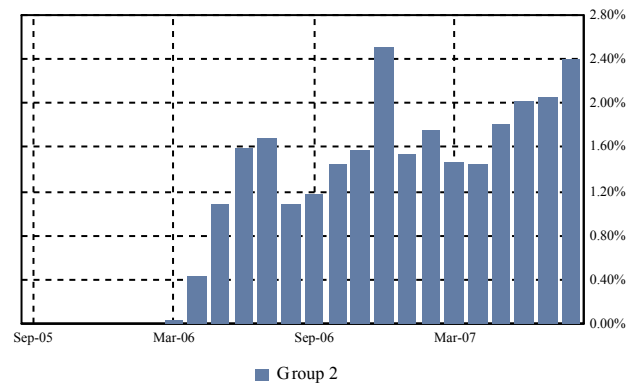
GROUP 2

		< 1 PAYMENT	1 PAYMENT	2 PAYMENTS	3+ PAYMENTS	TOTAL
DELINQUENT	Balance		14,978,234.64	10,657,888.38	7,205,728.68	32,841,851.70
	% Balance		5.00%	3.56%	2.41%	10.97%
	# Loans		83	51	38	172
	% # Loans		5.78%	3.55%	2.64%	11.97%
FORECLOSURE	Balance	91,683.89	0.00	673,020.83	26,571,441.72	27,336,146.44
	% Balance	0.03%	0.00%	0.22%	8.88%	9.13%
	# Loans	1	0	2	128	131
	% # Loans	0.07%	0.00%	0.14%	8.91%	9.12%
BANKRUPTCY	Balance	863,586.38	385,208.42	282,073.53	5,734,042.90	7,264,911.23
	% Balance	0.29%	0.13%	0.09%	1.92%	2.43%
	# Loans	7	1	1	30	39
	% # Loans	0.49%	0.07%	0.07%	2.09%	2.71%
REO	Balance	0.00	0.00	0.00	15,399,212.63	15,399,212.63
	% Balance	0.00%	0.00%	0.00%	5.14%	5.14%
	# Loans	0	0	0	74	74
	% # Loans	0.00%	0.00%	0.00%	5.15%	5.15%
TOTAL	Balance	955,270.27	15,363,443.06	11,612,982.74	54,910,425.93	82,842,122.00
	% Balance	0.32%	5.13%	3.88%	18.34%	27.68%
	# Loans	8	84	54	270	416
	% # Loans	0.56%	5.85%	3.76%	18.79%	28.95%

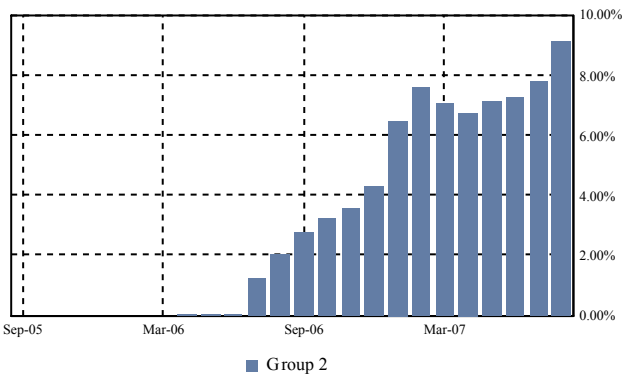
1 or 2 Payments Delinquent



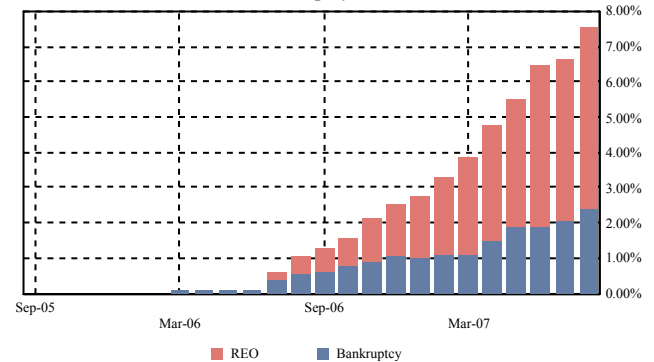
3 or More Payments Delinquent



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
Became REO Property this Period:							
121647462 2	247,000.00	242,804.75	01-Oct-2006	8.125%	FL - 100.00%	360	01-Sep-2005
121733293 2	420,800.00	420,800.00	01-Nov-2006	6.400%	CA - 80.00%	360	01-Oct-2005
121733333 1	121,200.00	120,073.90	01-Nov-2006	7.025%	GA - 80.00%	360	01-Oct-2005
121759826 2	304,200.00	304,036.39	01-May-2006	11.100%	CA - 90.00%	360	01-Aug-2005
121956009 2	220,000.00	220,000.00	01-Feb-2007	7.250%	VA - 80.00%	360	01-Nov-2005
121987223 1	102,400.00	100,928.71	01-Jul-2006	8.500%	FL - 80.00%	360	01-Nov-2005
122004247 1	273,000.00	268,446.39	01-Jun-2006	7.750%	IL - 88.07%	360	01-Nov-2005
122046293 2	324,000.00	319,798.68	01-Jul-2006	8.500%	MA - 90.00%	360	01-Jan-2006
122052921 2	140,800.00	140,800.00	01-Jul-2006	7.625%	CO - 80.00%	360	01-Dec-2005
122100794 1	68,800.00	67,905.25	01-Jul-2006	8.750%	MI - 78.18%	360	01-Dec-2005
122107677 1	204,000.00	203,900.00	01-Nov-2006	6.750%	OR - 80.00%	360	01-Jan-2006
122121090 1	204,800.00	211,591.04	01-Feb-2007	7.625%	VA - 80.00%	360	01-Dec-2005
122125042 1	162,800.00	160,734.76	01-Feb-2007	8.875%	GA - 100.00%	360	01-Dec-2005
122126348 1	263,920.00	259,091.31	01-Sep-2006	7.250%	VA - 80.00%	360	01-Nov-2005
122152588 1	275,000.00	269,619.42	01-Dec-2006	6.900%	CA - 84.88%	360	01-Nov-2005
122159669 2	147,040.00	147,025.00	01-Jan-2007	8.500%	GA - 80.00%	360	01-Jan-2006
122219855 2	209,920.00	208,500.09	01-Dec-2006	7.750%	MA - 80.00%	360	01-Jan-2006
122220697 2	395,920.00	395,920.00	01-Dec-2006	6.375%	GA - 80.00%	360	01-Dec-2005
122264767 2	96,000.00	94,785.54	01-Jul-2006	8.625%	MI - 80.00%	360	01-Jan-2006
122269659 1	251,000.00	246,417.82	01-Jun-2006	7.000%	RI - 89.64%	360	01-Dec-2005
122279758 2	96,000.00	95,378.80	01-Aug-2006	11.875%	GA - 75.00%	360	01-Jan-2006
122296476 2	148,000.00	146,847.54	01-Oct-2006	7.125%	CO - 80.00%	360	01-Jan-2006
122309459 1	124,990.00	123,594.64	01-Feb-2007	9.250%	TX - 100.00%	360	01-Jan-2006
122316671 2	188,800.00	186,741.78	01-Nov-2006	9.375%	WA - 80.00%	360	01-Jan-2006
122378905 1	154,400.00	152,470.86	01-Jun-2006	8.875%	MI - 80.00%	360	01-Jan-2006
122504209 1	102,400.00	100,637.38	01-Jan-2007	6.750%	GA - 80.00%	360	01-Feb-2006
122507598 2	60,070.00	61,453.28	01-Feb-2007	8.000%	GA - 80.00%	360	01-Feb-2006
TOTAL	5,307,260.00	5,270,303.33					
Became REO Property in a Prior Period:							
121077068 1	18,000.00	17,802.98	01-Nov-2006	10.875%	AL - 75.00%	360	01-Jul-2005
121639996 2	165,000.00	162,580.59	01-Dec-2006	8.875%	GA - 75.00%	360	01-Sep-2005
121647470 1	204,000.00	200,167.38	01-Jun-2006	7.375%	NH - 80.00%	360	01-Oct-2005
121668373 1	172,000.00	169,708.89	01-Jan-2006	9.125%	TX - 99.97%	360	01-Oct-2005
121685181 2	45,000.00	44,287.20	01-Dec-2005	8.000%	PA - 60.00%	360	01-Nov-2005
121688437 2	110,500.00	108,781.33	01-Aug-2006	8.375%	TX - 85.00%	360	01-Oct-2005
121712038 1	77,600.00	76,457.30	01-Aug-2006	8.375%	TX - 80.00%	360	01-Nov-2005
121730774 1	82,800.00	81,196.16	01-Nov-2006	7.200%	TX - 80.00%	360	01-Oct-2005
121730861 1	54,000.00	52,925.92	01-Apr-2006	7.900%	MI - 90.00%	360	01-Sep-2005
121732998 1	112,800.00	110,192.00	01-Jan-2006	6.250%	FL - 80.00%	360	01-Oct-2005
121733391 1	91,920.00	90,049.42	01-Oct-2006	6.950%	TX - 80.00%	360	01-Oct-2005
121733398 2	110,200.00	108,657.26	01-Feb-2006	8.875%	TX - 95.00%	360	01-Oct-2005
121733443 1	111,200.00	108,508.83	01-May-2006	6.000%	WA - 80.00%	360	01-Oct-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
121740581 2	153,000.00	150,382.59	01-Feb-2006	7.850%	IL - 78.06%	360	01-Oct-2005
121759854 2	396,000.00	396,000.00	01-Apr-2006	10.700%	CA - 90.00%	360	01-Aug-2005
121767691 2	43,560.00	44,457.98	01-Oct-2006	8.000%	AR - 80.00%	360	01-Nov-2005
121774205 1	64,000.00	63,229.72	01-Apr-2006	8.875%	NE - 87.08%	360	01-Jan-2006
121780862 2	80,550.00	79,586.33	01-Sep-2006	9.625%	AL - 90.00%	360	01-Nov-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	148,870.05	01-May-2006	7.625%	AL - 80.00%	360	01-Oct-2005
121881771 1	268,000.00	263,961.01	01-Nov-2005	8.000%	MA - 80.00%	360	01-Dec-2005
121883847 2	146,280.00	143,861.84	01-Jun-2006	7.250%	NY - 80.00%	360	01-Jan-2006
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	162,612.17	01-Nov-2005	9.375%	MI - 65.02%	360	01-Dec-2005
121942313 1	117,000.00	115,399.98	01-May-2006	8.750%	MO - 90.00%	360	01-Nov-2005
121946569 1	68,400.00	67,118.61	01-Dec-2006	7.125%	AL - 80.00%	360	01-Nov-2005
121948268 1	300,000.00	297,721.97	01-Dec-2005	11.375%	MD - 65.93%	360	01-Dec-2005
121961072 1	180,000.00	177,476.86	01-Mar-2006	8.625%	GA - 100.00%	360	01-Nov-2005
121972102 2	25,750.00	25,489.86	01-Mar-2006	10.000%	KS - 69.60%	360	01-Dec-2005
121978969 1	103,600.00	102,525.80	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	122,082.61	01-Jul-2006	8.125%	GA - 80.00%	360	01-Nov-2005
121999428 1	260,000.00	255,571.81	01-May-2006	7.625%	VA - 92.86%	360	01-Nov-2005
121999447 1	152,400.00	150,296.21	01-Aug-2006	8.875%	GA - 100.00%	360	01-Nov-2005
122005696 2	410,800.00	402,261.74	01-Dec-2006	6.625%	VA - 80.00%	360	01-Nov-2005
122008019 1	103,600.00	101,708.56	01-Sep-2006	7.000%	TX - 80.00%	360	01-Dec-2005
122014931 2	468,000.00	460,763.77	01-Mar-2006	8.125%	FL - 90.00%	360	01-Nov-2005
122015418 2	100,300.00	99,233.58	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
122026492 1	184,000.00	182,448.17	01-Oct-2006	10.875%	MA - 60.33%	360	01-Dec-2005
122027920 2	93,500.00	92,711.51	01-Jul-2006	10.875%	TX - 85.00%	360	01-Dec-2005
122054067 1	88,400.00	87,410.72	01-Mar-2006	9.500%	TX - 85.00%	360	01-Dec-2005
122074728 1	232,000.00	227,578.71	01-Jun-2006	7.125%	VA - 80.00%	360	01-Dec-2005
122085258 1	142,800.00	140,193.12	01-Apr-2006	7.000%	CO - 80.00%	360	01-Dec-2005
122086449 2	332,500.00	327,858.52	01-Dec-2005	8.125%	TX - 100.00%	360	01-Jan-2006
122105397 2	150,000.00	149,079.88	01-Jan-2006	12.125%	PA - 72.82%	360	01-Jan-2006
122108628 2	70,200.00	69,287.15	01-Jan-2006	8.750%	GA - 90.00%	360	01-Dec-2005
122108789 1	32,250.00	31,739.06	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	88,700.37	01-Apr-2006	8.250%	TX - 80.00%	360	01-Dec-2005
122117806 1	118,800.00	116,631.21	01-Oct-2006	7.000%	TX - 80.00%	360	01-Dec-2005
122118753 2	131,200.00	130,453.38	01-Jan-2006	8.250%	GA - 80.00%	360	01-Jan-2006
122119986 2	456,000.00	449,293.03	01-Sep-2006	8.125%	CA - 80.00%	360	01-Dec-2005
122123203 2	708,000.00	695,377.00	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
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	276,173.84	01-Feb-2006	8.500%	MI - 100.00%	360	01-Dec-2005
122176142 2	99,120.00	98,326.86	01-Apr-2006	10.875%	MI - 84.00%	360	01-Jan-2006
122177738 1	59,280.00	58,272.28	01-May-2006	7.375%	IA - 80.00%	360	01-Dec-2005
122180229 1	175,120.00	171,534.60	01-Jan-2007	7.250%	GA - 80.00%	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
122184884 1	130,500.00	128,716.78	01-Jun-2006	8.500%	GA - 90.00%	360	01-Dec-2005
122193369 1	107,600.00	106,128.85	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
122201802 2	197,600.00	195,280.44	01-Dec-2005	9.000%	GA - 80.00%	360	01-Jan-2006
122201962 2	92,160.00	90,904.57	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	67,954.24	01-Nov-2006	8.750%	TX - 90.00%	360	01-Dec-2005
122206412 1	236,000.00	234,032.73	01-Jun-2006	6.875%	OH - 80.00%	360	01-Jan-2006
122208647 1	58,500.00	57,877.69	01-May-2006	9.750%	OH - 100.00%	360	01-Dec-2005
122209504 1	103,500.00	102,254.32	01-Dec-2005	8.875%	MI - 90.00%	360	01-Jan-2006
122213637 2	192,100.00	190,305.45	01-Jan-2006	10.125%	TX - 85.00%	360	01-Jan-2006
122214211 1	108,000.00	106,524.15	01-Feb-2006	8.500%	MI - 78.26%	360	01-Dec-2005
122221940 1	235,300.00	232,044.22	01-Jun-2006	8.875%	GA - 100.00%	360	01-Dec-2005
122226044 1	315,000.00	311,302.22	01-Mar-2006	9.000%	GA - 100.00%	360	01-Jan-2006
122229242 2	88,200.00	87,456.13	01-Feb-2006	10.875%	CT - 90.00%	360	01-Dec-2005
122229421 1	116,000.00	114,164.95	01-Nov-2006	7.750%	TX - 80.00%	360	01-Dec-2005
122230236 1	100,300.00	99,180.33	01-Feb-2006	9.250%	MI - 85.00%	360	01-Jan-2006
122230404 2	117,000.00	115,482.82	01-Jan-2006	8.500%	NC - 90.00%	360	01-Jan-2006
122232561 2	100,000.00	96,718.13	01-Dec-2006	8.000%	NH - 80.00%	360	01-Jan-2006
122243910 2	45,000.00	44,658.68	01-Jul-2006	11.125%	IA - 100.00%	360	01-Jan-2006
122248611 2	468,000.00	459,389.24	01-Oct-2006	7.000%	GA - 80.00%	360	01-Dec-2005
122256389 2	288,000.00	283,597.80	01-Apr-2006	7.375%	FL - 80.00%	360	01-Feb-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	107,166.15	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	228,086.25	01-Sep-2006	7.250%	VA - 80.00%	360	01-Jan-2006
122275155 1	276,000.00	272,678.03	01-Mar-2006	8.875%	MA - 84.40%	360	01-Jan-2006
122283380 2	349,172.00	344,154.67	01-Nov-2006	8.250%	VA - 80.00%	360	01-Dec-2005
122283948 2	91,515.00	89,965.84	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
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	317,904.05	01-Aug-2006	7.750%	CA - 80.00%	360	01-Jan-2006
122302436 2	169,050.00	166,572.30	01-Aug-2006	7.875%	FL - 65.02%	360	01-Jan-2006
122306054 1	346,400.00	340,786.52	01-Oct-2006	7.625%	VA - 80.00%	360	01-Dec-2005
122306338 2	416,000.00	410,049.33	01-Feb-2006	8.000%	GA - 80.00%	360	01-Jan-2006
122321711 2	280,000.00	274,888.32	01-Sep-2006	7.000%	VA - 80.00%	360	01-Dec-2005
122325227 1	48,000.00	47,505.58	01-Mar-2006	9.375%	OH - 80.00%	360	01-Feb-2006
122331145 1	106,000.00	104,792.57	01-Sep-2006	8.875%	RI - 80.00%	360	01-Feb-2006
122334174 1	204,000.00	201,028.31	01-Jul-2006	7.625%	FL - 80.00%	360	01-Feb-2006
122335421 2	35,000.00	34,748.34	01-Jul-2006	11.125%	KY - 74.47%	360	01-Feb-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	239,367.63	01-Jun-2006	7.500%	TX - 80.00%	360	01-Jan-2006
122342286 2	229,624.00	228,264.76	01-Aug-2006	8.125%	AZ - 80.00%	360	01-Jan-2006
122344204 2	81,000.00	80,087.43	01-Jun-2006	9.375%	NC - 90.00%	360	01-Jan-2006
122357258 1	76,000.00	75,006.84	01-Dec-2006	8.625%	TX - 80.00%	360	01-Jan-2006
122362289 1	192,850.00	190,528.85	01-Apr-2006	8.875%	FL - 95.00%	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
122373744 1	124,740.00	129,986.40	01-Jan-2007	9.875%	TX - 100.00%	360	01-Jan-2006
122377818 1	144,000.00	141,730.81	01-Jun-2006	7.500%	FL - 80.00%	360	01-Jan-2006
122378454 1	71,500.00	70,685.47	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	456,663.16	01-Jan-2006	7.750%	NY - 85.00%	360	01-Feb-2006
122448455 2	286,752.00	285,120.16	01-Dec-2005	8.250%	IL - 80.00%	360	01-Jan-2006
122451601 1	223,920.00	220,385.90	01-May-2006	7.500%	AL - 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	205,042.45	01-Feb-2006	7.750%	FL - 80.00%	360	01-Feb-2006
122461134 2	280,000.00	276,091.38	01-Jun-2006	8.125%	CA - 80.00%	360	01-Jan-2006
122461471 1	124,000.00	121,963.88	01-Apr-2006	7.000%	MI - 80.00%	360	01-Feb-2006
122493897 2	126,350.00	125,204.48	01-Aug-2006	10.000%	GA - 95.00%	360	01-Feb-2006
122503518 1	320,000.00	316,262.65	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	107,659.43	01-Jun-2006	8.875%	IL - 90.00%	360	01-Feb-2006
122584884 1	51,000.00	50,419.01	01-Jun-2006	8.875%	MI - 85.00%	360	01-Feb-2006
TOTAL	22,389,635.00	22,148,256.78					
TOTAL	27,696,895.00	27,418,560.11					

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
Became Foreclosure Property this Period:							
121527059 2	59,500.00	61,518.73	01-Mar-2007	9.250%	AL - 85.00%	360	01-Sep-2005
121528117 2	327,750.00	327,591.72	01-Mar-2007	10.625%	FL - 95.00%	360	01-Aug-2005
121644342 1	130,372.00	127,626.18	01-Nov-2006	6.500%	AZ - 80.00%	360	01-Nov-2005
121682018 2	51,075.00	50,753.17	01-Mar-2007	12.250%	SC - 69.73%	360	01-Dec-2005
121730737 2	73,148.00	72,259.98	01-Mar-2007	9.825%	MO - 95.00%	360	01-Sep-2005
121730860 1	351,000.00	343,567.26	01-Mar-2007	6.725%	TX - 90.00%	360	01-Oct-2005
121730979 2	92,055.00	95,163.33	01-Mar-2007	8.900%	TX - 95.00%	360	01-Oct-2005
121733061 1	56,950.00	55,923.80	01-Mar-2007	7.900%	TX - 85.00%	360	01-Oct-2005
121733077 2	81,000.00	79,778.91	01-Mar-2007	8.500%	OH - 90.00%	360	01-Oct-2005
121733140 1	132,000.00	129,469.66	01-Jan-2007	7.375%	TX - 80.00%	360	01-Oct-2005
121733289 2	462,650.00	484,971.42	01-Dec-2006	7.240%	CA - 95.00%	360	01-Oct-2005
121733394 1	276,250.00	270,580.75	01-Mar-2007	6.990%	CA - 65.00%	360	01-Oct-2005
121750716 2	125,000.00	123,069.53	01-Mar-2007	7.875%	MN - 88.34%	360	01-Dec-2005
121874225 2	397,100.00	389,301.78	01-Mar-2007	6.875%	VA - 95.00%	360	01-Nov-2005
121877770 1	80,000.00	79,104.75	01-Oct-2006	9.250%	MO - 80.00%	360	01-Jan-2006
121907940 2	229,500.00	224,993.09	01-Mar-2007	6.875%	FL - 85.00%	360	01-Nov-2005
121914481 1	270,750.00	273,951.30	01-Mar-2007	8.500%	FL - 95.00%	360	01-Oct-2005
121943633 2	37,650.00	38,302.72	01-Mar-2007	9.125%	TN - 89.92%	360	01-Oct-2005
121964469 2	319,000.00	318,903.64	01-Mar-2007	7.250%	CA - 79.85%	360	01-Dec-2005
121967988 1	233,600.00	230,986.37	01-Mar-2007	9.750%	CA - 78.13%	360	01-Nov-2005
121982306 2	185,250.00	185,215.95	01-Feb-2007	7.875%	FL - 95.00%	360	01-Nov-2005
121991475 2	350,000.00	358,020.83	01-Apr-2007	6.875%	CA - 77.78%	360	01-Nov-2005
121993437 1	160,000.00	157,526.00	01-Mar-2007	8.125%	GA - 100.00%	360	01-Nov-2005
121994629 2	379,920.00	379,920.00	01-Mar-2007	6.875%	NV - 80.00%	360	01-Dec-2005
122017645 2	181,650.00	180,378.20	01-Mar-2006	12.000%	NJ - 69.87%	360	01-Nov-2005
122017929 1	159,500.00	157,849.62	01-May-2006	9.625%	FL - 69.65%	360	01-Jan-2006
122022604 2	146,250.00	152,460.11	01-Jan-2007	11.625%	MI - 75.00%	360	01-Dec-2005
122053480 1	42,750.00	42,233.83	01-Mar-2007	9.375%	TX - 90.00%	360	01-Nov-2005
122074956 2	315,000.00	315,000.00	01-Apr-2007	6.500%	CA - 89.74%	360	01-May-2005
122085735 1	211,610.00	209,034.21	01-Mar-2007	9.000%	NJ - 49.79%	360	01-Jan-2006
122100142 1	90,250.00	89,198.77	01-Mar-2007	9.500%	MI - 95.00%	360	01-Dec-2005
122105919 2	216,000.00	216,000.00	01-Mar-2007	7.500%	NY - 94.74%	360	01-Dec-2005
122124226 1	172,000.00	169,531.24	01-Jul-2006	8.250%	FL - 80.00%	360	01-Dec-2005
122124284 1	100,000.00	98,379.58	01-Mar-2007	7.625%	MI - 80.00%	360	01-Dec-2005
122127744 2	332,000.00	342,332.31	01-Mar-2007	6.250%	CA - 80.00%	360	01-Dec-2005
122129759 1	133,600.00	133,600.00	01-Mar-2007	6.875%	IL - 80.00%	360	01-Dec-2005
122129889 1	80,800.00	79,521.83	01-Mar-2007	7.750%	MI - 80.00%	360	01-Dec-2005
122147276 2	169,400.00	167,269.41	01-Mar-2007	9.170%	NY - 70.00%	360	01-Nov-2005
122151091 1	130,050.00	128,046.66	01-Mar-2007	8.500%	AZ - 85.00%	360	01-Dec-2005
122153493 1	283,000.00	288,082.20	01-Feb-2007	7.625%	VA - 63.88%	360	01-Dec-2005
122157964 2	156,000.00	153,756.81	01-Sep-2006	8.125%	FL - 80.00%	360	01-Jan-2006
122169542 1	95,120.00	97,852.50	01-Mar-2007	8.000%	TX - 80.00%	360	01-Dec-2005
122177627 1	310,400.00	305,482.86	01-Mar-2007	7.875%	VA - 80.00%	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
122206852 2	236,000.00	235,385.00	01-Mar-2007	7.875%	NV - 80.00%	360	01-Jan-2006
122209187 2	166,800.00	177,391.00	01-Mar-2007	10.375%	NJ - 52.13%	360	01-Jan-2006
122211465 1	204,000.00	206,084.19	01-Mar-2007	6.250%	CA - 80.00%	360	01-Dec-2005
122211944 2	149,120.00	146,713.23	01-Mar-2007	7.375%	FL - 80.00%	360	01-Jan-2006
122212245 2	149,120.00	146,880.84	01-Jan-2007	7.750%	FL - 80.00%	360	01-Jan-2006
122226210 1	64,560.00	63,381.39	01-Mar-2007	7.000%	TX - 80.00%	360	01-Dec-2005
122242821 2	198,400.00	195,492.03	01-Mar-2007	7.875%	FL - 80.00%	360	01-Jan-2006
122246829 2	124,000.00	123,203.53	01-Jan-2007	7.625%	MD - 72.94%	360	01-Feb-2006
122258921 2	280,000.00	275,371.48	01-Feb-2007	7.250%	MA - 80.00%	360	01-Jan-2006
122260845 2	92,952.00	91,683.89	01-Jul-2007	8.250%	TX - 80.00%	360	01-Jan-2006
122268327 2	184,900.00	182,425.32	01-Mar-2007	8.625%	CO - 100.00%	360	01-Dec-2005
122284481 1	252,000.00	247,817.09	01-Mar-2007	7.500%	VA - 80.00%	360	01-Dec-2005
122288352 2	304,000.00	304,000.00	01-Mar-2007	7.125%	CA - 80.00%	360	01-Dec-2005
122293791 1	96,300.00	95,047.67	01-May-2006	8.750%	OH - 90.00%	360	01-Dec-2005
122311578 2	381,405.00	381,169.59	01-Mar-2007	7.125%	CA - 80.00%	360	01-Jan-2006
122314960 2	127,800.00	126,101.46	01-Mar-2007	8.375%	TX - 90.00%	360	01-Jan-2006
122328540 2	118,400.00	118,189.33	01-Mar-2007	7.625%	MI - 80.00%	360	01-Jan-2006
122331797 1	103,500.00	102,197.89	01-Mar-2007	8.375%	AL - 89.22%	360	01-Feb-2006
122348418 2	340,000.00	340,000.00	01-Feb-2007	7.375%	CA - 80.00%	360	01-Jan-2006
122361432 1	61,600.00	60,815.14	01-Feb-2007	8.625%	MI - 80.00%	360	01-Jan-2006
122370976 2	384,000.00	384,000.00	01-Mar-2007	8.125%	FL - 80.00%	360	01-Feb-2006
122375013 2	154,400.00	152,191.43	01-Mar-2007	8.000%	AL - 80.00%	360	01-Jan-2006
122381876 2	198,000.00	195,236.12	01-Mar-2007	8.125%	NJ - 90.00%	360	01-Jan-2006
122385099 2	188,000.00	187,935.37	01-Mar-2007	8.250%	CA - 80.00%	360	01-Feb-2006
122387034 2	162,000.00	159,682.65	01-Mar-2007	8.000%	FL - 90.00%	360	01-Jan-2006
122514227 1	176,605.00	174,270.94	01-Mar-2007	8.125%	CO - 95.00%	360	01-Feb-2006
122517001 1	192,800.00	195,210.35	01-Feb-2007	7.500%	OK - 80.00%	360	01-Feb-2006
122528519 2	22,355.00	22,155.72	01-Mar-2007	10.250%	WI - 85.00%	360	01-Feb-2006
122541844 1	134,400.00	132,295.92	01-Nov-2006	7.250%	MD - 80.00%	360	01-Feb-2006
122564433 2	356,000.00	350,558.39	01-Mar-2007	7.375%	VA - 80.00%	360	01-Feb-2006
TOTAL	13,790,317.00	13,757,397.97					

Became Foreclosure Property in a Prior Period:

121268381 2	49,000.00	48,608.30	01-Sep-2006	11.875%	AL - 70.00%	360	01-Sep-2005
121348887 2	234,000.00	230,105.22	01-Jan-2007	11.375%	NV - 90.00%	360	01-Jun-2005
121572678 2	396,500.00	407,517.89	01-Sep-2006	10.625%	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
121663161 2	164,000.00	163,953.87	01-Jan-2007	6.750%	FL - 80.00%	360	01-Sep-2005
121712908 1	318,000.00	330,840.19	01-Feb-2007	8.750%	NH - 84.80%	360	01-Oct-2005
121730701 2	74,610.00	73,510.58	01-Jul-2006	8.850%	OH - 90.00%	360	01-Sep-2005
121730713 2	48,000.00	47,271.47	01-Feb-2007	8.700%	MN - 80.00%	360	01-Sep-2005
121730773 1	192,000.00	189,480.69	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	130,116.18	01-Apr-2006	6.325%	FL - 80.00%	360	01-Oct-2005
121731076 1	225,000.00	220,682.94	01-Sep-2006	7.250%	FL - 90.00%	360	01-Oct-2005
121732930 1	110,500.00	108,318.81	01-Aug-2006	7.100%	NY - 85.00%	360	01-Oct-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
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	88,206.71	01-Jan-2007	6.750%	TX - 80.00%	360	01-Oct-2005
121733067 2	147,250.00	144,921.69	01-Sep-2006	8.400%	FL - 95.00%	360	01-Oct-2005
121733202 2	460,750.00	451,482.73	01-Dec-2006	7.000%	CA - 95.00%	360	01-Oct-2005
121733248 2	312,300.00	312,300.00	01-Feb-2007	7.100%	CA - 90.00%	360	01-Oct-2005
121733316 2	224,000.00	219,822.90	01-Nov-2006	7.400%	NY - 80.00%	360	01-Oct-2005
121733317 1	114,750.00	112,472.85	01-Feb-2007	7.100%	OH - 85.00%	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	119,152.72	01-Mar-2007	7.000%	TX - 80.00%	360	01-Oct-2005
121740512 1	99,000.00	97,386.33	01-Dec-2006	8.100%	NV - 100.00%	360	01-Oct-2005
121740525 2	372,000.00	372,696.43	01-Jan-2007	6.975%	CA - 80.00%	360	01-Sep-2005
121740550 2	100,000.00	98,135.22	01-Sep-2006	7.400%	IL - 100.00%	360	01-Oct-2005
121790481 1	149,500.00	147,829.77	01-Sep-2006	10.000%	IL - 65.00%	360	01-Oct-2005
121800749 1	145,000.00	142,810.71	01-Jul-2006	8.250%	OH - 100.00%	360	01-Nov-2005
121816335 1	60,000.00	59,137.82	01-Nov-2006	8.500%	IN - 75.00%	360	01-Nov-2005
121817649 2	43,400.00	45,379.18	01-Feb-2007	12.250%	AR - 70.00%	360	01-Nov-2005
121821596 1	286,400.00	279,810.43	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	342,213.89	01-Oct-2006	7.750%	NY - 80.00%	360	01-Nov-2005
121840436 1	100,800.00	99,243.37	01-Mar-2006	7.875%	AL - 80.00%	360	01-Dec-2005
121846229 1	35,000.00	34,304.37	01-Feb-2007	10.250%	VT - 50.00%	360	01-Dec-2005
121851827 2	257,600.00	257,600.00	01-Dec-2006	7.000%	FL - 80.00%	360	01-Nov-2005
121898981 1	284,905.00	281,008.81	01-Feb-2007	8.750%	NJ - 95.00%	360	01-Nov-2005
121901005 2	260,800.00	256,660.32	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
121937559 1	199,000.00	196,597.98	01-Feb-2007	9.375%	FL - 100.00%	360	01-Nov-2005
121948394 2	395,000.00	389,039.78	01-Dec-2006	8.250%	NV - 100.00%	360	01-Nov-2005
121952374 1	328,000.00	323,689.22	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	66,439.75	01-Sep-2006	9.625%	MS - 84.06%	360	01-Oct-2005
121960921 2	108,810.00	107,463.64	01-Jul-2006	9.000%	FL - 90.00%	360	01-Dec-2005
121974807 2	495,000.00	495,623.80	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	45,400.53	01-Sep-2006	10.125%	IL - 85.00%	360	01-Oct-2005
121982303 1	200,000.00	196,836.29	01-Sep-2006	7.750%	DE - 86.96%	360	01-Dec-2005
121990079 2	50,500.00	49,770.21	01-Nov-2006	12.375%	MI - 60.84%	360	01-Nov-2005
121991542 1	289,900.00	286,305.87	01-Sep-2006	9.250%	NJ - 100.00%	360	01-Nov-2005
121992469 1	231,100.00	235,679.72	01-Feb-2007	7.875%	CA - 75.77%	360	01-Nov-2005
121993364 1	178,500.00	174,390.55	01-Nov-2006	7.125%	OH - 85.00%	360	01-Dec-2005
121995114 2	380,000.00	374,404.82	01-Feb-2007	8.375%	NJ - 95.00%	360	01-Nov-2005
121995878 2	492,000.00	481,668.73	01-Mar-2007	6.250%	NY - 87.86%	360	01-Dec-2005
121997316 1	170,000.00	167,732.05	01-Nov-2006	8.875%	GA - 100.00%	360	01-Nov-2005
121997915 1	116,500.00	115,926.14	01-Jan-2007	13.625%	ME - 54.95%	360	01-Nov-2005
122003234 1	63,500.00	62,327.13	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
122011683 2	63,200.00	62,415.18	01-Aug-2006	8.990%	PA - 80.00%	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
122015100 1	268,000.00	261,972.23	01-May-2006	5.875%	NY - 78.82%	360	01-Dec-2005
122016018 2	155,000.00	153,941.53	01-Jul-2006	11.875%	NY - 55.36%	360	01-Dec-2005
122019067 1	272,000.00	267,477.45	01-Apr-2006	7.750%	NY - 68.00%	360	01-Nov-2005
122021069 1	286,450.00	282,334.54	01-Jul-2006	8.500%	FL - 85.00%	360	01-Nov-2005
122024844 1	80,800.00	79,390.37	01-Aug-2006	7.500%	SC - 80.00%	360	01-Nov-2005
122028823 1	184,000.00	184,883.06	01-Feb-2007	5.750%	NJ - 80.00%	360	01-Nov-2005
122029772 1	85,600.00	83,923.26	01-Nov-2006	6.625%	MI - 78.53%	360	01-Dec-2005
122030883 1	315,900.00	311,471.75	01-Jan-2007	8.625%	NJ - 90.00%	360	01-Nov-2005
122036662 1	45,000.00	44,249.17	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	259,068.64	01-Nov-2006	9.750%	FL - 100.00%	360	01-Nov-2005
122043987 1	323,000.00	318,997.79	01-Feb-2007	9.000%	FL - 100.00%	360	01-Dec-2005
122044489 2	92,000.00	96,996.93	01-Feb-2007	9.375%	MI - 80.00%	360	01-Nov-2005
122044524 2	137,000.00	134,499.06	01-Aug-2006	7.000%	NM - 91.33%	360	01-Dec-2005
122045235 1	264,000.00	258,358.93	01-Apr-2006	5.875%	NY - 80.00%	360	01-Jan-2006
122045519 1	190,000.00	186,692.06	01-Nov-2005	7.250%	FL - 79.17%	360	01-Dec-2005
122049050 2	50,350.00	49,678.70	01-Sep-2006	8.625%	KS - 95.00%	360	01-Dec-2005
122052721 2	63,000.00	65,772.70	01-Jan-2007	11.875%	TX - 70.00%	360	01-Dec-2005
122052843 1	121,200.00	119,188.17	01-Nov-2006	7.500%	TX - 80.00%	360	01-Dec-2005
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	70,682.62	01-Feb-2007	7.250%	OH - 80.00%	360	01-Nov-2005
122059846 1	137,200.00	135,664.81	01-May-2006	9.500%	NJ - 70.00%	360	01-Dec-2005
122061601 2	256,560.00	262,332.60	01-Feb-2007	6.750%	MI - 80.00%	360	01-Dec-2005
122069477 1	200,000.00	196,517.93	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	84,515.26	01-Jan-2007	9.625%	OH - 89.06%	360	01-Nov-2005
122074996 2	121,050.00	122,574.90	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
122076926 2	105,000.00	106,222.95	01-Dec-2006	9.000%	MO - 100.00%	360	01-Dec-2005
122080047 1	104,000.00	102,354.81	01-Apr-2006	7.750%	ME - 80.00%	360	01-Dec-2005
122083224 1	135,000.00	133,334.02	01-Sep-2006	8.750%	KY - 90.00%	360	01-Jan-2006
122083778 1	232,000.00	228,234.52	01-Oct-2006	7.875%	IL - 79.73%	360	01-Nov-2005
122087475 1	208,000.00	204,020.04	01-Mar-2007	6.750%	FL - 80.00%	360	01-Dec-2005
122093144 1	300,000.00	295,587.62	01-Oct-2006	8.125%	FL - 100.00%	360	01-Dec-2005
122093558 2	140,000.00	146,251.85	01-Nov-2006	12.000%	NV - 70.00%	360	01-Dec-2005
122093572 2	140,000.00	139,995.00	01-Oct-2006	7.125%	FL - 80.00%	360	01-Dec-2005
122094064 2	69,900.00	69,075.29	01-Feb-2007	9.500%	MI - 100.00%	360	01-Nov-2005
122096411 1	300,000.00	295,138.52	01-May-2006	7.625%	NJ - 80.00%	360	01-Dec-2005
122097722 1	213,586.00	210,202.30	01-Nov-2006	8.000%	WV - 80.00%	360	01-Nov-2005
122098087 1	272,000.00	267,994.39	01-Sep-2006	8.375%	FL - 80.00%	360	01-Nov-2005
122098658 1	272,000.00	266,795.25	01-Feb-2007	6.750%	NJ - 85.00%	360	01-Dec-2005
122099521 1	222,500.00	218,968.13	01-Nov-2005	7.990%	RI - 69.53%	360	01-Nov-2005
122099757 1	152,000.00	150,119.17	01-Jan-2007	9.000%	FL - 100.00%	360	01-Dec-2005
122103097 1	55,000.00	54,284.61	01-Jul-2006	8.750%	AR - 68.75%	360	01-Dec-2005
122105592 1	292,000.00	286,412.54	01-Aug-2006	6.750%	NY - 80.00%	360	01-Dec-2005
122105648 1	166,000.00	170,932.00	01-Sep-2006	11.000%	CT - 67.76%	360	01-Dec-2005
122105879 1	133,450.00	131,487.26	01-Sep-2006	8.125%	NJ - 85.00%	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
122106750 1	124,400.00	126,977.95	01-Oct-2006	7.625%	IL - 80.00%	360	01-Nov-2005
122115365 1	70,000.00	69,066.88	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
122129068 2	198,400.00	194,778.06	01-Feb-2007	7.000%	FL - 80.00%	360	01-Dec-2005
122130018 2	273,000.00	269,359.00	01-Feb-2007	8.625%	FL - 100.00%	360	01-Dec-2005
122130311 1	123,200.00	121,637.20	01-Feb-2007	8.875%	FL - 80.00%	360	01-Dec-2005
122136620 1	215,050.00	211,887.02	01-Oct-2006	8.125%	MI - 85.00%	360	01-Dec-2005
122137051 1	72,800.00	71,112.92	01-Feb-2007	8.125%	NY - 80.00%	360	01-Dec-2005
122137241 1	243,750.00	240,136.83	01-Nov-2006	8.250%	NY - 75.00%	360	01-Dec-2005
122139548 2	205,000.00	201,641.03	01-Nov-2006	8.125%	DE - 87.23%	360	01-Dec-2005
122140626 2	79,200.00	78,167.36	01-Jan-2007	8.900%	OH - 90.00%	360	01-Dec-2005
122141989 1	129,520.00	126,833.14	01-Dec-2006	6.625%	IL - 80.00%	360	01-Nov-2005
122143086 2	80,750.00	79,728.41	01-Jul-2006	8.625%	OH - 85.00%	360	01-Jan-2006
122144517 1	160,000.00	156,558.27	01-Sep-2006	6.125%	MA - 80.00%	360	01-Dec-2005
122145630 2	180,000.00	177,562.16	01-Feb-2007	8.000%	NC - 90.00%	360	01-Feb-2006
122147274 1	278,100.00	274,109.01	01-Jan-2007	8.750%	FL - 90.00%	360	01-Oct-2005
122147279 2	400,000.00	393,338.49	01-Dec-2006	7.990%	NY - 80.00%	360	01-Oct-2005
122149081 1	94,456.00	93,066.81	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	302,466.01	01-Aug-2006	7.875%	IL - 80.00%	360	01-Dec-2005
122152582 1	138,000.00	134,949.40	01-Jan-2007	6.500%	CA - 46.00%	360	01-Oct-2005
122155102 1	144,000.00	141,881.91	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
122162396 1	200,000.00	196,879.52	01-Dec-2006	8.125%	FL - 80.00%	360	01-Nov-2005
122164268 2	81,000.00	80,432.24	01-Jun-2006	11.500%	TX - 75.00%	360	01-Jan-2006
122164739 2	457,920.00	457,920.00	01-Feb-2007	6.875%	NY - 80.00%	360	01-Dec-2005
122170051 1	256,000.00	253,017.45	01-Nov-2006	9.300%	RI - 80.00%	360	01-Dec-2005
122172762 1	110,000.00	108,769.11	01-Mar-2006	9.500%	SC - 100.00%	360	01-Dec-2005
122173888 2	73,600.00	72,836.97	01-Jul-2006	9.875%	ME - 80.00%	360	01-Dec-2005
122181026 1	295,900.00	288,616.24	01-Jul-2006	5.375%	CA - 79.97%	360	01-Dec-2005
122185269 1	300,000.00	294,600.42	01-Sep-2006	7.075%	NY - 80.00%	360	01-Dec-2005
122194670 2	500,000.00	493,189.24	01-Oct-2006	8.250%	FL - 51.28%	360	01-Jan-2006
122195467 1	356,000.00	353,178.99	01-Feb-2007	7.250%	NY - 80.00%	360	01-Dec-2005
122197035 1	300,000.00	296,496.23	01-May-2006	8.750%	NJ - 75.00%	360	01-Feb-2006
122202530 1	312,500.00	308,690.43	01-Feb-2007	9.125%	NC - 100.00%	360	01-Dec-2005
122203386 2	39,000.00	38,552.61	01-Feb-2007	9.125%	OH - 75.00%	360	01-Jan-2006
122204768 2	93,200.00	92,563.92	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
122220123 1	52,000.00	51,196.98	01-Feb-2007	7.875%	GA - 80.00%	360	01-Dec-2005
122224139 2	437,000.00	428,766.79	01-Jan-2007	6.875%	NY - 87.40%	360	01-Dec-2005
122230288 1	55,200.00	54,499.66	01-Jan-2006	8.875%	OH - 84.92%	360	01-Dec-2005
122232789 1	129,744.00	128,162.95	01-Sep-2006	9.000%	NY - 90.00%	360	01-Jan-2006
122240866 1	255,000.00	251,428.78	01-Jan-2007	8.375%	MA - 85.00%	360	01-Dec-2005
122245752 1	206,100.00	203,851.45	01-Dec-2006	9.625%	IL - 90.00%	360	01-Dec-2005
122258708 2	67,040.00	66,230.98	01-Jan-2007	9.125%	TX - 80.00%	360	01-Dec-2005
122267299 1	320,000.00	315,537.08	01-Jan-2007	8.250%	NY - 84.21%	360	01-Jan-2006
122268298 1	162,000.00	159,567.33	01-Oct-2006	7.750%	MI - 90.00%	360	01-Jan-2006

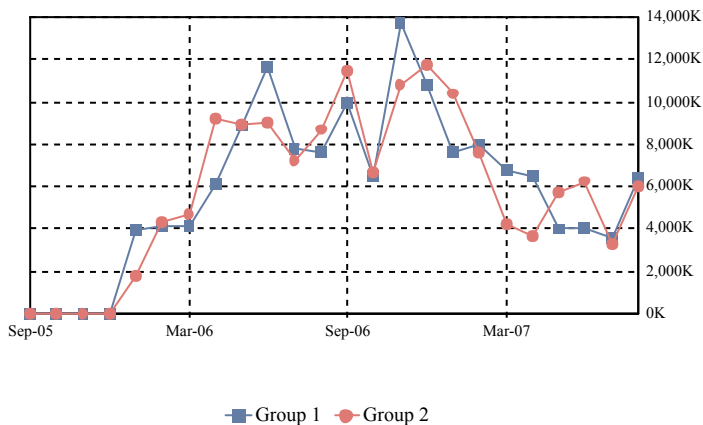
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
122274434 1	53,125.00	52,485.51	01-Aug-2006	8.875%	KY - 85.00%	360	01-Jan-2006
122277585 2	236,800.00	236,800.00	01-Jul-2006	7.750%	FL - 80.00%	360	01-Jan-2006
122279566 1	352,000.00	346,585.11	01-Aug-2006	7.625%	IL - 80.00%	360	01-Jan-2006
122285813 1	101,600.00	99,999.02	01-Jan-2007	7.500%	OH - 80.00%	360	01-Jan-2006
122286408 2	264,000.00	260,223.60	01-May-2006	8.000%	FL - 80.00%	360	01-Jan-2006
122295273 2	424,000.00	421,222.70	01-Aug-2006	7.750%	NY - 80.00%	360	01-Jan-2006
122296816 1	315,920.00	309,904.38	01-Nov-2006	6.500%	NJ - 80.00%	360	01-Jan-2006
122306700 1	339,200.00	335,014.30	01-Jun-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122310023 2	222,330.00	219,226.47	01-Aug-2006	8.125%	IN - 79.88%	360	01-Jan-2006
122313443 2	113,520.00	117,062.12	01-Oct-2006	8.250%	TX - 80.00%	360	01-Jan-2006
122314248 1	136,000.00	136,000.00	01-Apr-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122332973 1	144,000.00	142,309.52	01-Feb-2007	9.000%	TX - 80.00%	360	01-Jan-2006
122343014 2	180,215.00	177,306.25	01-Nov-2006	7.375%	TX - 80.00%	360	01-Jan-2006
122350602 2	340,000.00	334,461.55	01-Nov-2006	7.375%	NY - 85.00%	360	01-Jan-2006
122355931 1	96,000.00	95,348.96	01-Aug-2006	7.625%	IL - 80.00%	360	01-Jan-2006
122356811 2	465,000.00	461,734.73	01-Nov-2006	7.500%	NJ - 89.42%	360	01-Jan-2006
122363530 2	153,000.00	158,312.43	01-Jan-2007	7.625%	PA - 85.00%	360	01-Feb-2006
122376282 2	139,832.00	137,973.60	01-Dec-2006	8.375%	TX - 80.00%	360	01-Jan-2006
122377557 2	242,000.00	239,013.87	01-Mar-2006	8.750%	NJ - 80.00%	360	01-Jan-2006
122381964 2	80,000.00	79,343.39	01-Oct-2006	10.750%	MI - 62.02%	360	01-Jan-2006
122383141 1	130,500.00	128,889.19	01-May-2006	8.875%	KY - 90.00%	360	01-Jan-2006
122386957 2	135,920.00	135,199.67	01-Nov-2006	8.500%	UT - 80.00%	360	01-Jan-2006
122387650 1	99,920.00	98,717.31	01-Jun-2006	8.875%	NJ - 80.00%	360	01-Jan-2006
122391923 2	96,500.00	95,767.92	01-Nov-2006	11.125%	PA - 67.01%	360	01-Jan-2006
122393242 1	73,600.00	72,669.03	01-Feb-2007	8.625%	TX - 80.00%	360	01-Jan-2006
122393806 1	192,000.00	189,569.63	01-Sep-2006	8.750%	NY - 80.00%	360	01-Feb-2006
122396220 1	108,000.00	106,910.48	01-Aug-2006	9.750%	GA - 90.00%	360	01-Jan-2006
122429938 1	69,600.00	68,807.15	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	103,162.04	01-Sep-2006	7.000%	FL - 80.00%	360	01-Jan-2006
122443941 2	77,600.00	76,875.21	01-Jun-2006	10.125%	MI - 80.00%	360	01-Jan-2006
122447446 1	262,400.00	259,241.77	01-Dec-2006	8.875%	FL - 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
122460222 1	59,200.00	58,344.94	01-Jul-2006	8.875%	MI - 80.00%	360	01-Feb-2006
122462494 2	39,680.00	39,317.05	01-Jul-2006	10.125%	PA - 80.00%	360	01-Feb-2006
122486041 2	580,000.00	572,520.65	01-Oct-2006	8.250%	IL - 80.00%	360	01-Feb-2006
122486578 2	291,000.00	288,620.93	01-May-2006	10.500%	NY - 64.67%	360	01-Feb-2006
122501095 2	290,000.00	286,696.53	01-Oct-2006	8.875%	FL - 100.00%	360	01-Feb-2006
122523783 1	128,708.00	127,278.21	01-May-2006	9.000%	TX - 80.00%	360	01-Feb-2006
122542725 1	70,384.00	69,582.17	01-Aug-2006	8.875%	MI - 80.00%	360	01-Feb-2006
122555553 1	180,000.00	178,145.90	01-Nov-2006	9.375%	FL - 75.00%	360	01-Feb-2006
TOTAL	38,574,183.00	38,227,736.47					
TOTAL	52,364,500.00	51,985,134.44					

Prepayment Report

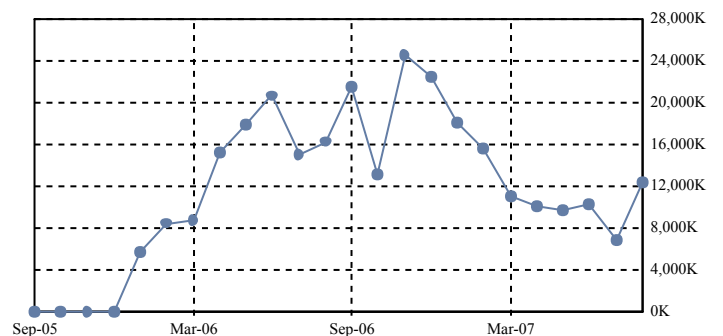
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	25	35	60
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	25	35	60
Curtailments Amount	(48,991.73)	4,944.21	(44,047.52)
Paid in Full Balance	6,095,616.41	6,350,066.84	12,445,683.25
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	6,046,624.68	6,355,011.05	12,401,635.73
<u>Cumulative</u>			
Number of Paid in Full Loans	607	737	1,344
Number of Repurchased Loans	13	8	21
Total Number of Loans Prepaid in Full	620	745	1,365
Paid in Full Balance	139,235,995.86	140,897,740.23	280,133,736.09
Repurchased Loans Balance	2,800,234.62	1,331,038.69	4,131,273.31
Curtailments Amount	(229,810.14)	(320,614.45)	(550,424.59)
Total Prepayment Amount	141,806,420.34	141,908,164.47	283,714,584.81

Total Prepayments by Groups



Total Prepayments

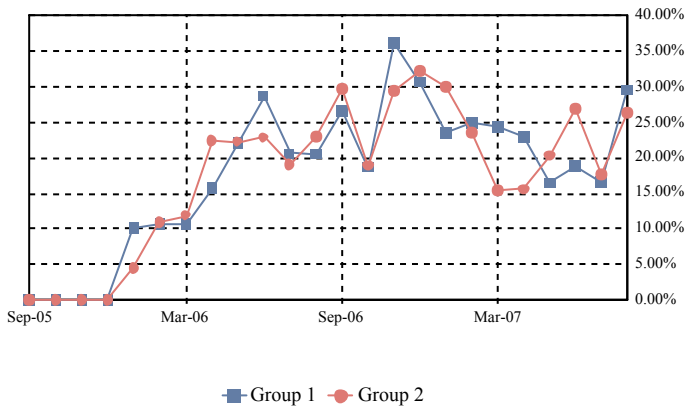


VOLUNTARY PREPAYMENTS RATES - Including Liquidated Balances

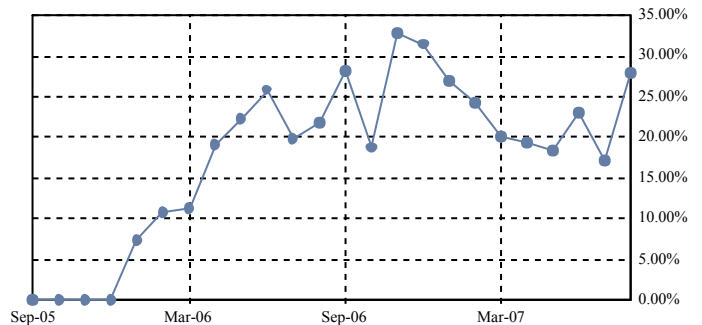
	Group 2	Group 1	Total
SMM	2.51%	2.88%	2.69%
3 Months Avg SMM	2.23%	2.04%	2.13%
12 Months Avg SMM	2.27%	2.30%	2.28%
Avg SMM Since Cut-off	1.99%	2.02%	2.01%
CPR	26.26%	29.60%	27.93%
3 Months Avg CPR	23.68%	21.88%	22.79%
12 Months Avg CPR	24.05%	24.34%	24.19%
Avg CPR Since Cut-off	21.45%	21.73%	21.59%
PSA	615.28%	695.50%	655.43%
3 Months Avg PSA Approximation	581.86%	539.30%	560.97%
12 Months Avg PSA Approximation	759.37%	770.58%	764.93%
Avg PSA Since Cut-off Approximation	905.98%	920.14%	913.01%

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

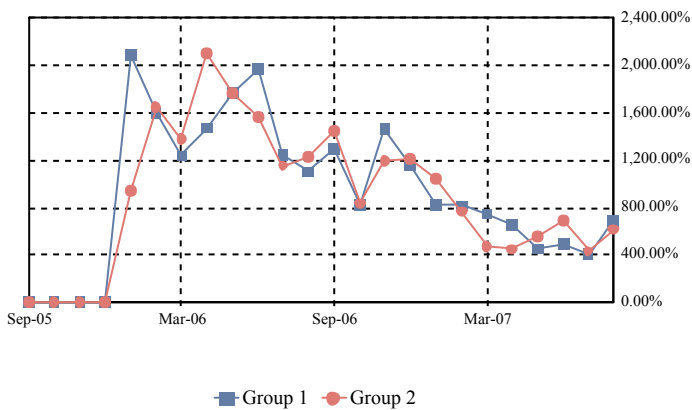
CPR by Groups



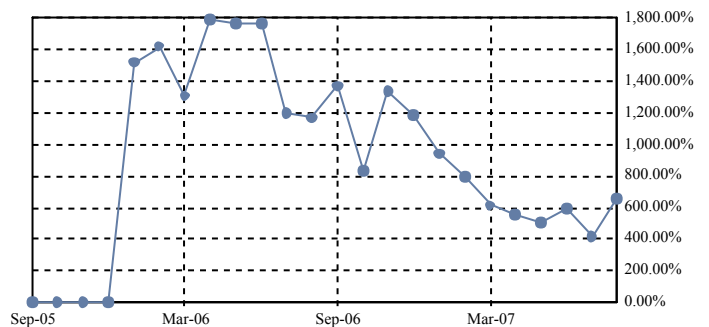
Total CPR



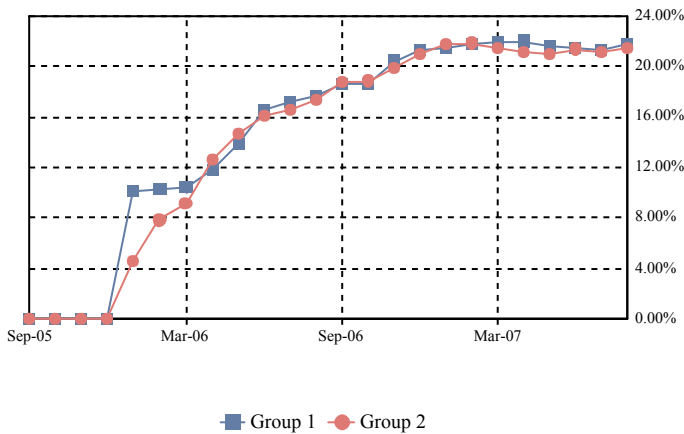
PSA by Groups



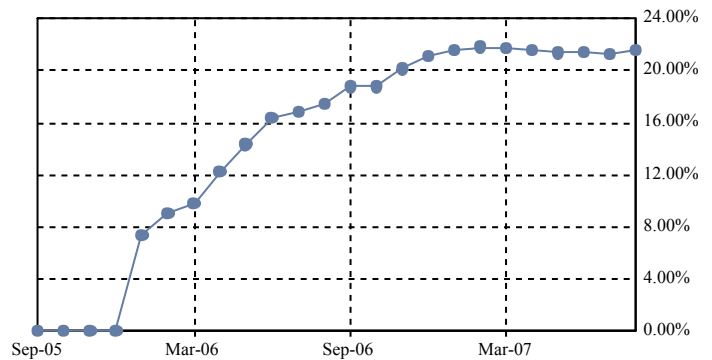
Total PSA



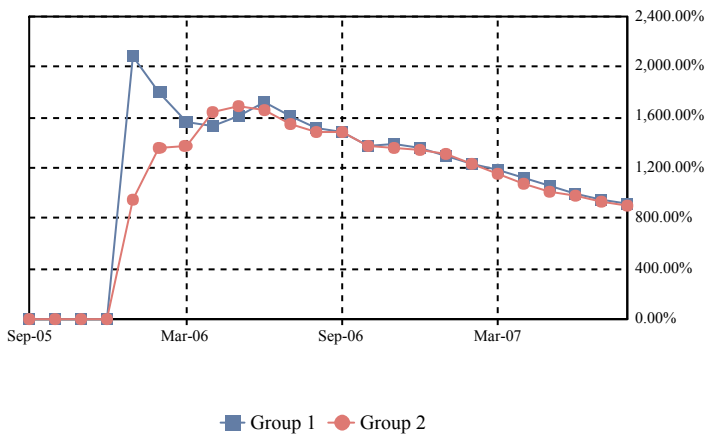
CPR Avg since Cut-Off by Groups



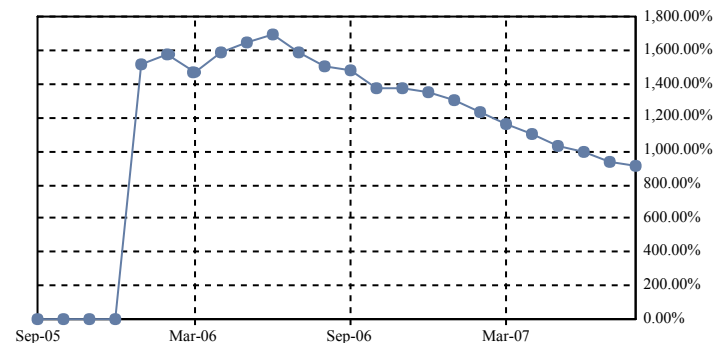
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY - Including Liquidated Balances

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

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_{n,m}): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/(\text{months in period } n, m)}$

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

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

Weighted Average Seasoning (WAS)

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

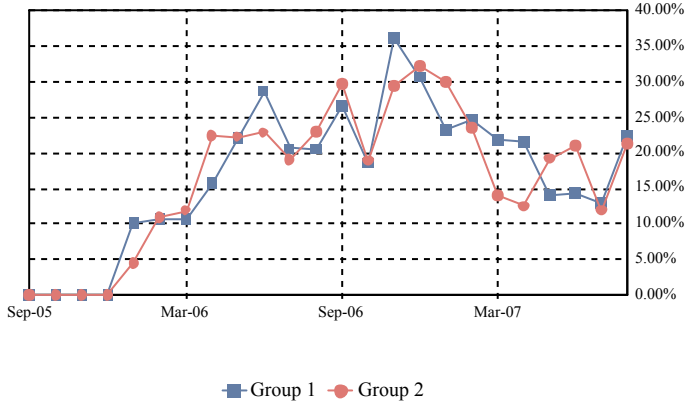
Dates correspond to distribution dates.

VOLUNTARY PREPAYMENTS RATES - Excluding Liquidated Balances

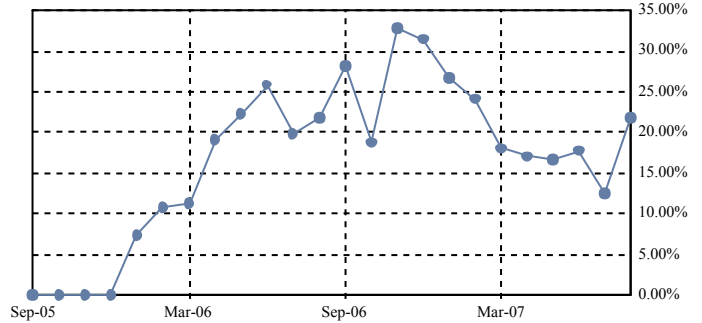
	Group 2	Group 1	Total
SMM	1.97%	2.10%	2.04%
3 Months Avg SMM	1.66%	1.51%	1.59%
12 Months Avg SMM	2.08%	2.11%	2.09%
Avg SMM Since Cut-off	1.88%	1.91%	1.89%
CPR	21.23%	22.51%	21.87%
3 Months Avg CPR	18.17%	16.71%	17.45%
12 Months Avg CPR	22.28%	22.56%	22.42%
Avg CPR Since Cut-off	20.36%	20.63%	20.49%
PSA	497.58%	528.94%	513.17%
3 Months Avg PSA Approximation	446.53%	411.94%	429.55%
12 Months Avg PSA Approximation	703.60%	714.44%	708.97%
Avg PSA Since Cut-off Approximation	859.89%	873.75%	866.76%

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

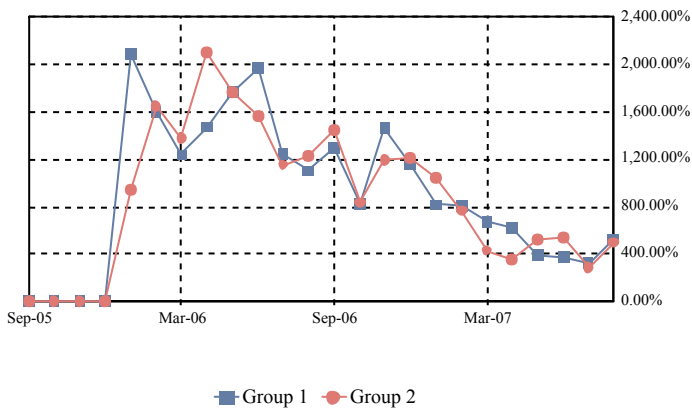
CPR by Groups



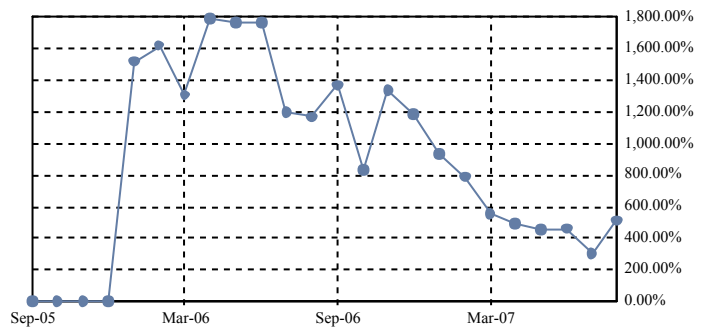
Total CPR



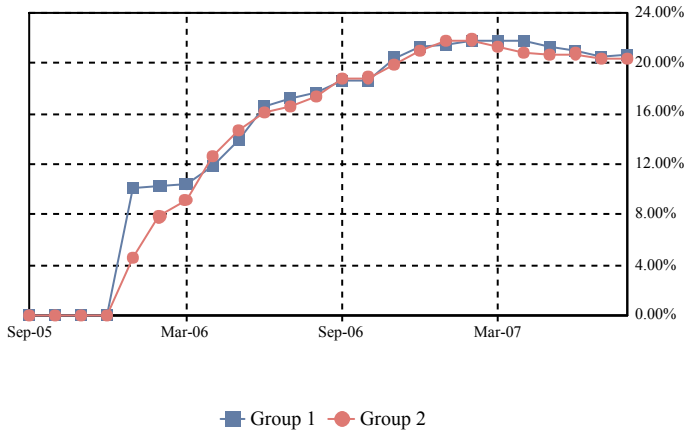
PSA by Groups



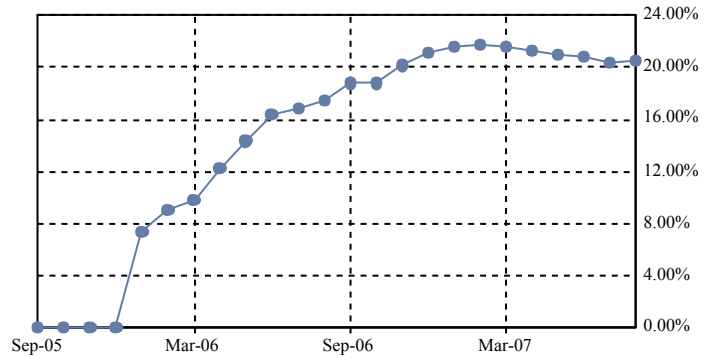
Total PSA



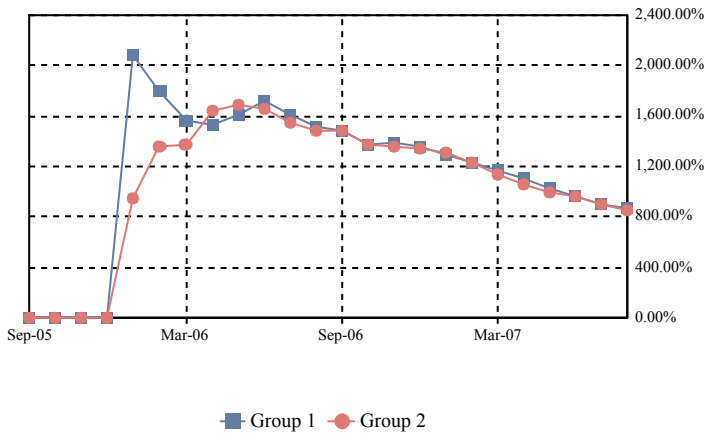
CPR Avg since Cut-Off by Groups



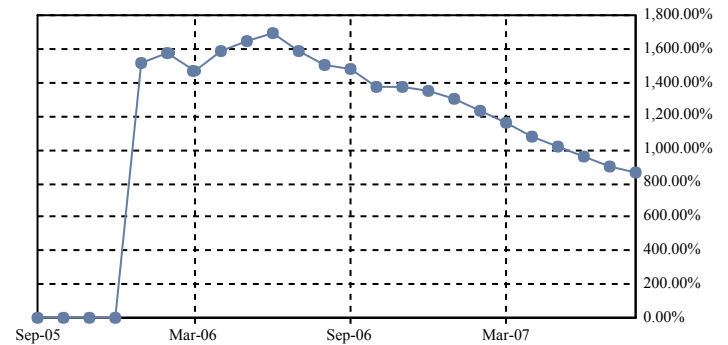
Total CPR Avg since Cut-Off



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_{n,m}): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

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

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

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
121283119	1	164,000.00	159,837.12	01-Aug-2007	9.000%	CA - 80.00%	Paid Off - 360	01-Aug-2005
121357421	1	303,750.00	299,277.42	01-Aug-2007	8.375%	MA - 75.00%	Paid Off - 360	01-Oct-2005
121730716	1	137,750.00	136,200.78	24-Jul-2007	9.725%	TX - 95.00%	Paid Off - 360	01-Oct-2005
121730741	2	73,150.00	72,451.75	31-Jul-2007	10.525%	PA - 95.00%	Paid Off - 360	01-Oct-2005
121730760	2	560,000.00	560,000.00	24-Jul-2007	7.575%	NY - 78.87%	Paid Off - 360	01-Oct-2005
121732950	1	104,800.00	102,789.66	01-Aug-2007	7.000%	TX - 80.00%	Paid Off - 360	01-Oct-2005
121733366	1	153,000.00	149,777.71	01-Aug-2007	6.500%	NC - 85.00%	Paid Off - 360	01-Oct-2005
121733375	1	196,000.00	192,888.72	16-Jul-2007	7.990%	CA - 80.00%	Paid Off - 360	01-Oct-2005
121733408	1	198,800.00	194,803.53	18-Jul-2007	6.750%	OR - 89.55%	Paid Off - 360	01-Oct-2005
121735103	2	207,722.00	201,551.07	08-Aug-2007	7.875%	AZ - 80.00%	Paid Off - 360	01-Sep-2005
121738936	2	103,920.00	103,920.00	31-Jul-2007	8.000%	UT - 80.00%	Paid Off - 360	01-Nov-2005
121740507	1	132,000.00	128,919.99	10-Aug-2007	6.200%	VA - 80.00%	Paid Off - 360	01-Sep-2005
121740563	1	186,200.00	182,982.71	06-Aug-2007	7.550%	LA - 95.00%	Paid Off - 360	01-Oct-2005
121740565	2	365,367.00	358,191.86	01-Aug-2007	6.875%	IL - 79.69%	Paid Off - 360	01-Oct-2005
121740600	1	69,700.00	68,698.67	07-Aug-2007	8.500%	FL - 85.00%	Paid Off - 360	01-Oct-2005
121759848	2	436,000.00	435,886.15	01-Aug-2007	8.700%	CA - 80.00%	Paid Off - 360	01-Aug-2005
121767240	1	465,000.00	465,000.00	24-Jul-2007	9.190%	NY - 88.57%	Paid Off - 360	01-Aug-2005
121780542	1	285,000.00	278,560.42	14-Aug-2007	6.375%	NY - 95.00%	Paid Off - 360	01-Sep-2005
121787357	2	360,800.00	353,375.34	01-Aug-2007	6.625%	NJ - 80.00%	Paid Off - 360	01-Oct-2005
121816423	1	97,850.00	96,403.94	14-Aug-2007	8.375%	MI - 95.00%	Paid Off - 360	01-Oct-2005
121818139	2	159,600.00	158,147.02	20-Jul-2007	10.250%	NY - 70.00%	Paid Off - 360	01-Dec-2005
121835487	1	233,301.00	229,032.64	01-Aug-2007	7.250%	GA - 95.00%	Paid Off - 360	01-Oct-2005
121855406	1	168,000.00	164,856.83	16-Jul-2007	6.875%	MD - 68.57%	Paid Off - 360	01-Dec-2005
121861014	1	150,000.00	153,594.90	08-Aug-2007	8.375%	MD - 45.46%	Paid Off - 360	01-Nov-2005
121864771	2	70,000.00	69,066.66	01-Aug-2007	8.625%	PA - 77.78%	Paid Off - 360	01-Nov-2005
121888907	1	243,750.00	237,702.68	09-Aug-2007	5.250%	CA - 65.00%	Paid Off - 360	01-Dec-2005
121931439	1	247,500.00	241,640.68	01-Aug-2007	6.375%	MD - 74.77%	Paid Off - 360	01-Nov-2005
121935716	2	210,600.00	210,434.90	02-Aug-2007	6.990%	FL - 90.00%	Paid Off - 360	01-Sep-2005
121939684	2	50,000.00	49,171.70	14-Aug-2007	8.500%	FL - 30.12%	Paid Off - 360	01-Nov-2005
121954223	1	128,000.00	125,814.71	01-Aug-2007	7.625%	AL - 80.00%	Paid Off - 360	01-Oct-2005
121972935	1	260,000.00	254,697.18	27-Jul-2007	6.500%	WA - 80.00%	Paid Off - 360	01-Nov-2005
122008306	1	251,250.00	247,079.48	23-Jul-2007	7.500%	FL - 75.00%	Paid Off - 360	01-Nov-2005
122030074	1	93,100.00	91,701.97	06-Aug-2007	7.750%	VA - 95.00%	Paid Off - 360	01-Dec-2005
122031904	2	244,000.00	243,980.00	31-Jul-2007	6.000%	CO - 80.00%	Paid Off - 360	01-Nov-2005
122041102	1	239,793.00	234,024.88	26-Jul-2007	6.375%	NJ - 75.41%	Paid Off - 360	01-Jan-2006
122055547	2	332,000.00	331,970.00	01-Aug-2007	5.750%	CA - 80.00%	Paid Off - 360	01-Sep-2005
122072689	2	178,500.00	176,892.83	20-Jul-2007	9.750%	FL - 70.00%	Paid Off - 360	01-Feb-2006
122076265	1	223,960.00	220,514.23	10-Aug-2007	7.625%	CA - 80.00%	Paid Off - 360	01-Dec-2005
122080127	2	400,000.00	390,442.96	27-Jul-2007	7.000%	NY - 62.02%	Paid Off - 360	01-Dec-2005
122088632	1	59,000.00	58,392.33	14-Aug-2007	9.375%	WI - 66.29%	Paid Off - 360	01-Jan-2006

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

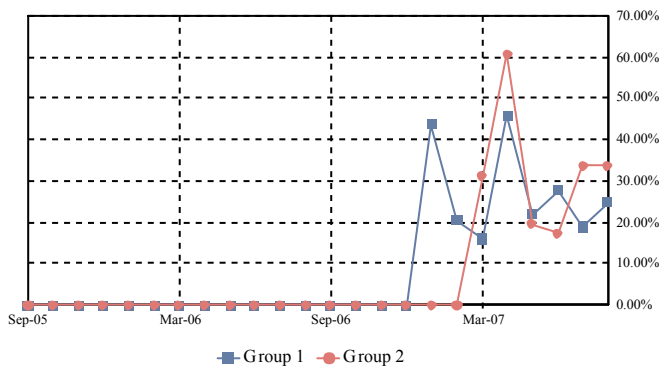
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
122089160	1	40,000.00	39,399.45	23-Jul-2007	7.750%	FL - 35.71%	Paid Off - 360	01-Dec-2005
122098609	1	93,100.00	92,272.98	18-Jul-2007	10.625%	OH - 70.00%	Paid Off - 360	01-Nov-2005
122113145	1	207,000.00	201,921.25	23-Jul-2007	6.125%	MA - 52.67%	Paid Off - 360	01-Dec-2005
122152146	1	240,000.00	235,535.33	30-Jul-2007	6.625%	NY - 68.57%	Paid Off - 360	01-Dec-2005
122152600	2	750,000.00	750,000.00	15-Aug-2007	6.450%	CA - 70.68%	Paid Off - 360	01-Oct-2005
122160982	1	120,000.00	116,122.66	01-Aug-2007	6.047%	NV - 43.96%	Paid Off - 360	01-Oct-2005
122208832	2	76,000.00	75,021.99	02-Aug-2007	8.625%	NC - 80.00%	Paid Off - 360	01-Jan-2006
122209001	2	36,800.00	36,555.47	31-Jul-2007	11.750%	AL - 80.00%	Paid Off - 360	01-Dec-2005
122216912	2	236,000.00	236,000.00	17-Jul-2007	7.125%	GA - 80.00%	Paid Off - 360	01-Jan-2006
122253561	1	168,000.00	165,793.96	09-Aug-2007	8.250%	MA - 75.00%	Paid Off - 360	01-Dec-2005
122266099	1	121,500.00	120,369.83	01-Aug-2007	9.875%	GA - 100.00%	Paid Off - 360	01-Jan-2006
122268779	2	51,320.00	50,689.91	31-Jul-2007	8.500%	TX - 80.00%	Paid Off - 360	01-Jan-2006
122279116	1	200,000.00	197,224.47	16-Jul-2007	7.875%	CA - 41.84%	Paid Off - 360	01-Jan-2006
122280523	2	149,000.00	146,925.70	02-Aug-2007	7.875%	CA - 58.43%	Paid Off - 360	01-Jan-2006
122296846	2	138,720.00	136,495.83	18-Jul-2007	7.125%	GA - 80.00%	Paid Off - 360	01-Jan-2006
122337089	2	288,000.00	284,099.59	20-Jul-2007	8.000%	CA - 80.00%	Paid Off - 360	01-Jan-2006
122339762	2	404,000.00	397,971.14	27-Jul-2007	7.500%	NY - 80.00%	Paid Off - 360	01-Jan-2006
122350877	1	125,000.00	123,776.15	17-Jul-2007	9.625%	FL - 69.44%	Paid Off - 360	01-Jan-2006
122445805	2	268,000.00	266,374.54	30-Jul-2007	7.625%	MA - 73.03%	Paid Off - 360	01-Feb-2006
122490366	1	348,500.00	342,457.58	23-Jul-2007	6.500%	NJ - 85.00%	Paid Off - 360	01-Feb-2006
TOTAL		12,604,103.00	12,445,683.25					

Realized Loss Report

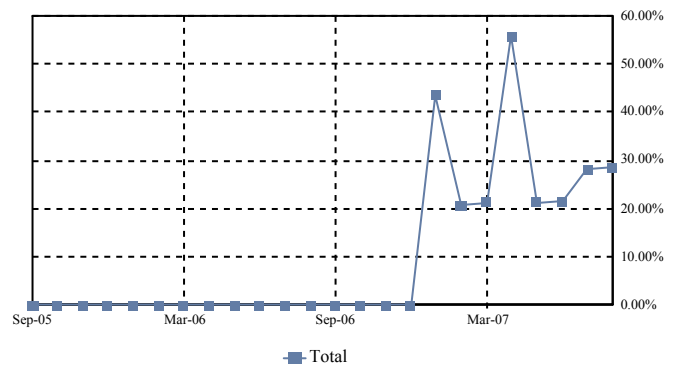
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
Current			
Number of Loans Liquidated	8	11	19
Collateral Principal Realized Loss/(Gain) Amount	556,613.21	586,606.01	1,143,219.22
Collateral Interest Realized Loss/(Gain) Amount	292.06	58.52	350.58
Net Liquidation Proceeds	1,091,221.15	1,769,145.16	2,860,366.31
Cumulative			
Number of Loans Liquidated	36	45	81
Collateral Realized Loss/(Gain) Amount	2,337,358.45	1,775,693.32	4,113,051.77
Net Liquidation Proceeds	4,843,071.90	5,327,624.02	10,170,695.92
			201,834.38
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

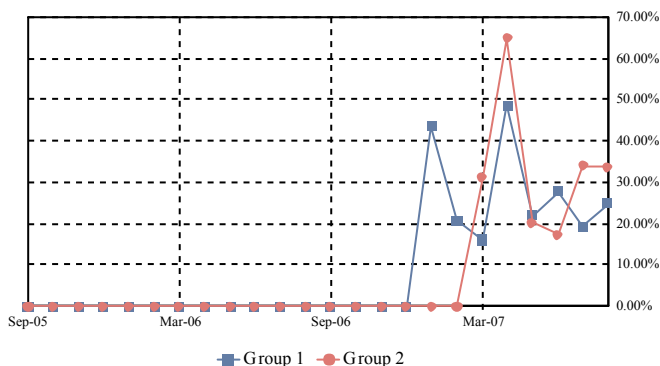
Collateral Principal Only Loss Severity Approximation by Groups



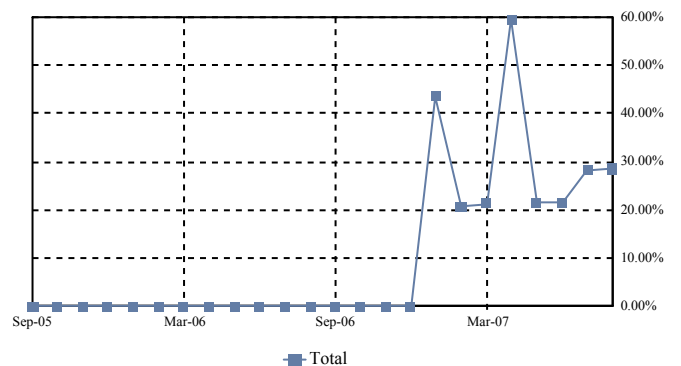
Collateral Principal Only Loss Severity Approximation



Collateral Principal & Interest Loss Severity Approximation by Groups



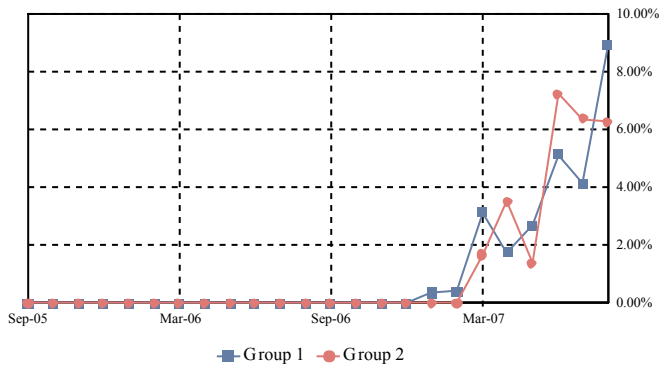
Collateral Principal & Interest Loss Severity Approximation



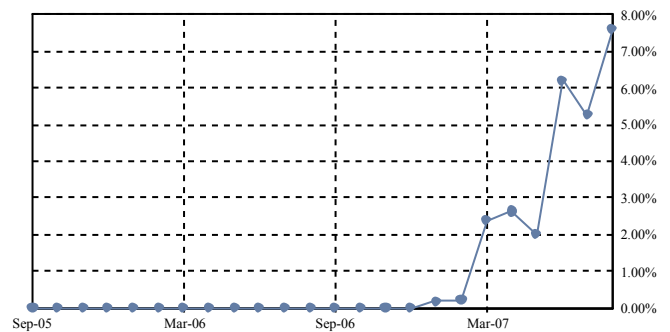
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	0.54%	0.78%	0.66%
3 Months Avg MDR	0.57%	0.52%	0.55%
12 Months Avg MDR	0.19%	0.19%	0.19%
Avg MDR Since Cut-off	0.11%	0.11%	0.11%
CDR	6.25%	8.96%	7.60%
3 Months Avg CDR	6.62%	6.10%	6.36%
12 Months Avg CDR	2.24%	2.25%	2.24%
Avg CDR Since Cut-off	1.35%	1.36%	1.35%
SDA	1,464.94%	2,104.59%	1,783.96%
3 Months Avg SDA Approximation	1,626.14%	1,503.35%	1,565.67%
12 Months Avg SDA Approximation	706.07%	712.18%	709.17%
Avg SDA Since Cut-off Approximation	569.30%	574.15%	571.74%
Principal Only Loss Severity Approx for Current Period	33.77%	24.90%	28.55%
3 Months Avg Loss Severity Approximation	27.62%	24.35%	26.07%
12 Months Avg Loss Severity Approximation	31.96%	24.73%	28.36%
Avg Loss Severity Approximation Since Cut-Off	31.96%	24.73%	28.36%
Principal & Interest Loss Severity Approx for Current Period	33.79%	24.90%	28.56%
3 Months Avg Loss Severity Approximation	27.61%	24.45%	26.11%
12 Months Avg Loss Severity Approximation	32.55%	25.00%	28.80%
Avg Loss Severity Approximation Since Cut-Off	32.55%	25.00%	28.80%

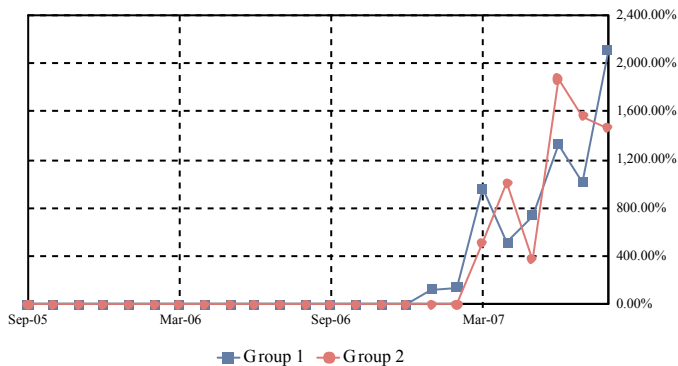
CDR by Groups



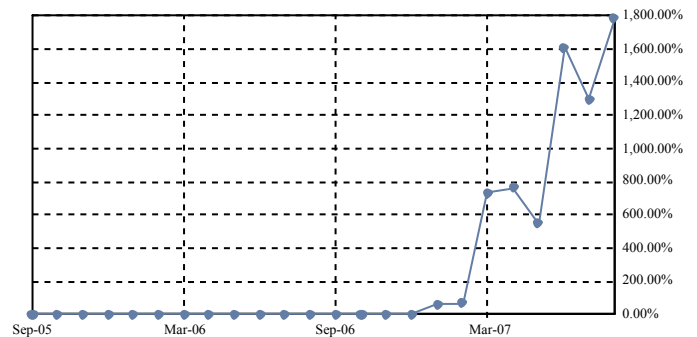
Total CDR



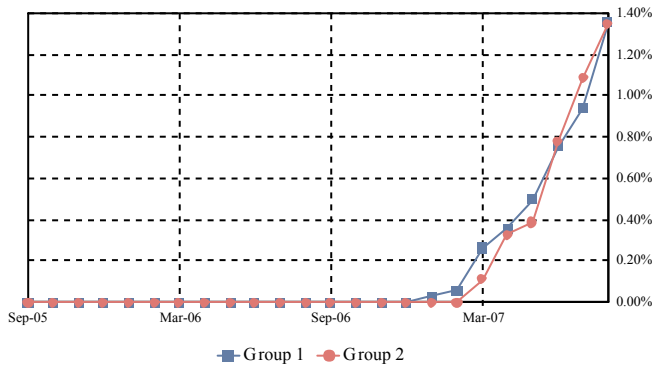
SDA by Groups



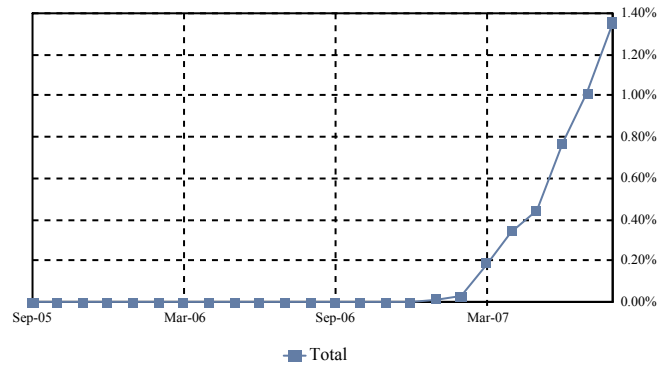
Total SDA



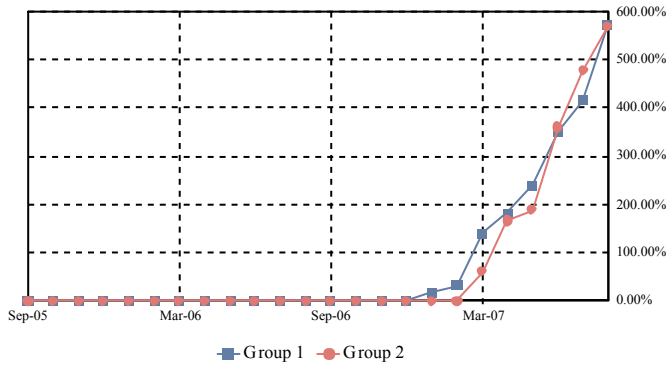
CDR Avg since Cut-Off by Groups



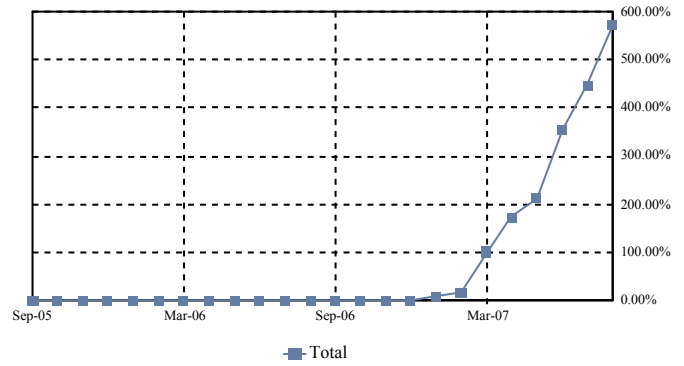
Total CDR Avg since Cut-Off



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)	
121997335	1	REO	8.875%	TX - 100.00%	360	73,060.18		26,325.26	26,325.26
122020935	1	REO	7.750%	NV - 80.00%	360	226,152.29		48,969.33	48,969.33
122108356	1	REO	6.875%	CO - 80.00%	360	215,888.08		73,681.32	73,681.32
122112132	1	REO	6.375%	CA - 80.00%	360	308,231.97		18,449.44	18,449.44
122119085	1	REO	7.250%	CA - 90.00%	360	200,976.33		97,035.55	97,035.55
122254852	1	REO	7.250%	CA - 80.00%	360	328,000.00		72,643.46	72,643.46
122259585	1	REO	6.625%	CA - 80.00%	360	298,642.56		59,817.59	59,817.59
122296487	1	REO	8.125%	TX - 80.00%	360	118,178.59		26,947.21	26,947.21
122321009	1	REO	7.500%	GA - 80.00%	360	100,000.00		56,128.82	56,128.82
122362776	1	REO	9.250%	FL - 90.00%	360	198,679.69		16,129.24	16,129.24
122443092	1	REO	7.500%	VA - 80.00%	360	288,000.00		90,478.79	90,478.79
122145907	1		0.000%	VA - 80.00%	360	0.00	Revision	58.52	58.52
121833833	2	REO	7.875%	TX - 88.47%	360	147,959.01		57,493.12	57,493.12
122122452	2	REO	6.625%	TX - 80.00%	360	549,031.11		227,652.38	227,652.38
122152026	2	REO	7.875%	VA - 80.00%	360	62,400.00		19,068.27	19,068.27
122228703	2	REO	8.625%	TX - 80.00%	360	128,254.30		22,465.69	22,465.69
122333121	2	REO	7.375%	VA - 80.00%	360	320,000.00		79,820.88	79,820.88
122369180	2	REO	8.250%	TX - 80.00%	360	67,904.52		22,068.43	22,068.43
122476521	2	REO	7.125%	VA - 80.00%	360	287,318.05		82,672.58	82,672.58
122501170	2	REO	10.250%	TX - 100.00%	360	85,259.43		45,371.86	45,371.86
121958124	2		0.000%	OK - 66.47%	360	0.00	Revision	(213.97)	(213.97)
122198848	2		0.000%	CA - 80.00%	360	0.00	Revision	506.03	506.03
TOTAL						4,003,936.11		1,143,569.80	1,143,569.80

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.			117,115,212.40
Ending Collateral Balance			592,842,148.75
Delinquency Percentage			19.7500%
Beginning Balance of Mezzanine and C Class			190,800,000.00
Beginning Collateral Balance			609,649,069.62
Credit Enhancement Percentage			31.9900%
Cumulative Loss Percentage			0.4570%

ADJUSTABLE RATE CERTIFICATE INFORMATION			
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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					\$6,844.27	\$5,000.00
M-8					\$14,708.08	\$0.00
M-9					\$12,943.11	\$0.00

Other Related Information

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Sched. Payments for 60+Day Delinquent Loans	483,331.90	408,578.55	891,910.45
Sched. Pmts - 60+Day Delinquent Loans, 1 Month Prior	453,535.61	403,836.35	857,371.96
Sched. Pmts - 60+Day Delinquent Loans, 2 Month Prior	411,611.60	378,485.61	790,097.21
Sched. Pmts - 60+Day Delinquent Loans, 3 Month Prior	399,939.85	368,604.51	768,544.35
Sched. Pmts - 60+Day Delinquent Loans, 4 Month Prior	355,806.99	343,892.66	699,699.65
Sched. Pmts - 60+Day Delinquent Loans, 5 Month Prior	361,416.34	325,139.72	686,556.06
Sched. Pmts - 60+Day Delinquent Loans, 6 Month Prior	376,886.09	354,987.82	731,873.92
Sched. Pmts - 60+Day Delinquent Loans, 7 Month Prior	342,789.13	337,433.23	680,222.36
Sched. Pmts - 60+Day Delinquent Loans, 8 Month Prior	311,291.21	292,847.98	604,139.19
Sched. Pmts - 60+Day Delinquent Loans, 9 Month Prior	275,949.68	261,097.05	537,046.73
Sched. Pmts - 60+Day Delinquent Loans, 10 Month Prior	239,424.45	257,629.12	497,053.58
Sched. Pmts - 60+Day Delinquent Loans, 11 Month Prior	325,245.54	362,445.72	687,691.26
Current Scheduled Payments			4,205,856.82
Current Scheduled Payments 1 Month Prior			4,269,962.95
Current Scheduled Payments 2 Month Prior			4,353,112.85
Current Scheduled Payments 3 Month Prior			4,444,565.57
Current Scheduled Payments 4 Month Prior			4,523,660.63
Current Scheduled Payments 5 Month Prior			4,612,897.00
Current Scheduled Payments 6 Month Prior			4,732,978.48
Current Scheduled Payments 7 Month Prior			4,859,653.64
Current Scheduled Payments 8 Month Prior			5,018,613.57
Current Scheduled Payments 9 Month Prior			5,197,787.85
Current Scheduled Payments 10 Month Prior			5,297,801.27
Current Scheduled Payments 11 Month Prior			5,443,235.73