

External Parties

Seller
Novastar Mtg Funding Corp.

Servicer(s)
Saxon Mortgage Services, Inc.

Underwriter(s)
Deutsche Bank Securities
Greenwich Capital Markets

PMI Insurer
PMI Mortgage Insurance Co.
Mortgage Guaranty Insurance Corp.

Hedge Provider

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Dates

Cut-Off Date: May 01, 2007
 Close Date: June 01, 2007
 First Distribution Date: June 25, 2007

Distribution Date: August 25, 2011
 Next Distribution Date: September 26, 2011
 Distribution Frequency: Monthly
 Record Date: July 29, 2011
 August 24, 2011

Determination Date: August 25, 2011

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(*) In connection with the Trustee's preparation of this Statement to Certificateholders, the Trustee is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the Servicer, Master Servicer, Special Servicer and other parties to the transaction. The Trustee makes no representations as to the completeness, reliability, accuracy or suitability for any purpose of the information provided to it by such third parties.

(**) Please see informational notice posted to the Trustee's investor reporting website regarding recent allegations pertaining to certain loan servicer foreclosure practices.

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

Certificate Payment Report

Current Period Distribution - REMIC VI									
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-1A	SR	779,369,000.00	413,981,754.95	138,048.54	3,087,639.47	3,225,688.01	0.00	0.00	410,894,115.48
A-2A	SR	140,080,000.00	8,448,950.77	2,017.13	738,580.46	740,597.59	0.00	0.00	7,710,370.31
A-2B	SR	80,420,000.00	80,420,000.00	24,047.26	0.00	24,047.26	0.00	0.00	80,420,000.00
A-2C	SR	49,730,000.00	49,730,000.00	15,726.77	0.00	15,726.77	0.00	0.00	49,730,000.00
A-2D	SR	18,601,000.00	18,601,000.00	7,324.01	0.00	7,324.01	0.00	0.00	18,601,000.00
M-1	MEZ	70,700,000.00	70,700,000.00	29,664.05	0.00	29,664.05	0.00	0.00	70,700,000.00
M-2	MEZ	49,700,000.00	49,700,000.00	21,708.89	0.00	21,708.89	0.00	0.00	49,700,000.00
M-3	MEZ	23,800,000.00	23,800,000.00	10,805.70	0.00	10,805.70	0.00	0.00	23,800,000.00
M-4	MEZ	21,700,000.00	21,700,000.00	12,842.03	0.00	12,842.03	0.00	0.00	21,700,000.00
M-5	MEZ	21,700,000.00	21,700,000.00	16,205.53	0.00	16,205.53	0.00	0.00	21,700,000.00
M-6	MEZ	18,900,000.00	17,286,218.39	16,928.37	0.00	16,928.37	6,898,426.37	0.00	10,387,792.02
M-7	MEZ	18,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ	15,400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ	15,400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ	16,100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	SUB	59,500,000.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,400,000,000.00	776,068,024.11	295,318.28	3,826,219.93	4,121,538.21	6,898,426.37	0.00	765,343,377.81

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-1A	07/25/11	08/24/11	A-Act/360	66989EAA3	779,369,000.00	531.175547	0.177129	3.961717	4.138846	527.213830
A-2A	07/25/11	08/24/11	A-Act/360	66989EAB1	140,080,000.00	60.315183	0.014400	5.272562	5.286962	55.042621
A-2B	07/25/11	08/24/11	A-Act/360	66989EAC9	80,420,000.00	1,000.000000	0.299021	0.000000	0.299021	1,000.000000
A-2C	07/25/11	08/24/11	A-Act/360	66989EAD7	49,730,000.00	1,000.000000	0.316243	0.000000	0.316243	1,000.000000
A-2D	07/25/11	08/24/11	A-Act/360	66989EAE5	18,601,000.00	1,000.000000	0.393743	0.000000	0.393743	1,000.000000
M-1	07/25/11	08/24/11	A-Act/360	66989EAF2	70,700,000.00	1,000.000000	0.419576	0.000000	0.419576	1,000.000000
M-2	07/25/11	08/24/11	A-Act/360	66989EAG0	49,700,000.00	1,000.000000	0.436799	0.000000	0.436799	1,000.000000
M-3	07/25/11	08/24/11	A-Act/360	66989EAH8	23,800,000.00	1,000.000000	0.454021	0.000000	0.454021	1,000.000000
M-4	07/25/11	08/24/11	A-Act/360	66989EAJ4	21,700,000.00	1,000.000000	0.591799	0.000000	0.591799	1,000.000000
M-5	07/25/11	08/24/11	A-Act/360	66989EAK1	21,700,000.00	1,000.000000	0.746799	0.000000	0.746799	1,000.000000
M-6	07/25/11	08/24/11	A-Act/360	66989EAL9	18,900,000.00	914.614730	0.895681	0.000000	0.895681	549.618625
M-7	07/25/11	08/24/11	A-Act/360	66989EAM7	18,900,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	07/25/11	08/24/11	A-Act/360	66989EAN5	15,400,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	07/25/11	08/24/11	A-Act/360	66989EAP0	15,400,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	07/25/11	08/24/11	A-Act/360	66989EAQ8	16,100,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C	07/25/11	08/24/11	A-Act/360	66989EAS4	59,500,000.00	0.001681	0.000000	0.000000	0.000000	0.001681
R	07/25/11	08/24/11	A-Act/360		0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

Distribution to Date - REMIC VI									
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-1A	779,369,000.00	51,128,585.34	337,458,471.33	31,016,413.19	368,474,884.52	419,603,469.86	0.00	0.00	410,894,115.48
A-2A	140,080,000.00	7,543,272.74	121,062,947.08	11,306,682.61	132,369,629.69	139,912,902.43	0.00	0.00	7,710,370.31
A-2B	80,420,000.00	5,933,755.29	0.00	0.00	0.00	5,933,755.29	0.00	0.00	80,420,000.00
A-2C	49,730,000.00	3,712,019.31	0.00	0.00	0.00	3,712,019.31	0.00	0.00	49,730,000.00
A-2D	18,601,000.00	1,460,335.87	0.00	0.00	0.00	1,460,335.87	0.00	0.00	18,601,000.00
M-1	70,700,000.00	5,641,633.36	0.00	0.00	0.00	5,641,633.36	0.00	0.00	70,700,000.00
M-2	49,700,000.00	4,008,587.46	0.00	0.00	0.00	4,008,587.46	0.00	0.00	49,700,000.00
M-3	23,800,000.00	1,940,046.80	0.00	0.00	0.00	1,940,046.80	0.00	0.00	23,800,000.00
M-4	21,700,000.00	1,917,969.35	0.00	0.00	0.00	1,917,969.35	0.00	0.00	21,700,000.00
M-5	21,700,000.00	2,085,710.35	0.00	0.00	0.00	2,085,710.35	0.00	0.00	21,700,000.00
M-6	18,900,000.00	2,034,151.58	0.00	0.00	0.00	2,034,151.58	8,512,207.98	0.00	10,387,792.02
M-7	18,900,000.00	2,559,575.80	0.00	0.00	0.00	2,559,575.80	18,900,000.00	0.00	0.00
M-8	15,400,000.00	2,366,628.66	0.00	0.00	0.00	2,366,628.66	15,400,000.00	0.00	0.00
M-9	15,400,000.00	2,248,010.54	0.00	0.00	0.00	2,248,010.54	15,400,000.00	0.00	0.00
M-10	16,100,000.00	2,243,788.62	0.00	0.00	0.00	2,243,788.62	16,100,000.00	0.00	0.00
C	59,500,000.00	59,624,384.77	0.00	0.00	0.00	59,624,384.77	59,645,586.28	145,686.28	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,400,000,000.00	156,448,455.84	458,521,418.41	42,323,095.80	500,844,514.21	657,292,970.05	133,957,794.26	145,686.28	765,343,377.81

Interest Detail - REMIC VI									
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-1A	0.38725%	413,981,754.95	138,048.54	0.00	0.00	0.00	138,048.54	138,048.54	0.00
A-2A	0.27725%	8,448,950.77	2,017.13	0.00	0.00	0.00	2,017.13	2,017.13	0.00
A-2B	0.34725%	80,420,000.00	24,047.26	0.00	0.00	0.00	24,047.26	24,047.26	0.00
A-2C	0.36725%	49,730,000.00	15,726.77	0.00	0.00	0.00	15,726.77	15,726.77	0.00
A-2D	0.45725%	18,601,000.00	7,324.01	0.00	0.00	0.00	7,324.01	7,324.01	0.00
M-1	0.48725%	70,700,000.00	29,664.05	0.00	0.00	0.00	29,664.05	29,664.05	0.00
M-2	0.50725%	49,700,000.00	21,708.89	0.00	0.00	0.00	21,708.89	21,708.89	0.00
M-3	0.52725%	23,800,000.00	10,805.70	0.00	0.00	0.00	10,805.70	10,805.70	0.00
M-4	0.68725%	21,700,000.00	12,842.03	0.00	0.00	0.00	12,842.03	12,842.03	0.00
M-5	0.86725%	21,700,000.00	16,205.53	0.00	0.00	0.00	16,205.53	16,205.53	0.00
M-6	1.13725%	17,286,218.39	16,928.37	0.00	0.00	0.00	16,928.37	16,928.37	0.00
M-7	1.93725%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	2.68725%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.68725%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.68725%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	100.00	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		776,068,024.11	295,318.28	0.00	8,986.20	0.00	304,304.48	295,318.28	8,986.20

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

Current Period Distribution - Component Classes									
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)
C-1	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-2	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-3	CPT/SUB	0.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
Total		0.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00

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)
C-1	07/25/11	08/24/11			1,400,000,000.00	554.334303	0.000000	0.000000	0.000000	546.673841
C-2	07/25/11	08/24/11			59,499,900.02	0.000000	0.000000	0.000000	0.000000	0.000000
C-3	07/25/11	08/24/11			100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

Distribution to Date - Component Classes									
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)
C-1	0.00	57,150,187.24			0.00	57,150,187.24	0.00	0.00	0.00
C-2	0.00	0.00	0.00	0.00	0.00	0.00	59,645,586.28	145,686.28	0.00
C-3	0.00	2,474,197.53			0.00	2,474,197.53	0.00	0.00	100.00
Total	0.00	59,624,384.77	0.00	0.00	0.00	59,624,384.77	59,645,586.28	145,686.28	100.00

Interest Detail - Component Classes									
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)
C-1	0.00000%	776,068,024.11	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20
C-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-3	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		776,068,124.11	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	610,697.83	2,553,025.48	3,163,723.31
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	0.00	0.00
TOTAL NET PRINCIPAL	610,697.83	2,553,025.48	3,163,723.31
Interest Collections	364,477.28	2,262,549.76	2,627,027.04
Interest Withdrawals	(438,771.33)	(1,052,809.41)	(1,491,580.74)
Interest Fees	(42,027.34)	(135,604.06)	(177,631.40)
Interest Other Accounts	0.00	0.00	0.00
TOTAL NET INTEREST	-116,321.39	1,074,136.29	957,814.90
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	494,376.44	3,627,161.77	4,121,538.21

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	173,407.76	720,182.48	893,590.24
Curtailments	38,710.43	162,623.29	201,333.72
Prepayments In Full	0.00	970,369.25	970,369.25
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	4,125,571.83	5,876,732.30	10,002,304.13
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(158,929.18)	(660,546.01)	(819,475.19)
Realized Losses	(3,726,992.19)	(5,176,881.84)	(8,903,874.03)
Advanced Principal	158,929.18	660,546.01	819,475.19
TOTAL PRINCIPAL COLLECTED	610,697.83	2,553,025.48	3,163,723.31

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Modification amount applicable to Principal	0.00	0.00	0.00
Total Principal Withdrawal	0.00	0.00	0.00

PRINCIPAL - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	911,000.19	3,449,507.51	4,360,507.70
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	25,928.50	39,210.34	65,138.84
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	0.00	(1,815.79)	(1,815.79)
Delinquent Interest	(840,856.11)	(2,999,433.62)	(3,840,289.73)
Compensating Interest	0.00	1,815.79	1,815.79
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Realized Loss	(226,379.99)	(404,555.39)	(630,935.38)
Interest Advanced	494,784.69	2,177,820.90	2,672,605.59
TOTAL INTEREST COLLECTED	364,477.28	2,262,549.76	2,627,027.04

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non Recoverable Advances	-8,686.73	157,316.43	148,629.70
Modification Losses	0.00	0.00	0.00
Capitalized/Deferred Interest	447,458.06	895,492.98	1,342,951.04
TOTAL INTEREST WITHDRAWALS	(438,771.33)	(1,052,809.41)	(1,491,580.74)

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Hedge Payment			0.00
a) Hedge Payment			0.00
b) Counterparty Payment			0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	5,630.36	27,525.47	33,155.83
Backup Servicing Fees	1,484.06	4,983.18	6,467.23
Trustee Fees	371.01	1,245.79	1,616.81
Custodian Fee	168.60	850.80	1,019.40
MI Premium	33,966.34	98,585.63	132,551.97
Extraordinary Expenses	367.27	2,279.89	2,647.16
Extraordinary Expense Recovery Charge**	39.70	133.30	173.00
TOTAL INTEREST FEES	42,027.34	135,604.06	177,631.40

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

ACCOUNTS

Distribution from Supplemental Interest Trust	
Class I-1 Interest Payment	0.00
Class I-2 Interest Payment	0.00
Class I-3 Interest Payment	0.00
Supplemental Interest Trust	
Beginning Balance	0.00
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

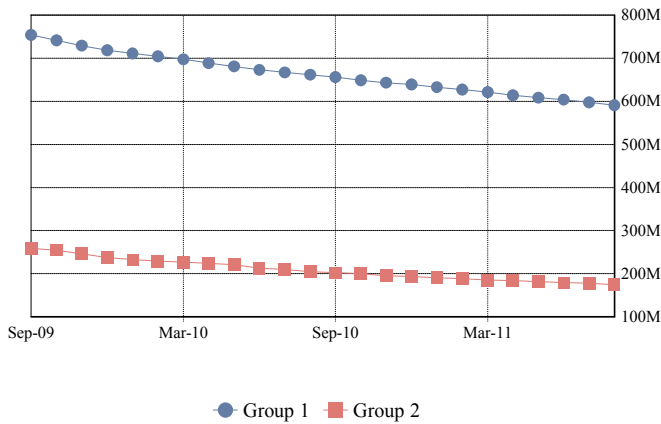
	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			100.00
Current Period Principal Realized Losses			8,903,874.03
Overcollateralized Amount - After Current Losses			-8,903,774.03
Net Monthly Excess Cashflow			662,496.62
Extra Principal Distribution Amount			662,496.62
Overcollateralization Release Amount			0.00
Overcollateralized Amount - Ending			100.00
Overcollateralization Excess Amount			0.00
Overcollateralization Deficiency Amount			59,499,900.00
Required Overcollateralization Amount			59,500,000.00

Collateral Report

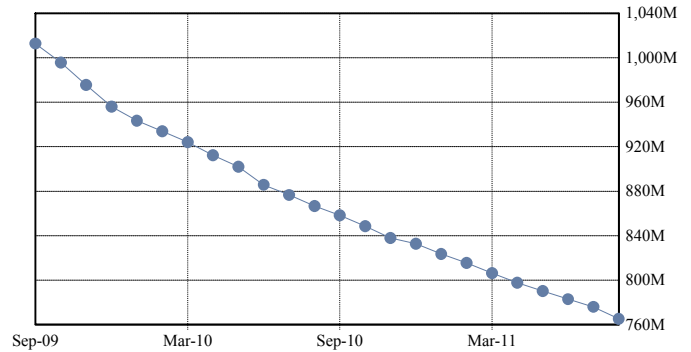
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	1,600	5,854	7,454
Prior	843	4,254	5,097
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	0	(7)	(7)
Repurchases	0	0	0
Liquidations	(21)	(37)	(58)
Current	822	4,210	5,032
<u>Principal Balance:</u>			
Original	342,671,341.06	837,192,478.96	1,179,863,820.02
Prior	178,086,972.25	597,981,051.86	776,068,024.11
Prefunding	0.00	0.00	0.00
Deferred Interest	447,458.06	895,492.98	1,342,951.04
Scheduled Principal	(173,407.76)	(720,182.48)	(893,590.24)
Partial Prepayments	(38,710.43)	(162,623.29)	(201,333.72)
Full Voluntary Prepayments	0.00	(970,369.25)	(970,369.25)
Repurchases	0.00	0.00	0.00
Liquidations	(4,125,571.83)	(5,876,732.30)	(10,002,304.13)
Current	174,196,740.29	591,146,637.52	765,343,377.81
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Original Balance	35,875,426.20	184,260,753.78	220,136,179.98
Prefunding Account Beginning Balance	0.00	0.00	0.00
Subsequent Loans Added to the Pool	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



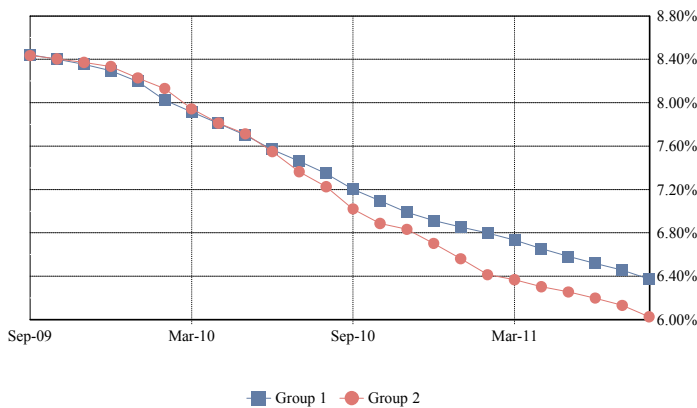
Total Current Principal Balance



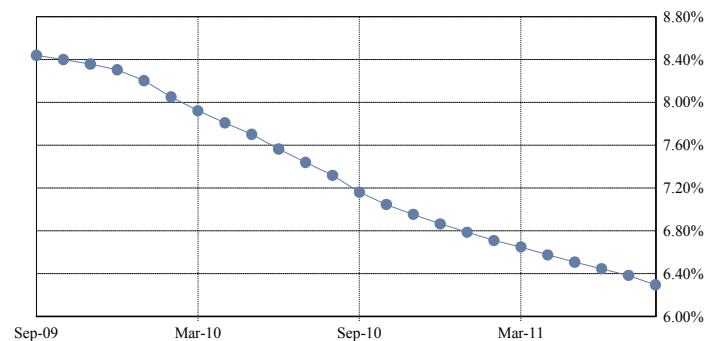
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.21511%	8.17804%	8.18881%
Weighted Average Coupon Prior	6.13144%	6.45757%	6.38299%
Weighted Average Coupon Current	6.02731%	6.37459%	6.29490%
Weighted Average Months to Maturity Original	346	346	346
Weighted Average Months to Maturity Prior	302	297	298
Weighted Average Months to Maturity Current	301	296	297
Weighted Avg Remaining Amortization Term Original	391	377	381
Weighted Avg Remaining Amortization Term Prior	349	330	335
Weighted Avg Remaining Amortization Term Current	348	329	333
Weighted Average Seasoning Original	3.48	3.01	3.15
Weighted Average Seasoning Prior	52.16	51.42	51.59
Weighted Average Seasoning Current	53.13	52.42	52.58

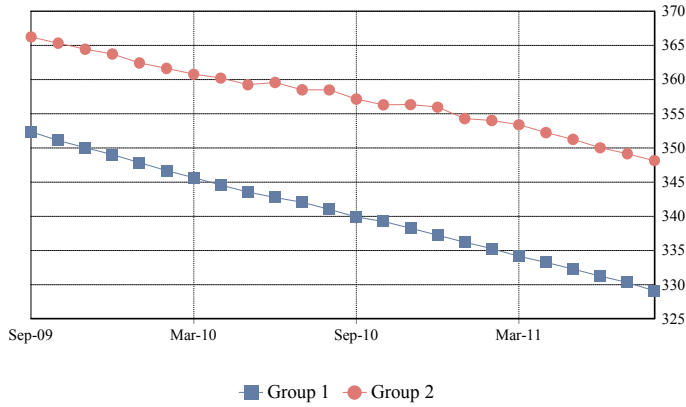
Weighted Average Coupon by Groups



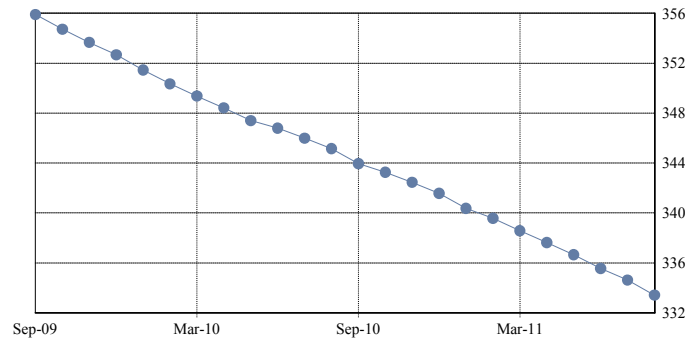
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.84056%	6.01506%	5.94902%
Weighted Average Margin Prior	5.80693%	6.01350%	5.94802%
Weighted Average Margin Current	5.80922%	6.01379%	5.94877%
Weighted Average Max Rate Original	16.07877%	16.19788%	16.15280%
Weighted Average Max Rate Prior	15.93610%	16.16008%	16.08908%
Weighted Average Max Rate Current	15.93450%	16.16083%	16.08889%
Weighted Average Min Rate Original	9.09665%	9.21506%	9.17025%
Weighted Average Min Rate Prior	8.95585%	9.17537%	9.10579%
Weighted Average Min Rate Current	8.95433%	9.17615%	9.10565%
Weighted Average Cap Up Original	1.00000%	1.00073%	1.00045%
Weighted Average Cap Up Prior	1.00000%	1.00102%	1.00070%
Weighted Average Cap Up Current	1.00000%	1.00103%	1.00070%
Weighted Average Cap Down Original	1.00000%	1.00073%	1.00045%
Weighted Average Cap Down Prior	1.00000%	1.00102%	1.00070%
Weighted Average Cap Down Current	1.00000%	1.00103%	1.00070%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	5,630.36	27,525.47	33,155.83
Delinquent Servicing Fees	51,923.44	195,348.73	247,272.17
TOTAL SERVICING FEES	57,553.81	222,874.20	280,428.01
Total Servicing Fees	57,553.81	222,874.20	280,428.01
Compensating Interest	0.00	(1,815.79)	(1,815.79)
Delinquent Servicing Fees	(51,923.44)	(195,348.73)	(247,272.17)
COLLECTED SERVICING FEES	-10,990.70	-9,908.25	-20,898.95
Total Advanced Interest	494,784.69	2,177,820.90	2,672,605.59
Total Advanced Principal	158,929.18	660,546.01	819,475.19
Aggregate Advances with respect to this Distribution	653,713.88	2,838,366.92	3,492,080.80
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	0.00	1,815.79	1,815.79
Compensating Interest	0.00	(1,815.79)	(1,815.79)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Principal Balance	174,196,740.29	591,146,637.52	765,343,377.81
Weighted Average Net Mortgage Rate			2.456615%

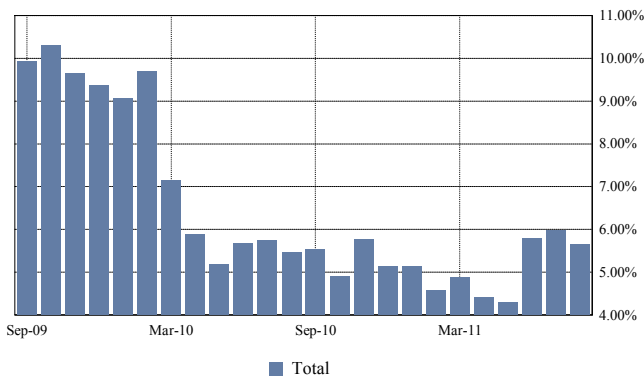
Delinquency Report

TOTAL

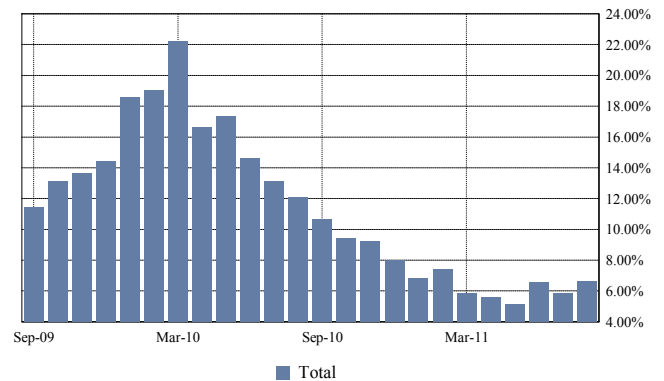
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		36,617,128.39	6,686,559.07	50,553,143.23	93,856,830.69
	% Balance		4.78%	0.87%	6.61%	12.26%
	# Loans		223	50	303	576
	% # Loans		4.43%	0.99%	6.02%	11.45%
FORECLOSURE	Balance	0.00	0.00	6,439,044.15	126,344,132.30	132,783,176.45
	% Balance	0.00%	0.00%	0.84%	16.51%	17.35%
	# Loans	0	0	34	666	700
	% # Loans	0.00%	0.00%	0.68%	13.24%	13.91%
BANKRUPTCY	Balance	9,923,098.60	1,579,090.85	1,466,624.66	24,236,921.62	37,205,735.73
	% Balance	1.30%	0.21%	0.19%	3.17%	4.86%
	# Loans	75	14	10	155	254
	% # Loans	1.49%	0.28%	0.20%	3.08%	5.05%
REO	Balance	0.00	0.00	0.00	50,828,565.92	50,828,565.92
	% Balance	0.00%	0.00%	0.00%	6.64%	6.64%
	# Loans	0	0	0	267	267
	% # Loans	0.00%	0.00%	0.00%	5.31%	5.31%
TOTAL	Balance	9,923,098.60	38,196,219.24	14,592,227.88	251,962,763.07	314,674,308.79
	% Balance	1.30%	4.99%	1.91%	32.92%	41.12%
	# Loans	75	237	94	1,391	1,797
	% # Loans	1.49%	4.71%	1.87%	27.64%	35.71%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

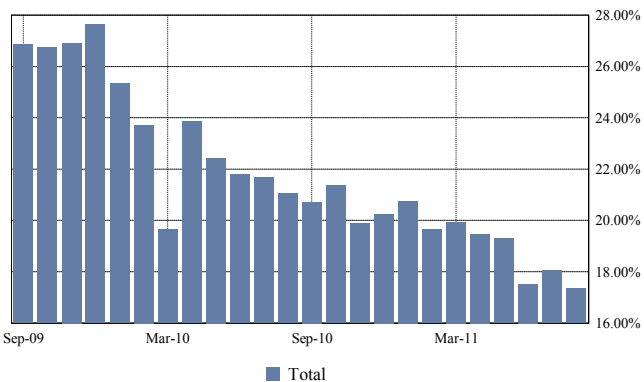
1 or 2 Payments Delinquent



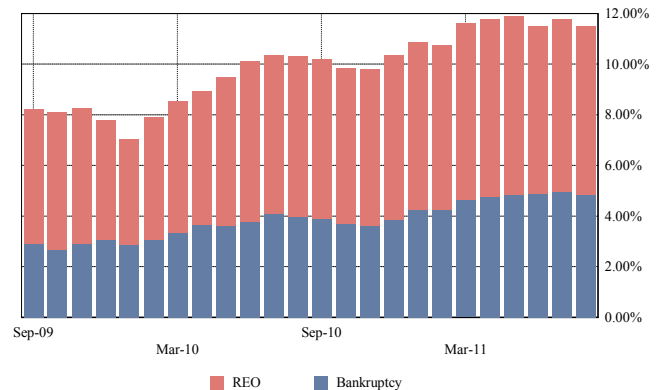
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

August 25, 2011 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		36,617,128.39	6,686,559.07	5,496,483.06	4,411,028.22	2,336,723.42	2,627,303.38
% Balance		4.78%	0.87%	0.72%	0.58%	0.31%	0.34%
# Loans		223	50	42	28	15	16
% # Loans		4.43%	0.99%	0.83%	0.56%	0.30%	0.32%
FORECLOSURE							
Balance	0.00	0.00	6,439,044.15	4,211,996.40	3,902,092.37	4,333,556.72	3,398,345.88
% Balance	0.00%	0.00%	0.84%	0.55%	0.51%	0.57%	0.44%
# Loans	0	0	34	24	24	20	22
% # Loans	0.00%	0.00%	0.68%	0.48%	0.48%	0.40%	0.44%
BANKRUPTCY							
Balance	9,923,098.60	1,579,090.85	1,466,624.66	999,299.81	1,954,823.35	1,467,678.95	969,722.41
% Balance	1.30%	0.21%	0.19%	0.13%	0.26%	0.19%	0.13%
# Loans	75	14	10	8	12	10	6
% # Loans	1.49%	0.28%	0.20%	0.16%	0.24%	0.20%	0.12%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	133,248.77
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
TOTAL							
Balance	9,923,098.60	38,196,219.24	14,592,227.88	10,707,779.27	10,267,943.94	8,137,959.09	7,128,620.44
% Balance	1.30%	4.99%	1.91%	1.40%	1.34%	1.06%	0.93%
# Loans	75	237	94	74	64	45	45
% # Loans	1.49%	4.71%	1.87%	1.47%	1.27%	0.89%	0.89%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	1,791,697.11	1,532,820.26	311,617.31	1,647,408.65	1,705,445.68	1,222,743.79	1,737,691.66
% Balance	0.23%	0.20%	0.04%	0.22%	0.22%	0.16%	0.23%
# Loans	10	8	2	9	12	6	9
% # Loans	0.20%	0.16%	0.04%	0.18%	0.24%	0.12%	0.18%
FORECLOSURE							
Balance	2,521,028.76	2,862,700.18	3,932,727.32	3,349,546.74	3,004,673.14	3,567,817.64	2,223,258.57
% Balance	0.33%	0.37%	0.51%	0.44%	0.39%	0.47%	0.29%
# Loans	15	16	15	19	15	21	16
% # Loans	0.30%	0.32%	0.30%	0.38%	0.30%	0.42%	0.32%
BANKRUPTCY							
Balance	1,562,741.30	781,228.73	1,392,502.06	1,278,851.95	1,257,324.25	611,428.07	604,038.16
% Balance	0.20%	0.10%	0.18%	0.17%	0.16%	0.08%	0.08%
# Loans	11	7	7	8	9	6	6
% # Loans	0.22%	0.14%	0.14%	0.16%	0.18%	0.12%	0.12%
REO							
Balance	300,104.44	119,902.30	530,634.84	524,161.13	506,337.26	397,348.90	222,317.33
% Balance	0.04%	0.02%	0.07%	0.07%	0.07%	0.05%	0.03%
# Loans	3	1	5	3	4	3	2
% # Loans	0.06%	0.02%	0.10%	0.06%	0.08%	0.06%	0.04%
TOTAL							
Balance	6,175,571.61	5,296,651.47	6,167,481.53	6,799,968.47	6,473,780.33	5,799,338.40	4,787,305.72
% Balance	0.81%	0.69%	0.81%	0.89%	0.85%	0.76%	0.63%
# Loans	39	32	29	39	40	36	33
% # Loans	0.78%	0.64%	0.58%	0.78%	0.79%	0.72%	0.66%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	742,893.76	745,737.69	1,312,784.86	559,555.45	1,094,115.43	673,570.91	886,140.06
% Balance	0.10%	0.10%	0.17%	0.07%	0.14%	0.09%	0.12%
# Loans	7	5	9	4	6	6	6
% # Loans	0.14%	0.10%	0.18%	0.08%	0.12%	0.12%	0.12%
FORECLOSURE							
Balance	2,020,529.46	1,414,211.00	1,759,850.41	1,335,699.51	3,580,899.75	2,996,760.69	2,551,818.42
% Balance	0.26%	0.18%	0.23%	0.17%	0.47%	0.39%	0.33%
# Loans	16	9	12	8	24	20	15
% # Loans	0.32%	0.18%	0.24%	0.16%	0.48%	0.40%	0.30%
BANKRUPTCY							
Balance	1,108,202.91	744,721.13	627,930.88	148,147.18	462,997.28	621,843.29	365,142.78
% Balance	0.14%	0.10%	0.08%	0.02%	0.06%	0.08%	0.05%
# Loans	8	5	3	1	3	6	3
% # Loans	0.16%	0.10%	0.06%	0.02%	0.06%	0.12%	0.06%
REO							
Balance	614,863.44	875,354.96	198,837.50	240,129.79	1,130,424.03	984,715.94	1,206,528.84
% Balance	0.08%	0.11%	0.03%	0.03%	0.15%	0.13%	0.16%
# Loans	3	5	2	1	6	4	8
% # Loans	0.06%	0.10%	0.04%	0.02%	0.12%	0.08%	0.16%
TOTAL							
Balance	4,486,489.57	3,780,024.78	3,899,403.65	2,283,531.93	6,268,436.49	5,276,890.83	5,009,630.10
% Balance	0.59%	0.49%	0.51%	0.30%	0.82%	0.69%	0.65%
# Loans	34	24	26	14	39	36	32
% # Loans	0.68%	0.48%	0.52%	0.28%	0.78%	0.72%	0.64%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	637,290.80	1,031,025.33	1,450,460.01	929,552.39	1,199,638.59	741,984.39	755,440.45
% Balance	0.08%	0.13%	0.19%	0.12%	0.16%	0.10%	0.10%
# Loans	6	6	6	5	6	4	7
% # Loans	0.12%	0.12%	0.12%	0.10%	0.12%	0.08%	0.14%
FORECLOSURE							
Balance	2,104,657.97	2,632,793.81	4,450,698.31	3,665,695.15	2,801,188.77	3,009,658.67	3,750,592.13
% Balance	0.27%	0.34%	0.58%	0.48%	0.37%	0.39%	0.49%
# Loans	13	16	23	23	16	19	17
% # Loans	0.26%	0.32%	0.46%	0.46%	0.32%	0.38%	0.34%
BANKRUPTCY							
Balance	382,598.09	909,182.27	347,265.15	339,705.20	1,056,929.42	180,384.21	265,872.07
% Balance	0.05%	0.12%	0.05%	0.04%	0.14%	0.02%	0.03%
# Loans	2	5	3	3	3	1	2
% # Loans	0.04%	0.10%	0.06%	0.06%	0.06%	0.02%	0.04%
REO							
Balance	2,310,764.25	2,204,103.38	942,302.49	942,659.36	814,523.23	1,380,560.32	1,643,259.23
% Balance	0.30%	0.29%	0.12%	0.12%	0.11%	0.18%	0.21%
# Loans	12	11	6	6	5	10	10
% # Loans	0.24%	0.22%	0.12%	0.12%	0.10%	0.20%	0.20%
TOTAL							
Balance	5,435,311.11	6,777,104.79	7,190,725.96	5,877,612.10	5,872,280.01	5,312,587.59	6,415,163.88
% Balance	0.71%	0.89%	0.94%	0.77%	0.77%	0.69%	0.84%
# Loans	33	38	38	37	30	34	36
% # Loans	0.66%	0.76%	0.76%	0.74%	0.60%	0.68%	0.72%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	697,639.10	1,037,001.95	693,557.58	812,932.15	841,467.52	566,115.48	1,071,142.25
% Balance	0.09%	0.14%	0.09%	0.11%	0.11%	0.07%	0.14%
# Loans	4	7	4	4	4	4	6
% # Loans	0.08%	0.14%	0.08%	0.08%	0.08%	0.08%	0.12%
FORECLOSURE							
Balance	1,360,749.70	2,845,274.96	2,953,968.18	2,629,642.65	4,243,190.66	2,460,710.85	2,168,502.43
% Balance	0.18%	0.37%	0.39%	0.34%	0.55%	0.32%	0.28%
# Loans	10	15	12	13	15	14	12
% # Loans	0.20%	0.30%	0.24%	0.26%	0.30%	0.28%	0.24%
BANKRUPTCY							
Balance	177,467.87	0.00	300,861.98	358,880.89	0.00	101,500.29	378,816.09
% Balance	0.02%	0.00%	0.04%	0.05%	0.00%	0.01%	0.05%
# Loans	1	0	3	2	0	1	2
% # Loans	0.02%	0.00%	0.06%	0.04%	0.00%	0.02%	0.04%
REO							
Balance	1,925,483.00	998,844.17	1,326,414.61	2,336,669.49	2,973,386.87	712,083.05	1,518,380.07
% Balance	0.25%	0.13%	0.17%	0.31%	0.39%	0.09%	0.20%
# Loans	10	5	10	12	14	4	10
% # Loans	0.20%	0.10%	0.20%	0.24%	0.28%	0.08%	0.20%
TOTAL							
Balance	4,161,339.67	4,881,121.08	5,274,802.35	6,138,125.18	8,058,045.05	3,840,409.67	5,136,840.84
% Balance	0.54%	0.64%	0.69%	0.80%	1.05%	0.50%	0.67%
# Loans	25	27	29	31	33	23	30
% # Loans	0.50%	0.54%	0.58%	0.62%	0.66%	0.46%	0.60%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	1,100,358.07	184,128.90	431,093.70	331,261.71	1,097,087.34	693,048.08	996,778.90
% Balance	0.14%	0.02%	0.06%	0.04%	0.14%	0.09%	0.13%
# Loans	4	2	2	2	5	2	4
% # Loans	0.08%	0.04%	0.04%	0.04%	0.10%	0.04%	0.08%
FORECLOSURE							
Balance	4,278,781.84	2,357,138.43	3,165,201.54	1,281,892.94	3,947,681.99	2,991,706.50	2,364,639.87
% Balance	0.56%	0.31%	0.41%	0.17%	0.52%	0.39%	0.31%
# Loans	19	13	14	7	17	12	10
% # Loans	0.38%	0.26%	0.28%	0.14%	0.34%	0.24%	0.20%
BANKRUPTCY							
Balance	123,971.10	0.00	0.00	0.00	773,140.84	0.00	702,046.59
% Balance	0.02%	0.00%	0.00%	0.00%	0.10%	0.00%	0.09%
# Loans	1	0	0	0	3	0	1
% # Loans	0.02%	0.00%	0.00%	0.00%	0.06%	0.00%	0.02%
REO							
Balance	1,660,112.57	1,650,400.84	2,377,773.20	682,582.25	1,306,439.10	1,569,321.63	1,206,995.33
% Balance	0.22%	0.22%	0.31%	0.09%	0.17%	0.21%	0.16%
# Loans	5	9	12	4	10	5	7
% # Loans	0.10%	0.18%	0.24%	0.08%	0.20%	0.10%	0.14%
TOTAL							
Balance	7,163,223.58	4,191,668.17	5,974,068.44	2,295,736.90	7,124,349.27	5,254,076.21	5,270,460.69
% Balance	0.94%	0.55%	0.78%	0.30%	0.93%	0.69%	0.69%
# Loans	29	24	28	13	35	19	22
% # Loans	0.58%	0.48%	0.56%	0.26%	0.70%	0.38%	0.44%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	222,982.82	242,758.72	0.00	229,147.14	0.00	690,567.00	671,029.97
% Balance	0.03%	0.03%	0.00%	0.03%	0.00%	0.09%	0.09%
# Loans	1	1	0	1	0	2	2
% # Loans	0.02%	0.02%	0.00%	0.02%	0.00%	0.04%	0.04%
FORECLOSURE							
Balance	2,604,474.34	986,325.76	1,461,831.44	1,415,467.43	2,278,612.86	1,045,235.35	1,116,061.84
% Balance	0.34%	0.13%	0.19%	0.18%	0.30%	0.14%	0.15%
# Loans	9	3	9	4	8	4	4
% # Loans	0.18%	0.06%	0.18%	0.08%	0.16%	0.08%	0.08%
BANKRUPTCY							
Balance	0.00	243,490.70	440,000.00	196,184.37	0.00	0.00	0.00
% Balance	0.00%	0.03%	0.06%	0.03%	0.00%	0.00%	0.00%
# Loans	0	1	1	1	0	0	0
% # Loans	0.00%	0.02%	0.02%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	625,185.45	2,345,779.30	1,159,555.04	2,379,089.97	2,183,173.99	492,532.20	405,388.22
% Balance	0.08%	0.31%	0.15%	0.31%	0.29%	0.06%	0.05%
# Loans	4	9	5	10	5	1	2
% # Loans	0.08%	0.18%	0.10%	0.20%	0.10%	0.02%	0.04%
TOTAL							
Balance	3,452,642.61	3,818,354.48	3,061,386.48	4,219,888.91	4,461,786.85	2,228,334.55	2,192,480.03
% Balance	0.45%	0.50%	0.40%	0.55%	0.58%	0.29%	0.29%
# Loans	14	14	15	16	13	7	8
% # Loans	0.28%	0.28%	0.30%	0.32%	0.26%	0.14%	0.16%

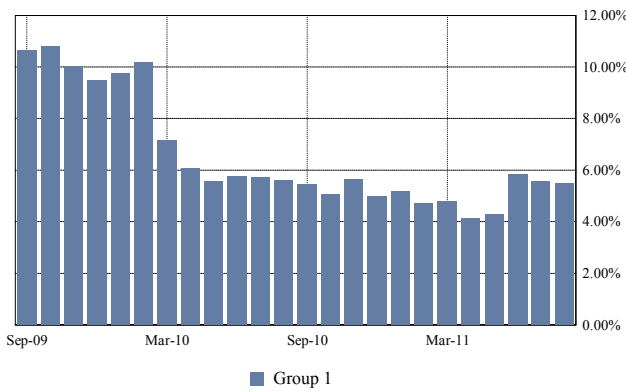
TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	51,017.80	0.00	310,874.39	0.00	0.00	0.00	93,856,830.69
% Balance	0.01%	0.00%	0.04%	0.00%	0.00%	0.00%	12.26%
# Loans	1	0	1	0	0	0	576
% # Loans	0.02%	0.00%	0.02%	0.00%	0.00%	0.00%	11.45%
FORECLOSURE							
Balance	0.00	707,548.95	296,694.02	0.00	0.00	0.00	132,783,176.45
% Balance	0.00%	0.09%	0.04%	0.00%	0.00%	0.00%	17.35%
# Loans	0	3	1	0	0	0	700
% # Loans	0.00%	0.06%	0.02%	0.00%	0.00%	0.00%	13.91%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	37,205,735.73
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.86%
# Loans	0	0	0	0	0	0	254
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.05%
REO							
Balance	650,175.52	119,718.32	0.00	0.00	0.00	0.00	50,828,565.92
% Balance	0.08%	0.02%	0.00%	0.00%	0.00%	0.00%	6.64%
# Loans	2	1	0	0	0	0	267
% # Loans	0.04%	0.02%	0.00%	0.00%	0.00%	0.00%	5.31%
TOTAL							
Balance	701,193.32	827,267.27	607,568.41	0.00	0.00	0.00	314,674,308.79
% Balance	0.09%	0.11%	0.08%	0.00%	0.00%	0.00%	41.12%
# Loans	3	4	2	0	0	0	1,797
% # Loans	0.06%	0.08%	0.04%	0.00%	0.00%	0.00%	35.71%

GROUP 1

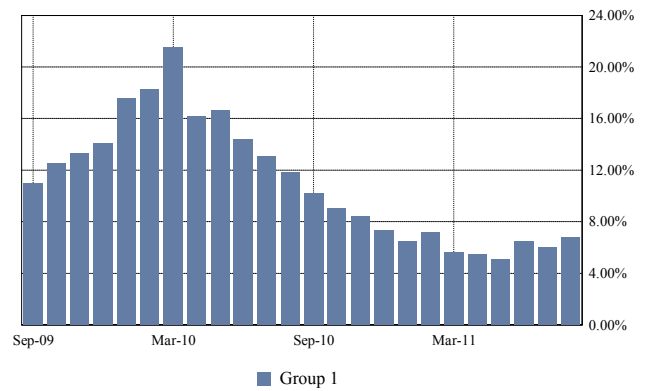
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		26,394,974.30	5,987,278.12	40,030,919.84	72,413,172.26
	% Balance		4.47%	1.01%	6.77%	12.25%
	# Loans		177	45	248	470
	% # Loans		4.20%	1.07%	5.89%	11.16%
FORECLOSURE	Balance	0.00	0.00	3,788,791.58	87,356,756.94	91,145,548.52
	% Balance	0.00%	0.00%	0.64%	14.78%	15.42%
	# Loans	0	0	26	523	549
	% # Loans	0.00%	0.00%	0.62%	12.42%	13.04%
BANKRUPTCY	Balance	8,428,522.95	1,505,563.71	1,258,713.94	17,088,650.07	28,281,450.67
	% Balance	1.43%	0.25%	0.21%	2.89%	4.78%
	# Loans	68	13	9	123	213
	% # Loans	1.62%	0.31%	0.21%	2.92%	5.06%
REO	Balance	0.00	0.00	0.00	31,988,056.07	31,988,056.07
	% Balance	0.00%	0.00%	0.00%	5.41%	5.41%
	# Loans	0	0	0	201	201
	% # Loans	0.00%	0.00%	0.00%	4.77%	4.77%
TOTAL	Balance	8,428,522.95	27,900,538.01	11,034,783.64	176,464,382.92	223,828,227.52
	% Balance	1.43%	4.72%	1.87%	29.85%	37.86%
	# Loans	68	190	80	1,095	1,433
	% # Loans	1.62%	4.51%	1.90%	26.01%	34.04%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

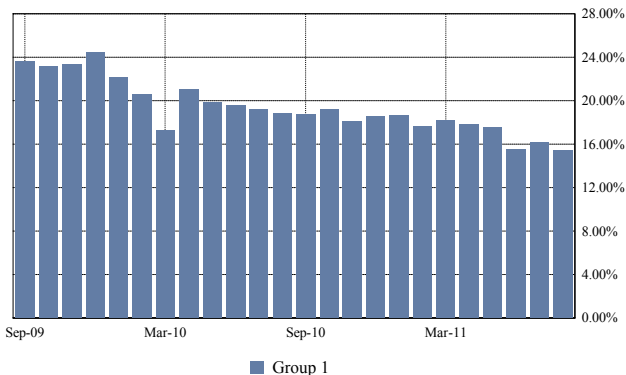
1 or 2 Payments Delinquent



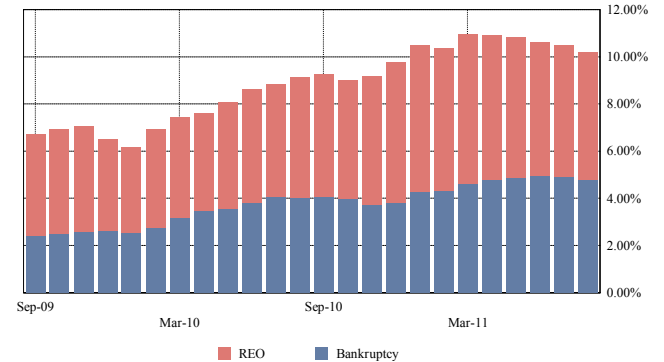
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		26,394,974.30	5,987,278.12	4,433,890.84	3,593,207.71	1,926,073.10	2,160,955.37
% Balance		4.47%	1.01%	0.75%	0.61%	0.33%	0.37%
# Loans		177	45	32	21	11	14
% # Loans		4.20%	1.07%	0.76%	0.50%	0.26%	0.33%
FORECLOSURE							
Balance	0.00	0.00	3,788,791.58	3,000,775.04	3,158,626.06	1,257,233.11	2,333,164.45
% Balance	0.00%	0.00%	0.64%	0.51%	0.53%	0.21%	0.39%
# Loans	0	0	26	21	21	10	16
% # Loans	0.00%	0.00%	0.62%	0.50%	0.50%	0.24%	0.38%
BANKRUPTCY							
Balance	8,428,522.95	1,505,563.71	1,258,713.94	905,673.20	1,311,748.53	999,678.95	760,459.70
% Balance	1.43%	0.25%	0.21%	0.15%	0.22%	0.17%	0.13%
# Loans	68	13	9	7	9	9	4
% # Loans	1.62%	0.31%	0.21%	0.17%	0.21%	0.21%	0.10%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	133,248.77
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.02%
TOTAL							
Balance	8,428,522.95	27,900,538.01	11,034,783.64	8,340,339.08	8,063,582.30	4,182,985.16	5,387,828.29
% Balance	1.43%	4.72%	1.87%	1.41%	1.36%	0.71%	0.91%
# Loans	68	190	80	60	51	30	35
% # Loans	1.62%	4.51%	1.90%	1.43%	1.21%	0.71%	0.83%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	1,374,560.11	1,532,820.26	123,208.43	750,170.60	1,227,840.41	646,854.77	1,737,691.66
% Balance	0.23%	0.26%	0.02%	0.13%	0.21%	0.11%	0.29%
# Loans	8	8	1	5	10	5	9
% # Loans	0.19%	0.19%	0.02%	0.12%	0.24%	0.12%	0.21%
FORECLOSURE							
Balance	1,551,880.48	2,360,941.90	1,843,648.47	3,290,971.55	2,414,778.65	3,103,065.10	1,554,201.01
% Balance	0.26%	0.40%	0.31%	0.56%	0.41%	0.52%	0.26%
# Loans	12	15	10	18	12	19	12
% # Loans	0.29%	0.36%	0.24%	0.43%	0.29%	0.45%	0.29%
BANKRUPTCY							
Balance	1,562,741.30	613,290.47	632,593.51	723,016.32	1,187,970.26	611,428.07	475,682.45
% Balance	0.26%	0.10%	0.11%	0.12%	0.20%	0.10%	0.08%
# Loans	11	5	5	4	8	6	5
% # Loans	0.26%	0.12%	0.12%	0.10%	0.19%	0.14%	0.12%
REO							
Balance	300,104.44	119,902.30	334,768.87	77,849.30	506,337.26	397,348.90	222,317.33
% Balance	0.05%	0.02%	0.06%	0.01%	0.09%	0.07%	0.04%
# Loans	3	1	4	1	4	3	2
% # Loans	0.07%	0.02%	0.10%	0.02%	0.10%	0.07%	0.05%
TOTAL							
Balance	4,789,286.33	4,626,954.93	2,934,219.28	4,842,007.77	5,336,926.58	4,758,696.84	3,989,892.45
% Balance	0.81%	0.78%	0.50%	0.82%	0.90%	0.80%	0.67%
# Loans	34	29	20	28	34	33	28
% # Loans	0.81%	0.69%	0.48%	0.67%	0.81%	0.78%	0.67%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	742,893.76	550,417.18	976,140.51	231,235.76	999,425.77	673,570.91	886,140.06
% Balance	0.13%	0.09%	0.17%	0.04%	0.17%	0.11%	0.15%
# Loans	7	4	7	2	5	6	6
% # Loans	0.17%	0.10%	0.17%	0.05%	0.12%	0.14%	0.14%
FORECLOSURE							
Balance	1,811,997.85	861,279.28	1,669,549.96	951,071.55	2,150,662.08	2,695,260.69	2,032,801.48
% Balance	0.31%	0.15%	0.28%	0.16%	0.36%	0.46%	0.34%
# Loans	14	7	11	6	16	19	12
% # Loans	0.33%	0.17%	0.26%	0.14%	0.38%	0.45%	0.29%
BANKRUPTCY							
Balance	810,742.57	442,654.20	121,952.15	148,147.18	401,454.29	621,843.29	255,295.22
% Balance	0.14%	0.07%	0.02%	0.03%	0.07%	0.11%	0.04%
# Loans	6	3	1	1	2	6	2
% # Loans	0.14%	0.07%	0.02%	0.02%	0.05%	0.14%	0.05%
REO							
Balance	614,863.44	875,354.96	112,872.54	240,129.79	826,494.59	443,052.80	937,522.47
% Balance	0.10%	0.15%	0.02%	0.04%	0.14%	0.07%	0.16%
# Loans	3	5	1	1	4	3	7
% # Loans	0.07%	0.12%	0.02%	0.02%	0.10%	0.07%	0.17%
TOTAL							
Balance	3,980,497.62	2,729,705.62	2,880,515.16	1,570,584.28	4,378,036.73	4,433,727.69	4,111,759.23
% Balance	0.67%	0.46%	0.49%	0.27%	0.74%	0.75%	0.70%
# Loans	30	19	20	10	27	34	27
% # Loans	0.71%	0.45%	0.48%	0.24%	0.64%	0.81%	0.64%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	637,290.80	1,031,025.33	937,350.08	827,248.93	1,199,638.59	603,739.09	755,440.45
% Balance	0.11%	0.17%	0.16%	0.14%	0.20%	0.10%	0.13%
# Loans	6	6	5	4	6	3	7
% # Loans	0.14%	0.14%	0.12%	0.10%	0.14%	0.07%	0.17%
FORECLOSURE							
Balance	1,778,115.57	1,677,687.82	3,669,260.15	3,665,695.15	2,323,837.69	1,726,201.68	2,649,047.14
% Balance	0.30%	0.28%	0.62%	0.62%	0.39%	0.29%	0.45%
# Loans	11	12	20	23	13	13	15
% # Loans	0.26%	0.29%	0.48%	0.55%	0.31%	0.31%	0.36%
BANKRUPTCY							
Balance	160,198.09	739,112.75	347,265.15	339,705.20	168,308.18	180,384.21	265,872.07
% Balance	0.03%	0.13%	0.06%	0.06%	0.03%	0.03%	0.04%
# Loans	1	4	3	3	2	1	2
% # Loans	0.02%	0.10%	0.07%	0.07%	0.05%	0.02%	0.05%
REO							
Balance	891,465.07	1,599,733.68	707,825.97	942,659.36	185,481.31	1,380,560.32	1,059,022.86
% Balance	0.15%	0.27%	0.12%	0.16%	0.03%	0.23%	0.18%
# Loans	7	10	5	6	2	10	8
% # Loans	0.17%	0.24%	0.12%	0.14%	0.05%	0.24%	0.19%
TOTAL							
Balance	3,467,069.53	5,047,559.58	5,661,701.35	5,775,308.64	3,877,265.77	3,890,885.30	4,729,382.52
% Balance	0.59%	0.85%	0.96%	0.98%	0.66%	0.66%	0.80%
# Loans	25	32	33	36	23	27	32
% # Loans	0.59%	0.76%	0.78%	0.86%	0.55%	0.64%	0.76%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	610,573.15	712,635.23	454,627.43	812,932.15	669,717.68	399,508.12	1,071,142.25
% Balance	0.10%	0.12%	0.08%	0.14%	0.11%	0.07%	0.18%
# Loans	3	5	3	4	3	3	6
% # Loans	0.07%	0.12%	0.07%	0.10%	0.07%	0.07%	0.14%
FORECLOSURE							
Balance	1,360,749.70	1,430,087.43	1,751,377.37	1,526,654.72	2,193,746.58	2,086,557.68	1,739,722.11
% Balance	0.23%	0.24%	0.30%	0.26%	0.37%	0.35%	0.29%
# Loans	10	12	9	9	11	12	9
% # Loans	0.24%	0.29%	0.21%	0.21%	0.26%	0.29%	0.21%
BANKRUPTCY							
Balance	177,467.87	0.00	300,861.98	358,880.89	0.00	101,500.29	311,296.97
% Balance	0.03%	0.00%	0.05%	0.06%	0.00%	0.02%	0.05%
# Loans	1	0	3	2	0	1	1
% # Loans	0.02%	0.00%	0.07%	0.05%	0.00%	0.02%	0.02%
REO							
Balance	1,036,079.10	741,137.51	728,366.74	2,122,289.65	1,835,413.79	535,143.33	1,292,488.95
% Balance	0.18%	0.13%	0.12%	0.36%	0.31%	0.09%	0.22%
# Loans	8	4	5	11	11	3	8
% # Loans	0.19%	0.10%	0.12%	0.26%	0.26%	0.07%	0.19%
TOTAL							
Balance	3,184,869.82	2,883,860.17	3,235,233.52	4,820,757.41	4,698,878.05	3,122,709.42	4,414,650.28
% Balance	0.54%	0.49%	0.55%	0.82%	0.79%	0.53%	0.75%
# Loans	22	21	20	26	25	19	24
% # Loans	0.52%	0.50%	0.48%	0.62%	0.59%	0.45%	0.57%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	570,458.14	184,128.90	431,093.70	331,261.71	1,097,087.34	693,048.08	416,609.03
% Balance	0.10%	0.03%	0.07%	0.06%	0.19%	0.12%	0.07%
# Loans	3	2	2	2	5	2	3
% # Loans	0.07%	0.05%	0.05%	0.05%	0.12%	0.05%	0.07%
FORECLOSURE							
Balance	3,406,506.60	1,700,988.69	2,415,352.98	1,063,354.44	2,441,438.20	2,032,869.47	1,876,955.16
% Balance	0.58%	0.29%	0.41%	0.18%	0.41%	0.34%	0.32%
# Loans	16	10	12	6	12	8	8
% # Loans	0.38%	0.24%	0.29%	0.14%	0.29%	0.19%	0.19%
BANKRUPTCY							
Balance	123,971.10	0.00	0.00	0.00	487,778.59	0.00	0.00
% Balance	0.02%	0.00%	0.00%	0.00%	0.08%	0.00%	0.00%
# Loans	1	0	0	0	2	0	0
% # Loans	0.02%	0.00%	0.00%	0.00%	0.05%	0.00%	0.00%
REO							
Balance	475,434.75	706,007.48	1,646,910.29	682,582.25	1,043,627.23	610,697.60	1,206,995.33
% Balance	0.08%	0.12%	0.28%	0.12%	0.18%	0.10%	0.20%
# Loans	3	5	8	4	7	4	7
% # Loans	0.07%	0.12%	0.19%	0.10%	0.17%	0.10%	0.17%
TOTAL							
Balance	4,576,370.59	2,591,125.07	4,493,356.97	2,077,198.40	5,069,931.36	3,336,615.15	3,500,559.52
% Balance	0.77%	0.44%	0.76%	0.35%	0.86%	0.56%	0.59%
# Loans	23	17	22	12	26	14	18
% # Loans	0.55%	0.40%	0.52%	0.29%	0.62%	0.33%	0.43%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	222,982.82	242,758.72	0.00	0.00	0.00	482,552.90	68,972.01
% Balance	0.04%	0.04%	0.00%	0.00%	0.00%	0.08%	0.01%
# Loans	1	1	0	0	0	1	1
% # Loans	0.02%	0.02%	0.00%	0.00%	0.00%	0.02%	0.02%
FORECLOSURE							
Balance	979,905.34	265,946.63	587,055.23	501,343.95	1,182,450.64	632,576.25	340,674.43
% Balance	0.17%	0.04%	0.10%	0.08%	0.20%	0.11%	0.06%
# Loans	5	1	3	2	5	3	1
% # Loans	0.12%	0.02%	0.07%	0.05%	0.12%	0.07%	0.02%
BANKRUPTCY							
Balance	0.00	243,490.70	0.00	196,184.37	0.00	0.00	0.00
% Balance	0.00%	0.04%	0.00%	0.03%	0.00%	0.00%	0.00%
# Loans	0	1	0	1	0	0	0
% # Loans	0.00%	0.02%	0.00%	0.02%	0.00%	0.00%	0.00%
REO							
Balance	417,413.95	896,789.40	908,349.00	865,605.73	535,824.11	492,532.20	74,877.90
% Balance	0.07%	0.15%	0.15%	0.15%	0.09%	0.08%	0.01%
# Loans	3	5	4	5	2	1	1
% # Loans	0.07%	0.12%	0.10%	0.12%	0.05%	0.02%	0.02%
TOTAL							
Balance	1,620,302.11	1,648,985.45	1,495,404.23	1,563,134.05	1,718,274.75	1,607,661.35	484,524.34
% Balance	0.27%	0.28%	0.25%	0.26%	0.29%	0.27%	0.08%
# Loans	9	8	7	8	7	5	3
% # Loans	0.21%	0.19%	0.17%	0.19%	0.17%	0.12%	0.07%

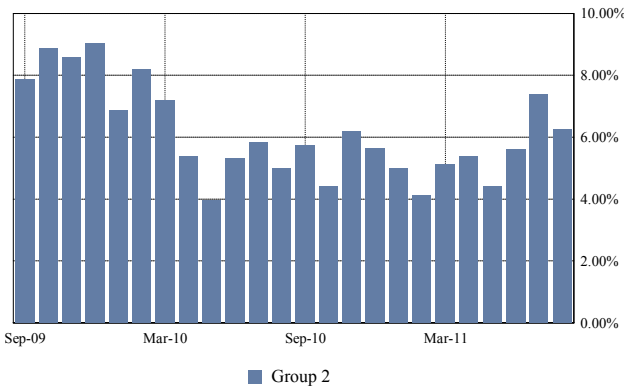
GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	72,413,172.26
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	12.25%
# Loans	0	0	0	0	0	0	470
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	11.16%
FORECLOSURE							
Balance	0.00	308,689.43	0.00	0.00	0.00	0.00	91,145,548.52
% Balance	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%	15.42%
# Loans	0	1	0	0	0	0	549
% # Loans	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	13.04%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	28,281,450.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.78%
# Loans	0	0	0	0	0	0	213
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.06%
REO							
Balance	224,573.45	0.00	0.00	0.00	0.00	0.00	31,988,056.07
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	5.41%
# Loans	1	0	0	0	0	0	201
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	4.77%
TOTAL							
Balance	224,573.45	308,689.43	0.00	0.00	0.00	0.00	223,828,227.52
% Balance	0.04%	0.05%	0.00%	0.00%	0.00%	0.00%	37.86%
# Loans	1	1	0	0	0	0	1,433
% # Loans	0.02%	0.02%	0.00%	0.00%	0.00%	0.00%	34.04%

GROUP 2

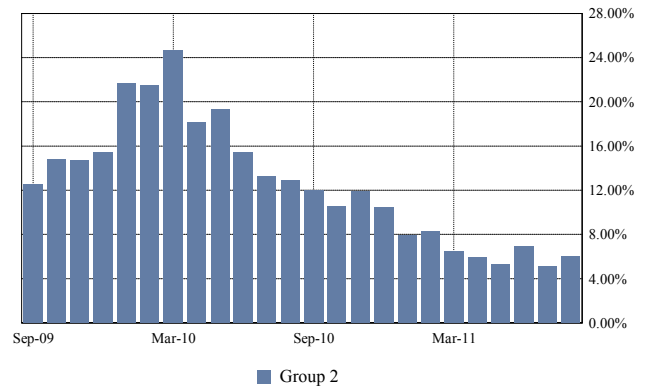
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		10,222,154.09	699,280.95	10,522,223.39	21,443,658.43
	% Balance		5.87%	0.40%	6.04%	12.31%
	# Loans		46	5	55	106
	% # Loans		5.60%	0.61%	6.69%	12.90%
FORECLOSURE	Balance	0.00	0.00	2,650,252.57	38,987,375.36	41,637,627.93
	% Balance	0.00%	0.00%	1.52%	22.38%	23.90%
	# Loans	0	0	8	143	151
	% # Loans	0.00%	0.00%	0.97%	17.40%	18.37%
BANKRUPTCY	Balance	1,494,575.65	73,527.14	207,910.72	7,148,271.55	8,924,285.06
	% Balance	0.86%	0.04%	0.12%	4.10%	5.12%
	# Loans	7	1	1	32	41
	% # Loans	0.85%	0.12%	0.12%	3.89%	4.99%
REO	Balance	0.00	0.00	0.00	18,840,509.85	18,840,509.85
	% Balance	0.00%	0.00%	0.00%	10.82%	10.82%
	# Loans	0	0	0	66	66
	% # Loans	0.00%	0.00%	0.00%	8.03%	8.03%
TOTAL	Balance	1,494,575.65	10,295,681.23	3,557,444.24	75,498,380.15	90,846,081.27
	% Balance	0.86%	5.91%	2.04%	43.34%	52.15%
	# Loans	7	47	14	296	364
	% # Loans	0.85%	5.72%	1.70%	36.01%	44.28%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

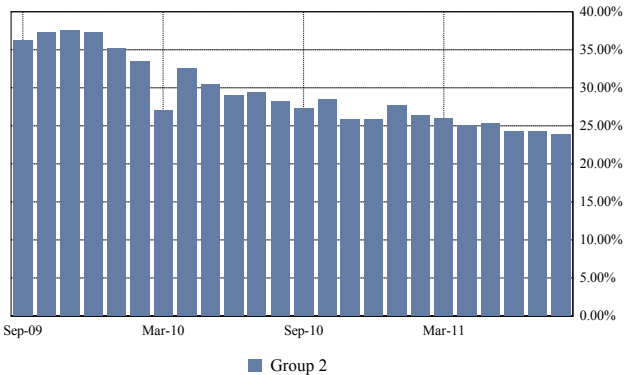
1 or 2 Payments Delinquent



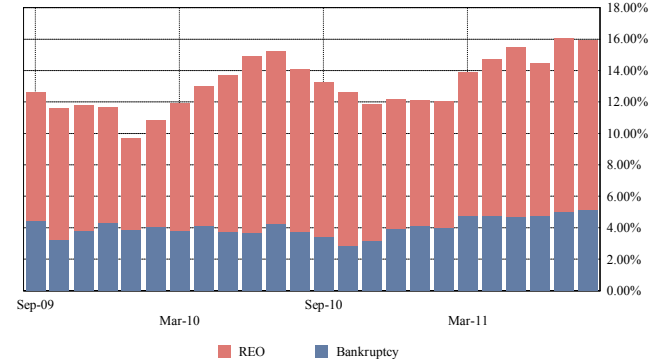
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		10,222,154.09	699,280.95	1,062,592.22	817,820.51	410,650.32	466,348.01
% Balance		5.87%	0.40%	0.61%	0.47%	0.24%	0.27%
# Loans		46	5	10	7	4	2
% # Loans		5.60%	0.61%	1.22%	0.85%	0.49%	0.24%
FORECLOSURE							
Balance	0.00	0.00	2,650,252.57	1,211,221.36	743,466.31	3,076,323.61	1,065,181.43
% Balance	0.00%	0.00%	1.52%	0.70%	0.43%	1.77%	0.61%
# Loans	0	0	8	3	3	10	6
% # Loans	0.00%	0.00%	0.97%	0.36%	0.36%	1.22%	0.73%
BANKRUPTCY							
Balance	1,494,575.65	73,527.14	207,910.72	93,626.61	643,074.82	468,000.00	209,262.71
% Balance	0.86%	0.04%	0.12%	0.05%	0.37%	0.27%	0.12%
# Loans	7	1	1	1	3	1	2
% # Loans	0.85%	0.12%	0.12%	0.12%	0.36%	0.12%	0.24%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,494,575.65	10,295,681.23	3,557,444.24	2,367,440.19	2,204,361.64	3,954,973.93	1,740,792.15
% Balance	0.86%	5.91%	2.04%	1.36%	1.27%	2.27%	1.00%
# Loans	7	47	14	14	13	15	10
% # Loans	0.85%	5.72%	1.70%	1.70%	1.58%	1.82%	1.22%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	417,137.00	0.00	188,408.88	897,238.05	477,605.27	575,889.02	0.00
% Balance	0.24%	0.00%	0.11%	0.52%	0.27%	0.33%	0.00%
# Loans	2	0	1	4	2	1	0
% # Loans	0.24%	0.00%	0.12%	0.49%	0.24%	0.12%	0.00%
FORECLOSURE							
Balance	969,148.28	501,758.28	2,089,078.85	58,575.19	589,894.49	464,752.54	669,057.56
% Balance	0.56%	0.29%	1.20%	0.03%	0.34%	0.27%	0.38%
# Loans	3	1	5	1	3	2	4
% # Loans	0.36%	0.12%	0.61%	0.12%	0.36%	0.24%	0.49%
BANKRUPTCY							
Balance	0.00	167,938.26	759,908.55	555,835.63	69,353.99	0.00	128,355.71
% Balance	0.00%	0.10%	0.44%	0.32%	0.04%	0.00%	0.07%
# Loans	0	2	2	4	1	0	1
% # Loans	0.00%	0.24%	0.24%	0.49%	0.12%	0.00%	0.12%
REO							
Balance	0.00	0.00	195,865.97	446,311.83	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.11%	0.26%	0.00%	0.00%	0.00%
# Loans	0	0	1	2	0	0	0
% # Loans	0.00%	0.00%	0.12%	0.24%	0.00%	0.00%	0.00%
TOTAL							
Balance	1,386,285.28	669,696.54	3,233,262.25	1,957,960.70	1,136,853.75	1,040,641.56	797,413.27
% Balance	0.80%	0.38%	1.86%	1.12%	0.65%	0.60%	0.46%
# Loans	5	3	9	11	6	3	5
% # Loans	0.61%	0.36%	1.09%	1.34%	0.73%	0.36%	0.61%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	195,320.51	336,644.35	328,319.69	94,689.66	0.00	0.00
% Balance	0.00%	0.11%	0.19%	0.19%	0.05%	0.00%	0.00%
# Loans	0	1	2	2	1	0	0
% # Loans	0.00%	0.12%	0.24%	0.24%	0.12%	0.00%	0.00%
FORECLOSURE							
Balance	208,531.61	552,931.72	90,300.45	384,627.96	1,430,237.67	301,500.00	519,016.94
% Balance	0.12%	0.32%	0.05%	0.22%	0.82%	0.17%	0.30%
# Loans	2	2	1	2	8	1	3
% # Loans	0.24%	0.24%	0.12%	0.24%	0.97%	0.12%	0.36%
BANKRUPTCY							
Balance	297,460.34	302,066.93	505,978.73	0.00	61,542.99	0.00	109,847.56
% Balance	0.17%	0.17%	0.29%	0.00%	0.04%	0.00%	0.06%
# Loans	2	2	2	0	1	0	1
% # Loans	0.24%	0.24%	0.24%	0.00%	0.12%	0.00%	0.12%
REO							
Balance	0.00	0.00	85,964.96	0.00	303,929.44	541,663.14	269,006.37
% Balance	0.00%	0.00%	0.05%	0.00%	0.17%	0.31%	0.15%
# Loans	0	0	1	0	2	1	1
% # Loans	0.00%	0.00%	0.12%	0.00%	0.24%	0.12%	0.12%
TOTAL							
Balance	505,991.95	1,050,319.16	1,018,888.49	712,947.65	1,890,399.76	843,163.14	897,870.87
% Balance	0.29%	0.60%	0.58%	0.41%	1.09%	0.48%	0.52%
# Loans	4	5	6	4	12	2	5
% # Loans	0.49%	0.61%	0.73%	0.49%	1.46%	0.24%	0.61%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	513,109.93	102,303.46	0.00	138,245.30	0.00
% Balance	0.00%	0.00%	0.29%	0.06%	0.00%	0.08%	0.00%
# Loans	0	0	1	1	0	1	0
% # Loans	0.00%	0.00%	0.12%	0.12%	0.00%	0.12%	0.00%
FORECLOSURE							
Balance	326,542.40	955,105.99	781,438.16	0.00	477,351.08	1,283,456.99	1,101,544.99
% Balance	0.19%	0.55%	0.45%	0.00%	0.27%	0.74%	0.63%
# Loans	2	4	3	0	3	6	2
% # Loans	0.24%	0.49%	0.36%	0.00%	0.36%	0.73%	0.24%
BANKRUPTCY							
Balance	222,400.00	170,069.52	0.00	0.00	888,621.24	0.00	0.00
% Balance	0.13%	0.10%	0.00%	0.00%	0.51%	0.00%	0.00%
# Loans	1	1	0	0	1	0	0
% # Loans	0.12%	0.12%	0.00%	0.00%	0.12%	0.00%	0.00%
REO							
Balance	1,419,299.18	604,369.70	234,476.52	0.00	629,041.92	0.00	584,236.37
% Balance	0.81%	0.35%	0.13%	0.00%	0.36%	0.00%	0.34%
# Loans	5	1	1	0	3	0	2
% # Loans	0.61%	0.12%	0.12%	0.00%	0.36%	0.00%	0.24%
TOTAL							
Balance	1,968,241.58	1,729,545.21	1,529,024.61	102,303.46	1,995,014.24	1,421,702.29	1,685,781.36
% Balance	1.13%	0.99%	0.88%	0.06%	1.15%	0.82%	0.97%
# Loans	8	6	5	1	7	7	4
% # Loans	0.97%	0.73%	0.61%	0.12%	0.85%	0.85%	0.49%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	87,065.95	324,366.72	238,930.15	0.00	171,749.84	166,607.36	0.00
% Balance	0.05%	0.19%	0.14%	0.00%	0.10%	0.10%	0.00%
# Loans	1	2	1	0	1	1	0
% # Loans	0.12%	0.24%	0.12%	0.00%	0.12%	0.12%	0.00%
FORECLOSURE							
Balance	0.00	1,415,187.53	1,202,590.81	1,102,987.93	2,049,444.08	374,153.17	428,780.32
% Balance	0.00%	0.81%	0.69%	0.63%	1.18%	0.21%	0.25%
# Loans	0	3	3	4	4	2	3
% # Loans	0.00%	0.36%	0.36%	0.49%	0.49%	0.24%	0.36%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	67,519.12
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.12%
REO							
Balance	889,403.90	257,706.66	598,047.87	214,379.84	1,137,973.08	176,939.72	225,891.12
% Balance	0.51%	0.15%	0.34%	0.12%	0.65%	0.10%	0.13%
# Loans	2	1	5	1	3	1	2
% # Loans	0.24%	0.12%	0.61%	0.12%	0.36%	0.12%	0.24%
TOTAL							
Balance	976,469.85	1,997,260.91	2,039,568.83	1,317,367.77	3,359,167.00	717,700.25	722,190.56
% Balance	0.56%	1.15%	1.17%	0.76%	1.93%	0.41%	0.41%
# Loans	3	6	9	5	8	4	6
% # Loans	0.36%	0.73%	1.09%	0.61%	0.97%	0.49%	0.73%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	529,899.93	0.00	0.00	0.00	0.00	0.00	580,169.87
% Balance	0.30%	0.00%	0.00%	0.00%	0.00%	0.00%	0.33%
# Loans	1	0	0	0	0	0	1
% # Loans	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.12%
FORECLOSURE							
Balance	872,275.24	656,149.74	749,848.56	218,538.50	1,506,243.79	958,837.03	487,684.71
% Balance	0.50%	0.38%	0.43%	0.13%	0.86%	0.55%	0.28%
# Loans	3	3	2	1	5	4	2
% # Loans	0.36%	0.36%	0.24%	0.12%	0.61%	0.49%	0.24%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	285,362.25	0.00	702,046.59
% Balance	0.00%	0.00%	0.00%	0.00%	0.16%	0.00%	0.40%
# Loans	0	0	0	0	1	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.12%	0.00%	0.12%
REO							
Balance	1,184,677.82	944,393.36	730,862.91	0.00	262,811.87	958,624.03	0.00
% Balance	0.68%	0.54%	0.42%	0.00%	0.15%	0.55%	0.00%
# Loans	2	4	4	0	3	1	0
% # Loans	0.24%	0.49%	0.49%	0.00%	0.36%	0.12%	0.00%
TOTAL							
Balance	2,586,852.99	1,600,543.10	1,480,711.47	218,538.50	2,054,417.91	1,917,461.06	1,769,901.17
% Balance	1.49%	0.92%	0.85%	0.13%	1.18%	1.10%	1.02%
# Loans	6	7	6	1	9	5	4
% # Loans	0.73%	0.85%	0.73%	0.12%	1.09%	0.61%	0.49%

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	229,147.14	0.00	208,014.10	602,057.96
% Balance	0.00%	0.00%	0.00%	0.13%	0.00%	0.12%	0.35%
# Loans	0	0	0	1	0	1	1
% # Loans	0.00%	0.00%	0.00%	0.12%	0.00%	0.12%	0.12%
FORECLOSURE							
Balance	1,624,569.00	720,379.13	874,776.21	914,123.48	1,096,162.22	412,659.10	775,387.41
% Balance	0.93%	0.41%	0.50%	0.52%	0.63%	0.24%	0.45%
# Loans	4	2	6	2	3	1	3
% # Loans	0.49%	0.24%	0.73%	0.24%	0.36%	0.12%	0.36%
BANKRUPTCY							
Balance	0.00	0.00	440,000.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.25%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	207,771.50	1,448,989.90	251,206.04	1,513,484.24	1,647,349.88	0.00	330,510.32
% Balance	0.12%	0.83%	0.14%	0.87%	0.95%	0.00%	0.19%
# Loans	1	4	1	5	3	0	1
% # Loans	0.12%	0.49%	0.12%	0.61%	0.36%	0.00%	0.12%
TOTAL							
Balance	1,832,340.50	2,169,369.03	1,565,982.25	2,656,754.86	2,743,512.10	620,673.20	1,707,955.69
% Balance	1.05%	1.25%	0.90%	1.53%	1.57%	0.36%	0.98%
# Loans	5	6	8	8	6	2	5
% # Loans	0.61%	0.73%	0.97%	0.97%	0.73%	0.24%	0.61%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	TOTAL
DELINQUENT							
Balance	51,017.80	0.00	310,874.39	0.00	0.00	0.00	21,443,658.43
% Balance	0.03%	0.00%	0.18%	0.00%	0.00%	0.00%	12.31%
# Loans	1	0	1	0	0	0	106
% # Loans	0.12%	0.00%	0.12%	0.00%	0.00%	0.00%	12.90%
FORECLOSURE							
Balance	0.00	398,859.52	296,694.02	0.00	0.00	0.00	41,637,627.93
% Balance	0.00%	0.23%	0.17%	0.00%	0.00%	0.00%	23.90%
# Loans	0	2	1	0	0	0	151
% # Loans	0.00%	0.24%	0.12%	0.00%	0.00%	0.00%	18.37%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	8,924,285.06
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.12%
# Loans	0	0	0	0	0	0	41
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.99%
REO							
Balance	425,602.07	119,718.32	0.00	0.00	0.00	0.00	18,840,509.85
% Balance	0.24%	0.07%	0.00%	0.00%	0.00%	0.00%	10.82%
# Loans	1	1	0	0	0	0	66
% # Loans	0.12%	0.12%	0.00%	0.00%	0.00%	0.00%	8.03%
TOTAL							
Balance	476,619.87	518,577.84	607,568.41	0.00	0.00	0.00	90,846,081.27
% Balance	0.27%	0.30%	0.35%	0.00%	0.00%	0.00%	52.15%
# Loans	2	3	2	0	0	0	364
% # Loans	0.24%	0.36%	0.24%	0.00%	0.00%	0.00%	44.28%

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:							
2000406284 1	115,600.00	110,340.94	01-Nov-2010	6.000%	OK - 85.00%	360	01-Dec-2006
2000411697 1	93,000.00	93,298.35	01-Jul-2010	7.750%	IA - 100.00%	360	01-Jan-2007
2000412057 1	105,000.00	100,796.00	01-Oct-2009	8.000%	PA - 100.00%	360	01-Jan-2007
2000415873 2	139,500.00	137,814.66	01-Sep-2009	9.150%	NC - 90.00%	360	01-Mar-2007
2000416048 1	93,500.00	119,902.30	01-Oct-2010	2.217%	TN - 85.00%	360	01-Apr-2007
2000416894 1	51,850.00	46,502.88	01-Aug-2009	8.400%	IA - 85.00%	360	01-Apr-2007
2000417660 1	65,000.00	63,372.55	01-May-2010	11.900%	ID - 100.00%	360	01-Apr-2007
2000418329 2	558,000.00	551,009.92	01-Oct-2008	10.100%	FL - 90.00%	360	01-May-2007
2000418531 2	202,320.00	195,865.97	01-Sep-2010	9.600%	GA - 80.00%	360	01-May-2007
2000418843 1	117,725.00	113,839.80	01-Nov-2008	7.900%	WI - 85.00%	360	01-May-2007
2000419285 2	114,750.00	112,432.66	01-Aug-2008	10.750%	OH - 85.00%	360	01-May-2007
2000419359 1	136,000.00	129,863.60	01-Feb-2009	8.000%	NC - 80.00%	360	01-May-2007
2000419496 1	116,000.00	95,739.29	01-Mar-2009	5.000%	LA - 80.00%	360	01-May-2007
2000419759 1	229,500.00	225,322.81	01-Aug-2008	10.550%	MD - 85.00%	360	01-May-2007
2000419952 1	101,760.00	98,893.43	01-Sep-2010	10.100%	NC - 80.00%	360	01-May-2007
2000420423 1	104,000.00	102,803.81	01-Mar-2008	9.500%	PA - 55.62%	360	01-Jun-2007
2000420559 1	123,500.00	122,771.27	01-Aug-2008	11.300%	IA - 95.00%	360	01-Jun-2007
2000421206 2	242,250.00	234,476.52	01-Jul-2009	12.250%	AL - 95.00%	360	01-Jun-2007
2000421215 1	228,000.00	226,870.11	01-May-2008	11.200%	AZ - 95.00%	360	01-Jun-2007
2000421219 1	188,250.00	185,675.45	01-Jun-2008	9.450%	FL - 75.00%	360	01-Jun-2007
2000421508 1	226,001.00	218,003.36	01-Jul-2010	8.750%	CA - 65.51%	360	01-Jun-2007
2000417647 1	96,000.00	77,849.30	01-Aug-2010	7.500%	TX - 82.76%	180	01-Apr-2007
2000422374 1	144,400.00	141,444.75	01-Jun-2009	10.400%	IN - 95.00%	360	01-Jul-2007
2000422470 2	720,000.00	719,800.00	01-Feb-2009	7.100%	CA - 80.00%	360	01-Jul-2007
2000422578 1	242,250.00	242,249.00	01-Jun-2009	8.800%	FL - 85.00%	360	01-Jul-2007
TOTAL	4,554,156.00	4,466,938.73					
Became REO Property in a Prior Period:							
2000386850 2	168,552.00	152,880.93	01-Dec-2009	9.375%	MI - 80.00%	360	01-Aug-2001
2000406155 2	157,500.00	155,551.07	01-Nov-2007	10.950%	FL - 90.00%	360	01-Jan-2007
2000406248 1	108,000.00	101,908.12	01-Jun-2008	5.875%	OK - 86.40%	360	01-Nov-2006
2000406268 2	160,000.00	156,127.57	01-May-2009	8.625%	MI - 100.00%	360	01-Nov-2006
2000406299 1	126,400.00	118,597.78	01-Oct-2008	6.000%	IN - 80.00%	360	01-Nov-2006
2000406509 1	113,050.00	106,313.23	01-Feb-2009	5.000%	IN - 95.00%	360	01-Dec-2006
2000406512 1	309,700.00	293,130.68	01-Dec-2009	7.000%	RI - 95.00%	360	01-Dec-2006
2000406534 1	165,000.00	158,348.27	01-Sep-2008	7.375%	FL - 58.93%	360	01-Dec-2006
2000406588 1	50,150.00	48,487.80	01-Apr-2009	7.000%	IA - 85.00%	360	01-Dec-2006
2000406609 1	252,000.00	240,820.50	01-Apr-2008	8.125%	VA - 90.00%	360	01-Nov-2006
2000406807 1	90,000.00	87,518.49	01-Feb-2009	8.875%	PA - 100.00%	360	01-Dec-2006
2000406840 1	72,200.00	62,478.92	01-Jun-2009	4.040%	PA - 95.00%	240	01-Dec-2006
2000406845 1	85,500.00	82,411.78	01-Sep-2009	8.875%	PA - 90.00%	360	01-Dec-2006
2000406892 1	174,250.00	170,192.53	01-Jun-2009	8.125%	MI - 87.13%	360	01-Jan-2007
2000406922 1	126,000.00	120,262.63	01-Nov-2008	8.125%	VA - 90.00%	360	01-Dec-2006

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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
2000406946 1	324,000.00	317,075.84	01-Nov-2007	6.500%	FL - 90.00%	360	01-Dec-2006
2000407881 1	205,000.00	199,746.82	01-Dec-2008	6.950%	FL - 87.23%	360	01-Feb-2007
2000411067 1	114,750.00	114,726.00	01-Mar-2009	9.125%	MI - 85.00%	360	01-Sep-2006
2000411117 2	448,000.00	429,035.29	01-Sep-2007	7.375%	TX - 80.00%	360	01-Jan-2007
2000411625 1	163,000.00	160,766.67	01-Aug-2008	9.375%	CO - 100.00%	360	01-Jan-2007
2000411633 1	149,000.00	144,487.11	01-Mar-2010	10.250%	KS - 100.00%	360	01-Jan-2007
2000411638 1	170,000.00	162,061.19	01-Apr-2009	7.125%	FL - 77.27%	360	01-Jan-2007
2000411721 1	76,500.00	66,747.18	01-Aug-2009	8.500%	IN - 90.00%	240	01-Jan-2007
2000411876 2	112,000.00	107,917.88	01-Sep-2009	9.250%	MI - 70.00%	360	01-Mar-2007
2000411960 2	185,250.00	183,389.49	01-Sep-2007	9.625%	MI - 95.00%	360	01-Nov-2006
2000411987 1	184,000.00	176,459.09	01-Jul-2008	7.000%	FL - 80.00%	360	01-Dec-2006
2000411998 1	62,100.00	60,261.32	01-May-2009	8.625%	MO - 90.00%	360	01-Dec-2006
2000412004 1	90,000.00	89,114.10	01-Nov-2010	3.861%	MN - 90.00%	360	01-Jan-2007
2000412011 1	152,000.00	145,447.78	01-Nov-2009	8.500%	AZ - 86.86%	360	01-Jan-2007
2000412065 1	34,000.00	33,180.23	01-Jul-2008	10.375%	KY - 56.67%	360	01-Jan-2007
2000412129 1	141,550.00	139,189.11	01-Apr-2009	7.750%	MI - 90.16%	360	01-Nov-2006
2000412585 1	292,500.00	282,961.80	01-Oct-2008	8.750%	MD - 90.00%	360	01-Feb-2007
2000412601 2	633,251.00	604,369.70	01-Aug-2009	6.000%	CA - 85.00%	360	01-Mar-2007
2000413539 1	230,000.00	220,888.45	01-Feb-2009	8.750%	SC - 100.00%	360	01-Jan-2007
2000414396 1	66,000.00	65,312.13	01-Apr-2009	11.400%	MD - 80.00%	360	01-Mar-2007
2000415537 2	106,250.00	102,222.48	01-Nov-2007	8.750%	AL - 85.00%	360	01-Mar-2007
2000415544 1	166,600.00	157,051.43	01-Mar-2010	2.750%	CO - 85.00%	360	01-Mar-2007
2000415557 2	312,000.00	311,979.23	01-Jun-2008	7.990%	CA - 80.00%	360	01-Mar-2007
2000415561 1	153,000.00	150,891.57	01-Nov-2008	8.400%	PA - 85.00%	360	01-Mar-2007
2000415608 1	83,400.00	81,944.34	01-Sep-2008	5.850%	MI - 79.43%	360	01-Mar-2007
2000415612 1	134,400.00	129,708.86	01-Jun-2008	8.950%	VA - 79.06%	360	01-Mar-2007
2000415631 2	136,000.00	134,317.74	01-Oct-2008	8.700%	GA - 80.00%	360	01-Mar-2007
2000415695 1	217,800.00	211,992.18	01-Nov-2008	8.350%	FL - 90.00%	360	01-Mar-2007
2000415708 2	600,000.00	591,029.27	01-Jul-2008	8.800%	CA - 74.53%	360	01-Mar-2007
2000415717 1	144,000.00	142,366.04	01-Sep-2007	10.990%	IN - 90.00%	360	01-Mar-2007
2000415777 1	180,000.00	175,949.56	01-Mar-2008	10.200%	LA - 77.59%	360	01-Apr-2007
2000415900 1	84,000.00	81,464.68	01-Jun-2009	9.175%	MI - 75.00%	360	01-Mar-2007
2000415982 1	159,000.00	154,723.44	01-Jan-2009	8.500%	AZ - 75.00%	360	01-Mar-2007
2000416028 1	184,000.00	180,337.89	01-Aug-2009	7.650%	FL - 78.63%	360	01-Apr-2007
2000416040 2	376,000.00	376,000.00	01-Sep-2007	8.090%	FL - 80.00%	360	01-Apr-2007
2000416108 2	138,320.00	136,067.61	01-May-2008	5.400%	IN - 80.00%	360	01-Apr-2007
2000416147 2	145,000.00	142,444.60	01-May-2008	10.500%	MD - 100.00%	360	01-Apr-2007
2000416183 1	48,000.00	44,522.77	01-Nov-2007	10.625%	PA - 100.00%	180	01-Jan-2007
2000416186 1	63,602.00	62,466.17	01-Feb-2009	9.125%	PA - 95.00%	360	01-Jan-2007
2000416515 1	222,700.00	216,973.53	01-Aug-2008	9.650%	GA - 85.00%	360	01-Apr-2007
2000416517 1	132,000.00	127,919.95	01-Mar-2009	6.875%	MI - 80.00%	360	01-Mar-2007
2000416572 1	141,000.00	134,092.59	01-Apr-2009	7.200%	NV - 76.22%	360	01-Apr-2007
2000416655 2	54,400.00	53,532.87	01-Mar-2008	10.900%	LA - 80.00%	360	01-Jun-2006
2000416726 1	108,000.00	105,868.21	01-Mar-2008	8.000%	MI - 80.00%	360	01-Oct-2006
2000416734 2	50,000.00	49,141.43	01-Jun-2008	11.200%	AL - 90.91%	360	01-Oct-2006
2000416754 1	168,625.00	166,085.38	01-Nov-2007	7.500%	UT - 95.00%	360	01-Mar-2007
2000416793 2	125,600.00	121,690.50	01-Nov-2007	9.050%	FL - 80.00%	360	01-Apr-2007

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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
2000416815 1	106,200.00	104,696.01	01-Oct-2008	9.700%	MI - 90.00%	360	01-Apr-2007
2000416839 1	500,000.00	492,532.20	01-Jul-2007	10.900%	NJ - 100.00%	360	01-Apr-2007
2000416852 2	60,000.00	59,124.48	01-Dec-2008	9.990%	FL - 62.50%	360	01-Apr-2007
2000416867 1	234,000.00	225,458.45	01-Apr-2010	9.200%	TN - 90.00%	360	01-Mar-2007
2000416947 1	83,000.00	72,416.77	01-Dec-2009	7.650%	PA - 66.94%	360	01-Apr-2007
2000416952 1	192,500.00	184,899.33	01-Nov-2009	7.350%	AZ - 78.25%	360	01-Apr-2007
2000416966 1	119,000.00	116,504.65	01-Jan-2008	10.600%	MN - 85.00%	360	01-Mar-2007
2000417000 1	148,800.00	147,149.83	01-May-2008	10.990%	MI - 80.00%	360	01-Apr-2007
2000417036 2	532,000.00	524,611.80	01-Sep-2009	8.990%	NV - 80.00%	360	01-Apr-2007
2000417067 1	120,400.00	112,872.54	01-Feb-2010	6.550%	AZ - 70.00%	360	01-Apr-2007
2000417070 1	130,086.00	126,197.53	01-Oct-2009	9.900%	MI - 80.30%	360	01-Apr-2007
2000417082 2	92,610.00	89,720.64	01-Mar-2008	9.550%	PA - 90.00%	360	01-Apr-2007
2000417121 1	114,000.00	133,248.77	01-Dec-2010	7.200%	GA - 73.55%	360	01-Apr-2007
2000417124 2	1,128,000.00	1,069,525.85	01-Nov-2007	6.750%	FL - 80.00%	360	01-Apr-2007
2000417137 2	120,000.00	118,591.99	01-Aug-2007	8.600%	OH - 88.89%	360	01-Apr-2007
2000417158 1	124,080.00	119,681.14	01-Nov-2008	8.990%	OK - 88.00%	360	01-Apr-2007
2000417172 1	206,250.00	200,656.06	01-Jul-2009	9.400%	AZ - 75.00%	360	01-Apr-2007
2000417283 1	82,175.00	81,031.55	01-Mar-2009	9.990%	AL - 95.00%	360	01-Apr-2007
2000417298 1	315,000.00	305,231.31	01-Sep-2007	8.650%	CA - 54.78%	360	01-Apr-2007
2000417345 1	78,350.00	75,740.29	01-Jul-2010	9.450%	AL - 84.25%	360	01-Apr-2007
2000417378 1	377,000.00	365,071.07	01-May-2008	6.850%	CA - 65.00%	360	01-Apr-2007
2000417497 1	95,000.00	93,987.42	01-Dec-2007	11.600%	KY - 100.00%	360	01-Apr-2007
2000417590 2	602,955.00	593,648.55	01-Jul-2008	8.600%	WA - 90.00%	360	01-Apr-2007
2000417606 2	217,600.00	214,379.84	01-Nov-2008	7.750%	FL - 80.00%	360	01-Apr-2007
2000417610 1	319,200.00	314,332.06	01-Dec-2008	8.800%	CA - 80.00%	360	01-Apr-2007
2000417708 1	76,000.00	75,082.39	01-Apr-2010	9.500%	SC - 80.00%	360	01-Apr-2007
2000417747 1	270,000.00	265,795.43	01-Jul-2008	8.000%	MT - 90.00%	360	01-Apr-2007
2000417807 2	299,960.00	294,459.29	01-May-2008	8.110%	MD - 80.00%	360	01-Apr-2007
2000417817 1	363,600.00	356,878.34	01-Nov-2008	8.350%	MI - 90.00%	360	01-Apr-2007
2000417843 1	250,000.00	240,129.79	01-Jan-2010	2.500%	CA - 69.44%	360	01-Apr-2007
2000417861 1	112,000.00	110,166.00	01-Nov-2008	7.450%	WI - 80.00%	360	01-Apr-2007
2000417883 1	114,000.00	112,705.69	01-Nov-2009	9.550%	KS - 95.00%	360	01-Apr-2007
2000417902 2	162,000.00	157,891.41	01-May-2008	9.050%	WV - 90.00%	360	01-Apr-2007
2000417903 1	72,800.00	71,100.23	01-Feb-2008	10.550%	PA - 80.00%	360	01-Apr-2007
2000417929 1	212,800.00	208,835.99	01-Nov-2008	7.900%	VA - 80.00%	360	01-Apr-2007
2000417938 1	247,000.00	244,829.48	01-Jun-2009	9.350%	FL - 95.00%	360	01-Apr-2007
2000417972 1	290,400.00	283,523.94	01-Mar-2010	4.200%	CA - 80.00%	360	01-Apr-2007
2000418025 1	68,000.00	66,001.68	01-Sep-2010	9.990%	MI - 85.00%	360	01-Apr-2007
2000418031 2	90,000.00	85,964.96	01-Feb-2010	9.750%	VA - 75.00%	360	01-Apr-2007
2000418098 2	175,920.00	167,926.01	01-Dec-2008	7.500%	IL - 80.00%	360	01-May-2007
2000418112 1	330,000.00	325,405.21	01-Nov-2008	7.990%	MN - 88.00%	360	01-May-2007
2000418114 2	198,750.00	197,861.50	01-Aug-2010	4.000%	OR - 75.00%	360	01-Apr-2007
2000418123 1	292,500.00	281,458.67	01-Nov-2007	8.650%	WA - 90.00%	360	01-Apr-2007
2000418184 1	64,350.00	76,328.74	01-Jun-2010	11.100%	WV - 90.00%	360	01-May-2007
2000418278 2	370,500.00	366,014.56	01-Jun-2008	7.450%	FL - 95.00%	360	01-May-2007
2000418289 1	123,000.00	120,110.54	01-Apr-2009	10.650%	GA - 82.00%	360	01-Apr-2007
2000418317 1	165,750.00	161,640.15	01-Oct-2007	9.850%	FL - 85.00%	360	01-May-2007

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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
2000418363 2	123,600.00	119,558.36	01-Mar-2008	9.300%	IA - 80.00%	360	01-May-2007
2000418368 1	202,300.00	198,462.79	01-Apr-2008	8.150%	FL - 85.00%	360	01-May-2007
2000418389 2	102,000.00	101,020.66	01-Dec-2008	8.000%	IL - 85.00%	360	01-May-2007
2000418421 1	168,500.00	163,988.07	01-Mar-2009	9.300%	AZ - 58.10%	360	01-May-2007
2000418422 2	1,080,000.00	1,080,000.00	01-Aug-2007	7.750%	CA - 80.00%	360	01-Apr-2007
2000418468 1	98,500.00	86,359.79	01-Oct-2008	8.990%	FL - 34.56%	180	01-May-2007
2000418480 1	113,600.00	110,648.09	01-Mar-2008	6.600%	PA - 80.00%	360	01-May-2007
2000418502 1	115,500.00	111,412.63	01-Jan-2009	8.750%	FL - 75.00%	360	01-Apr-2007
2000418557 1	102,505.00	98,458.91	01-Apr-2009	7.750%	FL - 88.37%	360	01-Apr-2007
2000418564 1	119,000.00	100,273.56	01-Dec-2008	8.860%	FL - 39.02%	180	01-Mar-2007
2000418620 1	140,000.00	133,437.64	01-Sep-2009	7.450%	FL - 84.85%	360	01-Apr-2007
2000418741 1	171,080.00	169,756.62	01-Jan-2008	10.550%	GA - 94.00%	360	01-May-2007
2000418769 1	86,700.00	75,452.97	01-Feb-2009	8.250%	FL - 85.00%	180	01-May-2007
2000418903 1	165,600.00	136,409.13	01-Apr-2009	8.250%	CO - 80.00%	180	01-May-2007
2000418917 1	171,000.00	169,284.99	01-Aug-2009	7.000%	GA - 95.00%	360	01-May-2007
2000418932 1	161,250.00	159,103.60	01-Dec-2007	9.800%	FL - 75.00%	360	01-May-2007
2000419026 1	188,100.00	184,262.37	01-Mar-2009	10.450%	GA - 90.00%	360	01-May-2007
2000419031 2	266,400.00	257,706.66	01-Jan-2009	8.250%	CA - 80.00%	360	01-May-2007
2000419046 1	96,000.00	92,751.19	01-Jul-2009	11.600%	FL - 60.00%	360	01-May-2007
2000419047 1	207,000.00	205,623.43	01-May-2008	10.300%	MA - 90.00%	360	01-May-2007
2000419078 1	66,300.00	64,565.73	01-Oct-2009	8.990%	IL - 65.00%	360	01-May-2007
2000419086 1	157,000.00	149,251.43	01-Mar-2009	9.200%	PA - 67.67%	360	01-May-2007
2000419119 1	134,900.00	130,537.99	01-Sep-2009	9.400%	SC - 95.00%	360	01-May-2007
2000419190 2	252,000.00	251,206.04	01-Oct-2007	11.250%	FL - 90.00%	360	01-May-2007
2000419242 1	261,000.00	256,033.85	01-Mar-2008	11.050%	CO - 90.00%	360	01-May-2007
2000419244 1	128,700.00	125,219.99	01-May-2009	8.600%	MI - 63.24%	360	01-May-2007
2000419289 1	60,000.00	58,714.85	01-Oct-2008	10.990%	SD - 76.92%	360	01-May-2007
2000419313 1	147,000.00	145,424.56	01-Mar-2008	10.200%	FL - 66.52%	360	01-May-2007
2000419325 1	109,250.00	108,358.60	01-Apr-2008	9.990%	IA - 95.00%	360	01-May-2007
2000419384 1	238,000.00	233,417.09	01-Jan-2008	10.990%	MA - 79.33%	360	01-May-2007
2000419449 1	60,300.00	59,149.83	01-Sep-2010	8.050%	MN - 90.00%	360	01-May-2007
2000419450 1	196,000.00	188,783.75	01-Oct-2008	8.650%	WA - 80.00%	360	01-May-2007
2000419562 1	90,000.00	87,646.74	01-Nov-2007	9.700%	VA - 84.91%	360	01-May-2007
2000419617 1	147,000.00	140,501.31	01-Sep-2009	7.750%	AZ - 77.37%	360	01-May-2007
2000419678 1	122,500.00	119,629.75	01-Sep-2009	11.150%	MI - 64.47%	360	01-May-2007
2000419689 1	121,500.00	119,702.30	01-Jun-2010	4.625%	MI - 90.00%	360	01-May-2007
2000419775 2	456,000.00	452,645.42	01-Oct-2008	9.950%	FL - 95.00%	360	01-May-2007
2000419788 1	200,000.00	189,425.39	01-Oct-2009	4.000%	CA - 80.00%	360	01-May-2007
2000419833 2	126,575.00	125,975.20	01-Dec-2008	11.950%	AL - 83.00%	360	01-May-2007
2000419836 1	82,450.00	82,137.33	01-Sep-2007	9.850%	FL - 85.00%	360	01-May-2007
2000419924 1	297,500.00	294,850.72	01-Sep-2008	11.750%	FL - 85.00%	360	01-May-2007
2000419966 1	208,600.00	198,966.65	01-Aug-2009	3.500%	FL - 70.00%	360	01-May-2007
2000419976 2	115,000.00	113,458.46	01-Aug-2008	10.600%	FL - 56.65%	360	01-May-2007
2000419999 1	119,000.00	116,856.58	01-Sep-2007	9.800%	FL - 68.99%	360	01-May-2007
2000420065 2	171,950.00	168,979.04	01-Sep-2007	11.250%	TX - 95.00%	360	01-Jun-2007
2000420116 1	56,100.00	55,997.47	01-Aug-2008	11.950%	MI - 85.00%	360	01-Jun-2007
2000420121 1	268,000.00	260,506.33	01-Apr-2009	8.500%	CA - 74.03%	360	01-Apr-2007

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

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
2000420163 1	151,200.00	148,676.97	01-Oct-2008	10.350%	TX - 80.00%	360	01-Jun-2007
2000420167 1	157,500.00	156,055.86	01-Oct-2007	11.400%	MO - 75.00%	360	01-Jun-2007
2000420222 2	93,100.00	90,954.84	01-Sep-2009	8.990%	MI - 95.00%	360	01-Aug-2006
2000420235 1	319,000.00	313,642.65	01-Jan-2008	10.950%	TX - 68.16%	360	01-Jun-2007
2000420331 1	192,500.00	189,482.47	01-Oct-2009	12.150%	FL - 70.00%	360	01-Jun-2007
2000420339 1	121,975.00	119,295.26	01-Jul-2010	11.400%	TX - 85.00%	360	01-Jun-2007
2000420419 1	229,500.00	227,679.56	01-Nov-2008	10.990%	FL - 90.00%	360	01-Jun-2007
2000420432 1	125,630.00	123,974.87	01-May-2008	11.990%	GA - 85.00%	360	01-Jun-2007
2000420592 1	195,000.00	188,288.81	01-Aug-2009	8.900%	CA - 72.22%	360	01-Jun-2007
2000420700 1	342,475.00	331,433.57	01-Dec-2009	9.250%	GA - 95.00%	360	01-Jun-2007
2000420722 2	177,600.00	176,939.72	01-Sep-2008	10.550%	FL - 80.00%	360	01-Jun-2007
2000420723 1	178,500.00	176,657.23	01-Nov-2008	9.800%	FL - 85.00%	360	01-Jun-2007
2000420750 2	494,000.00	483,742.61	01-Mar-2009	9.850%	SC - 95.00%	360	01-Jun-2007
2000420773 2	396,000.00	381,345.50	01-May-2009	3.100%	VA - 73.89%	360	01-Jun-2007
2000420793 1	146,500.00	144,276.23	01-Oct-2008	8.700%	FL - 69.60%	360	01-Jun-2007
2000420796 2	92,700.00	91,568.85	01-May-2009	10.250%	ND - 90.00%	360	01-Jun-2007
2000420798 2	451,250.00	448,757.89	01-Aug-2007	9.200%	FL - 95.00%	360	01-Jun-2007
2000420889 2	209,000.00	207,771.50	01-Dec-2007	9.100%	FL - 95.00%	360	01-Jun-2007
2000420911 2	427,500.00	425,602.07	01-May-2007	9.950%	FL - 90.00%	360	01-Jun-2007
2000420931 1	50,000.00	49,044.05	01-Dec-2008	9.990%	OK - 80.00%	360	01-Jun-2007
2000420933 1	75,650.00	74,877.90	01-Jun-2007	10.200%	OK - 85.00%	360	01-Jun-2007
2000420940 1	75,000.00	64,710.95	01-Aug-2009	11.500%	TX - 75.00%	180	01-Jun-2007
2000421006 1	172,280.00	166,801.55	01-Aug-2008	7.800%	FL - 73.00%	360	01-Jun-2007
2000421030 1	180,000.00	178,537.45	01-Jul-2009	7.990%	MI - 56.25%	360	01-Jun-2007
2000421051 1	66,750.00	64,970.25	01-Dec-2008	10.250%	IL - 75.00%	360	01-Jun-2007
2000421072 1	165,300.00	164,322.93	01-Dec-2007	10.600%	FL - 95.00%	360	01-Jun-2007
2000421112 2	102,125.00	100,493.76	01-Mar-2009	11.050%	LA - 95.00%	360	01-Jun-2007
2000421148 1	229,400.00	228,238.52	01-Feb-2008	9.500%	FL - 74.00%	360	01-Jun-2007
2000421149 1	244,260.00	238,279.44	01-Aug-2009	8.990%	AZ - 88.50%	360	01-Jun-2007
2000421191 1	229,500.00	224,573.45	01-May-2007	10.300%	MN - 85.00%	360	01-Jun-2007
2000421222 1	262,800.00	262,705.53	01-Jan-2008	8.300%	CA - 90.00%	360	01-Jun-2007
2000421228 1	168,000.00	164,245.01	01-Aug-2008	9.350%	MD - 80.00%	360	01-Jun-2007
2000421233 1	174,000.00	167,619.96	01-Oct-2008	8.300%	SC - 60.00%	360	01-Jun-2007
2000421262 1	150,000.00	146,899.15	01-Mar-2008	9.750%	FL - 75.00%	360	01-Jun-2007
2000421285 1	52,866.00	52,519.93	01-Oct-2009	11.750%	KS - 80.10%	360	01-Jun-2007
2000421308 1	178,500.00	172,427.71	01-Jun-2008	8.990%	FL - 70.00%	360	01-Jun-2007
2000421358 1	168,000.00	166,074.11	01-Aug-2007	9.250%	MD - 71.80%	360	01-Jul-2007
2000421399 1	72,000.00	69,925.45	01-Jul-2009	9.850%	AL - 80.00%	360	01-Jul-2007
2000421471 1	186,400.00	180,540.75	01-Oct-2008	9.550%	FL - 80.00%	360	01-Jun-2007
2000421507 1	180,000.00	175,788.33	01-Mar-2010	10.800%	TX - 75.00%	360	01-Jul-2007
2000421528 1	198,000.00	194,044.60	01-Feb-2008	11.600%	GA - 64.50%	360	01-Jul-2007
2000421542 2	558,000.00	558,000.00	01-Sep-2009	7.950%	CA - 90.00%	360	01-Jul-2007
2000421622 1	117,300.00	116,287.34	01-Jun-2008	8.950%	AL - 85.00%	360	01-Jul-2007
2000421627 1	165,750.00	158,944.78	01-May-2010	7.850%	WV - 85.00%	360	01-Jul-2007
2000421630 2	967,806.00	958,624.03	01-Feb-2008	9.650%	MD - 90.00%	360	01-Jul-2007
2000421777 1	247,500.00	242,980.38	01-May-2008	12.050%	TX - 75.00%	360	01-Jul-2007
2000421784 1	220,500.00	219,014.47	01-Sep-2007	10.850%	IN - 76.56%	360	01-Jul-2007

Mortgage Pass-Through Certificates

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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
2000421801 2	172,800.00	169,603.90	01-Feb-2009	11.050%	GA - 90.00%	360	01-Jul-2007
2000421803 2	202,725.00	248,450.33	01-Aug-2010	3.682%	GA - 85.00%	360	01-Jul-2007
2000421826 2	147,155.00	144,001.52	01-Dec-2008	11.400%	SC - 95.00%	360	01-Jul-2007
2000421845 1	137,750.00	134,940.36	01-Apr-2008	9.950%	SC - 95.00%	360	01-Jul-2007
2000421851 1	369,750.00	369,750.00	01-Aug-2007	9.550%	FL - 85.00%	360	01-Jul-2007
2000421883 1	63,665.00	62,608.41	01-Jan-2008	10.700%	TX - 74.90%	360	01-Jul-2007
2000421903 1	216,750.00	215,932.59	01-Apr-2009	10.350%	FL - 85.00%	360	01-Jul-2007
2000421952 1	148,750.00	141,999.80	01-Aug-2009	7.250%	CA - 47.22%	360	01-Jul-2007
2000421964 1	252,000.00	250,122.86	01-May-2008	7.990%	CA - 67.74%	360	01-Jul-2007
2000399076 2	121,600.00	119,718.32	01-Apr-2007	9.350%	FL - 80.00%	360	01-Nov-2006
2000416591 1	160,000.00	137,316.42	01-Jan-2009	6.990%	AZ - 72.73%	180	01-Apr-2007
2000418034 1	165,000.00	156,613.92	01-Feb-2009	6.990%	IL - 75.00%	360	01-Apr-2007
2000419724 1	323,000.00	314,322.60	01-Apr-2010	6.600%	CO - 85.00%	360	01-May-2007
2000419835 1	313,000.00	304,615.09	01-Aug-2009	10.350%	CO - 85.75%	360	01-May-2007
2000420237 2	334,400.00	330,510.32	01-Jun-2007	10.250%	FL - 95.00%	360	01-Jun-2007
2000420478 2	274,500.00	269,006.37	01-Oct-2009	8.200%	FL - 90.00%	360	01-Jun-2007
2000420745 1	85,120.00	85,117.74	01-May-2008	11.450%	FL - 95.00%	360	01-Jun-2007
2000421061 2	218,500.00	217,258.14	01-Jun-2008	9.100%	FL - 95.00%	360	01-Jun-2007
2000421347 1	342,400.00	337,685.02	01-Jan-2009	8.850%	WA - 80.00%	360	01-Jun-2007
2000421390 1	187,500.00	179,610.64	01-Aug-2008	7.800%	MD - 75.00%	360	01-Jul-2007
2000421420 1	186,000.00	165,955.82	01-Jul-2009	6.000%	PA - 75.00%	240	01-Jul-2007
2000421547 1	120,000.00	114,504.15	01-Mar-2010	7.250%	VA - 80.00%	360	01-Jul-2007
2000421724 1	202,000.00	196,962.27	01-Feb-2009	9.100%	FL - 82.45%	360	01-Jul-2007
2000421985 1	121,600.00	110,723.93	01-Sep-2010	9.350%	AL - 95.00%	240	01-Jul-2007
2000422018 1	361,250.00	354,185.90	01-Oct-2008	9.550%	CA - 85.00%	360	01-Jul-2007
2000422057 2	152,915.00	151,048.51	01-Dec-2009	9.200%	GA - 85.00%	360	01-Jul-2007
2000422142 1	92,000.00	87,400.98	01-Sep-2009	6.700%	VA - 80.00%	360	01-Jul-2007
2000422310 1	275,500.00	274,241.87	01-Oct-2007	9.700%	FL - 95.00%	360	01-Jul-2007
2000422361 1	50,000.00	48,360.38	01-Jan-2008	6.990%	IL - 29.41%	360	01-Jul-2007
2000422407 1	216,750.00	214,535.42	01-Oct-2009	9.750%	MD - 85.00%	360	01-Jul-2007
2000422411 1	144,750.00	142,104.20	01-Mar-2009	7.990%	VA - 75.00%	360	01-Jul-2007
2000422416 1	120,250.00	117,314.25	01-Feb-2008	9.200%	FL - 65.00%	360	01-Jul-2007
2000422427 2	572,000.00	541,663.14	01-Nov-2009	3.382%	CA - 62.86%	360	01-Jul-2007
2000422529 2	361,000.00	356,080.42	01-Sep-2007	11.350%	FL - 95.00%	360	01-Jul-2007
2000422579 1	115,500.00	100,649.40	01-Nov-2010	7.900%	MI - 70.00%	240	01-Jul-2007
2000422709 1	204,250.00	197,545.62	01-Sep-2009	8.990%	WY - 95.00%	360	01-Aug-2007
2000422731 1	223,125.00	201,317.86	01-Jun-2010	8.050%	ID - 85.00%	240	01-Aug-2007
2000422825 1	319,500.00	316,411.12	01-Oct-2007	10.700%	GA - 90.00%	360	01-Aug-2007
2000422890 1	134,400.00	129,513.57	01-Dec-2009	8.600%	TX - 80.00%	360	01-Aug-2007
TOTAL	47,511,468.00	46,361,627.19					
TOTAL	52,065,624.00	50,828,565.92					

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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:							
2000406309 1	60,000.00	56,712.32	01-Apr-2011	3.625%	KS - 66.67%	360	01-Dec-2006
2000406605 1	333,000.00	348,957.27	01-Apr-2011	5.325%	CA - 90.00%	360	01-Nov-2006
2000406882 1	96,000.00	91,887.42	01-Apr-2011	8.625%	KY - 100.00%	360	01-Dec-2006
2000411053 1	161,000.00	155,439.80	01-Mar-2009	8.125%	FL - 100.00%	360	01-Nov-2006
2000411065 1	132,000.00	126,401.95	01-Aug-2010	8.375%	IN - 80.00%	360	01-Jan-2007
2000411677 1	140,000.00	124,886.55	01-Apr-2011	3.849%	FL - 77.78%	240	01-Jan-2007
2000411764 1	252,900.00	241,642.50	01-Aug-2010	6.875%	FL - 90.00%	360	01-Jan-2007
2000412099 1	116,500.00	112,252.22	01-Apr-2011	9.250%	KY - 100.00%	360	01-Jan-2007
2000415725 1	151,300.00	147,187.13	01-Apr-2011	9.990%	OH - 85.00%	360	01-Mar-2007
2000415767 1	110,250.00	107,253.97	01-Apr-2011	10.250%	FL - 75.00%	360	01-Mar-2007
2000415891 1	170,000.00	154,018.41	01-Apr-2011	9.300%	MI - 100.00%	240	01-Apr-2007
2000416017 2	204,000.00	196,580.12	01-Dec-2009	8.950%	FL - 85.00%	360	01-Apr-2007
2000416173 1	130,000.00	134,732.67	01-May-2010	3.890%	PA - 100.00%	360	01-Nov-2006
2000416264 2	75,140.00	74,011.17	01-Jun-2010	11.500%	MI - 85.00%	360	01-Apr-2007
2000416368 1	107,000.00	110,056.86	01-Sep-2010	5.625%	IL - 64.85%	360	01-Apr-2007
2000416475 2	81,440.00	80,317.53	01-Jun-2008	8.350%	NC - 80.00%	360	01-Apr-2007
2000416506 2	85,500.00	82,376.09	01-Apr-2011	8.950%	SC - 90.00%	360	01-Mar-2007
2000416642 2	237,150.00	275,570.74	01-Mar-2011	2.000%	IL - 85.00%	360	01-May-2006
2000416976 1	271,800.00	268,336.93	01-Mar-2011	2.000%	MD - 90.00%	360	01-Apr-2007
2000417083 1	108,000.00	101,878.75	01-Oct-2010	3.000%	SC - 80.00%	360	01-Mar-2007
2000417210 2	212,000.00	229,754.25	01-Apr-2011	3.000%	MD - 80.00%	360	01-Apr-2007
2000417944 2	750,000.00	733,606.71	01-Apr-2011	6.000%	CA - 84.27%	360	01-Apr-2007
2000418101 2	408,000.00	436,380.89	01-Apr-2011	3.890%	CA - 80.00%	360	01-Apr-2007
2000418119 1	139,200.00	196,670.93	01-Mar-2011	2.203%	PA - 80.00%	360	01-Apr-2007
2000418132 1	208,000.00	201,629.74	01-Oct-2008	8.575%	FL - 80.00%	360	01-Apr-2007
2000418149 1	80,000.00	76,875.72	01-Feb-2009	7.550%	IL - 80.00%	360	01-May-2007
2000418167 2	120,105.00	117,322.27	01-Aug-2009	10.050%	TX - 90.00%	360	01-May-2007
2000418207 1	165,000.00	163,073.03	01-Feb-2008	10.650%	IL - 89.19%	360	01-Apr-2007
2000418253 2	816,000.00	882,403.82	01-Apr-2011	7.250%	NJ - 80.00%	360	01-May-2007
2000418277 1	177,300.00	176,155.03	01-Aug-2008	8.950%	FL - 90.00%	360	01-Apr-2007
2000418313 1	191,250.00	182,728.85	01-Dec-2010	9.500%	SC - 84.25%	360	01-May-2007
2000418330 1	155,000.00	148,291.97	01-Apr-2011	7.990%	CT - 23.85%	360	01-Apr-2007
2000418369 1	340,000.00	337,516.02	01-Apr-2011	2.000%	FL - 80.00%	360	01-Apr-2007
2000418633 2	114,000.00	124,910.56	01-Apr-2011	5.000%	FL - 80.00%	360	01-May-2007
2000418755 1	124,800.00	146,182.92	01-Apr-2011	4.013%	AR - 80.00%	360	01-May-2007
2000418806 1	185,250.00	201,769.99	01-Mar-2011	2.000%	VA - 75.00%	360	01-May-2007
2000418867 1	216,200.00	210,652.05	01-Apr-2011	5.278%	DE - 94.00%	360	01-May-2007
2000418889 1	59,500.00	59,244.34	01-Jan-2009	11.990%	VA - 85.00%	360	01-May-2007
2000418905 1	53,600.00	44,479.70	01-Apr-2011	8.750%	TX - 80.00%	180	01-May-2007
2000419064 2	255,200.00	245,569.83	01-Jan-2011	2.875%	FL - 80.00%	360	01-May-2007
2000419115 2	500,000.00	501,480.38	01-Feb-2011	2.000%	MA - 80.00%	360	01-May-2007
2000419177 1	117,000.00	121,875.43	01-Apr-2011	9.850%	FL - 64.29%	360	01-May-2007
2000419320 1	64,400.00	61,264.51	01-Apr-2011	7.300%	WA - 56.00%	360	01-May-2007
2000419354 1	121,800.00	116,080.41	01-Apr-2011	1.750%	FL - 70.00%	360	01-May-2007

Mortgage Pass-Through Certificates

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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
2000419532 1	132,000.00	109,155.36	01-Apr-2011	8.700%	MI - 60.00%	180	01-May-2007
2000419943 1	380,000.00	380,000.00	01-Sep-2009	8.100%	FL - 73.79%	360	01-May-2007
2000420033 1	90,000.00	96,280.78	01-Apr-2011	2.000%	MD - 54.88%	360	01-Jun-2007
2000420053 1	244,800.00	256,222.80	01-Feb-2011	3.625%	NH - 80.00%	360	01-May-2007
2000420079 1	90,000.00	88,296.62	01-May-2009	10.650%	NC - 88.24%	360	01-May-2007
2000420083 1	150,920.00	146,391.22	01-Jun-2010	7.800%	WA - 56.00%	360	01-Jun-2007
2000420086 1	135,720.00	130,181.69	01-Apr-2011	7.990%	IL - 78.00%	360	01-Jun-2007
2000420100 1	119,000.00	113,736.42	01-Apr-2011	8.000%	GA - 85.00%	360	01-Jun-2007
2000420250 1	175,200.00	197,460.92	01-Mar-2011	2.000%	FL - 80.00%	360	01-Jun-2007
2000420493 1	76,000.00	73,993.34	01-Jun-2010	10.300%	TX - 80.00%	360	01-Jun-2007
2000420692 1	72,800.00	67,851.93	01-Mar-2011	11.950%	PA - 80.00%	240	01-Jun-2007
2000420706 1	100,800.00	93,192.46	01-Mar-2010	3.500%	IN - 90.00%	360	01-Jun-2007
2000420718 1	49,320.00	43,207.69	01-Mar-2011	12.200%	AL - 89.50%	180	01-Jun-2007
2000420730 1	247,500.00	238,045.73	01-Feb-2011	3.000%	MD - 75.00%	360	01-Jun-2007
2000420820 1	316,000.00	345,020.46	01-Mar-2011	3.140%	PA - 80.00%	360	01-Jun-2007
2000420855 1	385,000.00	368,352.72	01-Apr-2011	7.650%	FL - 70.00%	360	01-Jun-2007
2000421094 1	234,500.00	191,280.76	01-Apr-2011	7.250%	CA - 46.90%	180	01-Jun-2007
2000421214 2	265,893.60	290,696.82	01-Jul-2010	6.000%	KY - 95.00%	360	01-Jun-2007
2000421265 1	186,000.00	182,229.74	01-Jul-2010	9.850%	AZ - 68.89%	360	01-Jun-2007
2000421843 1	72,800.00	75,015.46	01-Feb-2011	3.750%	TN - 80.00%	360	01-Jul-2007
2000421861 1	77,000.00	76,193.79	01-Feb-2011	9.750%	PA - 70.00%	360	01-Jul-2007
2000416531 2	364,000.00	353,076.50	01-Mar-2011	6.050%	CA - 80.00%	360	01-Apr-2007
2000416718 2	50,400.00	78,536.21	01-Apr-2011	5.664%	TX - 72.00%	360	01-Oct-2006
2000418212 1	93,100.00	91,428.32	01-Jun-2009	8.500%	IL - 95.00%	360	01-May-2007
2000420734 1	123,000.00	132,668.35	01-Feb-2011	5.250%	FL - 65.08%	360	01-Jun-2007
2000420757 1	146,250.00	137,307.14	01-Mar-2011	3.000%	TX - 90.00%	360	01-Jun-2007
2000421303 1	256,500.00	249,568.47	01-Dec-2008	9.200%	VA - 90.00%	360	01-Jun-2007
2000421402 1	111,300.00	119,595.43	01-Apr-2011	6.136%	VA - 70.00%	360	01-Jul-2007
2000421761 1	140,000.00	145,625.84	01-Mar-2011	7.250%	LA - 80.00%	360	01-Jul-2007
2000421914 1	48,800.00	47,533.36	01-Feb-2009	9.200%	MO - 80.00%	360	01-Jul-2007
2000422055 2	522,500.00	522,361.53	01-Oct-2008	9.950%	UT - 95.00%	360	01-Jul-2007
2000422093 1	140,000.00	133,856.80	01-Mar-2011	8.200%	CO - 80.00%	360	01-Jul-2007
2000422117 1	136,500.00	132,891.08	01-Jul-2009	8.750%	IL - 70.00%	360	01-Jul-2007
2000422120 1	135,000.00	133,679.21	01-Jun-2010	2.750%	VA - 90.00%	360	01-Jul-2007
2000422378 1	363,000.00	357,556.44	01-Aug-2010	8.450%	CA - 79.96%	360	01-Jul-2007
2000422399 1	138,750.00	144,125.47	01-Nov-2010	7.600%	VA - 75.00%	360	01-Jul-2007
2000422401 1	145,000.00	141,304.71	01-Dec-2010	2.000%	CA - 64.73%	360	01-Jul-2007
2000422418 1	90,000.00	88,096.77	01-Apr-2009	9.150%	VA - 72.00%	360	01-Jul-2007
2000422459 1	234,000.00	242,476.62	01-Jun-2010	2.000%	MA - 90.00%	360	01-Jul-2007
2000422468 1	91,000.00	122,745.23	01-Nov-2010	5.488%	TX - 70.00%	360	01-Jul-2007
2000422806 1	105,000.00	99,352.43	01-Apr-2011	6.000%	TN - 78.36%	360	01-Aug-2007
2000422814 1	107,100.00	104,247.45	01-Apr-2011	10.650%	MO - 90.00%	360	01-Aug-2007
2000422831 2	588,000.00	582,574.12	01-Mar-2011	4.875%	CA - 80.00%	360	01-Aug-2007
2000422888 2	100,500.00	82,284.04	01-Apr-2011	6.850%	FL - 59.12%	180	01-Aug-2007
2000422903 1	129,200.00	127,110.24	01-Apr-2011	10.550%	GA - 95.00%	360	01-Aug-2007
TOTAL	16,556,738.60	16,639,228.22					

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

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 in a Prior Period:							
2000405353 1	94,500.00	91,040.72	01-Sep-2009	9.850%	WA - 90.00%	360	01-Jan-2007
2000406158 1	118,800.00	117,317.47	01-Jul-2007	9.450%	FL - 90.00%	360	01-Jan-2007
2000406416 1	107,600.00	104,926.51	01-Jul-2009	5.875%	FL - 79.12%	360	01-Dec-2006
2000406482 1	63,000.00	67,647.03	01-Dec-2009	5.000%	VA - 90.00%	360	01-Dec-2006
2000406502 1	250,000.00	237,061.54	01-Oct-2009	7.375%	FL - 64.94%	360	01-Dec-2006
2000406510 1	225,000.00	210,754.41	01-Apr-2010	5.250%	FL - 90.00%	360	01-Dec-2006
2000406515 1	88,000.00	84,823.69	01-Feb-2010	6.000%	KY - 80.00%	360	01-Dec-2006
2000406552 1	73,500.00	69,398.12	01-Jun-2010	8.250%	CT - 70.00%	360	01-Dec-2006
2000406560 1	160,000.00	155,659.14	01-Jul-2008	5.625%	FL - 76.19%	360	01-Dec-2006
2000406561 1	293,250.00	276,698.66	01-Jul-2009	6.875%	FL - 85.00%	360	01-Dec-2006
2000406562 1	65,000.00	51,922.77	01-Aug-2010	7.875%	TN - 68.42%	180	01-Dec-2006
2000406577 1	201,000.00	191,241.46	01-Dec-2008	7.500%	FL - 71.79%	360	01-Dec-2006
2000406581 1	165,000.00	160,214.75	01-Dec-2007	7.375%	FL - 77.47%	360	01-Dec-2006
2000406591 1	78,000.00	73,306.15	01-Feb-2011	6.500%	FL - 52.00%	360	01-Dec-2006
2000406593 1	120,000.00	115,551.46	01-May-2008	6.250%	FL - 71.86%	360	01-Dec-2006
2000406604 1	150,000.00	143,491.63	01-Mar-2008	5.375%	FL - 75.00%	360	01-Dec-2006
2000406607 1	76,000.00	72,100.90	01-Jan-2009	7.500%	IN - 80.00%	360	01-Dec-2006
2000406630 1	50,000.00	48,766.21	01-Nov-2009	11.375%	CT - 22.03%	360	01-Dec-2006
2000406637 1	142,500.00	142,500.00	01-Jan-2011	7.875%	MI - 94.37%	360	01-Dec-2006
2000406638 1	75,000.00	69,405.13	01-Jan-2011	11.125%	FL - 61.23%	180	01-Nov-2006
2000406642 1	168,000.00	168,261.36	01-May-2010	8.125%	FL - 78.14%	360	01-Dec-2006
2000406820 1	196,300.00	187,183.99	01-Mar-2010	5.375%	PA - 65.00%	360	01-Dec-2006
2000406837 1	140,000.00	132,266.83	01-Sep-2010	7.000%	PA - 84.34%	360	01-Dec-2006
2000406881 1	128,000.00	121,166.40	01-Dec-2009	6.750%	FL - 79.01%	360	01-Dec-2006
2000406923 1	148,000.00	142,301.97	01-Jun-2010	5.000%	FL - 80.00%	360	01-Dec-2006
2000406931 1	90,000.00	83,831.11	01-Sep-2009	7.875%	FL - 31.80%	360	01-Dec-2006
2000406936 1	216,000.00	206,666.72	01-Mar-2010	6.125%	MN - 90.00%	360	01-Dec-2006
2000406939 1	65,000.00	62,870.63	01-Jun-2008	6.625%	FL - 50.00%	360	01-Dec-2006
2000406948 1	75,000.00	71,212.03	01-Feb-2011	8.500%	IN - 77.32%	360	01-Dec-2006
2000407180 1	297,500.00	290,842.47	01-Feb-2008	8.300%	OR - 85.00%	360	01-Jan-2007
2000407929 1	196,000.00	196,000.00	01-Oct-2007	6.500%	FL - 80.00%	360	01-Feb-2007
2000408740 1	99,000.00	96,208.08	01-Jul-2008	8.500%	FL - 90.00%	360	01-Feb-2007
2000410354 1	207,000.00	203,479.73	01-Dec-2007	8.500%	FL - 90.00%	360	01-Feb-2007
2000411085 1	394,400.00	379,306.42	01-May-2009	6.625%	NV - 85.00%	360	01-Feb-2007
2000411086 1	60,000.00	57,981.85	01-May-2008	6.250%	IA - 80.00%	360	01-Feb-2007
2000411101 1	75,000.00	69,929.70	01-Jul-2010	2.500%	OK - 63.56%	360	01-Jan-2007
2000411120 2	196,000.00	190,390.63	01-Dec-2009	9.500%	FL - 100.00%	360	01-Jan-2007
2000411126 1	153,600.00	146,866.46	01-Sep-2009	8.250%	TX - 80.00%	360	01-Jan-2007
2000411286 1	180,000.00	173,932.61	01-Dec-2009	10.000%	MD - 90.00%	360	01-Feb-2007
2000411661 1	128,000.00	114,028.45	01-Apr-2010	8.500%	SC - 100.00%	240	01-Jan-2007
2000411664 1	119,000.00	116,914.64	01-Mar-2008	7.375%	IN - 85.00%	360	01-Jan-2007
2000411706 1	140,000.00	134,943.22	01-Nov-2009	7.750%	FL - 77.78%	360	01-Jan-2007
2000411722 1	355,000.00	311,646.68	01-Sep-2009	7.375%	FL - 50.71%	240	01-Jan-2007
2000411726 1	105,000.00	103,521.19	01-Feb-2009	10.125%	FL - 70.00%	360	01-Jan-2007
2000411727 1	304,000.00	338,943.38	01-Jul-2010	2.000%	MA - 95.00%	360	01-Jan-2007
2000411735 1	91,800.00	91,800.00	01-Nov-2009	7.875%	FL - 60.00%	360	01-Jan-2007

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
2000411748 1	65,000.00	60,112.29	01-Oct-2010	8.000%	NM - 65.66%	360	01-Jan-2007
2000411757 2	427,500.00	412,659.10	01-Jul-2007	7.625%	FL - 98.84%	360	01-Jan-2007
2000411779 1	85,000.00	81,373.66	01-Jun-2009	7.000%	FL - 55.56%	360	01-Jan-2007
2000411936 2	132,000.00	150,979.78	01-Feb-2011	2.000%	NC - 80.00%	360	01-Feb-2007
2000411948 2	134,400.00	131,470.35	01-Aug-2007	8.650%	FL - 80.00%	360	01-Feb-2007
2000411957 1	247,500.00	124,298.75	01-Jul-2010	2.000%	MA - 90.00%	360	01-Oct-2006
2000411988 1	224,000.00	230,520.86	01-Jul-2010	2.000%	FL - 80.00%	360	01-Dec-2006
2000411992 1	107,200.00	103,397.11	01-Jun-2010	8.375%	TX - 80.00%	360	01-Dec-2006
2000412014 1	36,000.00	34,954.48	01-Sep-2009	10.125%	PA - 80.00%	360	01-Jan-2007
2000412026 1	249,900.00	268,003.68	01-Feb-2011	3.002%	AZ - 92.21%	360	01-Jan-2007
2000412038 1	220,000.00	234,277.41	01-May-2010	4.500%	FL - 100.00%	360	01-Jan-2007
2000412116 1	291,000.00	274,914.38	01-Apr-2010	5.000%	CT - 67.67%	360	01-Jan-2007
2000412119 1	357,000.00	338,639.06	01-Sep-2010	7.375%	FL - 81.14%	360	01-Jan-2007
2000412128 1	351,500.00	334,278.29	01-Jun-2009	6.000%	FL - 95.00%	360	01-Nov-2006
2000413235 2	712,500.00	688,378.09	01-Sep-2007	8.600%	IL - 95.00%	360	01-Mar-2007
2000413538 2	460,000.00	444,160.92	01-May-2008	7.125%	NM - 80.00%	360	01-Feb-2007
2000413751 1	226,800.00	221,574.45	01-Aug-2007	9.500%	FL - 90.00%	360	01-Mar-2007
2000414960 1	220,324.00	212,689.02	01-Jan-2009	8.500%	FL - 76.00%	360	01-Mar-2007
2000415228 1	59,500.00	57,500.71	01-Nov-2010	9.400%	IA - 85.00%	360	01-Mar-2007
2000415515 1	167,200.00	162,029.07	01-May-2008	8.250%	CT - 80.00%	360	01-Mar-2007
2000415546 2	315,000.00	309,170.01	01-Dec-2007	8.550%	FL - 90.00%	360	01-Mar-2007
2000415556 2	334,960.00	334,960.00	01-Aug-2009	7.800%	NY - 80.00%	360	01-Mar-2007
2000415590 1	190,000.00	185,609.05	01-Jan-2010	5.850%	FL - 95.00%	360	01-Mar-2007
2000415596 2	301,500.00	301,500.00	01-Nov-2009	8.625%	FL - 90.00%	360	01-Mar-2007
2000415601 1	220,000.00	216,119.37	01-Mar-2009	8.180%	IN - 73.33%	360	01-Mar-2007
2000415613 2	667,800.00	657,548.99	01-Dec-2007	9.500%	NJ - 90.00%	360	01-Mar-2007
2000415620 2	312,000.00	312,000.00	01-Aug-2009	7.050%	NY - 80.00%	360	01-Mar-2007
2000415627 1	135,000.00	129,431.62	01-Dec-2010	8.700%	WA - 90.00%	360	01-Mar-2007
2000415643 1	380,000.00	367,231.67	01-Jun-2009	8.750%	FL - 62.30%	360	01-Mar-2007
2000415652 1	225,000.00	225,000.00	01-Sep-2008	6.900%	FL - 75.00%	360	01-Mar-2007
2000415664 1	229,200.00	228,996.61	01-Oct-2010	7.575%	AZ - 80.00%	360	01-Mar-2007
2000415669 1	150,500.00	138,621.97	01-Dec-2010	1.750%	SC - 70.00%	360	01-Mar-2007
2000415676 2	136,000.00	133,290.96	01-Apr-2010	6.500%	WI - 80.00%	360	01-Mar-2007
2000415683 2	149,900.00	149,900.00	01-Oct-2007	9.850%	FL - 89.95%	360	01-Mar-2007
2000415741 1	60,000.00	58,225.71	01-Dec-2009	9.650%	SC - 80.00%	360	01-Mar-2007
2000415744 2	1,043,000.00	1,025,983.74	01-Oct-2008	8.050%	FL - 70.00%	360	01-Mar-2007
2000415787 1	210,000.00	205,794.78	01-Dec-2009	8.800%	FL - 87.50%	360	01-Mar-2007
2000415792 1	183,000.00	183,000.00	01-Mar-2009	6.550%	WA - 62.03%	360	01-Mar-2007
2000415805 1	148,500.00	147,066.84	01-Sep-2008	9.100%	FL - 90.00%	360	01-Mar-2007
2000415816 2	142,400.00	140,872.90	01-Sep-2009	7.700%	FL - 80.00%	360	01-Mar-2007
2000415828 1	61,200.00	59,180.86	01-Dec-2009	10.350%	NY - 90.00%	360	01-Apr-2007
2000415829 1	221,000.00	218,514.57	01-Dec-2008	8.550%	FL - 85.00%	360	01-Mar-2007
2000415831 1	186,400.00	216,237.34	01-Mar-2011	4.190%	FL - 80.00%	360	01-Mar-2007
2000415833 2	560,000.00	559,981.37	01-Mar-2008	7.450%	FL - 72.73%	360	01-Mar-2007
2000415841 1	143,500.00	139,681.70	01-Nov-2008	8.900%	FL - 68.99%	360	01-Mar-2007
2000415842 2	199,000.00	194,167.00	01-Dec-2009	9.250%	NJ - 100.00%	360	01-Apr-2007
2000415895 1	158,800.00	155,349.78	01-Feb-2009	9.950%	KS - 80.00%	360	01-Mar-2007

Mortgage Pass-Through Certificates

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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
2000415901 1	280,000.00	273,607.66	01-Jun-2009	10.400%	NY - 70.00%	360	01-Mar-2007
2000415935 1	122,500.00	117,639.01	01-May-2010	8.500%	TN - 70.00%	360	01-Mar-2007
2000415936 1	167,500.00	164,401.17	01-Apr-2010	8.100%	FL - 67.00%	360	01-Mar-2007
2000415949 1	301,500.00	293,968.70	01-Mar-2009	8.450%	IL - 90.00%	360	01-Apr-2007
2000415958 2	224,000.00	212,528.69	01-May-2010	6.000%	MD - 84.53%	360	01-Mar-2007
2000415968 1	299,250.00	292,724.43	01-Feb-2011	6.000%	FL - 95.00%	360	01-Mar-2007
2000415970 1	148,750.00	144,711.08	01-Sep-2008	9.900%	SC - 85.00%	360	01-Mar-2007
2000415972 1	337,250.00	329,631.50	01-Jul-2007	9.450%	FL - 95.00%	360	01-Apr-2007
2000415974 1	315,000.00	308,689.43	01-Apr-2007	10.250%	FL - 90.00%	360	01-Apr-2007
2000415985 1	85,000.00	82,502.48	01-Jan-2009	8.950%	TX - 65.89%	360	01-Apr-2007
2000416008 1	150,000.00	146,811.96	01-Oct-2009	7.400%	MD - 75.00%	360	01-Apr-2007
2000416018 1	290,000.00	281,357.25	01-Apr-2008	8.300%	FL - 72.50%	360	01-Mar-2007
2000416072 1	212,500.00	212,493.43	01-Sep-2010	3.500%	CT - 85.00%	360	01-Mar-2007
2000416081 2	158,400.00	155,795.63	01-Sep-2008	8.950%	FL - 80.00%	360	01-Apr-2007
2000416111 1	152,000.00	149,928.91	01-Aug-2008	8.700%	FL - 69.09%	360	01-Mar-2007
2000416114 2	204,000.00	231,572.67	01-Nov-2010	2.500%	FL - 80.00%	360	01-Apr-2007
2000416149 2	153,000.00	150,091.75	01-Apr-2007	8.200%	FL - 90.00%	360	01-Apr-2007
2000416166 1	84,000.00	78,908.02	01-May-2009	5.125%	PA - 75.00%	360	01-Jan-2007
2000416187 1	137,500.00	129,669.43	01-Jan-2011	5.625%	PA - 83.08%	360	01-Jan-2007
2000416206 1	130,000.00	123,269.03	01-Aug-2010	7.625%	FL - 59.09%	360	01-Jan-2007
2000416209 1	72,000.00	70,649.88	01-Oct-2009	8.875%	IN - 80.00%	360	01-Jan-2007
2000416216 1	57,150.00	55,303.33	01-Oct-2010	10.250%	IL - 90.00%	360	01-Jan-2007
2000416221 1	76,000.00	74,622.75	01-Aug-2009	9.875%	PA - 100.00%	360	01-Nov-2006
2000416263 1	161,000.00	168,748.08	01-May-2010	5.875%	CO - 58.55%	360	01-Mar-2007
2000416266 2	238,000.00	237,035.57	01-Nov-2008	10.550%	OH - 86.55%	360	01-Mar-2007
2000416271 2	97,600.00	101,526.31	01-Dec-2009	6.250%	SC - 80.00%	360	01-Mar-2007
2000416284 1	153,900.00	149,147.33	01-Aug-2009	9.850%	MA - 90.00%	360	01-Mar-2007
2000416299 1	191,250.00	208,750.16	01-Sep-2010	5.250%	MI - 79.36%	360	01-Apr-2007
2000416312 1	68,000.00	67,181.09	01-Jul-2009	10.700%	FL - 80.00%	360	01-Apr-2007
2000416316 1	386,250.00	370,952.53	01-Jul-2009	6.550%	NJ - 75.00%	360	01-Apr-2007
2000416335 1	94,500.00	91,633.28	01-Dec-2009	9.000%	IN - 90.00%	360	01-Mar-2007
2000416348 1	225,000.00	215,663.13	01-Mar-2009	7.990%	FL - 90.00%	360	01-Apr-2007
2000416356 1	155,200.00	148,984.98	01-Apr-2010	8.450%	FL - 80.00%	360	01-Mar-2007
2000416369 1	97,600.00	94,062.52	01-Jun-2009	9.600%	TX - 80.00%	360	01-Apr-2007
2000416374 1	125,000.00	122,307.37	01-Jan-2009	7.650%	FL - 57.34%	360	01-Apr-2007
2000416382 1	152,000.00	152,000.00	01-Jul-2009	7.850%	GA - 80.00%	360	01-Apr-2007
2000416389 1	256,500.00	254,387.63	01-Dec-2009	10.850%	FL - 90.00%	360	01-Apr-2007
2000416395 1	427,500.00	415,357.46	01-Jan-2008	8.990%	NY - 95.00%	360	01-Apr-2007
2000416420 1	430,000.00	415,492.27	01-Feb-2008	8.750%	NY - 76.79%	360	01-Mar-2007
2000416425 1	72,000.00	69,894.20	01-Dec-2008	9.250%	MS - 84.71%	360	01-Apr-2007
2000416433 1	149,345.00	144,788.40	01-Aug-2010	10.500%	MN - 85.00%	360	01-Mar-2007
2000416495 1	65,000.00	57,842.51	01-Dec-2010	7.850%	MO - 35.33%	240	01-Apr-2007
2000416500 1	116,500.00	111,553.06	01-Aug-2009	7.500%	LA - 66.57%	360	01-Mar-2007
2000416508 1	222,400.00	218,988.21	01-Dec-2007	9.300%	FL - 80.00%	360	01-Apr-2007
2000416511 2	1,000,000.00	938,328.46	01-Dec-2008	5.000%	SC - 64.52%	360	01-Mar-2007
2000416519 2	88,400.00	84,989.69	01-May-2010	8.700%	KY - 85.00%	360	01-Apr-2007
2000416527 1	154,000.00	150,894.25	01-Jul-2009	7.600%	FL - 58.11%	360	01-Apr-2007

Mortgage Pass-Through Certificates

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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
2000416541 2	224,000.00	223,850.00	01-Dec-2007	8.050%	FL - 80.00%	360	01-Apr-2007
2000416544 1	153,000.00	145,664.32	01-Oct-2010	7.700%	FL - 85.00%	360	01-Mar-2007
2000416597 1	120,700.00	118,844.11	01-May-2009	6.500%	FL - 85.00%	360	01-Apr-2007
2000416608 1	111,350.00	105,751.54	01-Feb-2010	7.450%	IL - 85.00%	360	01-Apr-2007
2000416614 1	266,400.00	262,932.95	01-Aug-2008	6.250%	FL - 90.00%	360	01-Mar-2007
2000416627 2	300,000.00	281,218.62	01-Feb-2008	6.850%	FL - 80.00%	360	01-Apr-2007
2000416650 2	315,000.00	353,985.46	01-Dec-2010	2.000%	NC - 90.00%	360	01-Jun-2006
2000416670 2	68,000.00	67,499.22	01-Feb-2008	8.900%	OH - 80.00%	360	01-Jun-2006
2000416711 1	142,200.00	138,604.16	01-Dec-2008	10.600%	PA - 90.00%	360	01-Jul-2006
2000416735 1	165,750.00	163,559.32	01-Oct-2008	10.990%	FL - 85.00%	360	01-Oct-2006
2000416758 1	251,750.00	247,810.34	01-Dec-2008	9.600%	FL - 95.00%	360	01-Apr-2007
2000416762 2	70,000.00	68,204.83	01-Jan-2011	10.700%	FL - 70.00%	360	01-Apr-2007
2000416777 1	51,300.00	50,667.24	01-Mar-2009	10.500%	NY - 90.00%	360	01-Apr-2007
2000416792 2	399,500.00	387,879.13	01-Nov-2007	7.250%	FL - 85.00%	360	01-Mar-2007
2000416797 1	102,600.00	99,731.78	01-Mar-2010	9.350%	OH - 90.00%	360	01-Mar-2007
2000416805 1	100,000.00	96,401.42	01-Sep-2009	8.950%	PA - 84.03%	360	01-Apr-2007
2000416807 1	326,800.00	309,281.43	01-May-2009	5.000%	FL - 92.06%	360	01-Apr-2007
2000416822 2	332,500.00	332,500.00	01-Nov-2007	8.110%	FL - 95.00%	360	01-Apr-2007
2000416823 1	176,000.00	173,556.80	01-Sep-2007	9.800%	FL - 80.00%	360	01-Apr-2007
2000416837 2	129,600.00	144,993.74	01-Jan-2011	7.650%	IL - 80.00%	360	01-Apr-2007
2000416854 1	180,000.00	179,322.83	01-Feb-2008	10.800%	FL - 90.00%	360	01-Apr-2007
2000416864 1	112,500.00	110,074.77	01-Jan-2009	9.990%	FL - 73.53%	360	01-Mar-2007
2000416874 2	500,000.00	545,977.76	01-Sep-2010	7.000%	MD - 76.92%	360	01-Apr-2007
2000416906 1	137,700.00	135,196.91	01-Jul-2009	8.800%	FL - 85.00%	360	01-Apr-2007
2000416913 2	193,500.00	192,957.88	01-Jan-2010	6.000%	OH - 90.00%	360	01-Apr-2007
2000416914 1	261,000.00	254,250.71	01-Aug-2007	8.900%	FL - 90.00%	360	01-Apr-2007
2000416921 1	196,000.00	186,076.21	01-Jul-2010	5.750%	MI - 70.00%	360	01-Apr-2007
2000416928 1	131,175.00	129,754.76	01-Jun-2009	9.250%	MA - 75.00%	360	01-Apr-2007
2000416990 2	256,500.00	257,471.17	01-Jan-2011	2.750%	FL - 90.00%	360	01-Apr-2007
2000417047 2	101,360.00	99,421.45	01-Jan-2011	7.800%	MO - 80.00%	360	01-Apr-2007
2000417057 1	81,500.00	77,029.40	01-Jul-2009	6.550%	MO - 73.42%	360	01-Apr-2007
2000417060 1	203,000.00	166,050.73	01-Oct-2009	8.100%	PA - 73.82%	180	01-Apr-2007
2000417085 1	216,750.00	214,969.12	01-Feb-2008	7.950%	FL - 85.00%	360	01-Apr-2007
2000417095 1	104,000.00	99,535.87	01-Apr-2010	7.990%	SC - 88.14%	360	01-Apr-2007
2000417119 1	154,000.00	153,944.82	01-Jun-2009	8.600%	FL - 77.78%	360	01-Apr-2007
2000417174 1	209,600.00	209,568.78	01-Nov-2008	5.625%	MN - 80.00%	360	01-Mar-2007
2000417196 1	268,000.00	265,946.63	01-Nov-2007	8.200%	FL - 80.00%	360	01-Apr-2007
2000417200 1	130,800.00	158,098.98	01-Mar-2011	4.119%	FL - 80.00%	360	01-Apr-2007
2000417232 2	82,500.00	81,497.83	01-Apr-2009	10.550%	FL - 60.22%	360	01-Apr-2007
2000417234 1	185,000.00	184,967.85	01-Aug-2008	9.300%	FL - 89.81%	360	01-Apr-2007
2000417242 2	290,400.00	290,054.13	01-Oct-2008	8.550%	CA - 80.00%	360	01-Apr-2007
2000417256 1	211,250.00	197,313.73	01-Jul-2009	3.000%	IN - 82.20%	360	01-Apr-2007
2000417263 2	570,000.00	527,094.85	01-Mar-2009	6.450%	FL - 47.50%	360	01-Apr-2007
2000417272 2	88,000.00	84,585.66	01-Mar-2010	8.500%	SC - 81.48%	360	01-Apr-2007
2000417291 1	76,000.00	73,239.81	01-Feb-2011	9.150%	KS - 95.00%	360	01-Apr-2007
2000417320 1	225,250.00	223,656.99	01-Sep-2008	8.750%	FL - 85.00%	360	01-Apr-2007
2000417323 1	275,000.00	268,813.69	01-Nov-2009	4.250%	MA - 48.67%	360	01-Apr-2007

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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
2000417329 2	876,000.00	875,947.50	01-Sep-2010	2.000%	GA - 73.00%	360	01-Apr-2007
2000417346 1	400,000.00	377,869.68	01-Oct-2009	6.500%	NJ - 82.99%	360	01-Apr-2007
2000417375 1	183,600.00	215,285.16	01-Dec-2010	4.500%	LA - 90.00%	360	01-Apr-2007
2000417401 1	106,250.00	87,391.08	01-Mar-2011	8.500%	WV - 85.00%	180	01-Apr-2007
2000417424 2	60,000.00	58,575.19	01-Aug-2010	11.450%	IA - 64.52%	360	01-Apr-2007
2000417437 1	58,500.00	56,564.77	01-Aug-2010	9.650%	IL - 90.08%	360	01-Apr-2007
2000417439 1	170,000.00	163,536.65	01-Jun-2009	3.625%	FL - 74.56%	360	01-Apr-2007
2000417443 1	76,000.00	74,837.54	01-Feb-2009	9.250%	NJ - 95.00%	360	01-Apr-2007
2000417487 1	306,000.00	263,890.13	01-Nov-2009	8.990%	MS - 90.00%	180	01-Apr-2007
2000417489 1	119,700.00	116,661.62	01-Apr-2009	8.850%	NY - 90.00%	360	01-Apr-2007
2000417494 1	100,320.00	99,128.39	01-Nov-2009	10.050%	MO - 95.00%	360	01-Apr-2007
2000417496 1	171,500.00	197,950.08	01-Feb-2011	2.806%	FL - 70.00%	360	01-Apr-2007
2000417521 1	50,500.00	48,859.76	01-Jan-2011	9.750%	MO - 80.80%	360	01-Apr-2007
2000417525 2	213,500.00	219,363.30	01-Dec-2010	4.168%	NC - 94.89%	360	01-Apr-2007
2000417534 1	154,000.00	149,601.17	01-Jul-2009	9.100%	FL - 94.48%	360	01-Apr-2007
2000417541 1	119,000.00	116,356.75	01-Nov-2008	7.400%	VA - 76.77%	360	01-Apr-2007
2000417555 1	106,200.00	112,356.25	01-Apr-2010	4.750%	IA - 90.00%	360	01-Apr-2007
2000417561 1	112,500.00	110,977.96	01-Nov-2008	8.650%	OR - 78.67%	360	01-Apr-2007
2000417574 1	200,000.00	188,254.30	01-Oct-2009	3.500%	FL - 80.00%	360	01-Apr-2007
2000417576 1	225,300.00	221,559.57	01-Oct-2008	8.550%	FL - 91.96%	360	01-Apr-2007
2000417584 2	119,200.00	120,000.63	01-Apr-2009	6.000%	UT - 80.00%	360	01-Mar-2007
2000417622 1	102,150.00	99,994.61	01-Nov-2009	9.800%	MI - 90.00%	360	01-Apr-2007
2000417636 1	70,000.00	69,736.08	01-Nov-2008	10.650%	IN - 100.00%	360	01-Apr-2007
2000417666 1	130,000.00	124,666.51	01-Nov-2009	7.550%	FL - 76.47%	360	01-Apr-2007
2000417681 1	315,000.00	280,136.31	01-Jul-2010	2.000%	NV - 73.26%	360	01-Apr-2007
2000417694 1	123,500.00	127,235.75	01-Dec-2010	3.425%	IN - 95.00%	360	01-Apr-2007
2000417707 1	373,500.00	363,449.33	01-Nov-2008	10.450%	NY - 90.00%	360	01-Apr-2007
2000417711 1	60,000.00	58,101.23	01-Aug-2010	9.600%	NJ - 30.77%	360	01-Apr-2007
2000417732 1	104,550.00	124,326.01	01-Feb-2011	5.450%	NC - 85.00%	360	01-Apr-2007
2000417748 1	116,000.00	114,763.92	01-Jun-2008	9.990%	OH - 80.00%	360	01-Apr-2007
2000417751 2	115,000.00	113,510.92	01-Jun-2007	9.400%	FL - 79.31%	360	01-Apr-2007
2000417779 1	184,500.00	180,067.92	01-Aug-2010	8.500%	IL - 90.00%	360	01-Apr-2007
2000417784 1	250,000.00	239,568.22	01-May-2009	8.100%	FL - 46.73%	360	01-Apr-2007
2000417786 2	137,487.50	133,002.78	01-May-2010	9.250%	KY - 85.00%	360	01-Apr-2007
2000417790 1	276,250.00	269,832.14	01-Jan-2009	9.150%	FL - 85.00%	360	01-Apr-2007
2000417791 2	82,000.00	66,502.74	01-Oct-2009	7.550%	FL - 94.25%	180	01-Apr-2007
2000417833 1	251,250.00	246,768.81	01-Aug-2008	10.800%	FL - 75.00%	360	01-Apr-2007
2000417836 1	151,200.00	144,110.62	01-Apr-2010	8.600%	SC - 90.00%	360	01-Apr-2007
2000417837 1	83,000.00	78,758.97	01-Apr-2010	6.990%	PA - 70.34%	360	01-Apr-2007
2000417850 1	369,000.00	363,765.11	01-Feb-2010	6.125%	NJ - 90.00%	360	01-Apr-2007
2000417856 1	239,250.00	236,072.41	01-Apr-2009	8.000%	NJ - 87.00%	360	01-Apr-2007
2000417863 1	216,000.00	221,698.57	01-Dec-2010	4.342%	PA - 80.00%	360	01-Apr-2007
2000417870 1	346,500.00	359,313.97	01-Sep-2010	7.625%	MD - 90.00%	360	01-Apr-2007
2000417880 1	332,500.00	328,713.14	01-Jun-2010	9.750%	MD - 95.00%	360	01-Apr-2007
2000417909 2	124,925.00	124,918.44	01-Oct-2007	8.650%	FL - 95.00%	360	01-Apr-2007
2000417965 1	96,050.00	92,811.02	01-Jun-2009	8.650%	SC - 85.00%	360	01-Apr-2007
2000417967 1	258,400.00	256,471.01	01-Jul-2008	8.600%	FL - 95.00%	360	01-Apr-2007

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
2000417969 1	158,000.00	130,682.27	01-Jul-2009	8.900%	NY - 75.24%	180	01-Apr-2007
2000417981 2	176,250.00	172,113.74	01-Aug-2008	9.700%	FL - 75.00%	360	01-May-2007
2000417985 2	191,992.00	191,670.08	01-Jan-2010	2.000%	FL - 80.00%	360	01-Apr-2007
2000417987 2	181,850.00	182,376.66	01-Dec-2010	2.008%	PA - 100.00%	360	01-Apr-2007
2000418007 1	392,000.00	387,736.11	01-Feb-2008	9.700%	NY - 80.00%	360	01-Apr-2007
2000418018 1	114,750.00	111,602.19	01-Nov-2009	10.350%	AL - 85.00%	360	01-Apr-2007
2000418071 1	180,000.00	179,226.07	01-Jun-2008	10.350%	FL - 90.00%	360	01-Apr-2007
2000418082 1	188,000.00	181,394.19	01-Nov-2009	6.000%	IL - 69.63%	360	01-Feb-2007
2000418103 1	96,000.00	94,560.64	01-Jul-2008	7.900%	FL - 80.00%	360	01-May-2007
2000418126 1	165,000.00	165,000.00	01-Oct-2009	9.050%	FL - 65.74%	360	01-Apr-2007
2000418128 2	125,800.00	119,688.53	01-Dec-2009	8.750%	PA - 85.00%	360	01-Apr-2007
2000418136 2	302,250.00	296,694.02	01-Mar-2007	7.950%	NY - 69.48%	360	01-Apr-2007
2000418152 1	90,000.00	88,818.29	01-Apr-2009	11.990%	WI - 75.00%	360	01-Apr-2007
2000418160 1	84,500.00	81,578.85	01-Jul-2009	9.700%	TX - 94.94%	360	01-May-2007
2000418174 1	151,191.00	146,812.76	01-Oct-2009	8.750%	FL - 90.00%	360	01-May-2007
2000418209 2	161,700.00	150,857.58	01-Jul-2010	4.000%	NC - 80.00%	360	01-Apr-2007
2000418211 1	72,250.00	74,259.95	01-Mar-2010	9.800%	MO - 85.00%	360	01-May-2007
2000418239 1	130,150.00	126,688.03	01-Mar-2009	9.100%	FL - 95.00%	360	01-Apr-2007
2000418268 1	300,000.00	289,528.75	01-Jul-2008	8.950%	MD - 58.25%	360	01-May-2007
2000418320 1	78,000.00	77,170.75	01-Apr-2009	10.900%	FL - 75.00%	360	01-Apr-2007
2000418326 1	147,250.00	168,043.96	01-Dec-2010	3.404%	CO - 95.00%	360	01-May-2007
2000418327 2	190,085.00	187,231.84	01-May-2009	9.200%	FL - 85.00%	360	01-May-2007
2000418332 2	840,000.00	800,456.42	01-Jan-2009	7.300%	FL - 80.00%	360	01-May-2007
2000418343 2	494,000.00	491,349.79	01-Jan-2009	9.450%	FL - 95.00%	360	01-Apr-2007
2000418360 1	193,000.00	187,065.02	01-Sep-2008	9.750%	PA - 100.00%	360	01-Apr-2007
2000418373 2	228,000.00	225,745.39	01-Sep-2007	11.250%	FL - 95.00%	360	01-May-2007
2000418385 2	382,850.00	380,581.35	01-Nov-2008	10.900%	NY - 95.00%	360	01-May-2007
2000418403 2	77,400.00	75,240.65	01-Apr-2010	8.500%	VA - 90.00%	360	01-May-2007
2000418426 1	148,500.00	146,841.30	01-Oct-2009	9.700%	PA - 90.00%	360	01-May-2007
2000418439 1	144,000.00	140,321.90	01-Aug-2009	6.600%	CT - 80.00%	360	01-May-2007
2000418461 1	267,000.00	262,278.28	01-Nov-2008	10.990%	FL - 60.00%	360	01-May-2007
2000418464 1	216,750.00	210,864.70	01-May-2008	9.900%	NY - 85.00%	360	01-May-2007
2000418481 2	149,463.00	157,473.51	01-Sep-2010	5.575%	AZ - 80.00%	360	01-Apr-2007
2000418490 1	100,000.00	96,723.17	01-Oct-2010	6.300%	PA - 44.44%	360	01-May-2007
2000418491 1	107,100.00	104,042.36	01-Nov-2009	9.050%	NM - 90.00%	360	01-May-2007
2000418497 2	149,150.00	140,175.90	01-Nov-2010	4.000%	WI - 95.00%	360	01-May-2007
2000418517 2	292,000.00	290,461.71	01-Jul-2008	8.900%	CA - 80.00%	360	01-May-2007
2000418542 2	675,000.00	684,314.41	01-Jan-2011	8.400%	TX - 90.00%	360	01-May-2007
2000418554 1	210,000.00	203,594.08	01-Jul-2008	8.990%	FL - 87.50%	360	01-Mar-2007
2000418559 2	422,500.00	390,741.37	01-Jun-2010	1.750%	FL - 81.25%	360	01-Apr-2007
2000418566 1	323,000.00	322,399.50	01-Mar-2008	7.750%	FL - 95.00%	360	01-Mar-2007
2000418576 1	95,750.00	95,659.02	01-Nov-2009	6.400%	FL - 76.60%	360	01-Apr-2007
2000418582 1	165,000.00	116,244.50	01-May-2010	2.000%	FL - 86.84%	360	01-Apr-2007
2000418598 1	182,000.00	181,951.39	01-Jun-2008	7.750%	FL - 67.41%	360	01-Mar-2007
2000418603 1	106,000.00	101,224.06	01-Oct-2010	7.750%	FL - 81.54%	360	01-Mar-2007
2000418607 2	504,000.00	504,000.00	01-Feb-2008	7.750%	FL - 80.00%	360	01-Apr-2007
2000418617 1	105,000.00	97,421.65	01-Dec-2009	1.750%	FL - 69.08%	360	01-Apr-2007

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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
2000418623 1	150,000.00	146,362.23	01-Apr-2009	9.990%	FL - 60.48%	360	01-Mar-2007
2000418629 1	126,000.00	119,954.09	01-Jun-2010	6.500%	FL - 85.14%	360	01-Apr-2007
2000418630 1	181,000.00	173,297.29	01-Nov-2010	8.400%	FL - 58.77%	360	01-Apr-2007
2000418638 2	107,100.00	106,119.19	01-Feb-2008	7.990%	FL - 75.96%	360	01-May-2007
2000418655 1	109,900.00	109,248.80	01-Aug-2009	10.900%	FL - 70.00%	360	01-May-2007
2000418665 1	362,000.00	408,114.30	01-Jun-2010	2.000%	OR - 77.02%	360	01-May-2007
2000418688 2	315,000.00	310,964.98	01-Oct-2007	9.990%	FL - 100.00%	360	01-May-2007
2000418711 1	294,500.00	285,771.93	01-May-2009	7.600%	FL - 95.00%	360	01-Apr-2007
2000418718 2	241,650.00	238,536.40	01-May-2010	9.200%	FL - 90.00%	360	01-May-2007
2000418719 2	256,500.00	256,500.00	01-Apr-2009	9.350%	FL - 95.00%	360	01-May-2007
2000418732 1	153,000.00	159,553.18	01-Jan-2010	7.750%	KY - 85.00%	360	01-May-2007
2000418738 1	183,750.00	175,002.18	01-Feb-2010	3.625%	FL - 75.00%	360	01-May-2007
2000418744 1	58,500.00	57,308.18	01-Oct-2009	11.750%	AL - 90.00%	360	01-May-2007
2000418753 1	104,000.00	99,386.02	01-Nov-2010	7.750%	ID - 65.00%	360	01-May-2007
2000418775 2	104,405.00	103,964.10	01-Jun-2007	10.400%	FL - 95.00%	360	01-May-2007
2000418790 1	186,200.00	183,984.57	01-Sep-2009	8.550%	FL - 95.00%	360	01-May-2007
2000418793 1	100,000.00	96,666.93	01-Feb-2010	9.250%	NJ - 27.47%	360	01-May-2007
2000418794 2	529,250.00	510,913.59	01-Jan-2011	8.990%	MD - 72.50%	360	01-May-2007
2000418797 1	328,500.00	328,500.00	01-Jul-2008	7.450%	WA - 90.00%	360	01-May-2007
2000418800 1	110,000.00	107,322.55	01-Jul-2010	8.650%	WI - 74.83%	360	01-May-2007
2000418816 1	386,250.00	378,020.22	01-May-2008	9.750%	NY - 75.00%	360	01-May-2007
2000418818 1	50,000.00	56,129.61	01-Jun-2010	3.250%	TX - 65.79%	360	01-May-2007
2000418829 1	320,000.00	345,875.08	01-Aug-2010	2.201%	FL - 81.01%	360	01-May-2007
2000418857 1	289,000.00	280,152.39	01-Jul-2008	9.650%	MA - 85.00%	360	01-May-2007
2000418914 1	160,000.00	152,814.90	01-Dec-2010	6.350%	FL - 80.00%	360	01-May-2007
2000418943 2	124,000.00	123,381.32	01-Jan-2009	9.700%	FL - 80.00%	360	01-May-2007
2000418974 1	336,000.00	327,341.40	01-Jul-2008	9.500%	NC - 80.00%	360	01-May-2007
2000418980 2	129,250.00	128,071.61	01-May-2009	9.600%	NV - 56.20%	360	01-May-2007
2000419000 1	128,880.00	155,575.37	01-Feb-2011	3.675%	FL - 72.00%	360	01-May-2007
2000419037 1	260,000.00	248,239.43	01-Feb-2009	7.525%	FL - 61.18%	360	01-May-2007
2000419050 1	168,000.00	165,305.87	01-Aug-2009	7.650%	MD - 80.00%	360	01-May-2007
2000419054 1	255,000.00	252,644.62	01-Sep-2009	9.650%	FL - 85.00%	360	01-May-2007
2000419058 1	96,500.00	93,539.11	01-Feb-2011	10.200%	MI - 69.93%	360	01-May-2007
2000419059 1	160,000.00	155,837.68	01-Feb-2010	10.850%	PA - 62.50%	360	01-May-2007
2000419090 1	248,000.00	246,804.28	01-Jan-2008	11.500%	ID - 80.00%	360	01-Apr-2007
2000419096 2	179,910.00	212,282.11	01-Sep-2010	4.875%	FL - 90.00%	360	01-May-2007
2000419107 1	109,000.00	107,889.26	01-Jan-2009	8.800%	NJ - 77.86%	360	01-May-2007
2000419110 1	129,600.00	120,930.72	01-May-2009	10.150%	MS - 90.00%	240	01-May-2007
2000419113 1	125,000.00	123,097.84	01-Jul-2009	7.950%	FL - 78.13%	360	01-May-2007
2000419121 1	66,310.00	65,191.38	01-Feb-2009	11.650%	NM - 95.00%	360	01-May-2007
2000419134 1	106,875.00	104,630.56	01-Jun-2010	11.600%	OK - 95.00%	360	01-May-2007
2000419158 1	201,000.00	195,013.28	01-Apr-2008	9.800%	MA - 75.00%	360	01-May-2007
2000419171 1	193,000.00	184,855.17	01-Jan-2011	7.950%	MA - 67.72%	360	01-May-2007
2000419174 2	569,600.00	685,173.69	01-Jan-2011	2.479%	CA - 80.00%	360	01-May-2007
2000419176 2	126,900.00	126,149.81	01-Mar-2008	11.200%	AL - 90.00%	360	01-May-2007
2000419184 1	127,500.00	125,822.59	01-Nov-2010	9.100%	FL - 85.00%	360	01-May-2007
2000419185 1	157,000.00	153,331.56	01-Jun-2010	6.950%	NJ - 41.32%	360	01-May-2007

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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
2000419187 2	88,200.00	85,171.65	01-Mar-2008	9.100%	KY - 90.00%	360	01-May-2007
2000419193 2	75,000.00	72,155.45	01-Dec-2010	8.150%	CA - 36.59%	360	01-May-2007
2000419204 2	196,830.00	190,823.72	01-Aug-2009	6.450%	FL - 95.00%	360	01-May-2007
2000419209 1	153,750.00	150,111.39	01-Jul-2008	10.990%	TX - 75.00%	360	01-May-2007
2000419219 1	168,000.00	165,222.16	01-Jul-2009	11.750%	NM - 80.00%	360	01-May-2007
2000419228 1	136,000.00	134,949.34	01-Nov-2009	10.990%	MI - 80.00%	360	01-May-2007
2000419240 2	511,700.00	501,758.28	01-Oct-2010	11.990%	MS - 85.00%	360	01-May-2007
2000419247 1	50,000.00	48,793.18	01-Jun-2009	9.850%	FL - 35.71%	360	01-May-2007
2000419248 1	106,400.00	151,282.12	01-Mar-2011	3.207%	FL - 70.00%	360	01-May-2007
2000419258 1	172,800.00	171,420.35	01-Jun-2008	7.900%	FL - 90.00%	360	01-May-2007
2000419291 1	77,000.00	74,736.27	01-Apr-2009	7.750%	FL - 52.38%	360	01-May-2007
2000419331 1	130,000.00	127,774.80	01-Apr-2009	8.950%	FL - 79.27%	360	01-May-2007
2000419363 1	115,500.00	111,791.70	01-Dec-2009	8.550%	PA - 70.00%	360	01-May-2007
2000419376 2	148,000.00	142,016.94	01-Oct-2007	8.150%	NC - 80.00%	360	01-May-2007
2000419403 2	296,800.00	296,800.00	01-Dec-2009	9.300%	OR - 80.00%	360	01-May-2007
2000419412 1	60,000.00	57,724.33	01-Nov-2008	8.500%	AK - 65.93%	360	01-May-2007
2000419413 2	78,000.00	76,663.68	01-Jun-2008	10.850%	MO - 65.00%	360	01-May-2007
2000419419 1	132,000.00	122,112.60	01-Dec-2009	5.000%	FL - 84.62%	360	01-May-2007
2000419428 1	173,120.00	168,528.74	01-Jul-2008	1.750%	FL - 80.00%	360	01-May-2007
2000419434 1	180,000.00	175,338.65	01-Jul-2008	9.750%	ME - 90.00%	360	01-May-2007
2000419435 1	180,000.00	173,533.98	01-Jun-2008	7.850%	FL - 58.82%	360	01-Apr-2007
2000419436 2	248,400.00	244,188.80	01-Jul-2008	10.750%	FL - 90.00%	360	01-May-2007
2000419439 1	240,000.00	238,186.79	01-Jun-2008	8.250%	CA - 80.00%	360	01-May-2007
2000419463 1	55,000.00	52,694.34	01-Jan-2009	7.950%	OK - 72.37%	360	01-May-2007
2000419472 1	87,550.00	85,204.76	01-Apr-2009	10.350%	SC - 85.00%	360	01-May-2007
2000419473 2	135,900.00	133,041.17	01-Nov-2008	10.650%	TN - 90.00%	360	01-May-2007
2000419491 2	159,300.00	157,964.07	01-Aug-2008	9.990%	FL - 90.00%	360	01-May-2007
2000419525 1	127,000.00	125,997.17	01-Jul-2008	10.200%	FL - 60.48%	360	01-May-2007
2000419527 1	168,750.00	164,684.45	01-Apr-2008	9.850%	VA - 75.00%	360	01-May-2007
2000419535 1	204,000.00	198,375.50	01-Jun-2008	8.800%	IL - 85.00%	360	01-May-2007
2000419547 1	168,000.00	205,140.46	01-Nov-2010	4.784%	FL - 80.00%	360	01-May-2007
2000419567 1	78,000.00	74,469.32	01-Sep-2009	7.800%	PA - 57.78%	360	01-May-2007
2000419623 1	100,000.00	94,540.55	01-Jun-2010	6.450%	FL - 62.11%	360	01-May-2007
2000419633 1	128,000.00	125,535.26	01-Mar-2009	10.990%	SC - 80.00%	360	01-May-2007
2000419657 1	70,400.00	60,787.24	01-Dec-2008	9.200%	MO - 64.00%	180	01-May-2007
2000419664 1	189,000.00	184,232.26	01-Jun-2009	9.950%	FL - 90.00%	360	01-May-2007
2000419676 1	139,200.00	137,815.21	01-Aug-2010	5.750%	FL - 80.00%	360	01-May-2007
2000419682 1	109,725.00	109,262.64	01-May-2008	11.850%	GA - 95.00%	360	01-May-2007
2000419703 1	190,500.00	185,589.82	01-Oct-2008	10.550%	DC - 44.82%	360	01-May-2007
2000419708 1	156,000.00	149,863.47	01-Feb-2010	8.300%	FL - 52.00%	360	01-May-2007
2000419719 1	164,000.00	159,912.77	01-Jun-2009	9.700%	TX - 80.00%	360	01-May-2007
2000419747 1	138,768.00	145,495.45	01-Feb-2010	5.650%	FL - 78.40%	360	01-May-2007
2000419782 1	132,000.00	127,167.06	01-Jan-2010	4.000%	IL - 80.00%	360	01-May-2007
2000419796 1	325,000.00	317,789.34	01-Mar-2008	7.150%	NY - 74.71%	360	01-May-2007
2000419804 1	132,000.00	128,497.69	01-Sep-2010	10.400%	NJ - 72.53%	360	01-May-2007
2000419826 1	270,000.00	262,907.55	01-Mar-2008	9.400%	FL - 75.00%	360	01-May-2007
2000419830 2	60,500.00	43,288.58	01-Jan-2011	10.950%	IL - 63.68%	360	01-May-2007

Mortgage Pass-Through Certificates

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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
2000419834 1	189,000.00	183,247.83	01-Apr-2008	9.300%	KY - 70.00%	360	01-May-2007
2000419837 2	360,000.00	352,410.70	01-Aug-2007	9.650%	FL - 80.00%	360	01-May-2007
2000419866 1	120,000.00	116,995.45	01-Mar-2008	10.700%	NC - 43.64%	360	01-May-2007
2000419867 2	434,000.00	434,000.00	01-Dec-2007	8.050%	FL - 70.00%	360	01-May-2007
2000419877 2	533,000.00	597,399.71	01-Nov-2010	6.696%	NC - 64.53%	360	01-May-2007
2000419920 1	105,400.00	98,985.19	01-May-2010	2.375%	IN - 85.00%	360	01-May-2007
2000419932 1	104,500.00	104,049.52	01-Sep-2008	10.050%	FL - 95.00%	360	01-May-2007
2000419935 1	298,000.00	280,601.68	01-Jun-2010	2.000%	FL - 62.74%	360	01-May-2007
2000419961 2	249,300.00	248,767.77	01-Apr-2007	10.990%	FL - 90.00%	360	01-May-2007
2000419963 1	290,000.00	278,900.34	01-May-2008	8.450%	NY - 61.05%	360	01-May-2007
2000419974 1	97,750.00	95,633.92	01-Apr-2010	10.850%	OH - 85.00%	360	01-May-2007
2000419985 1	144,500.00	143,225.39	01-Oct-2009	7.150%	OR - 85.00%	360	01-Jun-2007
2000419998 1	87,750.00	85,212.32	01-Jan-2011	9.950%	SC - 75.00%	360	01-May-2007
2000420004 1	115,200.00	113,459.69	01-Jun-2009	4.500%	OH - 90.00%	360	01-May-2007
2000420016 1	125,600.00	123,523.48	01-Nov-2009	11.750%	MI - 80.00%	360	01-May-2007
2000420024 1	136,500.00	131,381.86	01-Nov-2010	8.500%	FL - 78.00%	360	01-Jun-2007
2000420027 1	191,100.00	183,128.86	01-Jun-2009	7.850%	FL - 70.00%	360	01-Jun-2007
2000420041 1	138,000.00	157,878.17	01-Nov-2010	11.157%	MD - 60.00%	360	01-May-2007
2000420051 1	79,000.00	65,687.68	01-Nov-2009	8.550%	NC - 77.07%	180	01-Jun-2007
2000420075 1	189,000.00	184,557.48	01-Dec-2010	10.900%	FL - 70.00%	360	01-Jun-2007
2000420095 2	340,000.00	337,624.73	01-Jul-2008	8.430%	FL - 85.00%	360	01-Jun-2007
2000420103 1	125,400.00	146,314.56	01-Dec-2010	5.445%	PA - 95.00%	360	01-Jun-2007
2000420112 1	150,000.00	143,730.71	01-Dec-2009	7.990%	NC - 56.60%	360	01-Jun-2007
2000420113 1	256,500.00	245,107.23	01-Feb-2011	7.500%	WA - 90.00%	360	01-Jun-2007
2000420178 2	280,000.00	276,841.47	01-Jan-2008	10.400%	FL - 80.00%	360	01-Jun-2007
2000420183 1	85,000.00	67,943.19	01-Feb-2011	6.800%	OH - 61.15%	180	01-Jun-2007
2000420206 1	192,000.00	185,649.54	01-Aug-2010	10.300%	NJ - 80.00%	360	01-Aug-2006
2000420220 1	144,900.00	136,409.22	01-May-2009	4.000%	ME - 90.00%	360	01-Aug-2006
2000420229 1	230,000.00	228,101.57	01-May-2008	9.950%	FL - 77.97%	360	01-Jun-2007
2000420253 2	504,630.00	499,168.53	01-Jun-2008	8.990%	NY - 90.00%	360	01-Jun-2007
2000420254 1	93,500.00	92,864.95	01-Jan-2009	10.450%	NY - 85.00%	360	01-Jun-2007
2000420260 1	169,100.00	165,643.52	01-Mar-2008	9.650%	IL - 95.00%	360	01-Jun-2007
2000420261 1	111,777.00	149,352.77	01-Dec-2010	3.675%	PA - 95.00%	360	01-Jun-2007
2000420263 2	254,838.00	246,896.84	01-Oct-2009	6.000%	FL - 95.00%	360	01-Jun-2007
2000420298 2	360,000.00	352,329.84	01-Nov-2008	10.050%	FL - 80.00%	360	01-Jun-2007
2000420302 1	244,500.00	241,625.83	01-Aug-2010	11.250%	WI - 94.40%	360	01-Jun-2007
2000420307 1	195,500.00	190,050.67	01-Jun-2008	9.500%	FL - 85.00%	360	01-Jun-2007
2000420309 1	165,000.00	164,236.39	01-Jan-2008	10.100%	FL - 56.90%	360	01-Jun-2007
2000420310 1	123,250.00	122,214.56	01-Oct-2008	12.500%	FL - 85.00%	360	01-Jun-2007
2000420322 2	346,500.00	336,972.32	01-Jan-2011	10.300%	CA - 90.00%	360	01-Jun-2007
2000420372 1	150,000.00	146,497.38	01-Dec-2009	10.950%	NY - 45.46%	360	01-Jun-2007
2000420388 1	96,000.00	105,499.83	01-Jan-2011	3.750%	TX - 80.00%	360	01-Jun-2007
2000420390 1	168,800.00	165,575.52	01-Oct-2010	7.700%	FL - 80.00%	360	01-Jun-2007
2000420394 1	121,500.00	119,359.03	01-Mar-2008	10.400%	IN - 90.00%	360	01-Jun-2007
2000420400 1	115,900.00	113,235.74	01-Aug-2009	9.950%	GA - 94.23%	360	01-Jun-2007
2000420415 1	322,500.00	316,361.85	01-Apr-2009	7.990%	FL - 73.97%	360	01-May-2007
2000420428 1	97,000.00	93,899.14	01-Jul-2010	11.950%	OH - 52.72%	360	01-Jun-2007

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
2000420441 1	150,500.00	149,848.71	01-Aug-2007	11.550%	FL - 70.00%	360	01-Jun-2007
2000420442 1	348,000.00	343,389.82	01-Oct-2008	8.990%	NY - 80.00%	360	01-Jun-2007
2000420474 1	352,750.00	351,098.98	01-Jan-2008	10.750%	NJ - 85.00%	360	01-Jun-2007
2000420484 1	221,000.00	207,483.31	01-Oct-2010	3.900%	CA - 85.00%	360	01-Jun-2007
2000420511 2	220,500.00	217,305.43	01-Apr-2009	11.050%	NJ - 90.00%	360	01-Jun-2007
2000420513 1	252,000.00	249,766.14	01-Aug-2007	9.990%	NY - 67.20%	360	01-Jun-2007
2000420523 1	205,000.00	201,280.05	01-Nov-2009	10.350%	PA - 37.27%	360	01-Jun-2007
2000420528 2	139,500.00	138,695.39	01-Jul-2009	9.750%	FL - 90.00%	360	01-Jun-2007
2000420537 1	108,000.00	106,311.42	01-Jan-2011	8.400%	MS - 80.00%	360	01-Jun-2007
2000420558 1	195,500.00	211,480.21	01-Oct-2010	1.750%	GA - 94.90%	360	01-Jun-2007
2000420573 2	618,000.00	148,340.09	01-Jul-2010	2.000%	FL - 74.91%	360	01-Jun-2007
2000420576 2	313,120.00	305,687.64	01-May-2008	10.850%	MA - 95.00%	360	01-Jun-2007
2000420578 1	344,000.00	341,402.76	01-Jul-2008	8.100%	FL - 80.00%	360	01-Jun-2007
2000420632 1	81,000.00	93,179.30	01-Jul-2010	9.100%	IL - 90.00%	360	01-Jun-2007
2000420645 1	154,440.00	147,615.58	01-Jun-2009	7.550%	FL - 79.20%	360	01-Jun-2007
2000420664 1	480,000.00	468,510.93	01-Dec-2008	8.250%	NY - 80.00%	360	01-Jun-2007
2000420669 1	296,800.00	387,028.48	01-Oct-2010	2.075%	FL - 80.00%	360	01-Jun-2007
2000420684 1	163,500.00	159,314.68	01-Jan-2010	7.750%	SC - 75.00%	360	01-Jun-2007
2000420689 1	165,750.00	164,613.93	01-Aug-2009	9.550%	FL - 85.00%	360	01-Jun-2007
2000420741 1	100,800.00	82,046.43	01-Aug-2009	7.950%	IL - 80.00%	180	01-Jun-2007
2000420760 1	60,060.00	56,192.31	01-Mar-2010	9.350%	IN - 78.00%	240	01-Jun-2007
2000420777 1	190,050.00	183,386.28	01-Jun-2010	8.800%	PA - 70.00%	360	01-Jun-2007
2000420786 1	336,000.00	325,954.33	01-Jul-2009	9.650%	HI - 70.00%	360	01-Jun-2007
2000420791 1	124,950.00	122,276.19	01-Sep-2009	8.750%	OH - 85.00%	360	01-Jun-2007
2000420797 1	72,000.00	70,889.09	01-May-2008	9.900%	NY - 80.00%	360	01-Jun-2007
2000420811 1	150,500.00	144,052.07	01-Mar-2010	5.000%	FL - 68.41%	360	01-Jun-2007
2000420812 1	130,000.00	143,269.27	01-Jun-2010	2.950%	FL - 72.22%	360	01-Jun-2007
2000420865 1	199,500.00	196,192.38	01-Aug-2008	7.990%	NJ - 70.00%	360	01-Jun-2007
2000420909 1	248,000.00	244,270.33	01-Dec-2007	9.400%	FL - 80.00%	360	01-Jun-2007
2000420912 1	108,900.00	106,446.00	01-Dec-2008	10.990%	OK - 90.00%	360	01-Jun-2007
2000420915 1	148,750.00	147,556.39	01-Mar-2008	9.750%	FL - 85.00%	360	01-Jun-2007
2000420948 1	148,500.00	147,738.16	01-Aug-2008	9.300%	FL - 90.00%	360	01-Jun-2007
2000420950 1	237,000.00	233,400.49	01-Jun-2009	9.750%	FL - 75.00%	360	01-Jun-2007
2000420953 1	50,000.00	32,416.75	01-Feb-2011	8.650%	MD - 13.93%	120	01-Jun-2007
2000420962 1	102,000.00	100,444.59	01-Aug-2009	8.300%	PA - 80.00%	360	01-Jun-2007
2000420966 1	124,100.00	122,390.54	01-May-2009	6.000%	FL - 85.00%	360	01-Jun-2007
2000420992 1	100,000.00	96,702.23	01-Sep-2008	8.050%	FL - 66.67%	360	01-Jun-2007
2000421019 1	185,250.00	227,887.98	01-Feb-2011	2.000%	PA - 65.00%	360	01-Jun-2007
2000421029 1	57,950.00	57,818.93	01-Jan-2008	10.800%	IA - 95.00%	360	01-Jun-2007
2000421059 1	291,000.00	290,999.75	01-Aug-2009	8.700%	FL - 76.58%	360	01-Jun-2007
2000421080 1	243,750.00	238,037.02	01-Feb-2009	9.850%	NJ - 66.78%	360	01-Jun-2007
2000421085 1	166,500.00	158,633.55	01-Oct-2010	1.750%	MI - 90.00%	360	01-Jun-2007
2000421089 1	54,400.00	53,209.79	01-Apr-2008	10.750%	KS - 85.00%	360	01-Jun-2007
2000421102 1	191,250.00	190,609.39	01-Jun-2008	10.900%	FL - 85.00%	360	01-Jun-2007
2000421104 1	198,000.00	200,214.74	01-Oct-2010	2.000%	FL - 80.00%	360	01-Jun-2007
2000421128 1	301,750.00	298,582.58	01-Oct-2007	10.750%	FL - 85.00%	360	01-Jun-2007
2000421131 1	217,600.00	211,455.14	01-May-2009	9.950%	FL - 80.00%	360	01-Jun-2007

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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
2000421134 1	342,000.00	340,674.43	01-Jun-2007	10.700%	FL - 90.00%	360	01-Jun-2007
2000421155 1	130,000.00	126,951.92	01-Apr-2010	6.850%	FL - 63.42%	360	01-Jun-2007
2000421165 1	52,000.00	71,872.48	01-Oct-2010	9.510%	TX - 40.85%	360	01-Jun-2007
2000421188 2	165,750.00	162,047.63	01-May-2009	3.550%	FL - 65.00%	360	01-Jun-2007
2000421196 1	60,000.00	58,460.91	01-Dec-2010	10.450%	IN - 80.00%	360	01-Jun-2007
2000421202 1	140,600.00	136,434.20	01-Sep-2010	9.200%	SC - 95.00%	360	01-Jun-2007
2000421204 1	128,775.00	124,798.19	01-Jan-2010	10.400%	GA - 85.00%	360	01-Jun-2007
2000421230 1	104,800.00	101,109.02	01-Jul-2008	7.990%	FL - 80.00%	360	01-Jun-2007
2000421237 1	230,740.00	223,139.91	01-Oct-2008	8.200%	FL - 83.00%	360	01-Jun-2007
2000421241 2	220,000.00	218,357.54	01-Sep-2008	10.300%	FL - 80.00%	360	01-Jun-2007
2000421255 1	187,500.00	185,627.28	01-Jul-2007	10.990%	FL - 75.00%	360	01-Jun-2007
2000421268 2	506,250.00	500,057.58	01-Jul-2009	10.500%	NC - 75.00%	360	01-Jun-2007
2000421298 1	116,000.00	113,268.70	01-Jan-2008	9.250%	FL - 80.00%	360	01-Jun-2007
2000421299 1	213,950.00	204,682.70	01-May-2010	7.750%	FL - 75.07%	360	01-Jun-2007
2000421300 2	630,000.00	612,281.17	01-Aug-2007	8.900%	NY - 100.00%	360	01-Jul-2007
2000421327 2	488,750.00	488,750.00	01-Apr-2009	9.600%	NY - 85.00%	360	01-Jun-2007
2000421329 2	284,750.00	282,770.66	01-Mar-2008	10.250%	OR - 85.00%	360	01-Jun-2007
2000421334 2	101,650.00	98,897.18	01-Dec-2010	11.250%	NY - 95.00%	360	01-Jul-2007
2000421338 2	85,000.00	83,228.29	01-Oct-2007	9.550%	FL - 50.03%	360	01-Jun-2007
2000421340 2	65,000.00	63,747.56	01-Oct-2007	9.950%	FL - 40.63%	360	01-Jun-2007
2000421345 1	310,000.00	306,856.59	01-Aug-2008	9.950%	SC - 62.00%	360	01-Jun-2007
2000421349 1	121,000.00	116,169.45	01-Sep-2010	6.000%	SC - 47.45%	360	01-Jun-2007
2000421412 1	221,000.00	217,869.98	01-Jan-2008	9.050%	FL - 84.03%	360	01-Jul-2007
2000421417 2	150,000.00	138,403.38	01-Dec-2010	1.750%	FL - 57.69%	360	01-Jun-2007
2000421432 2	242,250.00	297,397.97	01-Sep-2010	2.000%	IL - 95.00%	360	01-Jul-2007
2000421468 1	74,000.00	66,466.56	01-Apr-2010	9.950%	NY - 57.36%	240	01-Jul-2007
2000421479 2	588,700.00	574,450.14	01-Mar-2009	5.000%	MD - 74.99%	360	01-Jun-2007
2000421482 1	158,000.00	151,191.97	01-Nov-2010	3.000%	AZ - 71.82%	360	01-Jul-2007
2000421502 1	196,000.00	186,915.76	01-Oct-2009	4.000%	MA - 80.00%	360	01-Jun-2007
2000421504 2	170,000.00	166,009.94	01-Dec-2008	7.250%	FL - 59.65%	360	01-Jun-2007
2000421509 1	169,000.00	167,109.32	01-Sep-2008	9.990%	FL - 67.60%	360	01-Jul-2007
2000421511 1	301,000.00	291,736.17	01-Jul-2009	8.000%	HI - 53.27%	360	01-Jun-2007
2000421568 1	99,680.00	96,573.89	01-May-2010	9.350%	TX - 80.00%	360	01-Jul-2007
2000421592 1	313,500.00	310,500.44	01-Jan-2008	10.750%	FL - 95.00%	360	01-Jul-2007
2000421609 1	140,000.00	137,245.65	01-Apr-2009	9.350%	IL - 60.87%	360	01-Jul-2007
2000421615 1	57,600.00	55,287.81	01-Nov-2010	8.300%	TX - 72.00%	360	01-Jul-2007
2000421656 2	100,000.00	98,702.51	01-Aug-2008	7.750%	FL - 50.00%	360	01-Jul-2007
2000421672 2	99,900.00	98,252.41	01-Dec-2008	11.900%	TX - 90.00%	360	01-Jul-2007
2000421689 1	77,900.00	91,914.39	01-Mar-2011	6.183%	NC - 82.00%	360	01-Jul-2007
2000421702 1	288,000.00	284,672.79	01-Mar-2009	11.100%	NJ - 80.00%	360	01-Jul-2007
2000421714 1	51,000.00	49,179.62	01-May-2010	9.950%	IL - 75.00%	360	01-Jul-2007
2000421716 1	119,000.00	116,705.12	01-Oct-2008	10.700%	SC - 82.07%	360	01-Jul-2007
2000421730 1	81,700.00	76,826.61	01-Jan-2011	9.500%	IN - 95.00%	240	01-Jul-2007
2000421737 2	91,675.00	90,300.45	01-Feb-2010	11.950%	TX - 95.00%	360	01-Jul-2007
2000421758 2	206,800.00	205,617.36	01-Oct-2009	11.550%	FL - 94.00%	360	01-Jul-2007
2000421775 2	220,500.00	218,538.50	01-Apr-2008	11.100%	FL - 90.00%	360	01-Jul-2007
2000421813 2	211,500.00	211,044.68	01-Oct-2008	12.050%	FL - 90.00%	360	01-Jul-2007

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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
2000421840 1	48,000.00	45,901.13	01-Mar-2011	9.900%	TX - 80.00%	360	01-Jul-2007
2000421877 1	131,000.00	126,628.43	01-Dec-2009	9.700%	NJ - 56.96%	360	01-Jul-2007
2000421927 1	294,000.00	288,025.69	01-Feb-2008	8.650%	IL - 70.00%	360	01-Jul-2007
2000421977 1	175,750.00	182,408.55	01-Jun-2010	7.500%	NJ - 95.00%	360	01-Jul-2007
2000421978 1	168,150.00	136,347.92	01-Jun-2010	2.000%	FL - 95.00%	360	01-Jul-2007
2000422009 2	120,000.00	119,403.10	01-Apr-2009	9.450%	FL - 63.16%	360	01-Jul-2007
2000422019 2	98,000.00	91,006.15	01-Feb-2011	2.625%	FL - 57.65%	360	01-Jul-2007
2000415981 1	234,400.00	220,849.57	01-Oct-2008	6.250%	TX - 80.00%	360	01-Apr-2007
2000417008 2	472,000.00	452,170.30	01-Mar-2008	7.750%	FL - 72.62%	360	01-Apr-2007
2000418571 1	252,000.00	238,471.65	01-Aug-2010	6.800%	FL - 90.00%	360	01-Mar-2007
2000419277 2	128,724.00	126,543.50	01-Dec-2009	8.350%	NC - 80.00%	360	01-Apr-2007
2000419854 1	161,500.00	160,106.45	01-Jan-2009	10.100%	FL - 85.00%	360	01-May-2007
2000419903 1	187,050.00	185,841.84	01-Apr-2008	10.400%	AZ - 87.00%	360	01-May-2007
2000420011 1	135,000.00	133,036.46	01-Nov-2009	8.925%	FL - 39.94%	360	01-Apr-2007
2000420153 1	166,400.00	163,477.34	01-Jul-2009	7.950%	FL - 65.00%	360	01-Jun-2007
2000420207 1	225,600.00	185,705.12	01-Apr-2009	3.500%	IL - 80.00%	360	01-Aug-2006
2000420472 1	324,890.00	318,166.91	01-Mar-2009	10.900%	FL - 95.00%	360	01-Jun-2007
2000420646 1	330,000.00	316,442.96	01-Aug-2010	6.000%	CA - 66.00%	360	01-Jun-2007
2000420677 2	189,000.00	185,669.50	01-Sep-2009	8.850%	FL - 90.00%	360	01-Jun-2007
2000420778 2	143,650.00	142,685.19	01-Jul-2009	9.500%	MS - 85.00%	360	01-Jun-2007
2000420854 2	213,750.00	210,843.24	01-Jan-2008	9.500%	FL - 95.00%	360	01-Jun-2007
2000420886 1	255,000.00	252,904.92	01-May-2008	7.950%	FL - 75.00%	360	01-Jun-2007
2000421017 1	221,250.00	219,021.75	01-Mar-2008	10.950%	FL - 75.00%	360	01-Jun-2007
2000421181 1	80,000.00	77,469.80	01-Jun-2009	9.450%	LA - 76.19%	360	01-Jun-2007
2000421205 1	88,800.00	87,781.41	01-Jan-2009	9.510%	NM - 60.00%	360	01-Jun-2007
2000421278 1	310,500.00	302,825.86	01-Jul-2009	9.350%	FL - 90.00%	360	01-Jun-2007
2000421368 1	68,400.00	66,541.24	01-Aug-2010	10.150%	IL - 90.00%	360	01-Jun-2007
2000421459 1	140,000.00	139,648.61	01-Jun-2009	8.950%	FL - 80.00%	360	01-Jun-2007
2000421480 1	270,000.00	270,000.00	01-Jul-2009	7.300%	FL - 75.00%	360	01-Jun-2007
2000421489 2	468,350.00	468,346.06	01-Mar-2010	7.900%	MD - 85.00%	360	01-Jul-2007
2000421635 1	97,750.00	94,946.01	01-Dec-2010	9.550%	FL - 85.00%	360	01-Jul-2007
2000421780 1	110,275.00	116,075.11	01-May-2010	4.400%	OK - 88.22%	360	01-Jul-2007
2000421819 2	565,155.00	557,912.39	01-Jun-2007	9.550%	NJ - 95.00%	360	01-Jul-2007
2000421872 1	105,000.00	101,026.82	01-Sep-2010	3.000%	FL - 69.08%	360	01-Jul-2007
2000421886 1	118,800.00	128,122.90	01-Nov-2010	4.250%	OH - 90.00%	360	01-Jul-2007
2000421887 1	108,600.00	106,579.20	01-Feb-2010	7.250%	TX - 82.90%	360	01-Jul-2007
2000421934 1	116,250.00	115,163.81	01-Mar-2009	10.600%	FL - 75.00%	360	01-Jul-2007
2000421942 1	142,400.00	138,390.85	01-Feb-2010	8.300%	FL - 80.00%	360	01-Jul-2007
2000421971 1	172,500.00	170,797.84	01-May-2008	8.700%	FL - 75.00%	360	01-Jul-2007
2000422012 1	384,000.00	380,049.28	01-May-2008	8.550%	NY - 80.00%	360	01-Jul-2007
2000422032 1	80,000.00	77,163.48	01-Feb-2011	8.990%	NC - 76.19%	360	01-Jul-2007
2000422071 1	175,750.00	173,899.69	01-Jun-2009	8.990%	WA - 95.00%	360	01-Jul-2007
2000422089 1	157,500.00	156,670.89	01-Oct-2008	9.050%	FL - 75.00%	360	01-Jul-2007
2000422091 1	216,000.00	213,209.38	01-Feb-2009	8.250%	MD - 75.00%	360	01-Jul-2007
2000422098 1	192,000.00	189,424.58	01-Sep-2008	12.350%	SC - 80.00%	360	01-Jul-2007
2000422128 1	220,955.00	220,109.40	01-Mar-2008	10.300%	NJ - 74.90%	360	01-Jul-2007
2000422134 1	178,500.00	176,147.67	01-Aug-2009	9.850%	NJ - 85.00%	360	01-Jul-2007

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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
2000422156 1	150,000.00	148,118.80	01-Mar-2009	8.650%	FL - 78.53%	360	01-Jul-2007
2000422159 1	162,925.00	179,398.44	01-Mar-2011	2.008%	TN - 95.00%	360	01-Jul-2007
2000422172 1	91,000.00	87,992.44	01-Aug-2010	8.990%	OH - 73.39%	360	01-Jul-2007
2000422178 1	142,800.00	137,954.90	01-Feb-2009	7.750%	VA - 85.00%	360	01-Jul-2007
2000422188 1	85,000.00	82,085.96	01-Apr-2010	8.850%	NC - 66.41%	360	01-Jul-2007
2000422192 1	237,500.00	276,614.14	01-Jul-2010	3.264%	PA - 95.00%	360	01-Jul-2007
2000422193 1	152,600.00	147,373.86	01-Feb-2010	2.500%	NJ - 70.00%	360	01-Jul-2007
2000422201 1	335,000.00	330,242.59	01-Aug-2010	8.650%	NJ - 69.79%	360	01-Jul-2007
2000422205 1	50,700.00	48,801.47	01-May-2010	8.650%	KY - 76.82%	360	01-Jul-2007
2000422206 1	390,600.00	431,628.57	01-Jul-2010	2.000%	CA - 90.00%	360	01-Jul-2007
2000422225 1	65,000.00	62,800.91	01-Mar-2011	9.250%	IN - 48.15%	360	01-Jul-2007
2000422257 2	207,000.00	204,541.58	01-Dec-2009	11.150%	FL - 90.00%	360	01-Jul-2007
2000422266 1	268,600.00	265,374.83	01-Sep-2008	9.150%	FL - 85.00%	360	01-Jul-2007
2000422277 1	93,600.00	93,407.95	01-Feb-2008	11.850%	FL - 60.00%	360	01-Jul-2007
2000422282 1	171,500.00	166,397.85	01-Mar-2009	7.350%	CT - 70.00%	360	01-Jul-2007
2000422297 1	244,000.00	238,438.26	01-Oct-2008	9.850%	MD - 80.00%	360	01-Jul-2007
2000422315 1	171,000.00	164,524.72	01-Dec-2010	7.500%	FL - 79.54%	360	01-May-2007
2000422408 1	131,250.00	128,720.71	01-Mar-2009	9.950%	NJ - 75.00%	360	01-Jul-2007
2000422412 1	238,950.00	233,034.84	01-Feb-2011	6.550%	CA - 59.00%	360	01-Jul-2007
2000422415 1	148,750.00	145,494.50	01-May-2009	9.990%	FL - 85.00%	360	01-Jul-2007
2000422429 1	220,000.00	208,384.35	01-Dec-2009	4.000%	FL - 78.71%	360	01-Jul-2007
2000422457 1	137,700.00	147,049.79	01-Feb-2011	2.336%	CT - 85.00%	360	01-Jul-2007
2000422476 1	313,863.00	312,003.38	01-Jul-2008	10.800%	FL - 83.70%	360	01-Jul-2007
2000422502 1	224,000.00	224,000.00	01-Jun-2009	5.840%	FL - 73.44%	360	01-Jul-2007
2000422520 1	209,000.00	206,579.60	01-Sep-2008	10.050%	FL - 95.00%	360	01-Jul-2007
2000422526 1	307,500.00	307,010.63	01-Aug-2007	12.150%	MA - 75.00%	360	01-Jul-2007
2000422548 1	96,000.00	87,180.82	01-May-2009	8.850%	MO - 80.00%	240	01-Jul-2007
2000422563 1	123,250.00	120,724.74	01-Mar-2009	9.950%	FL - 85.00%	360	01-Jul-2007
2000422577 1	161,500.00	155,752.03	01-Nov-2009	8.750%	FL - 85.00%	360	01-Jul-2007
2000422604 1	94,000.00	92,472.65	01-Oct-2007	7.600%	FL - 63.09%	360	01-Aug-2007
2000422609 1	131,750.00	129,817.67	01-Sep-2008	8.900%	IL - 85.00%	360	01-Aug-2007
2000422611 1	320,000.00	308,093.44	01-Jan-2011	8.350%	VT - 80.00%	360	01-Jul-2007
2000422650 1	198,000.00	194,629.39	01-Jan-2010	7.990%	FL - 72.00%	360	01-Aug-2007
2000422669 1	51,200.00	48,997.29	01-Jun-2009	8.950%	FL - 40.00%	360	01-Aug-2007
2000422717 1	156,600.00	152,952.32	01-Dec-2007	10.300%	ME - 90.00%	360	01-Aug-2007
2000422733 1	165,300.00	162,126.96	01-Dec-2009	9.550%	SC - 88.40%	360	01-Aug-2007
2000422736 1	54,600.00	52,111.75	01-Mar-2011	8.650%	IN - 70.00%	360	01-Aug-2007
2000422752 1	289,750.00	289,250.00	01-Mar-2008	8.550%	FL - 95.00%	360	01-Aug-2007
2000422757 1	260,000.00	256,331.13	01-Nov-2009	6.650%	FL - 80.00%	360	01-Aug-2007
2000422768 1	130,320.00	128,788.04	01-Mar-2011	9.250%	SC - 80.00%	360	01-Aug-2007
2000422804 1	96,800.00	93,014.39	01-Apr-2010	8.050%	MD - 80.00%	360	01-Aug-2007
2000422813 1	151,000.00	149,107.56	01-Jun-2009	8.750%	CT - 73.30%	360	01-Aug-2007
2000422818 1	199,000.00	196,881.51	01-Nov-2008	9.300%	FL - 79.92%	360	01-Aug-2007
2000422836 1	330,300.00	327,787.15	01-Sep-2007	7.750%	FL - 90.00%	360	01-Aug-2007
2000422839 1	73,125.00	89,742.23	01-Mar-2011	5.845%	TX - 75.00%	360	01-Aug-2007
2000422856 1	50,000.00	45,991.16	01-Apr-2009	9.900%	TX - 50.00%	240	01-Aug-2007
2000422863 1	176,800.00	168,751.08	01-Oct-2010	7.100%	TX - 80.00%	360	01-Aug-2007

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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
2000422878 1	72,000.00	68,181.43	01-Aug-2008	11.650%	NY - 90.00%	180	01-Aug-2007
TOTAL	118,260,267.50	116,143,948.23					
TOTAL	134,817,006.10	132,783,176.45					

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Bankruptcy 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 Bankruptcy Property this Period:							
2000406311 1	105,500.00	100,348.55	01-Jun-2011	7.875%	IL - 67.63%	360	01-Dec-2006
2000406829 1	65,000.00	56,269.37	01-Aug-2011	7.250%	PA - 53.28%	240	01-Dec-2006
2000412064 1	75,000.00	73,757.01	01-Sep-2011	2.125%	VA - 76.53%	360	01-Jan-2007
2000413253 1	77,400.00	102,947.72	01-Jul-2011	2.000%	AL - 90.00%	360	01-Mar-2007
2000415712 2	192,000.00	213,234.94	01-Mar-2010	2.000%	AZ - 80.00%	360	01-Mar-2007
2000415825 1	148,750.00	104,205.99	01-Jul-2011	3.910%	IL - 85.00%	360	01-Mar-2007
2000415876 1	59,400.00	74,728.11	01-Jun-2011	2.007%	NY - 90.00%	360	01-Mar-2007
2000416523 2	184,000.00	170,069.52	01-Aug-2009	2.000%	FL - 80.00%	360	01-Apr-2007
2000418145 1	76,000.00	87,275.94	01-Jul-2011	4.150%	VA - 64.41%	360	01-May-2007
2000418716 1	268,000.00	258,192.14	01-May-2011	3.375%	IL - 80.00%	360	01-May-2007
2000419253 1	251,750.00	243,596.23	01-Aug-2009	6.375%	FL - 95.00%	360	01-May-2007
2000419465 1	238,000.00	251,241.71	01-Jul-2011	2.073%	OH - 85.00%	360	01-May-2007
2000419785 1	72,250.00	70,211.34	01-Sep-2010	9.800%	NY - 85.00%	360	01-May-2007
2000419878 1	127,350.00	123,971.10	01-Jul-2008	10.400%	LA - 90.00%	360	01-May-2007
2000420269 1	219,500.00	210,051.63	01-Jul-2010	2.000%	FL - 68.59%	360	01-Jun-2007
2000420283 1	191,900.00	192,983.91	01-Apr-2011	3.750%	GA - 95.00%	360	01-Jun-2007
2000420406 1	240,000.00	233,921.27	01-Aug-2009	8.700%	NH - 80.00%	360	01-Jun-2007
2000421039 1	46,700.00	45,316.63	01-Nov-2009	9.650%	IL - 89.81%	360	01-Jun-2007
2000421908 1	56,250.00	55,090.06	01-Jun-2011	7.500%	IL - 68.60%	360	01-Jul-2007
2000420678 2	170,050.00	185,276.24	01-Jun-2011	2.014%	LA - 95.00%	360	01-Jun-2007
2000422286 1	116,000.00	111,230.19	01-Dec-2010	7.990%	FL - 61.38%	360	01-Jul-2007
2000422363 1	177,000.00	172,746.37	01-Jul-2011	6.750%	CA - 34.71%	360	01-Jul-2007
TOTAL	3,157,800.00	3,136,665.97					
Became Bankruptcy Property in a Prior Period:							
2000387025 2	63,750.00	47,085.73	01-Oct-2010	10.250%	AR - 85.00%	240	01-Oct-2001
2000387637 2	121,600.00	120,852.53	01-Oct-2010	9.500%	MD - 95.00%	360	01-Jun-2002
2000405318 2	94,500.00	93,482.85	01-Dec-2010	10.150%	AR - 90.00%	360	01-Jan-2007
2000406273 1	98,400.00	85,597.89	01-Jul-2011	7.750%	TX - 80.00%	240	01-Nov-2006
2000406300 1	65,000.00	46,434.41	01-Jun-2011	7.250%	TX - 63.98%	180	01-Nov-2006
2000406417 1	154,000.00	146,701.55	01-Jul-2011	7.875%	VA - 89.02%	360	01-Dec-2006
2000406513 1	63,500.00	50,732.55	01-Jul-2011	8.000%	FL - 54.51%	180	01-Dec-2006
2000406566 1	54,000.00	52,244.20	01-Aug-2011	11.500%	KS - 88.53%	360	01-Nov-2006
2000406619 1	67,500.00	65,030.76	01-Jun-2011	9.375%	MO - 96.43%	360	01-Dec-2006
2000406655 1	86,000.00	81,361.89	01-May-2011	9.250%	SC - 100.00%	360	01-Dec-2006
2000406823 1	80,000.00	71,840.05	01-May-2011	9.375%	PA - 90.91%	240	01-Dec-2006
2000406848 1	130,000.00	109,065.54	01-Jul-2011	8.000%	PA - 100.00%	240	01-Dec-2006
2000406854 1	140,300.00	134,688.49	01-Jun-2009	6.500%	PA - 89.94%	360	01-Dec-2006
2000406880 1	300,000.00	289,095.58	01-Nov-2008	5.500%	IL - 84.51%	360	01-Dec-2006
2000406903 1	135,000.00	129,082.51	01-Nov-2010	6.625%	OH - 100.00%	360	01-Dec-2006
2000406915 1	94,864.00	75,587.14	01-Jul-2010	9.250%	MO - 77.00%	180	01-Dec-2006
2000411102 1	77,000.00	74,565.53	01-Nov-2010	9.250%	WA - 84.70%	360	01-Jan-2007
2000411551 1	94,950.00	90,991.98	01-Sep-2010	8.350%	TN - 90.00%	360	01-Feb-2007

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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
2000411679 1	121,500.00	118,029.14	01-Mar-2010	10.500%	VA - 90.00%	360	01-Jan-2007
2000411683 1	230,000.00	217,299.07	01-Mar-2009	6.990%	NV - 73.02%	360	01-Jan-2007
2000411737 1	34,500.00	21,363.77	01-Apr-2011	9.750%	KY - 83.39%	120	01-Jan-2007
2000411740 1	200,000.00	160,260.60	01-Jul-2011	2.000%	FL - 84.75%	180	01-Jan-2007
2000411753 1	107,500.00	103,482.24	01-Apr-2010	8.375%	FL - 74.14%	360	01-Jan-2007
2000411759 1	348,000.00	326,372.27	01-Feb-2011	6.625%	CT - 80.00%	360	01-Jan-2007
2000411768 1	217,000.00	217,925.15	01-Jun-2011	6.500%	FL - 99.77%	360	01-Jan-2007
2000411782 1	190,000.00	175,929.20	01-Jul-2011	2.500%	VA - 100.00%	360	01-Jan-2007
2000411956 1	121,600.00	116,105.71	01-Aug-2011	8.375%	MI - 80.00%	360	01-Oct-2006
2000411993 1	53,900.00	48,573.00	01-Mar-2009	9.750%	TX - 70.00%	240	01-Dec-2006
2000412079 1	275,000.00	261,062.98	01-Jun-2011	7.375%	IN - 100.00%	360	01-Jan-2007
2000413128 2	960,000.00	888,621.24	01-May-2009	3.000%	WA - 80.00%	360	01-Mar-2007
2000413853 2	288,000.00	285,362.25	01-Mar-2008	7.850%	FL - 80.00%	360	01-Mar-2007
2000414812 1	67,450.00	65,038.79	01-Jul-2011	9.300%	MS - 95.00%	360	01-Mar-2007
2000415584 2	222,400.00	218,936.52	01-Apr-2010	8.650%	TX - 80.00%	360	01-Mar-2007
2000415661 1	205,700.00	199,625.37	01-Feb-2011	10.100%	VA - 85.00%	360	01-Mar-2007
2000415666 2	108,000.00	115,779.86	01-Dec-2010	2.875%	NJ - 90.00%	360	01-Mar-2007
2000415681 1	362,700.00	362,460.19	01-Jul-2011	2.000%	AZ - 90.00%	360	01-Mar-2007
2000415773 1	66,750.00	65,014.61	01-May-2010	10.750%	OH - 75.00%	360	01-Mar-2007
2000415824 2	52,400.00	51,249.72	01-Feb-2010	11.550%	TX - 55.16%	360	01-Mar-2007
2000415832 1	170,000.00	155,464.59	01-Aug-2011	1.750%	GA - 85.00%	360	01-Mar-2007
2000415869 1	80,250.00	77,318.35	01-Jun-2009	8.950%	TX - 69.48%	360	01-Mar-2007
2000415890 1	80,000.00	87,715.81	01-Feb-2011	3.423%	IN - 100.00%	360	01-Apr-2007
2000415908 1	106,400.00	101,500.29	01-Sep-2008	7.550%	PA - 80.00%	360	01-Apr-2007
2000415923 2	113,520.00	109,847.56	01-Oct-2009	7.500%	GA - 80.00%	360	01-Mar-2007
2000415926 1	364,000.00	377,094.56	01-Jul-2011	2.000%	IL - 80.00%	360	01-Mar-2007
2000415965 1	75,000.00	73,766.53	01-Jul-2009	9.350%	PA - 100.00%	360	01-Mar-2007
2000415983 1	70,000.00	64,118.42	01-Oct-2010	1.750%	TX - 75.68%	180	01-Apr-2007
2000415992 1	225,000.00	213,976.36	01-Apr-2011	6.250%	VA - 90.00%	360	01-Mar-2007
2000416004 1	60,000.00	48,202.34	01-May-2011	7.800%	IL - 65.93%	180	01-Apr-2007
2000416005 1	120,000.00	114,621.56	01-Jun-2011	6.000%	LA - 80.00%	360	01-Apr-2007
2000416052 2	535,000.00	524,651.64	01-Sep-2010	7.900%	CA - 64.46%	360	01-Mar-2007
2000416060 2	222,400.00	222,400.00	01-Sep-2009	7.500%	NV - 80.00%	360	01-Mar-2007
2000416154 2	227,900.00	235,256.91	01-Sep-2010	4.500%	PA - 100.00%	360	01-Sep-2006
2000416215 1	102,000.00	94,557.22	01-Apr-2011	7.750%	PA - 100.00%	360	01-Jan-2007
2000416281 1	109,250.00	111,491.63	01-Nov-2010	2.000%	MS - 95.00%	360	01-Apr-2007
2000416288 1	118,750.00	111,745.38	01-Apr-2011	8.500%	AR - 91.35%	360	01-Apr-2007
2000416300 2	98,000.00	93,626.61	01-Mar-2011	7.850%	LA - 78.40%	360	01-Mar-2007
2000416322 1	213,750.00	203,759.32	01-Apr-2011	6.750%	FL - 95.00%	360	01-Feb-2007
2000416336 1	243,000.00	247,237.85	01-Jul-2011	2.375%	LA - 90.00%	360	01-Mar-2007
2000416339 2	436,000.00	285,603.74	01-Aug-2011	2.000%	CA - 80.00%	360	01-Mar-2007
2000416378 1	89,300.00	86,021.16	01-Jun-2010	8.800%	NY - 95.00%	360	01-Apr-2007
2000416400 1	346,000.00	341,950.66	01-Dec-2009	8.900%	NY - 69.20%	360	01-Apr-2007
2000416410 1	106,250.00	104,735.45	01-Jun-2010	9.700%	FL - 75.89%	360	01-Apr-2007
2000416444 1	80,750.00	78,171.24	01-Nov-2009	9.550%	VA - 85.00%	360	01-Apr-2007
2000416452 1	264,000.00	263,993.50	01-Jul-2011	7.250%	CA - 48.00%	360	01-Apr-2007
2000416465 1	107,550.00	103,903.22	01-Aug-2010	6.500%	GA - 90.00%	360	01-Mar-2007

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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
2000416498 1	289,850.00	285,063.50	01-Jul-2010	8.350%	FL - 85.00%	360	01-Apr-2007
2000416559 2	450,400.00	436,464.57	01-Feb-2011	5.000%	CA - 80.00%	360	01-Apr-2007
2000416582 1	209,000.00	204,408.05	01-Nov-2010	9.250%	GA - 95.00%	360	01-Apr-2007
2000416632 1	88,400.00	85,681.72	01-Oct-2010	9.750%	NE - 68.00%	360	01-Apr-2007
2000416705 2	72,000.00	69,353.99	01-Jul-2010	2.000%	MS - 90.00%	360	01-Sep-2006
2000416741 2	132,050.00	128,355.71	01-May-2010	9.850%	NY - 95.00%	360	01-Oct-2006
2000416750 1	190,000.00	184,047.46	01-Jul-2011	4.050%	IL - 95.00%	360	01-Apr-2007
2000416828 1	96,300.00	92,796.28	01-Aug-2009	8.850%	TN - 90.00%	360	01-Apr-2007
2000416883 1	196,000.00	185,450.13	01-Apr-2011	1.750%	UT - 80.00%	360	01-Apr-2007
2000416884 1	36,000.00	34,291.42	01-Feb-2011	11.550%	UT - 94.69%	180	01-Apr-2007
2000416930 1	215,175.00	215,175.00	01-Jul-2011	9.050%	WA - 95.00%	360	01-Apr-2007
2000416941 1	270,000.00	317,167.67	01-Jul-2010	8.300%	FL - 90.00%	360	01-Apr-2007
2000417003 1	252,700.00	243,490.70	01-Nov-2007	7.550%	FL - 95.00%	360	01-Apr-2007
2000417053 1	123,500.00	118,663.93	01-Jun-2011	8.450%	TN - 95.00%	360	01-Apr-2007
2000417103 2	117,900.00	114,943.13	01-Feb-2011	11.050%	LA - 90.00%	360	01-Apr-2007
2000417198 1	115,000.00	109,233.93	01-Aug-2010	7.990%	PA - 83.03%	360	01-Apr-2007
2000417217 1	145,000.00	140,960.30	01-Nov-2009	8.950%	IL - 76.72%	360	01-Apr-2007
2000417295 2	75,000.00	73,527.14	01-May-2011	7.700%	WI - 65.22%	360	01-Apr-2007
2000417299 1	121,500.00	116,886.61	01-Feb-2011	8.700%	LA - 90.00%	360	01-Apr-2007
2000417353 1	99,500.00	96,462.01	01-Jul-2011	4.375%	MS - 88.84%	360	01-Apr-2007
2000417364 1	76,000.00	73,640.58	01-Oct-2010	9.700%	MS - 95.00%	360	01-Apr-2007
2000417399 1	160,000.00	154,062.31	01-Jan-2011	9.050%	IL - 100.00%	360	01-Apr-2007
2000417480 1	182,250.00	180,384.21	01-Apr-2009	8.990%	NJ - 75.00%	360	01-Apr-2007
2000417549 1	88,110.00	84,902.74	01-Jul-2010	8.850%	IN - 90.00%	360	01-Apr-2007
2000417550 1	51,060.00	48,870.36	01-Mar-2010	5.750%	PA - 44.40%	360	01-Apr-2007
2000417644 1	168,000.00	172,616.00	01-Feb-2011	4.100%	AZ - 80.00%	360	01-Apr-2007
2000417652 2	91,710.00	89,045.09	01-Aug-2010	9.800%	NY - 90.00%	360	01-Apr-2007
2000417795 1	72,200.00	59,503.63	01-Dec-2009	10.990%	PA - 95.00%	180	01-Apr-2007
2000417922 2	208,000.00	207,910.72	01-Apr-2011	6.860%	FL - 80.00%	360	01-Apr-2007
2000417958 1	106,250.00	103,279.07	01-Jul-2011	10.250%	TN - 85.00%	360	01-Apr-2007
2000418003 1	184,000.00	148,527.76	01-Jul-2011	7.200%	IN - 80.00%	180	01-Apr-2007
2000418049 1	351,000.00	344,616.53	01-Dec-2010	7.990%	NM - 90.00%	360	01-Apr-2007
2000418105 1	64,600.00	62,883.42	01-Jul-2011	11.750%	MO - 95.00%	360	01-May-2007
2000418154 1	193,500.00	189,343.31	01-Jul-2011	7.850%	MD - 90.00%	360	01-May-2007
2000418264 2	222,000.00	222,000.00	01-Aug-2010	7.990%	FL - 80.00%	360	01-May-2007
2000418266 2	440,000.00	440,000.00	01-Oct-2007	7.500%	FL - 80.00%	360	01-May-2007
2000418337 2	129,600.00	136,401.55	01-Jun-2011	4.642%	VA - 80.00%	360	01-May-2007
2000418418 1	76,000.00	83,685.83	01-Jul-2011	2.000%	GA - 80.00%	360	01-Apr-2007
2000418596 1	123,250.00	111,433.05	01-Jun-2011	3.125%	FL - 74.70%	360	01-Mar-2007
2000418696 1	78,750.00	75,957.38	01-Jan-2011	8.500%	NC - 75.00%	360	01-May-2007
2000418715 1	64,000.00	57,563.36	01-Apr-2010	10.200%	KY - 71.11%	180	01-May-2007
2000418759 1	96,000.00	92,494.57	01-Jun-2010	9.650%	PA - 75.00%	360	01-May-2007
2000418778 2	68,250.00	67,519.12	01-Aug-2008	10.990%	FL - 65.00%	360	01-May-2007
2000418834 2	95,000.00	91,667.12	01-Feb-2011	2.875%	AR - 95.00%	360	01-May-2007
2000418851 1	204,000.00	225,388.38	01-May-2011	7.103%	WA - 80.00%	360	01-May-2007
2000418852 1	51,000.00	39,991.44	01-May-2011	3.950%	WA - 100.00%	180	01-May-2007
2000418873 1	80,000.00	78,222.77	01-Jan-2011	11.990%	AL - 78.43%	360	01-Apr-2007

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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
2000418904 1	49,300.00	60,180.29	01-Jul-2011	2.000%	IL - 85.00%	360	01-May-2007
2000418933 1	195,700.00	187,632.69	01-Dec-2010	8.200%	MN - 95.00%	360	01-May-2007
2000418936 1	240,250.00	254,273.75	01-Aug-2010	6.500%	VA - 81.44%	360	01-May-2007
2000418977 1	157,500.00	153,415.70	01-Apr-2010	8.900%	FL - 90.00%	360	01-May-2007
2000418983 1	140,000.00	140,184.81	01-Jul-2011	4.409%	AL - 98.59%	360	01-May-2007
2000418984 1	289,405.00	281,098.71	01-Nov-2010	9.990%	SC - 81.98%	360	01-May-2007
2000419008 1	60,000.00	59,079.99	01-Apr-2010	11.400%	VA - 80.00%	360	01-May-2007
2000419056 1	304,500.00	302,744.21	01-Mar-2008	9.050%	FL - 87.00%	360	01-May-2007
2000419072 1	133,110.00	131,840.25	01-May-2011	10.250%	TN - 91.80%	360	01-May-2007
2000419111 1	100,000.00	96,088.73	01-May-2011	3.000%	AR - 80.00%	360	01-May-2007
2000419125 1	310,400.00	310,192.91	01-Mar-2011	6.750%	MA - 89.97%	360	01-May-2007
2000419151 1	96,900.00	93,961.90	01-May-2010	9.800%	LA - 95.00%	360	01-May-2007
2000419166 1	114,000.00	110,050.26	01-Jul-2011	8.990%	LA - 100.00%	360	01-May-2007
2000419305 1	70,300.00	57,512.37	01-Jul-2010	2.000%	NY - 95.00%	360	01-May-2007
2000419345 1	180,000.00	169,575.87	01-Nov-2010	8.550%	IL - 89.98%	360	01-May-2007
2000419355 2	90,000.00	88,831.99	01-Mar-2010	9.150%	VA - 90.00%	360	01-May-2007
2000419382 1	184,025.00	210,337.52	01-Mar-2011	6.391%	FL - 85.00%	360	01-May-2007
2000419386 2	706,500.00	702,046.59	01-Jan-2008	10.050%	FL - 90.00%	360	01-May-2007
2000419460 1	50,000.00	47,581.01	01-Nov-2009	7.200%	MO - 31.25%	360	01-May-2007
2000419503 1	60,000.00	58,596.88	01-Jul-2011	8.200%	CA - 30.00%	360	01-May-2007
2000419509 2	118,750.00	117,499.50	01-Aug-2010	9.900%	OH - 94.81%	360	01-May-2007
2000419548 1	55,000.00	52,290.90	01-Jul-2011	7.750%	OK - 69.62%	360	01-May-2007
2000419555 1	184,000.00	176,122.77	01-May-2011	7.950%	AZ - 80.00%	360	01-May-2007
2000419565 2	468,000.00	468,000.00	01-Jan-2011	7.750%	PA - 80.00%	360	01-May-2007
2000419588 1	125,800.00	125,660.47	01-Jul-2011	3.750%	GA - 85.00%	360	01-May-2007
2000419684 1	82,400.00	77,473.10	01-May-2010	2.950%	KY - 80.00%	360	01-May-2007
2000419768 1	119,000.00	115,680.75	01-Oct-2009	5.000%	SC - 70.00%	360	01-May-2007
2000419802 1	69,700.00	67,614.84	01-Jun-2010	10.400%	AL - 85.00%	360	01-May-2007
2000419809 1	127,000.00	123,915.83	01-Jul-2011	5.875%	AL - 56.44%	360	01-May-2007
2000419883 1	318,000.00	311,296.97	01-Aug-2008	10.250%	GA - 63.60%	360	01-May-2007
2000419949 1	75,000.00	69,832.80	01-Jan-2011	12.050%	AR - 58.59%	360	01-May-2007
2000419980 1	74,340.00	73,465.03	01-Dec-2008	9.500%	TX - 59.00%	360	01-Jun-2007
2000420131 1	113,900.00	117,336.08	01-May-2011	4.375%	VA - 85.00%	360	01-Jun-2007
2000420188 1	66,300.00	62,688.68	01-May-2011	5.050%	NC - 85.00%	360	01-Jun-2007
2000420190 2	318,250.00	310,957.83	01-Aug-2011	2.000%	MD - 95.00%	360	01-Jun-2007
2000420198 2	81,000.00	78,523.82	01-Apr-2010	8.890%	PA - 90.00%	360	01-Jun-2006
2000420232 1	93,500.00	91,307.86	01-Aug-2011	7.200%	FL - 85.00%	360	01-Jun-2007
2000420403 1	63,580.00	61,180.54	01-Jul-2011	9.300%	IL - 85.00%	360	01-Jun-2007
2000420411 1	129,200.00	125,032.80	01-Nov-2009	5.800%	OH - 85.00%	360	01-Jun-2007
2000420424 1	84,000.00	80,368.02	01-Nov-2010	7.650%	AL - 73.04%	360	01-Jun-2007
2000420439 2	90,000.00	87,477.79	01-Aug-2011	9.990%	KS - 75.00%	360	01-Jun-2007
2000420506 1	76,000.00	72,619.37	01-Jul-2011	7.650%	IN - 89.41%	360	01-Jun-2007
2000420508 1	142,200.00	138,145.98	01-Mar-2011	9.900%	TX - 90.00%	360	01-Jun-2007
2000420560 1	142,500.00	125,973.21	01-Aug-2011	9.750%	PA - 95.00%	240	01-Jun-2007
2000420583 1	237,500.00	243,387.82	01-Jul-2011	2.703%	MN - 95.00%	360	01-Jun-2007
2000420594 2	465,500.00	454,729.01	01-Feb-2010	8.450%	VA - 70.00%	360	01-Jun-2007
2000420605 1	134,900.00	137,903.20	01-Aug-2011	4.750%	NC - 95.00%	360	01-Jun-2007

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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
2000420619 1	119,500.00	117,440.01	01-Dec-2008	7.990%	PA - 79.67%	360	01-Jun-2007
2000420626 1	100,000.00	97,871.09	01-Apr-2010	11.150%	TN - 80.00%	360	01-Jun-2007
2000420630 1	98,800.00	95,674.18	01-Jan-2011	9.350%	TN - 95.00%	360	01-Jun-2007
2000420665 1	53,600.00	52,219.54	01-Jan-2011	10.400%	WV - 80.00%	360	01-Jun-2007
2000420687 1	65,000.00	63,693.85	01-Jul-2011	11.900%	MO - 52.00%	360	01-Jun-2007
2000420725 1	120,000.00	116,980.29	01-Dec-2010	10.550%	MD - 75.00%	360	01-Jun-2007
2000420772 1	109,350.00	125,142.85	01-Feb-2011	7.800%	LA - 90.00%	360	01-Jun-2007
2000420779 1	272,000.00	255,605.42	01-Aug-2010	3.000%	GA - 85.00%	360	01-Jun-2007
2000420783 1	60,000.00	64,813.05	01-Jul-2011	3.500%	KY - 80.00%	240	01-Jun-2007
2000420838 1	122,400.00	115,377.38	01-Feb-2011	11.800%	TX - 80.00%	360	01-Jun-2007
2000420840 1	124,200.00	120,550.01	01-Nov-2010	9.850%	AL - 90.00%	360	01-Jun-2007
2000420856 1	64,600.00	64,029.46	01-Jul-2011	11.950%	GA - 95.00%	360	01-Jun-2007
2000420880 2	210,715.00	217,233.82	01-Jun-2011	3.275%	VA - 85.00%	360	01-Jun-2007
2000420903 1	79,650.00	76,179.07	01-Jul-2011	2.000%	TN - 90.00%	360	01-Jun-2007
2000420908 1	179,350.00	177,467.87	01-Feb-2009	9.100%	PA - 85.00%	360	01-Jun-2007
2000420922 1	93,000.00	65,155.42	01-Jul-2011	7.200%	TX - 53.14%	180	01-Jun-2007
2000421005 1	130,000.00	125,925.19	01-May-2010	9.400%	WA - 69.15%	360	01-Jun-2007
2000421037 1	110,160.00	82,231.11	01-Jul-2011	7.550%	IA - 72.00%	180	01-Jun-2007
2000421042 1	355,250.00	339,330.19	01-Apr-2010	7.450%	CA - 72.50%	360	01-Jun-2007
2000421045 1	77,400.00	73,991.65	01-Jun-2011	7.750%	LA - 90.00%	360	01-Jun-2007
2000421054 1	96,900.00	94,057.37	01-Jul-2009	9.750%	AR - 85.00%	360	01-Jun-2007
2000421058 1	90,000.00	87,757.32	01-Mar-2011	10.600%	AL - 90.00%	360	01-Jun-2007
2000421115 1	150,300.00	145,677.28	01-Jun-2010	9.500%	TX - 90.00%	360	01-Jun-2007
2000421227 1	285,000.00	294,442.12	01-Jul-2011	2.000%	VA - 75.00%	360	01-Jun-2007
2000421235 1	130,500.00	127,698.36	01-Jun-2009	10.300%	SC - 90.00%	360	01-Jun-2007
2000421248 1	140,600.00	139,614.47	01-Oct-2009	10.800%	KS - 95.00%	360	01-Jun-2007
2000421294 2	270,000.00	271,624.68	01-Aug-2011	5.250%	VA - 90.00%	360	01-Jun-2007
2000421332 1	119,000.00	128,270.50	01-May-2011	4.375%	GA - 85.00%	360	01-Jun-2007
2000421339 1	109,800.00	101,125.58	01-Jul-2011	2.750%	VA - 90.00%	360	01-Jun-2007
2000421350 1	48,750.00	46,848.98	01-Mar-2011	10.350%	NC - 65.00%	360	01-Jul-2007
2000421357 1	84,000.00	81,271.71	01-May-2009	6.750%	MN - 80.00%	360	01-Jun-2007
2000421360 1	50,400.00	41,546.27	01-Apr-2011	8.200%	TX - 64.62%	180	01-Jun-2007
2000421430 1	73,200.00	72,021.17	01-Jul-2010	10.850%	TN - 80.00%	360	01-Jul-2007
2000421490 1	110,000.00	114,884.77	01-Jun-2010	9.700%	GA - 52.13%	360	01-Jul-2007
2000421583 1	103,000.00	99,580.71	01-Jul-2011	7.850%	TN - 79.23%	360	01-Jun-2007
2000421719 1	125,000.00	121,952.15	01-Feb-2010	8.950%	OH - 78.13%	360	01-Jul-2007
2000421742 1	123,250.00	133,720.82	01-Feb-2011	9.100%	WI - 85.00%	360	01-Jul-2007
2000421759 1	215,000.00	206,275.65	01-Sep-2010	8.490%	MD - 64.18%	360	01-Jul-2007
2000421820 1	165,750.00	160,198.09	01-Sep-2009	7.990%	MA - 65.00%	360	01-Jul-2007
2000421835 1	250,400.00	243,451.87	01-Jan-2011	9.950%	WA - 80.00%	360	01-Jul-2007
2000421876 1	50,000.00	48,411.01	01-Mar-2011	9.200%	AL - 60.98%	360	01-Jul-2007
2000421904 1	151,420.00	148,147.18	01-Jan-2010	8.400%	NY - 56.50%	360	01-Jul-2007
2000422013 2	63,375.00	61,542.99	01-Dec-2009	9.700%	MS - 69.64%	360	01-Jul-2007
2000422023 1	70,800.00	69,785.31	01-Nov-2008	8.990%	TN - 80.00%	360	01-Jul-2007
2000416891 2	137,030.00	127,291.04	01-Aug-2010	3.000%	GA - 83.54%	360	01-Apr-2007
2000416935 1	226,350.00	216,962.46	01-Oct-2010	8.250%	OK - 90.00%	360	01-Apr-2007
2000419478 1	56,000.00	45,180.08	01-Aug-2011	3.950%	PA - 100.00%	360	01-May-2007

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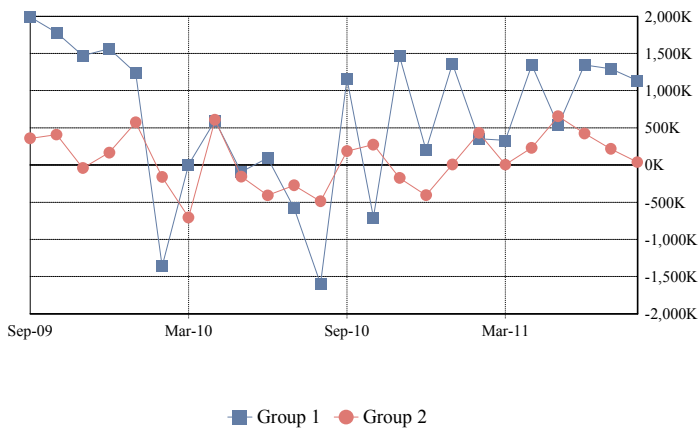
Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000420186 1	198,000.00	196,184.37	01-Sep-2007	8.850%	FL - 90.00%	360	01-Jun-2007
2000421275 1	183,600.00	193,331.58	01-Apr-2011	3.000%	DE - 90.00%	360	01-Jun-2007
2000421792 1	75,000.00	69,420.48	01-Nov-2010	1.750%	PA - 75.00%	360	01-Jul-2007
2000422082 1	214,560.00	275,754.70	01-Mar-2010	2.000%	NJ - 72.00%	360	01-Jul-2007
2000422110 1	175,000.00	168,798.97	01-Aug-2009	9.500%	OH - 62.50%	360	01-Jul-2007
2000422139 1	112,000.00	115,331.22	01-Nov-2010	4.227%	GA - 80.00%	360	01-Jul-2007
2000422170 1	182,750.00	179,441.25	01-Jul-2009	9.600%	IL - 85.00%	360	01-Jul-2007
2000422336 1	186,300.00	185,034.38	01-Mar-2008	11.900%	FL - 90.00%	360	01-Jul-2007
2000422341 1	90,400.00	87,036.47	01-May-2009	8.350%	TX - 80.00%	360	01-Jul-2007
2000422380 1	70,400.00	68,240.46	01-May-2011	9.550%	MN - 80.00%	360	01-Jul-2007
2000422385 1	124,000.00	117,242.40	01-Jul-2011	6.200%	AL - 67.76%	360	01-Jul-2007
2000422425 1	138,600.00	137,169.01	01-Jan-2011	9.800%	MI - 90.00%	360	01-Jul-2007
2000422435 1	170,000.00	163,991.46	01-Aug-2011	2.000%	NC - 84.16%	360	01-Jul-2007
2000422492 1	113,500.00	109,956.94	01-Dec-2008	8.200%	AL - 79.93%	360	01-Jul-2007
2000422498 1	76,000.00	68,711.24	01-Aug-2011	1.750%	TN - 80.00%	360	01-Jul-2007
2000422560 1	194,000.00	184,781.31	01-Nov-2009	6.990%	VA - 80.00%	360	01-Jul-2007
2000422600 1	117,600.00	113,307.65	01-May-2010	6.000%	FL - 80.00%	360	01-Aug-2007
2000422607 1	107,100.00	103,543.26	01-Sep-2010	4.000%	AL - 85.00%	360	01-Aug-2007
2000422651 1	213,600.00	206,849.27	01-Nov-2010	9.100%	GA - 89.00%	360	01-Aug-2007
2000422754 1	88,240.00	85,664.04	01-Jul-2010	9.950%	NC - 80.00%	360	01-Aug-2007
2000422773 1	176,400.00	172,887.29	01-Oct-2010	7.300%	VA - 66.57%	360	01-Aug-2007
2000422775 1	126,900.00	116,709.43	01-Jul-2011	2.000%	AL - 90.00%	360	01-Jul-2007
2000422828 1	96,800.00	93,089.09	01-Jan-2011	8.750%	TX - 80.00%	360	01-Aug-2007
2000422829 1	71,250.00	63,081.63	01-Aug-2011	3.125%	KS - 95.00%	360	01-Aug-2007
2000422879 1	65,452.00	63,979.48	01-Mar-2011	10.200%	TN - 83.91%	360	01-Aug-2007
2000422887 1	170,100.00	161,571.28	01-Sep-2010	6.550%	VA - 69.86%	360	01-Aug-2007
TOTAL	35,102,201.00	34,069,069.76					
TOTAL	38,260,001.00	37,205,735.73					

Prepayment Report

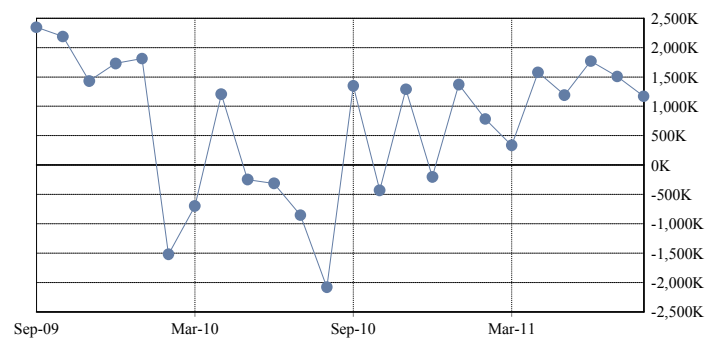
VOLUNTARY PREPAYMENTS

	Group 2	Group 1	Total
<u>Current</u>			
Number of Paid in Full Loans	0	7	7
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	0	7	7
Curtailments Amount	38,710.43	162,623.29	201,333.72
Paid in Full Balance	0.00	970,369.25	970,369.25
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	38,710.43	1,132,992.54	1,171,702.97
<u>Cumulative</u>			
Number of Paid in Full Loans	285	1,481	1,766
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	285	1,481	1,766
Paid in Full Balance	53,702,727.37	195,808,356.85	249,511,084.22
Repurchased Loans Balance	0.00	0.00	0.00
Curtailments Amount	(3,356,163.67)	(10,853,610.32)	(14,209,773.99)
Total Prepayment Amount	50,346,563.70	184,954,746.53	235,301,310.23

Total Prepayments by Groups



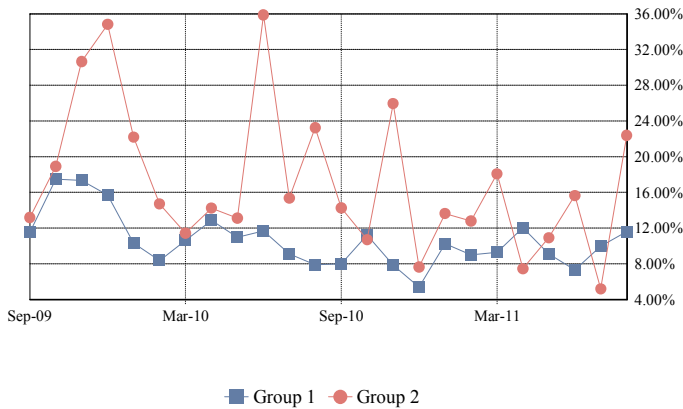
Total Prepayments



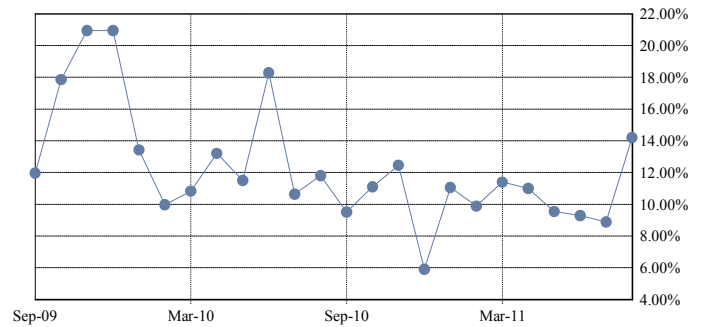
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	2.09%	1.02%	1.27%
3 Months Avg SMM	1.32%	0.84%	0.95%
12 Months Avg SMM	1.24%	0.81%	0.91%
Avg SMM Since Cut-off	1.45%	0.98%	1.10%
CPR	22.38%	11.62%	14.20%
3 Months Avg CPR	14.69%	9.65%	10.83%
12 Months Avg CPR	13.92%	9.27%	10.37%
Avg CPR Since Cut-off	16.07%	11.13%	12.38%
PSA	373.01%	193.60%	236.68%
3 Months Avg PSA Approximation	244.86%	160.77%	180.44%
12 Months Avg PSA Approximation	232.06%	154.56%	172.91%
Avg PSA Since Cut-off Approximation	353.74%	249.51%	276.30%

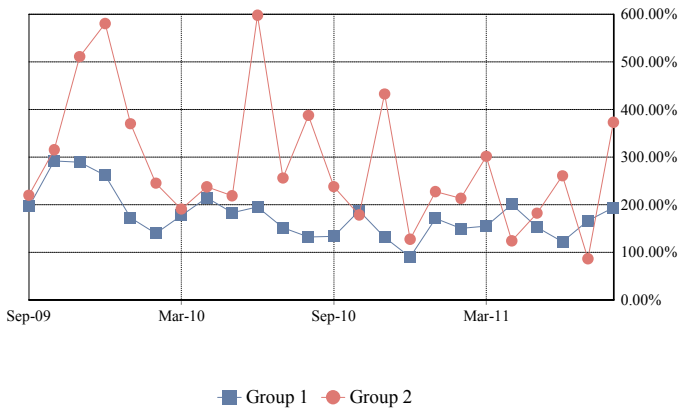
CPR by Groups



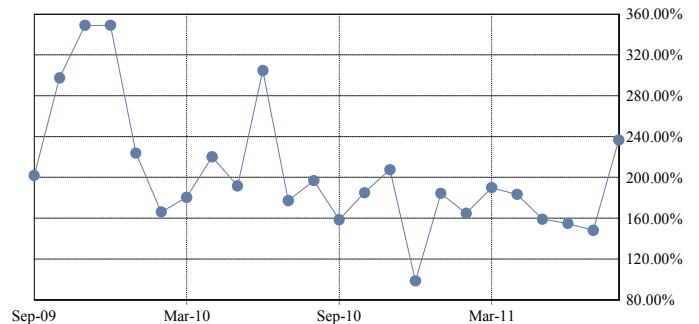
Total CPR



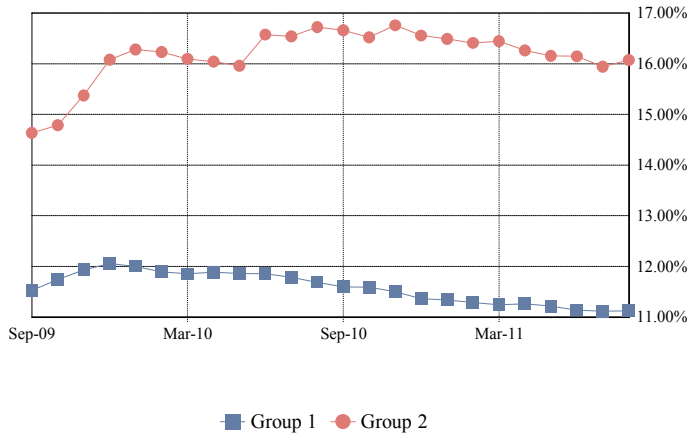
PSA by Groups



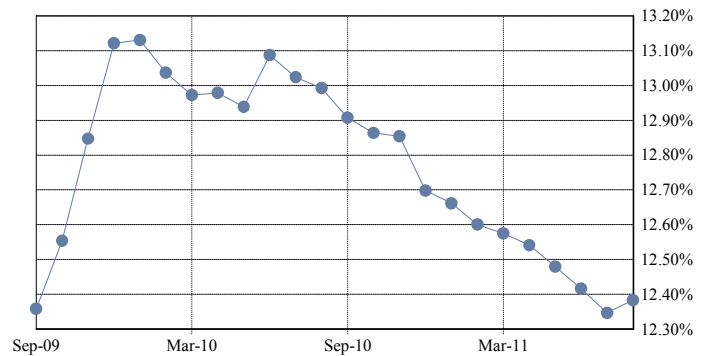
Total PSA



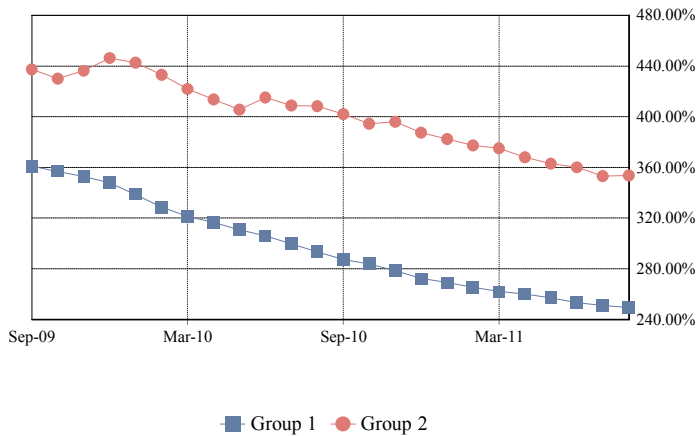
CPR Avg since Cut-Off by Groups



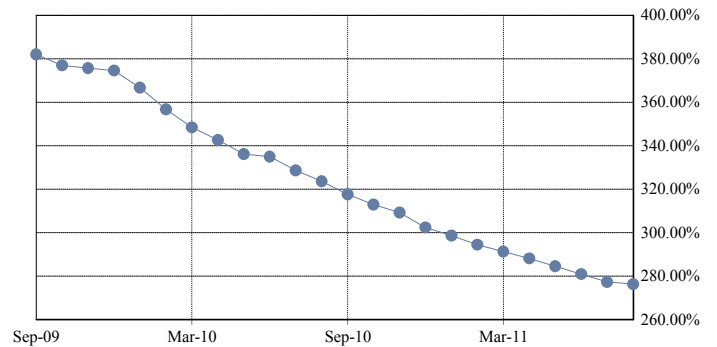
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

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

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

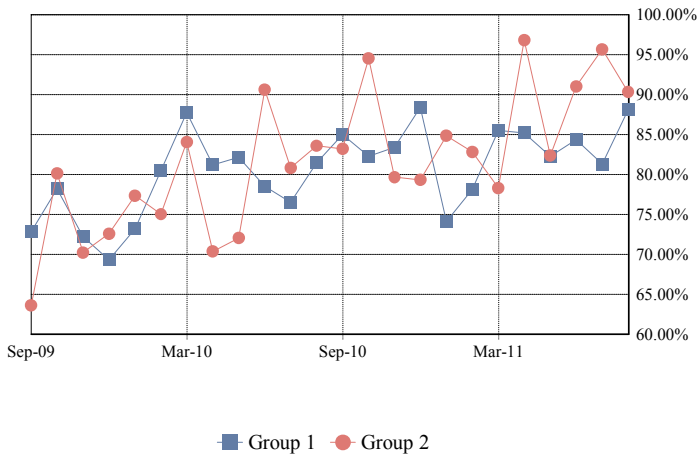
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
2000412025	1	35,000.00	33,281.93	29-Jul-2011	7.875%	FL - 70.33%	Paid Off - 360	01-Jan-2007
2000415628	1	90,000.00	74,993.29	28-Jul-2011	9.750%	TX - 75.00%	Paid Off - 180	01-Mar-2007
2000416436	1	135,000.00	129,153.85	13-Jul-2011	8.250%	TX - 38.57%	Paid Off - 360	01-Apr-2007
2000417595	1	366,000.00	386,355.57	18-Jul-2011	2.000%	CT - 84.14%	Paid Off - 360	01-Apr-2007
2000419108	1	81,225.00	80,520.42	19-Jul-2011	10.500%	KY - 95.00%	Paid Off - 360	01-May-2007
2000419823	1	55,000.00	64,071.81	01-Jul-2011	10.121%	SC - 32.35%	Paid Off - 360	01-May-2007
2000421673	1	204,300.00	201,992.38	01-Jul-2011	2.000%	MO - 90.00%	Paid Off - 360	01-Jul-2007
TOTAL		966,525.00	970,369.25					

Realized Loss Report

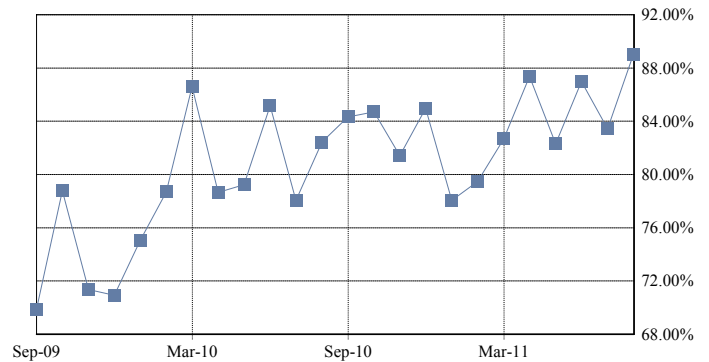
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	133,062.73	15,798.00	148,860.73
Number of Loans Liquidated	21	37	58
Collateral Principal Realized Loss/(Gain) Amount	3,726,992.19	5,176,881.84	8,903,874.03
Collateral Interest Realized Loss/(Gain) Amount	226,379.99	404,555.39	630,935.38
Net Liquidation Proceeds	172,199.65	295,295.07	467,494.72
<u>Cumulative</u>			
Number of Loans Liquidated	650	1,374	2,024
Collateral Realized Loss/(Gain) Amount	114,891,788.59	172,099,470.37	286,991,258.96
Net Liquidation Proceeds	35,899,781.03	51,187,328.41	87,087,109.44
Cumulative Subsequent Recoveries	2,301,875.00	2,442,134.11	4,744,009.11

Collateral Loss Severity Approximation by Groups



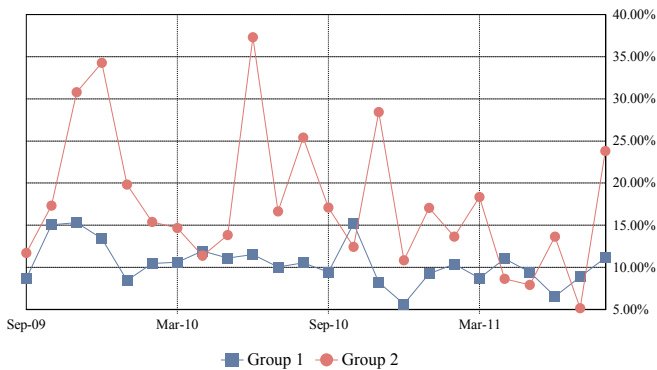
Collateral Loss Severity Approximation



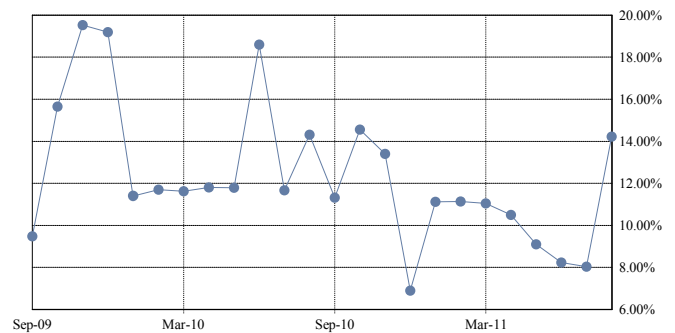
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	2.24%	0.98%	1.27%
3 Months Avg MDR	1.30%	0.77%	0.89%
12 Months Avg MDR	1.35%	0.83%	0.95%
Avg MDR Since Cut-off	1.20%	0.61%	0.76%
CDR	23.82%	11.15%	14.22%
3 Months Avg CDR	14.55%	8.88%	10.21%
12 Months Avg CDR	15.00%	9.52%	10.82%
Avg CDR Since Cut-off	13.47%	7.04%	8.70%
SDA	3,970.21%	1,857.95%	2,369.29%
3 Months Avg SDA Approximation	2,424.34%	1,479.66%	1,701.05%
12 Months Avg SDA Approximation	2,500.14%	1,587.23%	1,803.87%
Avg SDA Since Cut-off Approximation	2,388.74%	1,282.99%	1,573.73%
Loss Severity Approximation for Current Period	90.34%	88.09%	89.02%
3 Months Avg Loss Severity Approximation	91.16%	84.90%	87.01%
12 Months Avg Loss Severity Approximation	85.19%	82.96%	83.69%
Avg Loss Severity Approximation Since Cut-off	74.82%	74.86%	74.84%

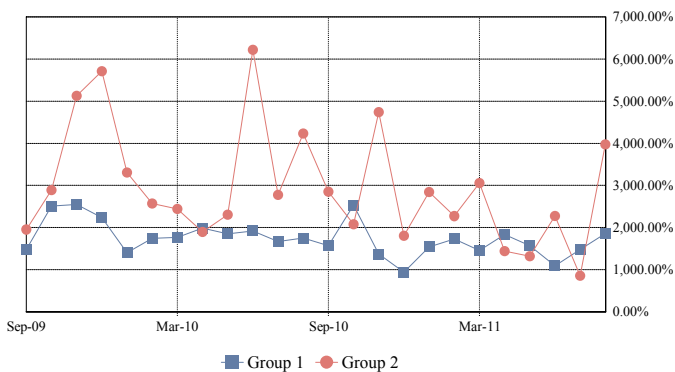
CDR by Groups



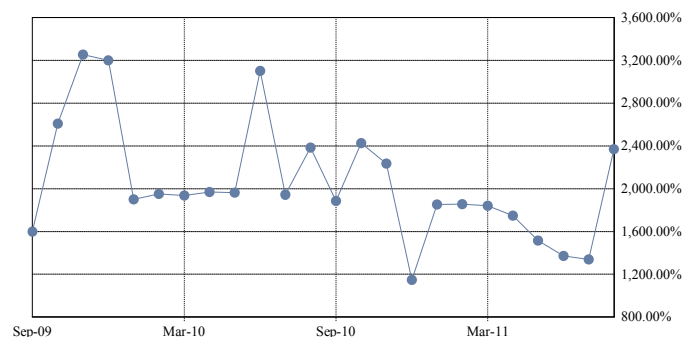
Total CDR



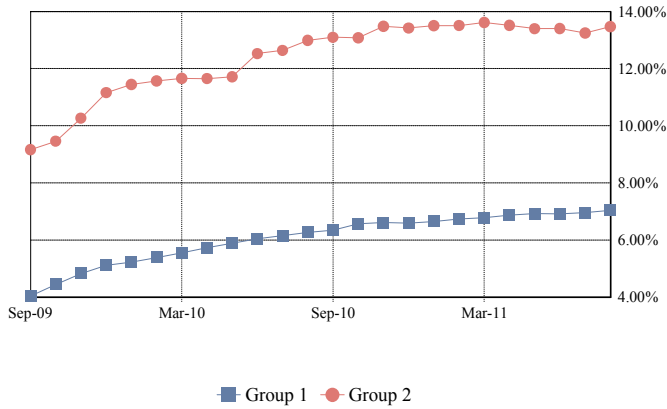
SDA by Groups



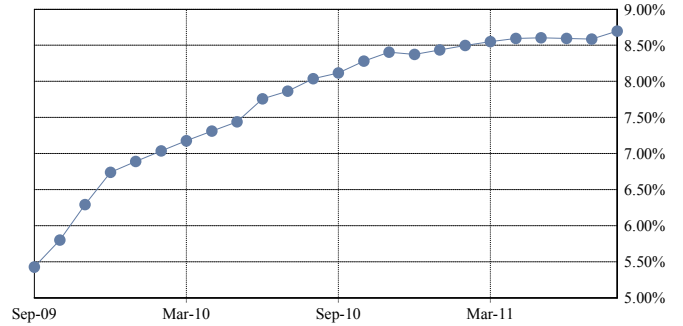
Total SDA



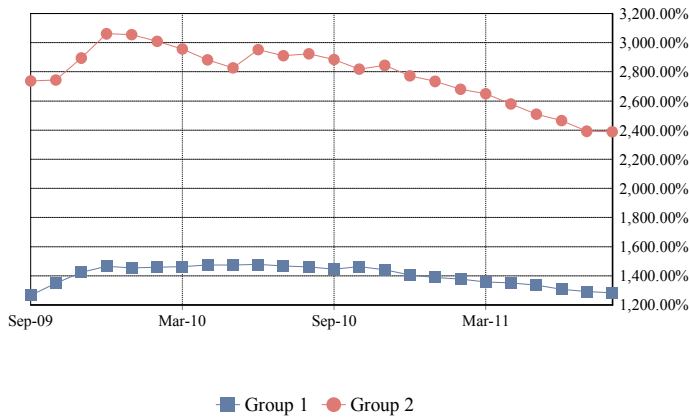
CDR Avg since Cut-Off by Groups



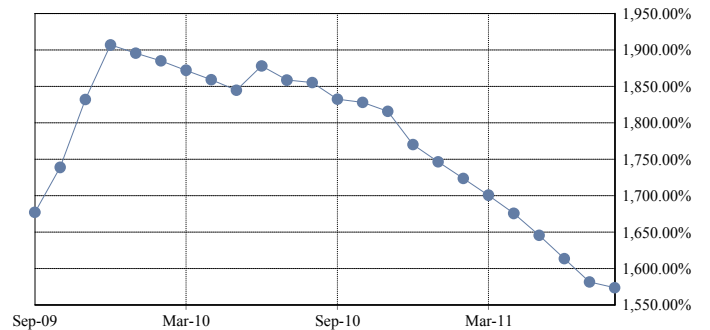
Total CDR Avg since Cut-Off



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 (AvgMDR_{n,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 (AvgCDR_{n,m}): $1 - ((1 - \text{AvgMDR}_{n,m})^{12})$

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

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

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

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

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.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

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)
2000406245	1	7.375%	TX - 80.00%	360	92,644.33		78,925.72
2000406287	1	8.625%	TX - 66.67%	360	75,885.66		64,397.39
2000406849	1	7.375%	PA - 81.72%	360	248,223.60		115,339.05
2000411656	1	2.000%	CT - 90.00%	360	222,950.28	Modification	15,351.64
2000411684	1	7.125%	MI - 77.27%	360	96,937.02		90,303.64
2000412097	1	11.750%	VA - 100.00%	360	52,762.02		69,323.36
2000412643	1	9.250%	IN - 90.00%	360	49,388.23		55,609.31
2000415586	1	7.800%	CT - 80.00%	360	198,725.04	Modification	130,700.00
2000415874	1	7.600%	FL - 54.76%	360	113,669.70		127,468.14
2000416194	1	2.000%	MI - 80.00%	240	44,957.51	Modification	16,186.56
2000416333	1	7.600%	VA - 80.00%	360	195,966.49		74,921.50
2000416686	1	6.575%	IN - 85.00%	360	61,115.26		65,476.84
2000416740	1	8.250%	OH - 90.00%	360	126,306.80		110,856.43
2000416954	1	8.800%	FL - 90.00%	360	219,074.11		256,383.87
2000417347	1	2.000%	FL - 60.00%	360	112,669.82		118,801.94
2000417428	1	8.675%	MI - 85.00%	360	132,243.75		154,855.55
2000417481	1	7.650%	OH - 76.19%	360	78,477.94		87,227.89
2000417744	1	8.990%	WA - 92.75%	360	315,660.62		306,649.57
2000418033	1	8.700%	IL - 95.00%	360	175,474.54		168,231.83
2000418036	1	8.550%	MA - 80.00%	360	152,305.75		189,034.15
2000418226	1	4.832%	AL - 95.00%	180	26,645.07		27,430.40
2000418488	1	9.300%	AL - 92.40%	360	80,629.16		71,372.93
2000418625	1	4.900%	FL - 99.00%	360	98,165.96		108,341.16
2000418653	1	3.000%	FL - 95.00%	360	162,885.53	Modification	125,095.07
2000418918	1	9.200%	FL - 80.00%	360	110,318.91		129,316.82
2000418929	1	10.350%	MI - 74.00%	360	60,227.34		64,985.04
2000419365	1	2.680%	FL - 83.53%	360	158,467.89		164,899.15
2000419926	1	9.550%	MA - 85.00%	360	139,123.51		181,021.78
2000420128	1	9.300%	CA - 52.80%	360	127,664.26		127,074.16
2000420182	1	10.900%	LA - 80.65%	360	49,048.97		70,193.27
2000420544	1	7.950%	FL - 85.00%	360	244,515.39	Modification	37,079.29
2000421078	1	10.350%	FL - 95.00%	360	227,100.36		189,908.42
2000421208	1	9.600%	IL - 85.00%	360	289,358.58		377,854.19
2000421313	1	9.660%	CA - 65.00%	360	411,532.86		399,001.24
2000421966	1	9.050%	FL - 95.00%	360	115,053.92		113,923.60
2000422058	1	9.700%	WY - 60.31%	360	267,242.17		193,809.68
2000422078	1	9.900%	IL - 80.00%	240	75,113.46		80,708.65
2000422112	1	10.750%	OH - 85.00%	360	81,773.30		99,258.61
2000422207	1	9.700%	FL - 79.48%	360	376,973.22		341,511.23
2000422280	1	7.450%	CO - 90.00%	360	330,779.10		133,795.26
2000422369	1	4.000%	FL - 74.84%	360	119,011.45	Modification	(380.00)
2000422646	1	7.250%	FL - 75.76%	360	95,202.48		106,941.23
2000422746	1	8.300%	FL - 80.00%	360	133,473.58		146,653.71
2000411784	1	0.000%	CO - 85.00%	360	0.00	Revision	(97.30)
2000415536	1	0.000%	FL - 68.20%	360	0.00	Revision	1,079.55
2000415656	1	0.000%	CA - 80.00%	360	0.00	Revision	(3,550.00)
2000415827	1	0.000%	GA - 80.00%	360	0.00	Revision	(2,000.00)
2000415855	1	0.000%	IL - 95.00%	360	0.00	Revision	935.00
2000416046	1	0.000%	GA - 90.00%	360	0.00	Revision	(475.70)
2000416211	1	0.000%	PA - 80.00%	360	0.00	Revision	(136.00)

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

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)
2000416473	1	0.000%	FL - 90.00%	360	0.00	Revision	(1,038.72)
2000417149	1	0.000%	FL - 90.00%	360	0.00	Revision	117.50
2000417157	1	0.000%	PA - 90.00%	360	0.00	Revision	140.00
2000417546	1	0.000%	NJ - 90.00%	360	0.00	Revision	(120.00)
2000417673	1	0.000%	PA - 80.00%	360	0.00	Revision	(111.00)
2000417710	1	0.000%	MD - 40.42%	360	0.00	Revision	(75.00)
2000417730	1	0.000%	KY - 85.00%	360	0.00	Revision	(750.00)
2000417820	1	0.000%	FL - 90.00%	360	0.00	Revision	(13.72)
2000417948	1	0.000%	AL - 70.00%	360	0.00	Revision	247.47
2000417982	1	0.000%	WY - 80.00%	360	0.00	Revision	727.50
2000418376	1	0.000%	FL - 78.53%	360	0.00	Revision	100.00
2000418496	1	0.000%	NC - 95.00%	360	0.00	Revision	244.32
2000418610	1	0.000%	FL - 70.00%	360	0.00	Revision	(343.33)
2000418725	1	0.000%	VA - 100.00%	360	0.00	Revision	167.87
2000418809	1	0.000%	NE - 92.08%	360	0.00	Revision	3,500.00
2000418819	1	0.000%	GA - 85.00%	360	0.00	Revision	(110.49)
2000418853	1	0.000%	MS - 70.00%	360	0.00	Revision	(417.00)
2000418901	1	0.000%	VA - 90.00%	360	0.00	Revision	320.00
2000419227	1	0.000%	TX - 80.00%	360	0.00	Revision	27.96
2000419939	1	0.000%	FL - 58.64%	360	0.00	Revision	629.80
2000420391	1	0.000%	FL - 90.00%	360	0.00	Revision	180.00
2000420502	1	0.000%	FL - 50.00%	360	0.00	Revision	(25.00)
2000420532	1	0.000%	FL - 70.00%	360	0.00	Revision	(137.88)
2000420888	1	0.000%	AL - 95.00%	360	0.00	Revision	(25.00)
2000420923	1	0.000%	MI - 84.95%	360	0.00	Revision	(5,000.00)
2000421031	1	0.000%	FL - 65.00%	360	0.00	Revision	798.00
2000421127	1	0.000%	TX - 80.00%	360	0.00	Revision	(300.00)
2000421260	1	0.000%	MD - 80.00%	360	0.00	Revision	854.48
2000421418	1	0.000%	PA - 80.00%	360	0.00	Revision	319.10
2000421445	1	0.000%	KY - 80.00%	360	0.00	Revision	(25.00)
2000421832	1	0.000%	FL - 85.00%	360	0.00	Revision	19.60
2000422107	1	0.000%	SC - 75.00%	360	0.00	Revision	269.35
2000422111	1	0.000%	IL - 60.00%	360	0.00	Revision	(1,021.86)
2000422235	1	0.000%	CA - 59.56%	360	0.00	Revision	55.00
2000422272	1	0.000%	TX - 87.38%	180	0.00	Revision	101.23
2000422451	1	0.000%	SC - 85.00%	360	0.00	Revision	70.38
2000422635	1	0.000%	OH - 82.29%	360	0.00	Revision	466.10
2000422743	1	0.000%	MO - 85.00%	360	0.00	Revision	25.75
2000422778	1	0.000%	NC - 85.00%	360	0.00	Revision	(25.00)
2000404074	2	7.900%	FL - 80.00%	360	1,054,182.29		1,110,036.38
2000412361	2	10.500%	IN - 90.00%	360	67,041.46		91,157.08
2000415239	2	8.550%	MI - 80.00%	360	128,935.69		141,401.92
2000415523	2	1.750%	MI - 100.00%	360	180,850.98		100,184.17
2000415530	2	3.950%	AZ - 100.00%	180	71,625.02		73,119.09
2000415554	2	8.650%	FL - 95.00%	360	236,242.25		256,848.47
2000415800	2	13.100%	NY - 100.00%	180	24,805.57		26,060.77
2000415951	2	9.400%	UT - 90.00%	360	212,460.89		168,648.86
2000416208	2	2.000%	PA - 100.00%	180	159,535.25		161,493.62
2000416499	2	9.150%	FL - 90.00%	360	284,604.80		292,915.22
2000416628	2	11.650%	FL - 100.00%	180	74,573.69		81,053.11
2000416653	2	2.000%	PA - 88.12%	360	243,239.29	Modification	(325.00)

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

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)
2000416665	2	10.250%	NC - 95.00%	360	219,658.90		148,773.77
2000417274	2	4.000%	MI - 95.00%	360	101,455.84		102,595.73
2000417573	2	3.575%	FL - 83.64%	360	227,191.05		233,169.79
2000418217	2	7.600%	MD - 80.00%	360	300,640.39		342,027.28
2000419032	2	10.900%	CA - 100.00%	180	65,101.56		67,349.17
2000419094	2	3.250%	NV - 60.00%	360	161,083.71		134,024.62
2000419654	2	11.950%	TX - 95.00%	360	141,707.54		102,839.95
2000419715	2	11.990%	CA - 100.00%	180	131,131.24		158,632.54
2000419846	2	2.000%	FL - 60.00%	360	114,428.89	Modification	86,610.05
2000419960	2	10.300%	KS - 80.00%	360	73,805.47		69,579.21
2000421264	2	9.425%	TX - 95.00%	360	125,191.38	Modification	(133.33)
2000421597	2	9.850%	GA - 85.00%	360	122,786.52		138,179.82
2000408237	2	0.000%	CT - 87.27%	360	0.00	Revision	(25.00)
2000411758	2	0.000%	CT - 100.00%	360	0.00	Revision	(2,706.72)
2000415625	2	0.000%	NJ - 95.00%	360	0.00	Revision	(932.96)
2000415775	2	0.000%	WA - 80.00%	360	0.00	Revision	(65.00)
2000416347	2	0.000%	NV - 89.75%	360	0.00	Revision	(128,546.89)
2000416661	2	0.000%	FL - 90.00%	360	0.00	Revision	8.63
2000416663	2	0.000%	VA - 60.00%	360	0.00	Revision	(25.00)
2000416707	2	0.000%	NC - 80.00%	360	0.00	Revision	63.00
2000416812	2	0.000%	MI - 90.00%	360	0.00	Revision	(636.16)
2000418691	2	0.000%	FL - 80.00%	360	0.00	Revision	(25.00)
2000419254	2	0.000%	FL - 90.00%	360	0.00	Revision	(25.00)
2000419493	2	0.000%	IL - 80.00%	360	0.00	Revision	100.35
2000419827	2	0.000%	FL - 80.00%	360	0.00	Revision	(25.00)
2000420353	2	0.000%	FL - 95.00%	360	0.00	Revision	(50.00)
2000420381	2	0.000%	KS - 85.00%	360	0.00	Revision	20.64
TOTAL					11,068,024.61		9,534,809.41

The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Does a Trigger Event Exist?			No
Has a Crossover Date Occurred?			No
Rolling 60-Day Delinquency Percentage			35.120788%
Mezzanine Certificate Balance & Overcollateralization			204,886,318.39
Beginning Pool Principal Balance			776,068,024.11
Credit Enhancement Percentage			26.400562%
Cumulative Loss Percentage			20.49937564%
Does the Master Servicer Event of Default Exist? (A Master Event Exists if either of(i),(ii) or(iii) is true)			Yes
(i) The quotient of ((A) > (B))			
. (A) Cumulative Loss Percentage			20.499376%
. (B) Applicable Loss %			9.750000%
(ii) The quotient of ((A) > (B))			
. (A) Rolling 90-Day Delinquency Percentage			33.895737%
. (B) Applicable Loss %			24.000000%
(iii) The quotient of ((A) > (B))			
. (A) Cum. Loss% of Cut off Balance (Over 12 month)			5.930404%
. (B) Applicable Loss %			4.250000%
HAMP Incentive Amount Reporting -			
Current Bonus Incentive Amount	0.00	0.00	0.00
Cumulative Bonus Incentive Amount	4,500.00	15,000.00	19,500.00

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

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current LIBOR Rate			0.187250%
Libor Rate Determination Date			07/21/2011
Next LIBOR Rate			0.218390%
Next Libor Rate Determination Date			08/23/2011
(x) Aggregate Notional amount of the Hedge Agreements			840,000,000.00
(y) Aggregate Certificate Principal Balance			765,343,277.81
Difference: ((x) - (y))			74,656,722.19
Dollar amounts of Claims made*			
Amounts paid by the MI Insurer in respect of claims made*			
Premiums due and paid under the MI Policy*			
(a) Class I Monthly Interest Distributable Amount			0.00
(b) Hedge amount received by Supplemental Interest Trust			0.00
Absolute Difference: ((a) - (b))			0.00
* Information not available with Trustee			

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Interest on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-10	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution											
Loan Number & Loan Group	Modification		Post-Modification								
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred	
2000406522	1	8/1/2011	V	84,342.81	2.00%	11/1/2036	297.29		158.72	10,471.06	
2000406551	1	8/1/2011	V	72,922.14	4.38%	11/1/2036	397.27			6,415.93	
2000406554	1	6/1/2011	V	179,052.83	2.00%	11/1/2036	729.26	12,929.89	5,952.37		
2000406559	1	5/1/2011	V	392,653.32	2.00%	11/1/2036	1,323.34		1,903.45	81,638.07	
2000406569	1	8/1/2011	V	245,703.86	2.00%	11/1/2036	880.98			24,513.09	
2000406622	1	8/1/2011	V	122,366.06	2.00%	11/1/2036	382.51		113.83	34,240.35	
2000406941	1	6/1/2011	V	218,653.09	2.00%	11/1/2036	748.05		18,401.18	33,747.05	
2000411656	1	6/1/2011	V	213,551.89	2.00%	12/1/2036	779.89		5,612.57	2,078.23	11,679.70
2000413537	1	8/1/2011	V	135,664.00	2.00%	11/1/2036	425.42		75.00	10,219.43	
2000415586	1	10/1/2011	V	108,626.87	2.00%	2/1/2037	328.95			43,151.69	130,700.00
2000415592	1	8/1/2011	V	355,934.83	2.00%	2/1/2037	1,080.72			95,758.15	
2000415814	2	8/1/2011	V	135,320.32	2.00%	2/1/2037	458.21			11,336.11	
2000416194	1	5/1/2011	V	34,175.15	2.00%	12/1/2026	165.15		293.44	5,615.12	16,186.56
2000416349	1	9/1/2011	V	127,808.75	2.00%	2/1/2037	391.25		55.78	3,272.32	
2000416375	2	8/1/2011	V	231,121.98	2.00%	3/1/2037	745.67		1,546.75	46,624.47	
2000416653	2	6/1/2010	V	230,912.20	2.00%	5/1/2036	977.92	15,468.69	2,509.46		
2000417227	1	2/1/2010	V	163,391.98	2.00%	3/1/2037	581.87	19,313.64	313.94		
2000417338	1	9/1/2011	V	89,633.18	2.00%	3/1/2027	370.55			6,917.49	
2000417396	1	8/1/2011	V	98,447.46	2.00%	3/1/2037	325.14		156.91	15,951.54	
2000417492	2	8/1/2011	V	26,553.67	2.00%	3/1/2022	114.47			3,189.28	
2000417511	1	8/1/2011	V	90,944.96	2.00%	3/1/2037	306.26		591.85	14,886.97	
2000417545	1	6/1/2011	V	106,383.69	2.00%	3/1/2037	487.19		11,054.12	276.31	
2000417812	1	8/1/2011	V	121,371.66	2.00%	3/1/2037	432.31			26,669.49	
2000418153	1	8/1/2011	V	284,894.95	2.00%	4/1/2037	970.92			14,864.41	
2000418165	1	6/1/2011	V	71,244.64	3.50%	4/1/2037	403.60	6,109.14	5,019.22		
2000418298	1	8/1/2011	V	103,337.88	2.00%	4/1/2037	312.93		10.22	18,130.24	
2000418303	2	9/1/2011	V	105,213.91	2.00%	4/1/2037	347.84			5,792.03	
2000418304	2	9/1/2011	V	19,224.85	3.37%	4/1/2037	93.30			416.73	
2000418414	1	6/1/2011	V	213,447.20	2.00%	4/1/2037	927.59	8,703.83	9,188.78		
2000418580	1	8/1/2011	V	144,725.47	2.00%	2/1/2037	474.69			8,725.47	
2000418653	1	9/1/2011	V	70,132.85	2.00%	4/1/2037	212.38		10,241.64	20,199.12	109,554.58
2000418740	1	8/1/2011	V	280,793.19	2.00%	4/1/2037	956.54			20,902.14	
2000419138	1	8/1/2011	V	106,871.04	2.00%	4/1/2037	354.96			33,304.62	
2000419163	1	9/1/2011	V	89,142.60	2.00%	4/1/2037	283.99		135.36	7,588.65	
2000419252	2	8/1/2011	V	313,051.40	2.00%	4/1/2037	1,016.14		763.04	23,508.86	
2000419427	1	8/1/2011	V	112,197.32	2.00%	4/1/2037	353.05			13,638.78	
2000419638	1	8/1/2011	V	206,491.02	2.00%	4/1/2037	712.09			32,693.68	
2000419846	2	8/1/2011	V	58,542.90	2.00%	4/1/2037	177.28			30,724.06	86,610.05
2000420019	2	8/1/2011	V	129,590.38	2.00%	5/1/2037	407.60			19,720.09	
2000420120	1	5/1/2011	V	219,316.21	4.38%	4/1/2037	1,195.69		8,337.64	33,373.34	
2000420355	1	8/1/2011	V	222,956.48	2.00%	5/1/2037	686.83		380.24	6,367.18	

Mortgage Pass-Through Certificates

August 25, 2011 Distribution

Loan Number & Loan Group	Modification		Post-Modification								
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Forgiveness	Interest Forgiveness	Amount Capitalized	Amount Deferred	
2000420454	1	8/1/2011	V	303,490.15	2.00%	5/1/2037	926.23			77,560.49	
2000420544	1	7/1/2011	V	216,556.57	7.95%	5/1/2037	1,645.80			8,879.76	37,079.29
2000420758	1	8/1/2011	V	147,840.45	2.00%	5/1/2037	498.20			18,351.13	
2000420879	2	8/1/2011	V	79,624.61	2.00%	5/1/2037	245.47			10,142.34	
2000420897	2	8/1/2011	V	856,758.09	2.00%	5/1/2037	3,245.48			269,384.18	
2000420975	1	8/1/2011	V	124,037.77	2.00%	5/1/2037	402.21		1,360.42	33,806.03	
2000421002	1	9/1/2011	V	355,736.83	2.00%	5/1/2037	1,267.53			16,426.83	
2000421121	1	8/1/2011	V	165,318.86	2.00%	5/1/2037	608.69			4,233.06	
2000421239	1	6/1/2011	V	138,386.26	4.25%	5/1/2037	756.94		2,452.34	10,220.34	
2000421868	2	8/1/2011	V	507,691.52	2.00%	6/1/2037	1,744.04			26,619.91	
2000421944	1	8/1/2011	V	138,194.60	2.00%	6/1/2037	464.35			30,376.86	
2000416957	1	9/1/2011	V	198,621.28	2.00%	3/1/2037	610.46			28,755.90	
2000421472	1	8/1/2011	V	157,437.22	2.00%	5/1/2037	476.76			29,580.45	
2000422360	1	9/1/2011	V	51,835.25	2.00%	6/1/2037	192.42			2,878.70	
2000422473	1	8/1/2011	V	93,857.72	2.92%	6/1/2037	430.51			8,813.51	
TOTAL		56		9,872,098.17			36,132.18	62,525.19	86,628.27	1,342,951.04	391,810.18

Modification Code Description

A Fast Track Modification	J First Pay Adjustment Date Modification	R Minimum Rate Modification
B Modification Resulting In Capitalized Amount	K First Rate Date Modification	S First Principal Payment Date Modification
C Modification Resulting In Forgiven Principal Amount	L First Rate Date Extended	T Interest Only Flag Modification
D Modification Resulting In Forgiven Interest Amount	M First Periodic Rate Cap Modification	U Interest Only Term Modification
E Modification Resulting In Deferred Amount	N Subsequent Periodic Rate Cap Down Modification	V Various Attributes Modified
F Beginning Balance Modification	O Other	W Balloon Payment Modification
G Note Rate Modification	P Subsequent Periodic Rate Cap Up Modification	X Balloon Payment Date Modification
H Scheduled P&I Amount Modification	Q Maximum Rate Modification	Y Loan Type Modification
I Maturity Date Modification		

Investor Supplemental Notice

DEAL CALENDAR

Rolling Payment Schedule

September 26, 2011	December 27, 2011	March 26, 2012	June 25, 2012
October 25, 2011	January 25, 2012	April 25, 2012	July 25, 2012
November 25, 2011	February 27, 2012	May 25, 2012	August 27, 2012