

Maiden Lane LLC Holdings
As of 1/29/2010

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
Cash	46,381,000	
CDO		
ACABS_07-3A X	5,596,000	00083MAA9
AIRLE_06-1 C 144A	200,000	009368AD3
APID_07-5 C 144A	3,000,000	03761XAF7
AVCLO_06-3 A3L 144A	31,000	05357TAD6
BEACH_06-8 C2 144A	1,581,000	88653VAA4
BWIC_06-1A B 144A	12,874,000	11161RAE2
CAPS_06-2A D	25,750,000	14056GAF5
CECDO_07-14A D	1,000,000	15135DAG2
CENT9_05-9A A1B	15,000,000	15642PAB2
CITI_07-1A C 144A	12,200,000	125561AE0
CODA_07-1 A1LB	27,500,000	126184AB6
CODA_07-1A X	28,147,000	126184AA8
DRYD_04-7A A1LA	2,601,000	26249NAB1
DUANE_06-2A D	5,000,000	26357XAE1
DUKEF_07-HG6A A1LA	83,000,000	264404AB0
DUKEF_07-HG6A A1LB	12,000,000	264404AC8
DUKEF_07-HG6A A2L	25,000,000	264404AD6
DUKEF_07-HG6A X	11,250,000	264404AA2
EATON_07-9A D	5,000,000	278289AF0
EMPOR_06-2A D 144A	2,000,000	29234PAG6
FGCLO_06-1A D 144A	828,000	35055PAE4
FPLT_06-1 C 144A	51,937,000	356704AD8
FTDRB_05-1A X 144A	2,697,000	347199AE1
GLCR_04-2A C 144A	1,214,000	37638WAA9
GSC_05-6A B	5,000,000	36294EAC2
GSC_05-6A D	530,000	36294EAF5
HGC_07-1 A3L	4,981,000	40419HAD5
HGSC_04-1 D 144A	2,530,000	429666AC4
HGSC_04-1A C 144A	1,265,000	429666AB6
HGSC_05-1A X 144A	8,397,000	429667AD0
ICM_06-S1 X 144A	8,478,000	46426VAE0
INWD_06-1A D 144A	1,000,000	46186GAL7
IVYL_06-1A A1 144A	102,286,000	46601QAC2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
KATON_07-1 A2L	13,000,000	48602PAB1
KLIO_04-2A A1 144A	43,324,000	48249QAA0
LANDM_01-1X D2 RegS	2,047,000	USG5370MAC94
LANDM_02-2A C 144A	5,500,000	51507AAC2
LEXN_06-1A D	812,000	52902WAF6
MACCL_07-1A A3L	25,000,000	55265AAJ0
MCS_VX 1 RegS	2,000,000	USG6140FAA50
MDPK_07-4A D 144A	1,000,000	55817UAF7
MSTN_06-2A D 144A	1,401,000	601312AB7
MTHN_06-1A C1	9,916,000	56580TAJ5
NEPTN_04-1X A1LB RegS	8,000,000	USG6421RAB71
NEPTN_07-5A X 144A	5,628,000	64069WAJ2
NORTH_04-6X A RegS	25,500,000	USG6660JAA72
NWALL_05-1A A1 144A	14,125,000	66726RAA2
NWALL_05-1A A2 144A	8,540,000	66726RAB0
PERI_05-1A X 144A	2,019,000	71400HAB5
PS-2A-A2 A2 144A	4,918,000	73629PAB8
PS-3A A-2 144A	18,345,000	73629RAB4
RGTTA_07-1A B1L 144A	4,000,000	75885JAF7
ROCKW_06-1A A3L	3,000,000	774262AD1
ROCKW_06-1A X	8,750,000	774262AG4
ROCKW_07-1A A3L 144A	10,000,000	77426NAD5
RUTLN VILA-1A B	10,000,000	783422AC2
SCHLR_07-1X D RegS	8,000,000	USG7860DAF53
SELMS_07-1A B	7,000,000	827699AE9
SELMS_07-1A C	3,722,000	827699AF6
SGAB_07-1A B1L	4,000,000	79776PAE0
SHAST_07-1A B1L 144A	1,000,000	82017RAF6
SHINN_06-1A C	4,000,000	824612AF2
SIERRA_06-2A X	960,000	82626QAA2
SORIN_07-6A B1L	4,999,000	835874AE8
STAK_05-A1 B	12,019,000	85233FAB2
STAMC_07-1A B1L	5,000,000	85430XAE8
STNY_07-12 C 144A	4,000,000	862015AG9
SYRAH_04-10A B	15,119,000	87163XAA5
TABRNA_07-9A A1LB	47,000,000	87331XAH7
TABS_05-4A B	4,500,000	87337UAB0
TBRNA_07-9A A2LB	5,000,000	87331XAK0
TRIAX_06-2A A2	69,607,000	896008AE9

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
TROPC_03-2A A4L 144A	7,600,000	89707UAD4
TROPC_06-5A A3L 144A	9,000,000	89708BAE3
TROPC_5A B1L	2,900,000	89708BAG8
VENTR_04-1X C1 RegS	1,000,000	USG93364AE01
VERT_06-1A B 144A	1,183,000	925345AF7

Commercial Real Estate Loans - Borrowing Entities

HLT STAKIS SPE LIMITED	1,918,331,000	
HLT MILTON KEYNES LIMITED		
CHICAGO HILTON LLC		
SHORT HILLS HILTON LLC		
MCLEAN HILTON LLC		
PHOENIX SP HILTON LLC		
S.F. HILTON LLC		
HLT O'HARE LLC		
HILTON LAND INVESTMENT 1, LLC		
HLT NY HILTON LLC		
HLT NY WALDORF LLC		
HLT DOMESTIC OWNER LLC		
HLT HQ SPE LLC		
HLT LOGAN LLC		
HLT MEMPHIS LLC		
HLT MEMPHIS DATA LLC		
HLT AUDUBON LLC		
HLT CA HILTON LLC		
HLT SAN JOSE LLC		
MIAMI AIRPORT LLC		
HLT DC OWNER LLC		
CRYSTAL CITY LLC		
HAPEVILLE HOTEL LIMITED PARTNERSHIP		
GLOBAL RESORT PARTNERS		
KENNER HOTEL LIMITED PARTNERSHIP		
HILTON INTERNATIONAL OF PUERTO RICO, INC.		
HILTON HAWAIIAN VILLAGE LLC		
HOTEL MAATSCHAPPIJ SCHIPHOL BV		
CRAIGENDARROCH LIMITED		
BONDAREA LIMITED		
HOTEL MAATSCHAPPIJ ROTTERDAM BV		
HLT OPERATE DTWC LLC		
HOTEL CORPORATION OF EUROPE		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HILTON INTERNATIONAL TRINIDAD LIMITED		
ADDA HOTELS		
HLT STAKIS OPERATOR LIMITED		
HLT OWNED X A BORROWER LIMITED		
HLT OWNED XI A BORROWER LIMITED		
HLT OPERATING III A BORROWER LIMITED		
HLT OPERATING V A BORROWER LIMITED		
HIC TREASURY LIMITED		
HLT HAWAII HOLDING LLC		
HLT OWNED VI A HOLDING LLC		
HLT OWNED VII A HOLDING LLC		
HLT OPERATING II A BORROWER LLC		
HLT OPERATING IV A BORROWER LLC		
HLT TIMESHARE BORROWER I LLC		
HLT TIMESHARE BORROWER II LLC		
HLT JV I BORROWER LLC		
HLT JV II BORROWER LLC		
HLT PROPERTY ACQUISITION LLC		
HLT JV ACQUISITION LLC		
HLT OWNED IV A BORROWER CORPORATION		
DTR TM HOLDINGS, INC.		
HLT OWNED V A HOLDING LIMITED		
HLT OWNED IX A HOLDING LIMITED		
HLT OPERATING VII A BORROWER GMBH		
HLT MANAGED XI A BORROWER GMBH		
HLT PALMER LLC		
HILTON MANAGEMENT LLC		
DOUBLETREE MANAGEMENT LLC		
HAMPTON INNS MANAGEMENT LLC		
HOMEWOOD SUITES MANAGEMENT LLC		
EMBASSY SUITES MANAGEMENT LLC		
CONRAD MANAGEMENT LLC		
HILTON GARDEN INNS MANAGEMENT LLC		
WALDORF=ASTORIA MANAGEMENT LLC		
MIDDLE EAST HOTELS LLC		
HILTON INTERNATIONAL MANAGE LLC		
HILTON OF MALAYSIA LLC		
HLT CONRAD LLC		
HLT CONRAD INTERNATIONAL MANAGE LLC		
HLT CONRAD DOMESTIC LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT WALDORF=ASTORIA INTERNATIONAL MANAGE LLC		
HLT SINGAPORE MANAGE LLC		
HLT DRAKE LLC		
HLT DOMESTIC IP LLC		
HLT CONRAD IP LLC		
HLT INTERNATIONAL IP LLC		
HLT OWNED II A BORROWER LLC		
HLT FRANCHISE I BORROWER LLC		
HLT FRANCHISE II BORROWER LLC		
HLT FRANCHISE III BORROWER LLC		
HLT FRANCHISE IV BORROWER LLC		
HLT FRANCHISE V BORROWER LLC		
HLT MANAGED I A BORROWER LLC		
HLT MANAGED III A BORROWER LLC		
HLT MANAGED VI A BORROWER LLC		
HLT MANAGED VII A BORROWER LLC		
HLT MANAGED VIII A BORROWER LLC		
HLT MANAGED IX A BORROWER LLC		
HLT MANAGED XII A BORROWER LLC		
HLT MANAGE FRANCHISE HOLDING LLC		
HLT HSS HOLDING LLC		
HLT HSM HOLDING LLC		
CONRAD INTERNATIONAL MANAGE (CIS) LLC		
HILTON INTERNATIONAL MANAGE (CIS) LLC		
HILTON RUSSIA LLC		
HLT IP LLC		
HLT LIFESTYLE MANAGE LLC		
HLT LIFESTYLE INTERNATIONAL MANAGE LLC		
HILTON CP MANAGEMENT LLC		
HILTON EL CON MANAGEMENT LLC		
HILTON ESJ MANAGEMENT LLC		
HILTON INTERNATIONAL MANAGE (AMERICAS) LLC		
HILTON INTERNATIONAL MANAGE (MIDDLE EAST) LLC		
HLT ESP MANAGE LLC		
HLT ESP INTERNATIONAL MANAGE LLC		
HLT INTERNATIONAL MANAGE LLC		
HILTON INTERNATIONAL MANAGEMENT CORPORATION		
HLT CONRAD IP SUB INC.		
HLT INTERNATIONAL IP SUB INC.		
HOTEL CORPORATION OF EUROPE		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CONRAD INTERNATIONAL (EGYPT) CORPORATION		
HOTEL MANAGEMENT OF MINNEAPOLIS, INC.		
HLT CANADA MANAGED LP		
HLT MANAGED II A BORROWER CORPORATION		
HLT MANAGED X A BORROWER LP		
HLT DOMESTIC IP SUB INC.		
HLT WALDORF=ASTORIA INTERNATIONAL MANAGEMENT CORPORATION		
HLT CONRAD INTERNATIONAL MANAGEMENT CORPORATION		
HLT LIFESTYLE INTERNATIONAL MANAGEMENT CORPORATION		
HILTON INTERNATIONAL MANAGEMENT (INDIA) CORPORATION		
HILTON INTERNATIONAL MANAGEMENT (AMERICAS) CORPORATION		
HILTON INTERNATIONAL MANAGEMENT (MIDDLE EAST) CORPORATION		
HLT ESP INTERNATIONAL MANAGEMENT CORPORATION		
HILTON UK MANAGE LIMITED		
MAPLE HOTELS MANAGEMENT COMPANY LIMITED		
HLT ARO MANAGE LIMITED		
HLT STAKIS IP LIMITED		
HLT MANAGED IV A BORROWER LIMITED		
HLT MANAGED V A BORROWER LIMITED		
ADDA HOTELS		
HILTON INTERNATIONAL MANAGE (MALDIVES) PVT LTD		
HLT OWNED MEZZ I-A LLC	230,000	
HLT OWNED MEZZ II-A LLC		
HLT OWNED MEZZ III-A LLC		
HLT OWNED MEZZ VI-A LLC		
HLT OWNED MEZZ VII-A LLC		
HLT OWNED MEZZ VIII-A LLC		
HLT OWNED MEZZ XII-A LLC		
HLT MANAGE-FRANCHISE MEZZ I-A LLC		
HLT MANAGED MEZZ I-A LLC		
HLT MANAGED MEZZ III-A LLC		
HLT MANAGED MEZZ VI-A LLC		
HLT MANAGED MEZZ VII-A LLC		
HLT MANAGED MEZZ VIII-A LLC		
HLT MANAGED MEZZ IX-A LLC		
HLT MANAGED MEZZ XII-A LLC		
HLT OPERATING MEZZ I-A LLC		
HLT OPERATING MEZZ II-A LLC		
HLT OPERATING MEZZ IV-A LLC		
HLT TIMESHARE MEZZ I-A LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT TIMESHARE MEZZ II-A LLC		
HLT FRANCHISE MEZZ I-A LLC		
HLT FRANCHISE MEZZ II-A LLC		
HLT FRANCHISE MEZZ III-A LLC		
HLT FRANCHISE MEZZ IV-A LLC		
HLT FRANCHISE MEZZ V-A LLC		
HLT JV MEZZ I-A LLC		
HLT JV MEZZ II-A LLC		
HLT OWNED MEZZ IV-A CORPORATION		
HLT MANAGED MEZZ II-A CORPORATION		
HLT MANAGED MEZZ X-A LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-A LIMITED		
HLT OWNED MEZZ XI-A LIMITED		
HLT MANAGED MEZZ IV-A LIMITED		
HLT MANAGED MEZZ V-A LIMITED		
HLT OPERATING MEZZ V-A LIMITED		
HLT OPERATING MEZZ III-A LIMITED		
HLT TREASURY MEZZ I-A LIMITED		
HLT OWNED MEZZ V-A LIMITED		
HLT OWNED MEZZ IX-A LIMITED		
HLT OPERATING MEZZ VII-A LIMITED		
HLT MANAGED MEZZ XI-A GMBH		
HLT OWNED MEZZ I-B LLC	309,515,000	
HLT OWNED MEZZ II-B LLC		
HLT OWNED MEZZ III-B LLC		
HLT OWNED MEZZ VI-B LLC		
HLT OWNED MEZZ VII-B LLC		
HLT OWNED MEZZ VIII-B LLC		
HLT OWNED MEZZ XII-B LLC		
HLT MANAGE-FRANCHISE MEZZ I-B LLC		
HLT MANAGED MEZZ I-B LLC		
HLT MANAGED MEZZ III-B LLC		
HLT MANAGED MEZZ VI-B LLC		
HLT MANAGED MEZZ VII-B LLC		
HLT MANAGED MEZZ VIII-B LLC		
HLT MANAGED MEZZ IX-B LLC		
HLT MANAGED MEZZ XII-B LLC		
HLT OPERATING MEZZ I-B LLC		
HLT OPERATING MEZZ II-B LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT OPERATING MEZZ IV-B LLC		
HLT TIMESHARE MEZZ I-B LLC		
HLT TIMESHARE MEZZ II-B LLC		
HLT FRANCHISE MEZZ I-B LLC		
HLT FRANCHISE MEZZ II-B LLC		
HLT FRANCHISE MEZZ III-B LLC		
HLT FRANCHISE MEZZ IV-B LLC		
HLT FRANCHISE MEZZ V-B LLC		
HLT JV MEZZ I-B LLC		
HLT JV MEZZ II-B LLC		
HLT OWNED MEZZ IV-B CORPORATION		
HLT MANAGED MEZZ II-B CORPORATION		
HLT MANAGED MEZZ X-B LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-B LIMITED		
HLT OWNED MEZZ XI-B LIMITED		
HLT MANAGED MEZZ IV-B LIMITED		
HLT MANAGED MEZZ V-B LIMITED		
HLT OPERATING MEZZ V-B LIMITED		
HLT OPERATING MEZZ III-B LIMITED		
HLT TREASURY MEZZ I-B LIMITED		
HLT OWNED MEZZ V-B LIMITED		
HLT OWNED MEZZ IX-B LIMITED		
HLT OPERATING MEZZ VII-B LIMITED		
HLT MANAGED MEZZ XI-B GMBH		
HLT OWNED MEZZ I-C LLC	298,662,000	
HLT OWNED MEZZ II-C LLC		
HLT OWNED MEZZ III-C LLC		
HLT OWNED MEZZ VI-C LLC		
HLT OWNED MEZZ VII-C LLC		
HLT OWNED MEZZ VIII-C LLC		
HLT OWNED MEZZ XII-C LLC		
HLT MANAGE-FRANCHISE MEZZ I-C LLC		
HLT MANAGED MEZZ I-C LLC		
HLT MANAGED MEZZ III-C LLC		
HLT MANAGED MEZZ VI-C LLC		
HLT MANAGED MEZZ VII-C LLC		
HLT MANAGED MEZZ VIII-C LLC		
HLT MANAGED MEZZ IX-C LLC		
HLT MANAGED MEZZ XII-C LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT OPERATING MEZZ I-C LLC		
HLT OPERATING MEZZ II-C LLC		
HLT OPERATING MEZZ IV-C LLC		
HLT TIMESHARE MEZZ I-C LLC		
HLT TIMESHARE MEZZ II-C LLC		
HLT FRANCHISE MEZZ I-C LLC		
HLT FRANCHISE MEZZ II-C LLC		
HLT FRANCHISE MEZZ III-C LLC		
HLT FRANCHISE MEZZ IV-C LLC		
HLT FRANCHISE MEZZ V-C LLC		
HLT JV MEZZ I-C LLC		
HLT JV MEZZ II-C LLC		
HLT OWNED MEZZ IV-C CORPORATION		
HLT MANAGED MEZZ II-C CORPORATION		
HLT MANAGED MEZZ X-C LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-C LIMITED		
HLT OWNED MEZZ XI-C LIMITED		
HLT MANAGED MEZZ IV-C LIMITED		
HLT MANAGED MEZZ V-C LIMITED		
HLT OPERATING MEZZ V-C LIMITED		
HLT OPERATING MEZZ III-C LIMITED		
HLT TREASURY MEZZ I-C LIMITED		
HLT OWNED MEZZ V-C LIMITED		
HLT OWNED MEZZ IX-C LIMITED		
HLT OPERATING MEZZ VII-C LIMITED		
HLT MANAGED MEZZ XI-C GMBH		
HLT OWNED MEZZ I-D LLC	298,662,000	
HLT OWNED MEZZ II-D LLC		
HLT OWNED MEZZ III-D LLC		
HLT OWNED MEZZ VI-D LLC		
HLT OWNED MEZZ VII-D LLC		
HLT OWNED MEZZ VIII-D LLC		
HLT OWNED MEZZ XII-D LLC		
HLT MANAGE-FRANCHISE MEZZ I-D LLC		
HLT MANAGED MEZZ I-D LLC		
HLT MANAGED MEZZ III-D LLC		
HLT MANAGED MEZZ VI-D LLC		
HLT MANAGED MEZZ VII-D LLC		
HLT MANAGED MEZZ VIII-D LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT MANAGED MEZZ IX-D LLC		
HLT MANAGED MEZZ XII-D LLC		
HLT OPERATING MEZZ I-D LLC		
HLT OPERATING MEZZ II-D LLC		
HLT OPERATING MEZZ IV-D LLC		
HLT TIMESHARE MEZZ I-D LLC		
HLT TIMESHARE MEZZ II-D LLC		
HLT FRANCHISE MEZZ I-D LLC		
HLT FRANCHISE MEZZ II-D LLC		
HLT FRANCHISE MEZZ III-D LLC		
HLT FRANCHISE MEZZ IV-D LLC		
HLT FRANCHISE MEZZ V-D LLC		
HLT JV MEZZ I-D LLC		
HLT JV MEZZ II-D LLC		
HLT OWNED MEZZ IV-D CORPORATION		
HLT MANAGED MEZZ II-D CORPORATION		
HLT MANAGED MEZZ X-D LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-D LIMITED		
HLT OWNED MEZZ XI-D LIMITED		
HLT MANAGED MEZZ IV-D LIMITED		
HLT MANAGED MEZZ V-D LIMITED		
HLT OPERATING MEZZ V-D LIMITED		
HLT OPERATING MEZZ III-D LIMITED		
HLT TREASURY MEZZ I-D LIMITED		
HLT OWNED MEZZ V-D LIMITED		
HLT OWNED MEZZ IX-D LIMITED		
HLT OPERATING MEZZ VII-D LIMITED		
HLT MANAGED MEZZ XI-D GMBH		
HLT OWNED MEZZ I-E LLC	298,662,000	
HLT OWNED MEZZ II-E LLC		
HLT OWNED MEZZ III-E LLC		
HLT OWNED MEZZ VI-E LLC		
HLT OWNED MEZZ VII-E LLC		
HLT OWNED MEZZ VIII-E LLC		
HLT OWNED MEZZ XII-E LLC		
HLT MANAGE-FRANCHISE MEZZ I-E LLC		
HLT MANAGED MEZZ I-E LLC		
HLT MANAGED MEZZ III-E LLC		
HLT MANAGED MEZZ VI-E LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT MANAGED MEZZ VII-E LLC		
HLT MANAGED MEZZ VIII-E LLC		
HLT MANAGED MEZZ IX-E LLC		
HLT MANAGED MEZZ XII-E LLC		
HLT OPERATING MEZZ I-E LLC		
HLT OPERATING MEZZ II-E LLC		
HLT OPERATING MEZZ IV-E LLC		
HLT TIMESHARE MEZZ I-E LLC		
HLT TIMESHARE MEZZ II-E LLC		
HLT FRANCHISE MEZZ I-E LLC		
HLT FRANCHISE MEZZ II-E LLC		
HLT FRANCHISE MEZZ III-E LLC		
HLT FRANCHISE MEZZ IV-E LLC		
HLT FRANCHISE MEZZ V-E LLC		
HLT JV MEZZ I-E LLC		
HLT JV MEZZ II-E LLC		
HLT OWNED MEZZ IV-E CORPORATION		
HLT MANAGED MEZZ II-E CORPORATION		
HLT MANAGED MEZZ X-E LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-E LIMITED		
HLT OWNED MEZZ XI-E LIMITED		
HLT MANAGED MEZZ IV-E LIMITED		
HLT MANAGED MEZZ V-E LIMITED		
HLT OPERATING MEZZ V-E LIMITED		
HLT OPERATING MEZZ III-E LIMITED		
HLT TREASURY MEZZ I-E LIMITED		
HLT OWNED MEZZ V-E LIMITED		
HLT OWNED MEZZ IX-E LIMITED		
HLT OPERATING MEZZ VII-E LIMITED		
HLT MANAGED MEZZ XI-E GMBH		
HLT OWNED MEZZ I-F LLC	298,662,000	
HLT OWNED MEZZ II-F LLC		
HLT OWNED MEZZ III-F LLC		
HLT OWNED MEZZ VI-F LLC		
HLT OWNED MEZZ VII-F LLC		
HLT OWNED MEZZ VIII-F LLC		
HLT OWNED MEZZ XII-F LLC		
HLT MANAGE-FRANCHISE MEZZ I-F LLC		
HLT MANAGED MEZZ I-F LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT MANAGED MEZZ III-F LLC		
HLT MANAGED MEZZ VI-F LLC		
HLT MANAGED MEZZ VII-F LLC		
HLT MANAGED MEZZ VIII-F LLC		
HLT MANAGED MEZZ IX-F LLC		
HLT MANAGED MEZZ XII-F LLC		
HLT OPERATING MEZZ I-F LLC		
HLT OPERATING MEZZ II-F LLC		
HLT OPERATING MEZZ IV-F LLC		
HLT TIMESHARE MEZZ I-F LLC		
HLT TIMESHARE MEZZ II-F LLC		
HLT FRANCHISE MEZZ I-F LLC		
HLT FRANCHISE MEZZ II-F LLC		
HLT FRANCHISE MEZZ III-F LLC		
HLT FRANCHISE MEZZ IV-F LLC		
HLT FRANCHISE MEZZ V-F LLC		
HLT JV MEZZ I-F LLC		
HLT JV MEZZ II-F LLC		
HLT OWNED MEZZ IV-F CORPORATION		
HLT MANAGED MEZZ II-F CORPORATION		
HLT MANAGED MEZZ X-F LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-F LIMITED		
HLT OWNED MEZZ XI-F LIMITED		
HLT MANAGED MEZZ IV-F LIMITED		
HLT MANAGED MEZZ V-F LIMITED		
HLT OPERATING MEZZ V-F LIMITED		
HLT OPERATING MEZZ III-F LIMITED		
HLT TREASURY MEZZ I-F LIMITED		
HLT OWNED MEZZ V-F LIMITED		
HLT OWNED MEZZ IX-F LIMITED		
HLT OPERATING MEZZ VII-F LIMITED		
HLT MANAGED MEZZ XI-F GMBH		
HLT OWNED MEZZ I-G LLC	298,662,000	
HLT OWNED MEZZ II-G LLC		
HLT OWNED MEZZ III-G LLC		
HLT OWNED MEZZ VI-G LLC		
HLT OWNED MEZZ VII-G LLC		
HLT OWNED MEZZ VIII-G LLC		
HLT OWNED MEZZ XII-G LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT MANAGE-FRANCHISE MEZZ I-G LLC		
HLT MANAGED MEZZ I-G LLC		
HLT MANAGED MEZZ III-G LLC		
HLT MANAGED MEZZ VI-G LLC		
HLT MANAGED MEZZ VII-G LLC		
HLT MANAGED MEZZ VIII-G LLC		
HLT MANAGED MEZZ IX-G LLC		
HLT MANAGED MEZZ XII-G LLC		
HLT OPERATING MEZZ I-G LLC		
HLT OPERATING MEZZ II-G LLC		
HLT OPERATING MEZZ IV-G LLC		
HLT TIMESHARE MEZZ I-G LLC		
HLT TIMESHARE MEZZ II-G LLC		
HLT FRANCHISE MEZZ I-G LLC		
HLT FRANCHISE MEZZ II-G LLC		
HLT FRANCHISE MEZZ III-G LLC		
HLT FRANCHISE MEZZ IV-G LLC		
HLT FRANCHISE MEZZ V-G LLC		
HLT JV MEZZ I-G LLC		
HLT JV MEZZ II-G LLC		
HLT OWNED MEZZ IV-G CORPORATION		
HLT MANAGED MEZZ II-G CORPORATION		
HLT MANAGED MEZZ X-G LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-G LIMITED		
HLT OWNED MEZZ XI-G LIMITED		
HLT MANAGED MEZZ IV-G LIMITED		
HLT MANAGED MEZZ V-G LIMITED		
HLT OPERATING MEZZ V-G LIMITED		
HLT OPERATING MEZZ III-G LIMITED		
HLT TREASURY MEZZ I-G LIMITED		
HLT OWNED MEZZ V-G LIMITED		
HLT OWNED MEZZ IX-G LIMITED		
HLT OPERATING MEZZ VII-G LIMITED		
HLT MANAGED MEZZ XI-G GMBH		
HLT OWNED MEZZ I-H LLC	298,662,000	
HLT OWNED MEZZ II-H LLC		
HLT OWNED MEZZ III-H LLC		
HLT OWNED MEZZ VI-H LLC		
HLT OWNED MEZZ VII-H LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT OWNED MEZZ VIII-H LLC		
HLT OWNED MEZZ XII-H LLC		
HLT MANAGE-FRANCHISE MEZZ I-H LLC		
HLT MANAGED MEZZ I-H LLC		
HLT MANAGED MEZZ III-H LLC		
HLT MANAGED MEZZ VI-H LLC		
HLT MANAGED MEZZ VII-H LLC		
HLT MANAGED MEZZ VIII-H LLC		
HLT MANAGED MEZZ IX-H LLC		
HLT MANAGED MEZZ XII-H LLC		
HLT OPERATING MEZZ I-H LLC		
HLT OPERATING MEZZ II-H LLC		
HLT OPERATING MEZZ IV-H LLC		
HLT TIMESHARE MEZZ I-H LLC		
HLT TIMESHARE MEZZ II-H LLC		
HLT FRANCHISE MEZZ I-H LLC		
HLT FRANCHISE MEZZ II-H LLC		
HLT FRANCHISE MEZZ III-H LLC		
HLT FRANCHISE MEZZ IV-H LLC		
HLT FRANCHISE MEZZ V-H LLC		
HLT JV MEZZ I-H LLC		
HLT JV MEZZ II-H LLC		
HLT OWNED MEZZ IV-H CORPORATION		
HLT MANAGED MEZZ II-H CORPORATION		
HLT MANAGED MEZZ X-H LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-H LIMITED		
HLT OWNED MEZZ XI-H LIMITED		
HLT MANAGED MEZZ IV-H LIMITED		
HLT MANAGED MEZZ V-H LIMITED		
HLT OPERATING MEZZ V-H LIMITED		
HLT OPERATING MEZZ III-H LIMITED		
HLT TREASURY MEZZ I-H LIMITED		
HLT OWNED MEZZ V-H LIMITED		
HLT OWNED MEZZ IX-H LIMITED		
HLT OPERATING MEZZ VII-H LIMITED		
HLT MANAGED MEZZ XI-H GMBH		
HLT OWNED MEZZ I-I LLC	22,952,000	
HLT OWNED MEZZ II-I LLC		
HLT OWNED MEZZ III-I LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT OWNED MEZZ VI-I LLC		
HLT OWNED MEZZ VII-I LLC		
HLT OWNED MEZZ VIII-I LLC		
HLT OWNED MEZZ XII-I LLC		
HLT MANAGE-FRANCHISE MEZZ I-I LLC		
HLT MANAGED MEZZ I-I LLC		
HLT MANAGED MEZZ III-I LLC		
HLT MANAGED MEZZ VI-I LLC		
HLT MANAGED MEZZ VII-I LLC		
HLT MANAGED MEZZ VIII-I LLC		
HLT MANAGED MEZZ IX-I LLC		
HLT MANAGED MEZZ XII-I LLC		
HLT OPERATING MEZZ I-I LLC		
HLT OPERATING MEZZ II-I LLC		
HLT OPERATING MEZZ IV-I LLC		
HLT TIMESHARE MEZZ I-I LLC		
HLT TIMESHARE MEZZ II-I LLC		
HLT FRANCHISE MEZZ I-I LLC		
HLT FRANCHISE MEZZ II-I LLC		
HLT FRANCHISE MEZZ III-I LLC		
HLT FRANCHISE MEZZ IV-I LLC		
HLT FRANCHISE MEZZ V-I LLC		
HLT JV MEZZ I-I LLC		
HLT JV MEZZ II-I LLC		
HLT OWNED MEZZ IV-I CORPORATION		
HLT MANAGED MEZZ II-I CORPORATION		
HLT MANAGED MEZZ X-I LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-I LIMITED		
HLT OWNED MEZZ XI-I LIMITED		
HLT MANAGED MEZZ IV-I LIMITED		
HLT MANAGED MEZZ V-I LIMITED		
HLT OPERATING MEZZ V-I LIMITED		
HLT OPERATING MEZZ III-I LIMITED		
HLT TREASURY MEZZ I-I LIMITED		
HLT OWNED MEZZ V-I LIMITED		
HLT OWNED MEZZ IX-I LIMITED		
HLT OPERATING MEZZ VII-I LIMITED		
HLT MANAGED MEZZ XI-I GMBH		
HLT OWNED MEZZ I-J LLC	34,063,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT OWNED MEZZ II-J LLC		
HLT OWNED MEZZ III-J LLC		
HLT OWNED MEZZ VI-J LLC		
HLT OWNED MEZZ VII-J LLC		
HLT OWNED MEZZ VIII-J LLC		
HLT OWNED MEZZ XII-J LLC		
HLT MANAGE-FRANCHISE MEZZ I-J LLC		
HLT MANAGED MEZZ I-J LLC		
HLT MANAGED MEZZ III-J LLC		
HLT MANAGED MEZZ VI-J LLC		
HLT MANAGED MEZZ VII-J LLC		
HLT MANAGED MEZZ VIII-J LLC		
HLT MANAGED MEZZ IX-J LLC		
HLT MANAGED MEZZ XII-J LLC		
HLT OPERATING MEZZ I-J LLC		
HLT OPERATING MEZZ II-J LLC		
HLT OPERATING MEZZ IV-J LLC		
HLT TIMESHARE MEZZ I-J LLC		
HLT TIMESHARE MEZZ II-J LLC		
HLT FRANCHISE MEZZ I-J LLC		
HLT FRANCHISE MEZZ II-J LLC		
HLT FRANCHISE MEZZ III-J LLC		
HLT FRANCHISE MEZZ IV-J LLC		
HLT FRANCHISE MEZZ V-J LLC		
HLT JV MEZZ I-J LLC		
HLT JV MEZZ II-J LLC		
HLT OWNED MEZZ IV-J CORPORATION		
HLT MANAGED MEZZ II-J CORPORATION		
HLT MANAGED MEZZ X-J LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-J LIMITED		
HLT OWNED MEZZ XI-J LIMITED		
HLT MANAGED MEZZ IV-J LIMITED		
HLT MANAGED MEZZ V-J LIMITED		
HLT OPERATING MEZZ V-J LIMITED		
HLT OPERATING MEZZ III-J LIMITED		
HLT TREASURY MEZZ I-J LIMITED		
HLT OWNED MEZZ V-J LIMITED		
HLT OWNED MEZZ IX-J LIMITED		
HLT OPERATING MEZZ VII-J LIMITED		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HLT MANAGED MEZZ XI-J GMBH		
ESH/HOMESTEAD MEZZ LLC	77,010,000	
ESA P MEZZ LLC		
ESA MEZZ LLC		
ESH/HOMESTEAD MEZZ 2 LLC	102,680,000	
ESA P MEZZ 2 LLC		
ESA MEZZ 2 LLC		
ESH/HOMESTEAD MEZZ 3 LLC	102,680,000	
ESA P MEZZ 3 LLC		
ESA MEZZ 3 LLC		
ESH/HOMESTEAD MEZZ 4 LLC	102,680,000	
ESA P MEZZ 4 LLC		
ESA MEZZ 4 LLC		
ESH/HOMESTEAD MEZZ 5 LLC	102,680,000	
ESA P MEZZ 5 LLC		
ESA MEZZ 5 LLC		
ESH/HOMESTEAD MEZZ 6 LLC	102,680,000	
ESA P MEZZ 6 LLC		
ESA MEZZ 6 LLC		
ESH/HOMESTEAD MEZZ 7 LLC	102,680,000	
ESA P MEZZ 7 LLC		
ESA MEZZ 7 LLC		
ESH/HOMESTEAD MEZZ 8 LLC	25,670,000	
ESA P MEZZ 8 LLC		
ESA MEZZ 8 LLC		
ESH/HOMESTEAD MEZZ 9 LLC	12,835,000	
ESA P MEZZ 9 LLC		
ESA MEZZ 9 LLC		
ESH/HOMESTEAD MEZZ 9 LLC	12,835,000	
ESA P MEZZ 9 LLC		
ESA MEZZ 9 LLC		
AP/AIM BOSTON SUITES LLC	367,491,000	
AP/AIM BURR RIDGE LLC		
AP/AIM CVG AIRPORT LLC		
AP/AIM DIA SUITES LLC		
AP/AIM DUBLIN SUITES LLC		
AP/AIM INDEPENDENCE SUITES LLC		
AP/AIM PHOENIX SUITES LLC		
AP/AIM RIVERCENTER LANDMARK LLC		
AP/AIM RIVERCENTER SUITES LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
AP/AIM ROCHESTER HOTEL LLC		
AP/AIM WESTSHORE SUITES LLC		
EHP GLENDALE, LLC		
EHP SAN JUAN SUITES, LLC		
AP/AIM MEZZANINE I LLC	13,408,000	
AP/AIM MEZZANINE II LLC	76,180,000	
AP/AIM MEZZANINE III LLC	76,180,000	
AP/AIM MEZZANINE IV LLC	76,180,000	
AP/AIM MEZZANINE V LLC	25,229,000	
161 NORTH CLARK LP	44,780,000	
10 - 30 SOUTH WACKER LP		
ONE NORTH FRANKLIN LP		
CIVIC OPERA LP		
30 NORTH LASALLE LP		
161 NORTH CLARK MEZZ 1 LP	59,458,000	
10 — 30 SOUTH WACKER MEZZ 1 LP		
ONE NORTH FRANKLIN MEZZ 1 LP		
CIVIC OPERA MEZZ 1 LP		
30 NORTH LASALLE MEZZ 1 LP		
161 NORTH CLARK MEZZ 3 LP	83,067,000	
10 — 30 SOUTH WACKER MEZZ 3 LP		
ONE NORTH FRANKLIN MEZZ 3 LP		
CIVIC OPERA MEZZ 3 LP		
30 NORTH LASALLE MEZZ 3 LP		
161 NORTH CLARK MEZZ 4 LP	83,067,000	
10 — 30 SOUTH WACKER MEZZ 4 LP		
ONE NORTH FRANKLIN MEZZ 4 LP		
CIVIC OPERA MEZZ 4 LP		
30 NORTH LASALLE MEZZ 4 LP		
161 NORTH CLARK MEZZ 5 LP	83,067,000	
10— 30 SOUTH WACKER MEZZ 5 LP		
ONE NORTH FRANKLIN MEZZ 5 LP		
CIVIC OPERA MEZZ 5 LP		
30 NORTH LASALLE MEZZ 5 LP		
161 NORTH CLARK MEZZ 6 LP	83,067,000	
10 — 30 SOUTH WACKER MEZZ 6 LP		
ONE NORTH FRANKLIN MEZZ 6 LP		
CIVIC OPERA MEZZ 6 LP		
30 NORTH LASALLE MEZZ 6 LP		
161 NORTH CLARK MEZZ 7 LP	70,503,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
10 — 30 SOUTH WACKER MEZZ 7 LP		
ONE NORTH FRANKLIN MEZZ 7 LP		
CIVIC OPERA MEZZ 7 LP		
30 NORTH LASALLE MEZZ 7 LP		
161 NORTH CLARK MEZZ 8 LP	55,400,000	
10 — 30 SOUTH WACKER MEZZ 8 LP		
ONE NORTH FRANKLIN MEZZ 8 LP		
CIVIC OPERA MEZZ 8 LP		
30 NORTH LASALLE MEZZ 8 LP		
161 NORTH CLARK MEZZ 9 LP	55,434,000	
10 — 30 SOUTH WACKER MEZZ 9 LP		
ONE NORTH FRANKLIN MEZZ 9 LP		
CIVIC OPERA MEZZ 9 LP		
30 NORTH LASALLE MEZZ 9 LP		
161 NORTH CLARK MEZZ 9 LP	118,687,000 ¹	
10 — 30 SOUTH WACKER MEZZ 9 LP		
ONE NORTH FRANKLIN MEZZ 9 LP		
CIVIC OPERA MEZZ 9 LP		
30 NORTH LASALLE MEZZ 9 LP		
BRE/CLEARWATER OWNER LLC	347,000,000	
BRE/COCOA BEACH OWNER LLC		
BRE/KEY LARGO OWNER LLC		
BRE/SOUTH SEAS RESORT OWNER LLC		
BRE/PLANTATION SHOPPING CENTER OWNER LLC		
BRE/SHIRLEY'S PARCEL OWNER LLC		
BRE/SANIBEL INN OWNER LLC		
BRE/SANIBEL BEACH OWNER LLC		
BRE/SEASIDE INN OWNER LLC		
BRE/SUNDIAL OWNER LLC		
BRE/DUNES OWNER LLC		
BRE/SONG OF THE SEA OWNER LLC		
FL/SUNRISE PROPCO LLC		
BRE/SOUTH SEAS BROKERAGE LLC		
R-ROOF VI LLC	143,011,000	
R-ROOF MEZZ VI LLC	31,150,000	
R-ROOF MEZZ VIA LLC	34,832,000	
R-ROOF MEZZ VIB LLC	40,383,000	
RINCON EV REALTY LLC	110,000,000	
RINCON ET REALTY LLC		
RINCON RESIDENTIAL TOWERS LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HEI ROMULUS LLC	60,000,000	
HEI FULLERTON LLC		
HEI SOUTHFIELD LLC		
HEI NORCROSS LLC		
HEI NORTHWEST LLC		
HEI COMPACT MEZZ LLC	39,000,000	
10100 INTERNATIONAL DRIVE OWNER LLC	48,000,000	
IPROCSCHAUMBURG LLC	40,000,000	
CJUF II MARQE COMPANY LP	34,500,000	
CJUF II MARQE COMPANY LP	5,000,000 ¹	
ONE VILLAGE PLACE LLC	24,494,000	
GR&S ATLANTIC BEACH HOTEL LLC	15,000,000	
GR&S ATLANTIC BEACH MEZZ LLC	6,000,000	
SMART & FINAL PROPERTIES I LLC	9,294,000	
SMART & FINAL PROPERTIES II LLC	10,621,000	
CHERRY HILL TOWNE CENTER PARTNERS LLC	46,731,000	
CHERRY HILL TOWNE CENTER PARTNERS LLC	15,765,000 ¹	
WIND P1 MEZZ 3 LLC	19,036,000	
BEL AGE MEZZ 3 LLC		
GOLDEN DOOR MEZZ 3 LLC		
ROYAL PALACE MEZZ 3 LLC		
WIND P2 MEZZ 3 LLC		
KEY WEST MEZZ BORROWER #3 LLC		
CASA MARINA MEZZ BORROWER #3 LLC		
CONDADO MEZZANINE #3 LLC		
EL SAN JUAN MEZZ BORROWER #3 LLC		
CONQUISTADOR MEZZANINE #3 (SPE) LLC		
ROSE HALL GP MEZZ 3 LLC		
ROSE HALL LP MEZZ 3 LLC		
GLENROY COACHELLA LLC	4,746,000	
GLENROY COACHELLA LLC	4,047,000	
QCC FUND I LP	16,799,000	
06-QCC-0093, LLC		
06-QCC-0121, LLC		
06-QCC-0082, LLC		
06-QCC-0110, LLC		
06-QCC-0163, LLC		
QCC FUND I LP	8,201,000 ¹	
06-QCC-0093, LLC		
06-QCC-0121, LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
06-QCC-0082, LLC		
06-QCC-0110, LLC		
06-QCC-0163, LLC		
GLEN WILD LAND COMPANY LLC	4,600,000	
GREENFIELD CENTER INVESTORS LLC	3,520,000	
MERISTAR MEZZANINE BORROWER SPE LLC	1,911,000	
R-ROOF I LLC	136,710,000	
R-ROOF II LLC		
R-ROOF III LLC		
R-ROOF I LLC	60,270,000	
R-ROOF II LLC		
R-ROOF III LLC		
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS LLC	86,212,000	
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS TRS LLC		
IA ORCHARD HOTELS LEBANON LLC		
IA ORCHARD HOTELS LEBANON TRS LLC		
IA ORCHARD HOTELS ADDISON LP		
IA ORCHARD HOTELS ADDISON TRS LP		
IA ORCHARD HOTELS FORT WORTH LP		
IA ORCHARD HOTELS FORT WORTH TRS LP		
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER LP		
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER TRS LP		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK LP		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK TRS LP		
IA ORCHARD HOTELS VIENNA LLC		
IA ORCHARD HOTELS VIENNA TRS LLC		
IA ORCHARD HOTELS FEDERAL WAY LLC		
IA ORCHARD HOTELS FEDERAL WAY TRS LLC		
IA ORCHARD HOTELS HARLINGEN LP		
IA ORCHARD HOTELS HARLINGEN TRS LP		
IA ORCHARD HOTELS TAMPA LLC		
IA ORCHARD HOTELS TAMPA TRS LLC		
IA ORCHARD HOTELS WESTBURY LLC		
IA ORCHARD HOTELS WESTBURY TRS LLC		
IA ORCHARD HOTELS COLORADO SPRINGS LLC		
IA ORCHARD HOTELS COLORADO SPRINGS TRS LLC		
IA ORCHARD HOTELS BATON ROUGE LLC		
IA ORCHARD HOTELS BATON ROUGE TRS LLC		
IA ORCHARD HOTELS ALBUQUERQUE LLC		
IA ORCHARD HOTELS ALBUQUERQUE TRS LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
IA ORHCARD HOTELS SOLON LLC		
IA ORCHARD HOTELS SOLON TRS LLC		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS LLC		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS TRS LLC		
IA ORCHARD HOTELS LOS ALAMITOS LLC		
IA ORCHARD HOTELS LOS ALAMITOS TRS LLC		
IA ORCHARD HOTELS CRANBURY LLC		
IA ORCHARD HOTELS CRANBURY TRS LLC		
IA ORCHARD HOTELS SOMERSET LLC		
IA ORCHARD HOTELS SOMERSET TRS LLC		
IA ORCHARD HOTELS HAUPPAUGE LLC		
IA ORCHARD HOTELS HAUPPAUGE TRS LLC		
IA ORCHARD HOTELS NASHVILLE LLC		
IA ORCHARD HOTELS NASHVILLE TRS LLC		
IA ORCHARD HOTELS BROWNSVILLE LP		
IA ORCHARD HOTELS BROWNSVILLE TRS LP		
IA ORCHARD HOTELS IRVING LP		
IA ORCHARD HOTELS IRVING TRS LP		
IA ORCHARD HOTELS DALLAS LP		
IA ORCHARD HOTELS DALLAS TRS LP		
IA ORCHARD HOTELS HOUSTON 9965 WESTHEIMER LP		
IA ORCHARD HOTELS HOUSTON 9965 WESTHEIMER TRS LP		
IA ORCHARD HOTELS HOUSTON 2939 WESTPARK LP		
IA ORCHARD HOTELS HOUSTON 2939 WESTPARK TRS LP		
IA ORCHARD HOTELS DANBURY LLC		
IA ORCHARD HOTELS DANBURY TRS LLC		
FC FLATBUSH ASSOCIATES II LLC	77,577,000	
SRM - SPE LLC	65,000,000	
1180 ASTRO URBAN RENEWAL INVESTORS LLC	54,500,000	
MIRAVAL RESORT TUCSON LLC	54,180,000	
HUDSON PRESERVE OPERATIONAL LLC	40,000,000	
101 LUDLOW LLC	59,480,000	
101 LUDLOW LLC	433,000 ¹	
PARMENTER ONE FINANCIAL PLAZA LP LLLP	35,750,000	
LACEY MARKET SQUARE I LLC	31,000,000	
LACEY MARKET SQUARE II LLC		
THE VILLAGE AT MOORPARK LLC	30,000,000	
WESTBANK PARTNERS LLC	21,096,000	
GIBRALTAR VIRGINIA S, LLC	19,600,000	
TIC SHORT PUMP 1, LLC		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
TIC SHORT PUMP 2, LLC		
TIC SHORT PUMP 3, LLC		
TIC SHORT PUMP 4, LLC		
TIC SHORT PUMP 5, LLC		
TIC SHORT PUMP 6, LLC		
TIC SHORT PUMP 7, LLC		
TIC SHORT PUMP 8, LLC		
TIC SHORT PUMP 9, LLC		
TIC SHORT PUMP 10, LLC		
TIC SHORT PUMP 11, LLC		
TIC SHORT PUMP 12, LLC		
TIC SHORT PUMP 13, LLC		
TIC SHORT PUMP 14, LLC		
TIC SHORT PUMP 15, LLC		
TIC SHORT PUMP 16, LLC		
TIC SHORT PUMP 17, LLC		
TIC SHORT PUMP 18, LLC		
TIC SHORT PUMP 19, LLC		
TIC SHORT PUMP 20, LLC		
TIC SHORT PUMP 21, LLC		
TIC SHORT PUMP 22, LLC		
TIC SHORT PUMP 23, LLC		
HIGH BAY OWNER SPE LLC	17,434,000	
WESTBROOK DEVELOPMENT CO.	16,659,000	
P/A-ACADIA PELHAM MANOR LLC	31,652,000	
P/A-ACADIA PELHAM MANOR LLC	4,012,000 ¹	
AMC DELANCEY SOUTHPOINT PARTNERS LP	12,750,000	
DELLS HOSPITALITY INC	12,481,000	
PANAMA CITY HOSPITALITY GROUP LLC	10,445,000	
PLYMOUTH HOTEL INVESTMENT LLC	9,989,000	
RP BALDWIN RESIDENTIAL HOLDINGS LLC	3,250,000	
RP BALDWIN RETAIL HOLDINGS LLC		
SHREE HARI OHM INC OF SAVNH	8,793,000	
OXNARD GSRS HOLDINGS LLC	8,750,000	
MYM 13500 JC PROPERTY OWNER LLC	6,526,000	
MA-ANPURNA INC	5,842,000	
TIC GAINESVILLE I LLC	4,425,000	
TIC GAINESVILLE II LLC		
TIC GAINESVILLE III LLC		
SOUTHERN STAR LODGING LLC	3,186,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
HAMILTON STREET ASSOCIATES LLC	2,300,000	
SIMVEST REAL ESTATE II LLC	1,600,000	
IRON MT. I LLC	1,477,000	
IRON MT. II LLC		
IRON MT. III LLC		
IRON MT. IV LLC		
IRON MT. V LLC		
MOUNTAINGATE BCN HOLDINGS LLC	1,387,000	
UNION STREET BCN HOLDINGS LLC		
SPRING STREET BCN HOLDINGS LLC		
MOUNTAINGATE FORUM HOLDINGS LLC	925,000	
UNION STREET FORUM HOLDINGS LLC		
SPRING STREET FORUM HOLDINGS LLC		
ACADIA ATLANTIC AVENUE LLC	11,540,000	
ACADIA ATLANTIC AVENUE LLC	4,610,000 ¹	

¹ Current principal balance represents an unfunded commitment according to the underlying loan agreement with the borrower. Maiden Lane LLC is obligated to honor these commitments as and when they are drawn by the borrower, subject to the terms and conditions of the loan agreements.

Real Estate Owned (REO)

CROSSROADS MALL, OK	N/A ²	
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² For REO properties, current principal balance is not applicable.

Corporate Bonds

MICHIGAN TOB SETTLEMENT FIN	1,695,000	594751AB5
STRUCTURED INVESTMENT CP 144A	17,493,000	86358MBL1
TIERS PILLARS 1 2004-6A 144A	31,630,000	88652XAA1
TIMES SQUARE HOTEL TRUST 144A	7,716,000	887367AA8

CRE Securities (includes CRE CDOs)

ARCAP_04-1A E 144A	4,000,000	039279AE4
ARMSS_04-1A A	43,772,000	03877VAA3
ARMSS_05-1 A1 144A	45,000,000	038927AA7
CONC_06-1A A1	40,000,000	20647MAA6
CTCDO_04-1 A1 144A	9,941,000	140574AA2
CTCDO_04-1 A2 144A	10,000,000	140574AB0
CTCDO_05-3A C 144A	8,650,000	22943EAD5
CTCDO_05-3A F 144A	6,825,000	22943EAG8
FORCE_06-1A G 144A	1,500,000	36170VAJ8
GFORC_06-1 H	9,008,000	36170VAK5

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
LNR_06-1A CFL 144A	13,000,000	53944MAD1
MARRE_06-1A A1	140,000,000	565853AA6
RREF_06-1A C	4,000,000	76122VAD6
SORIN_06-4A A2	8,900,000	83586YAB9
WCRE_06-1A G 144A	250,000	92978CAG3
KIMBR_06-1A G 144A	2,040,000	49436RAA9
SLATE_07-1A A1J	67,500,000	831020AB8
SLATE_07-1A B2	9,750,000	831020AF9
SORIN_05-2A D	1,470,000	83586NAE7
FNMA_01-M1 X	35,513,000	31358S6T3
FNMA_02-M3 C	54,000	31392FTR8
BSCMS_03-PWR2 X2 144A	6,360,000	07383FWJ3
BSCMS_05-PWR9 X2 144A	4,339,000	07387BAS2
BSCMS_07-PW15-X X2 144A	25,456,000	07388RBQ9
CSFB_98-C1 AX	41,771,000	22540AFU7
GMACC_97-C1 X	41,119,000	361849CB6
GSMS_05-GG4 XP	3,913,000	36228CWC3
MSC_04-HQ3 X2 144A	44,119,000	61745MXK4
MSC_08-T29 X 144A	1,225,840,000	61757LAJ9
ASC_97-D5 A5	50,000	045424FN3
BACM_07-2 C	595,000	059511AL9
BACM_07-2 D	295,000	059511AM7
BACM_07-2 B	220,000	059511AK1
BSCMS_04-PWR4 D	110,000	07383FF45
BSCMS_04-PWR6 B 144A	50,000	07383FX94
BSCMS_04-T14 C	360,000	07383FA99
BSCMS_05-T20 E	100,000	07387BCS0
BSCMS_06-PW14 F 144A	4,000,000	07388PAQ4
BSCMS_06-PW14 G 144A	5,000,000	07388PAR2
BSCMS_07-PR16 D 144A	8,000,000	07388YAW2
BSCMS_07-PR16 F 144A	8,855,000	07388YBA9
BSCMS_07-PR16 G 144A	8,997,000	07388YBC5
BSCMS_07-PR16 E 144A	6,000,000	07388YAY8
BSCMS_07-PW16 H 144A	22,428,000	07388YBE1
BSCMS_07-PW16 J 144A	12,510,000	07388YBG6
BSCMS_07-PW16 K 144A	10,000,000	07388YBJ0
BSCMS_07-PW16 AM	355,000	07388YAG7
BSCMS_07-PW16 A2	225,000	07388YAB8
BSCMS_07-PW17 A4	1,000,000	07388QAE9

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSCMS_07-PW18 A4	10,000,000	07401DBC4
BSCMS_07-PW18 A3	5,000,000	07401DAC5
BSCMS_07-T26 G 144A	18,428,000	07388VAP3
BSCMS_07-T26 A2	210,000	07388VAB4
BSCMS_07-T28 A3	65,000	073945AC1
CPGI_98-C1 A2 144A	17,638,000	202246AB0
FUBOA_01-C1 C	2,400,000	337368AD6
FULBA_98-C2 G 144A	13,042,000	337367AJ5
FUNBC_01-C4 H 144A	2,125,000	33736XEL9
GMACC_98-C1 F	8,500,000	361849DL3
HFCMC_99-PH1 H 144A	5,000,000	42332QAK9
JPMCC_06-LPD9 AMS	15,000,000	46629PAQ1
LBCMT_99-C2 E	89,000	501773DL6
LBUBS_06-C3 E	2,000,000	52108MFZ1
LBUBS_07-C2 A3	275,000	50180JAD7
MLMT_07-C1 AJ	23,000,000	59025KAH5
MSC_07-IQ15 AM	6,115,000	61755YAH7
MSC_07-T27 A4	615,000	61754JAF5
MSC_08-T29 H 144A	3,803,000	61757LAS9
BSCMS_99-CLF1 A4	504,000	07383FBX5
BSCMS_06-BBA7 X1B 144A	584,023,000	07387KAD5
BSCMS_06-BBA7 X3	299,169,000	07387KAF0
MLFT_06-1 X3A	488,631,000	59023UAG7
MLFT_06-1 X3B	65,000,000	59023UAX0
MLFT_06-1 X3C	65,000,000	59023UAY8
BALL_04-BBA4 G 144A	1,500,000	05947NFD1
BALL_07-BMB1 D	1,017,000	05954RAN5
BALL_07-BMB1 C	686,000	05954RAL9
BALL_07-BMB1 F	938,000	05954RAS4
BALL_07-BMB1 J	1,005,000	05954RAY1
BALL_07-BMB1 H	960,000	05954RAW5
BALL_07-BMB1 K	701,000	05954RBA2
BSCMS_04-BA5A H 144A	3,000,000	07383F3B2
BSCMS_04-BA5A G	1,843,000	07383F3A4
BSCMS_06-BBA7 A2 144A	16,181,000	07387KAB9
BSCMS_06-BBA7 F 144A	9,375,000	07387KAL7
BSCMS_06-BBA7 A1 144A	555,000	07387KAA1
BSCMS_06-BBA7 B 144A	400,000	07387KAG8
BSCMS_07-BBA8 C 144A	20,000,000	07388TAK9

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CSMC_06-TF2A A2 144A	66,000,000	22545RAB2
CSMC_06-TF2A G 144A	4,000,000	22545RAL0
JPMCC_06-FL1A J 144A	1,575,000	46625YJ87
MLFT_06-1 A2 144A	25,000,000	59023UAC6
MLFT_06-1 M 144A	5,000,000	59023UAT9
MSC_06-XLF H 144A	3,692,000	61745SAL4
MSC_06-XLF L	1,476,000	61745SAP5
GSMS_07-EOP X 144A	849,413,000	36228CC43
BSDB_05-AFR1 A2 144A	40,000,000	11777LAB7
BSDB_05-AFR1 A1 144A	21,367,000	11777LAA9
COMM_06-CNL2 K	10,000,000	20047MAT1
GSMSCII_07-EOP E 144A	5,975,000	36228CA60
GSMS_07-EOP D 144A	34,285,000	36228CA45
GSMS_07-EOP J 144A	18,700,000	36228CB69
GSMS_07-EOP H 144A	7,575,000	36228CB44
GSMS_07-EOP G 144A	7,435,000	36228CB28
GSMS_07-EOP F 144A	2,895,000	36228CA86
GSMS_07-EOP C 144A	325,000	36228CA29
WBCMT_07-ESH A3 144A	81,923,000	92979CBS5
WBCMT_07-ESH A2FX	71,619,000	92979CBU0
FNMA VARIABLE BALLOON MULTI	490,000	31413VVR5
FNMA VARIABLE BALLOON MULTI	255,000	31409L6H3
FNMA 6YR BALLOON MULTI	45,000	31377UF24
FNMA 10YR BALLOON MULTI	25,000	31409LPH2
FNMA 10YR BALLOON MULTI	25,000	31377UP64
FNMA 10YR BALLOON MULTI	17,000	31377SS90
Federal Agency & GSE MBS		
1YR LIB ARM	15,765,000	3128QSGA8
1YR LIB ARM	16,310,000	3128QSF92
FGOLD 20YR	9,008,000	31335HXT5
FGOLD 20YR	5,395,000	3128P7G72
FGOLD 20YR	16,694,000	3128P7JV6
FGOLD 20YR GIANT	46,368,000	3128CUQN9
FGOLD 20YR GIANT	13,256,000	3128CUL53
FGOLD 30YR 1998 PRODUCTION	15,768,000	31292GXT8
FGOLD 30YR 2003 PRODUCTION	9,283,000	31296L4U2
FGOLD 30YR 2004 PRODUCTION	60,030,000	3128M7SY3
FGOLD 30YR 2004 PRODUCTION	14,257,000	31281LCF3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FGOLD 30YR 2007 PRODUCTION	9,342,000	31281LCS5
FH 10 /1 12M Libor ARM	9,625,000	3128QSW77
FH 10 /1 12M Libor ARM	17,559,000	3128QSXV3
FH 10 /1 12M LIBOR ARM	39,627,000	3128S4FW2
FH 10 /1 1Y CMT ARM	47,244,000	3128QLSD4
FH 10 /1 1Y CMT ARM	137,874,000	3128NGFNO
FH 10/1 12M Libor ARM	24,144,000	3128S4JZ1
FH 10/1 12M Libor ARM	11,256,000	3128S5AN4
FH 10/1 12M LIBOR ARM	26,429,000	3128S5AP9
FH 10/1 12M LIBOR ARM	26,170,000	3128QSMN3
FH 10/1 12M Libor ARM	17,741,000	31300LDL6
FH 10/1 12M Libor ARM	12,042,000	3128JP4G2
FH 10/1 12M Libor ARM	11,853,000	3128JP3T5
FH 10/1 1Y CMT ARM	44,606,000	3128NGEY7
FH 10/1 1Y CMT ARM	20,544,000	3128S5AQ7
FHLB_VN-2015 A	48,720,000	3133XDZ20
FHLMC 12M LIBOR ARM	25,914,000	3128NGFS9
FHLMC 1YR LIBOR ARM	38,293,000	3128NHP64
FHLMC_131 N	1,000	312903SD0
FHLMC_141 D	1,000	312903VW4
FHLMC_1486 S	163,000	312915BJ9
FHLMC_1534 J	452,000	312916UN7
FHLMC_1567 B	1,341,000	3133T0WB6
FHLMC_1644 JB	2,283,000	3133T3BT4
FHLMC_1675 KZ	7,079,000	3133T32C1
FHLMC_1688 W	8,000	3133T4KJ4
FHLMC_1705 F	27,000	3133T42S4
FHLMC_1986 F	5,669,000	3133TAUG5
FHLMC_2056 PD	10,894,000	3133TDYV2
FHLMC_2136 PG	7,426,000	3133TKA26
FHLMC_2164 QH	9,599,000	3133TLDZ8
FHLMC_2235 KP	2,372,000	3133TP6F1
FHLMC_2266 F	9,000	3133TQFM4
FHLMC_2411 SR	2,481,000	31339D4T2
FHLMC_2411 SV	1,175,000	31339D4S4
FHLMC_2432 SE	2,510,000	31339NP34
FHLMC_2434 CQ	1,712,000	3133TVXM3
FHLMC_2454 BK	8,788,000	31392KAA4
FHLMC_2513 YO	66,000	31392XEV6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_25-19 SL	2,798,000	31393FBN5
FHLMC_2530 EA	4,831,000	31393F7F7
FHLMC_2534 PG	6,153,000	31393FUN4
FHLMC_2535 TE	15,471,000	31393GSD7
FHLMC_2542 NU	3,567,000	31393GKY9
FHLMC_2545 QY	2,646,000	31393GGZ1
FHLMC_2577 ST	9,338,000	31393LEE9
FHLMC_25-90 CS	479,000	31393NEV7
FHLMC_2591 IB	352,000	31393MDF5
FHLMC_2591 WC	33,660,000	31393MFLO
FHLMC_2594 DO	6,761,000	31393PXQ2
FHLMC_2595 DR	14,831,000	31393PDK7
FHLMC_2595 DY	11,048,000	31393PDR2
FHLMC_2617 TH	3,899,000	31393RBP4
FHLMC_2630 AY	11,250,000	31393RNW6
FHLMC_2631 DS	52,116,000	31393RTM2
FHLMC_2631 IJ	173,000	31393RUU2
FHLMC_2633 PC	1,408,000	31393RLU2
FHLMC_2638 OV	2,330,000	31394G2E2
FHLMC_2642 AR	10,000,000	31393VVL2
FHLMC_2650 SK	8,824,000	31393W4H9
FHLMC_2655 SV	37,058,000	31394GXS7
FHLMC_2656 IJ	395,000	31394HKG5
FHLMC_2656 OP	37,000	31394HRC7
FHLMC_2656 SH	3,299,000	31394HL58
FHLMC_2656 SK	16,112,000	31394HL82
FHLMC_2656 ST	24,174,000	31394HLA7
FHLMC_2656 SU	24,174,000	31394HLB5
FHLMC_2656 SV	3,715,000	31394HLC3
FHLMC_2656 XD	11,234,000	31394HRG8
FHLMC_2662 WI	432,000	31394H4M0
FHLMC_2665 CI	549,000	31394HDM0
FHLMC_2667 SW	1,311,000	31394HHW4
FHLMC_2676 KY	17,990,000	31394JMS3
FHLMC_2677 VD	10,000,000	31394JV20
FHLMC_2678 SK	3,993,000	31394JA56
FHLMC_2682 JG	25,000,000	31394KJP0
FHLMC_2682 LC	34,491,000	31394KK60
FHLMC_2683 JA	8,646,000	31394JEK9

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_2686 GC	5,021,000	31394KM68
FHLMC_2690 TG	15,000,000	31394KCQ5
FHLMC_2692 TI	1,011,000	31394KZS6
FHLMC_2695 SU	21,093,000	31394LAP7
FHLMC_2703 CA	3,035,000	31394LXU1
FHLMC_2716 CI	739,000	31394MLX6
FHLMC_2717 AE	18,205,000	31394MZG8
FHLMC_2725 FB	29,000	31394MVQ0
FHLMC_2727 AS	15,328,000	31394NLW6
FHLMC_2727 PE	103,108,000	31394NMW5
FHLMC_2733 SB	140,000	31394NUY2
FHLMC_2736 SB	4,847,000	31394PJE4
FHLMC_2751 NE	30,201,000	31394R7F0
FHLMC_2759 GD	72,708,000	31394TDS1
FHLMC_2759 OE	218,000	31394TF26
FHLMC_2764 SE	12,743,000	31394TWC5
FHLMC_2767 AW	17,659,000	31394THJ7
FHLMC_2769 ER	25,266,000	31394RZ36
FHLMC_2770 SH	56,141,000	31394W3D8
FHLMC_2770 UO	1,542,000	31394W4A3
FHLMC_2777 SE	23,857,000	31394WMV7
FHLMC_2780 GK	8,250,000	31394XNC6
FHLMC_2780 S	3,508,000	31394XS31
FHLMC_2780 SN	2,487,000	31394XS98
FHLMC_2780 TE	10,178,000	31394XSL1
FHLMC_2787 S	1,618,000	31394WCA4
FHLMC_2789 YI	484,000	31394YX33
FHLMC_2794 H	14,924,000	31394Y5J9
FHLMC_2802 NC	3,052,000	31394YNU4
FHLMC_2802 SJ	10,989,000	31394YQG2
FHLMC_2804 EB	20,882,000	31395APY5
FHLMC_2808 PE	30,000,000	31395AFT7
FHLMC_2810 S	22,443,000	31395AKR5
FHLMC_2815 PQ	34,560,000	31395ADT9
FHLMC_2820 FY	56,000	31395CEC1
FHLMC_2820 GI	128,000	31395CEK3
FHLMC_2820 SI	6,000,000	31395CFR7
FHLMC_2820 SQ	4,795,000	31395CFT3
FHLMC_2824 EB	4,000,000	31395AXQ3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_2825 QN	48,659,000	31395CQZ7
FHLMC_2827 TE	5,000,000	31395CYM7
FHLMC_2833 SN	1,116,000	31395ELH8
FHLMC_2840 OE	5,879,000	31395EQS9
FHLMC_2844 PD	27,385,000	31395EWE3
FHLMC_2846 GB	22,122,000	31395EMQ7
FHLMC_2852 JS	5,285,000	31395GBT8
FHLMC_2852 LS	3,174,000	31395GBV3
FHLMC_2852 OS	16,931,000	31395GC91
FHLMC_2852 S	1,828,000	31395GCL4
FHLMC_2852 SI	2,999,000	31395GF23
FHLMC_2852 SK	21,208,000	31395GCN0
FHLMC_2852 ST	4,136,000	31395GCT7
FHLMC_2857 AL	10,000,000	31395FSA3
FHLMC_2859 PS	3,402,000	31395FG24
FHLMC_2861 JS	3,900,000	31395GGZ9
FHLMC_2862 VA	5,892,000	31395FLW2
FHLMC_2864 PE	51,226,000	31395G2S0
FHLMC_2866 FI	666,000	31395H5J5
FHLMC_2866 HL	5,000	31395H6V7
FHLMC_2866 IQ	857,000	31395HA42
FHLMC_2866 SF	11,956,000	31395HBB5
FHLMC_2866 SK	16,532,000	31395HBE9
FHLMC_2869 ST	3,597,000	31395HHK9
FHLMC_2877 AL	4,115,000	31395HJ43
FHLMC_2882 AS	24,118,000	31395JEA0
FHLMC_2882 DS	54,020,000	31395JF68
FHLMC_2882 ES	24,118,000	31395JF92
FHLMC_2882 IH	83,000	31395JG34
FHLMC_2882 OS	8,140,000	31395JHZ2
FHLMC_2882 TS	10,916,000	31395JKP0
FHLMC_2885 MD	10,000,000	31395J3U8
FHLMC_2886 SC	3,222,000	31395J2H8
FHLMC_2890 PD	20,000,000	31395JSN7
FHLMC_2896 SM	4,647,000	31395HVX5
FHLMC_2897 SI	10,602,000	31395KBB8
FHLMC_2901 DB	1,000	31395KRC9
FHLMC_2901 DI	32,000	31395KRD7
FHLMC_2901 SA	4,498,000	31395KSM6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_2901 TK	649,000	31395KST1
FHLMC_2901 TM	355,000	31395KSV6
FHLMC_2903 SU	13,110,000	31395KQ22
FHLMC_2905 ME	15,741,000	31395KCW1
FHLMC_2907 SN	3,628,000	31395KNB5
FHLMC_2916 SL	13,950,000	31395LW31
FHLMC_2916 TB	67,948,000	31395LW80
FHLMC_2916 TJ	2,868,000	31395LWC1
FHLMC_2916 TK	6,288,000	31395LWD9
FHLMC_2916 TM	10,215,000	31395LWF4
FHLMC_2916 TN	10,000,000	31395LWG2
FHLMC_2916 TO	13,849,000	31395LWHO
FHLMC_2916 TV	2,968,000	31395LWN7
FHLMC_2916 TX	12,054,000	31395LWQ0
FHLMC_2916 YE	17,842,000	31395LXA4
FHLMC_2931 IO	469,000	31395P3A8
FHLMC_29-31 LI	676,000	31395P4C3
FHLMC_29-31 SW	16,738,000	31395P6H0
FHLMC_29-31 XY	143,000	31395PAQ5
FHLMC_2931 ZY	12,780,000	31395PBA9
FHLMC_2938 EB	8,550,000	31395MW70
FHLMC_29-41 DS	896,000	31395PSB9
FHLMC_29-41 HA	50,000,000	31395PSN3
FHLMC_29-41 SW	15,968,000	31395PTV4
FHLMC_29-41 TS	37,230,000	31395PTX0
FHLMC_29-41 YS	296,000	31395PUM2
FHLMC_2942 LA	10,801,000	31395PHQ8
FHLMC_29-45 IB	25,000	31395PK92
FHLMC_2947 S	15,132,000	31395R7E2
FHLMC_2957 VZ	27,084,000	31395TLJ1
FHLMC_2960 JG	21,647,000	31395RD54
FHLMC_2962 BI	7,488,000	31395TQ23
FHLMC_2962 BS	858,000	31395TQ56
FHLMC_2962 ES	131,000	31395TQG2
FHLMC_2962 GT	358,000	31395TQP2
FHLMC_2962 KI	863,000	31395TR30
FHLMC_2962 TY	14,516,000	31395TRT3
FHLMC_2962 UI	553,000	31395TRU0
FHLMC_2967 EA	4,751,000	31395TBY9

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_2967 JI	4,609,000	31395TC51
FHLMC_2968 EB	22,625,000	31395RPX0
FHLMC_2971 CX	30,793,000	31395UG54
FHLMC_2971 GI	874,000	31395UGU9
FHLMC_2971 I	545,000	31395UHJ3
FHLMC_2971 IQ	898,000	31395UHR5
FHLMC_2971 IT	817,000	31395UHS3
FHLMC_2971 KD	50,031,000	31395UHV6
FHLMC_2975 OG	5,000,000	31395UC66
FHLMC_2978 TC	164,000	31395ULG4
FHLMC_2983 TS	11,885,000	31395TUF9
FHLMC_2985 CS	335,000	31395VNE5
FHLMC_2985 EZ	1,550,000	31395VNH8
FHLMC_2985 FS	1,463,000	31395VNJ4
FHLMC_2985 GD	8,524,000	31395VNM7
FHLMC_2985 JE	1,400,000	31395VNO8
FHLMC_2985 LI	2,507,000	31395VP37
FHLMC_2985 LZ	824,000	31395VP52
FHLMC_2989 TG	54,050,000	31395VG60
FHLMC_2989 VZ	48,496,000	31395VGP8
FHLMC_2990 ND	2,690,000	31395V3U1
FHLMC_2991 CS	14,783,000	31395UWQ0
FHLMC_2991 QE	12,261,000	31395UXT3
FHLMC_2992 SN	24,215,000	31395VD30
FHLMC_2994 HS	10,476,000	31395VHH5
FHLMC_2995 JF	953,000	31395VM63
FHLMC_2999 NA	1,704,000	31395VW54
FHLMC_3001 HS	3,795,000	31395WA49
FHLMC_3003 LD	62,215,000	31395W4L8
FHLMC_3006 BS	2,812,000	31395WRE9
FHLMC_3008 SA	4,043,000	31395WGM3
FHLMC_3010 HF	860,000	31395WCH8
FHLMC_3010 HW	568,000	31395WCR6
FHLMC_3012 FS	6,213,000	31395WV20
FHLMC_3013 AS	19,003,000	31395XQ40
FHLMC_3013 SD	913,000	31395XT70
FHLMC_3014 NA	5,766,000	31395XB95
FHLMC_3015 EM	5,000,000	31395XMW2
FHLMC_3015 NO	1,329,000	31395XNT8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3017 AE	16,183,000	31395XYX7
FHLMC_3017 NB	7,780,000	31396A2E3
FHLMC_30-17 OC	1,416,000	31396A2K9
FHLMC_3017 TZ	4,134,000	31396A2Z6
FHLMC_3017 ZV	8,488,000	31396A3R3
FHLMC_3018 SM	5,187,000	31395X2X2
FHLMC_3033 SF	14,185,000	31396ADZ4
FHLMC_3035 OG	3,079,000	31396AMW1
FHLMC_3036 AZ	1,282,000	31396AVS0
FHLMC_3036 EZ	6,074,000	31396AWW0
FHLMC_3042 PS	4,195,000	31396A5H3
FHLMC_3042 XA	8,133,000	31396A5R1
FHLMC_3045 DO	10,384,000	31396CBU3
FHLMC_3046 CD	69,535,000	31396CPA2
FHLMC_3050 SA	14,773,000	31396EDX1
FHLMC_3056 HA	4,316,000	31396C6C9
FHLMC_3062 EZ	18,853,000	31396EY34
FHLMC_3064 SP	35,644,000	31396ERS7
FHLMC_3069 IO	1,435,000	31396FBR3
FHLMC_3074 CS	9,387,000	31396FMF7
FHLMC_3074 MI	378,000	31396FNE9
FHLMC_3074 OA	2,953,000	31396FNH2
FHLMC_3074 QS	908,000	31396FNRO
FHLMC_3074 VZ	14,131,000	31396FPD9
FHLMC_3081 DI	21,613,000	31396FX57
FHLMC_3082 AF	574,000	31396G2H3
FHLMC_3082 OP	12,248,000	31396G3B5
FHLMC_3083 BX	30,200,000	31396FZE6
FHLMC_3102 AI	8,316,000	31396H5A3
FHLMC_3102 AO	2,406,000	31396H5B1
FHLMC_3102 DS	786,000	31396H5K1
FHLMC_3102 FL	842,000	31396H5T2
FHLMC_3102 GS	6,229,000	31396H5U9
FHLMC_3102 IS	12,421,000	31396H5W5
FHLMC_3102 PG	22,000,000	31396H6C8
FHLMC_3102 PJ	64,611,000	31396H6E4
FHLMC_3102 TF	3,322,000	31396H6Q7
FHLMC_3102 TH	2,214,000	31396H6S3
FHLMC_3102 TK	19,194,000	31396H6T1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3115 ID	608,000	31396HKY4
FHLMC_3117 LT	2,511,000	31396HVN6
FHLMC_3117 OG	11,069,000	31396HVT3
FHLMC_3117 PL	89,077,000	31396HVX4
FHLMC_3117 PS	27,674,000	31396HW47
FHLMC_3117 SO	5,534,000	31396HWH8
FHLMC_3117 TK	32,620,000	31396HWN5
FHLMC_3121 SQ	19,961,000	31396JGK5
FHLMC_3122 IS	64,283,000	31396JKT1
FHLMC_3122 MO	6,618,000	31396JLFO
FHLMC_3122 SE	39,260,000	31396JLZ6
FHLMC_3122 TO	9,749,000	31396JM85
FHLMC_3123 HM	13,966,000	31396JPJ8
FHLMC_31-24 AC	38,153,000	31396JC29
FHLMC_3126 AO	1,743,000	31396HZW2
FHLMC_3128 BC	4,823,000	31396JJK2
FHLMC_3130 KB	12,412,000	31396JEY7
FHLMC_3132 FB	532,000	31396JHH1
FHLMC_31-35 AB	14,984,000	31396N2T2
FHLMC_3135 FL	3,909,000	31396N3B0
FHLMC_31-36 CO	6,120,000	31396NGH3
FHLMC_3138 PC	34,950,000	31396N6Y7
FHLMC_3139 PO	8,105,000	31396NBL9
FHLMC_3140 UP	9,417,000	31396NEM4
FHLMC_3141 QS	65,799,000	31396NFV3
FHLMC_3145 KA	46,000	31396NCU8
FHLMC_3147 IB	4,262,000	31396NJL1
FHLMC_3147 ID	23,644,000	31396NJJ7
FHLMC_3147 SH	102,932,000	31396NLK0
FHLMC_3147 TG	48,741,000	31396NLS3
FHLMC_3147 TO	568,000	31396NLX2
FHLMC_3149 AT	2,584,000	31396RDT1
FHLMC_3149 HT	18,571,000	31396RF51
FHLMC_3149 IN	1,196,000	31396RFD4
FHLMC_3149 LO	3,790,000	31396RG92
FHLMC_3149 MI	28,286,000	31396RGJ0
FHLMC_3149 MT	566,000	31396RGS0
FHLMC_3149 OH	29,000	31396RH67
FHLMC_3149 SD	3,192,000	31396RHZ3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3149 SO	3,474,000	31396RJA6
FHLMC_3149 TI	24,226,000	31396RJK4
FHLMC_3149 UI	1,250,000	31396RJT5
FHLMC_3150 LA	20,001,000	31396RCT2
FHLMC_3156 LS	2,341,000	31396RA23
FHLMC_3156 PO	10,534,000	31396RAU1
FHLMC_3156 PS	55,410,000	31396RAV9
FHLMC_3164 JB	14,512,000	31396TDF7
FHLMC_3174 AT	5,291,000	31396TJF1
FHLMC_3174 MS	45,809,000	31396TPN7
FHLMC_3174 OB	9,167,000	31396TQE6
FHLMC_3174 PO	1,888,000	31396TQU0
FHLMC_3174 SC	7,087,000	31396TR54
FHLMC_3174 TB	55,002,000	31396TR96
FHLMC_3178 AX	61,192,000	31396RQA8
FHLMC_3184 AF	11,571,000	31396UVV9
FHLMC_3184 AO	624,000	31396UVW7
FHLMC_3184 AS	724,000	31396UVX5
FHLMC_3184 CO	3,928,000	31396UWG1
FHLMC_3184 XF	10,757,000	31396UYM6
FHLMC_3184 YO	2,715,000	31396UYQ7
FHLMC_3187 VZ	20,839,000	31396UUT5
FHLMC_3198 SE	8,288,000	31397AGA5
FHLMC_3198 SQ	7,363,000	31397AGC1
FHLMC_3199 IB	329,000	31397A4D2
FHLMC_3200 PI	36,731,000	31397AJ87
FHLMC_3200 PO	15,886,000	31397AJ95
FHLMC_3203 BO	1,876,000	31397APS6
FHLMC_3203 CO	2,963,000	31397APU1
FHLMC_3203 CU	9,218,000	31397APV9
FHLMC_3203 CW	22,695,000	31397APW7
FHLMC_3203 FL	6,562,000	31397AQ48
FHLMC_3203 FY	15,290,000	31397AQ55
FHLMC_3203 HO	8,086,000	31397AQ89
FHLMC_3203 JO	371,000	31397AQB2
FHLMC_3203 SB	61,000	31397AQX4
FHLMC_3203 SJ	81,000	31397AR39
FHLMC_3203 Z	23,717,000	31397ARJ4
FHLMC_3203 ZC	29,647,000	31397ARK1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3204 ZC	30,155,000	31397AL35
FHLMC_3213 JD	8,000,000	31397AZB2
FHLMC_3213 OH	5,390,000	31397B2Q3
FHLMC_3215 QA	5,806,000	31397BL82
FHLMC_3216 JI	701,000	31397AVK6
FHLMC_3218 SA	81,043,000	31397BJY8
FHLMC_3219 PD	8,826,000	31397BGS4
FHLMC_3221 AS	19,455,000	31397BB91
FHLMC_3221 ZC	780,000	31397BBR1
FHLMC_3221 ZE	420,000	31397BBT7
FHLMC_3225 GO	10,903,000	31397BQV6
FHLMC_3226 TX	11,745,000	31397BT76
FHLMC_3228 CF	26,058,000	31397C2K4
FHLMC_3228 EF	20,508,000	31397C2Q1
FHLMC_3228 HF	55,332,000	31397C3A5
FHLMC_3228 IO	850,000	31397C3C1
FHLMC_3228 OE	6,873,000	31397C3J6
FHLMC_3228 SE	11,487,000	31397C4A4
FHLMC_3228 SF	15,932,000	31397C4B2
FHLMC_3231 FX	21,216,000	31397BVH1
FHLMC_3239 AS	17,754,000	31397CUP2
FHLMC_3239 CI	142,000	31397CUW7
FHLMC_3239 DF	18,946,000	31397CUY3
FHLMC_3239 SA	20,362,000	31397CVX4
FHLMC_3239 SF	51,000	31397CVZ9
FHLMC_3239 SG	23,350,000	31397CW21
FHLMC_3239 SI	39,947,000	31397CW39
FHLMC_3239 ZH	595,000	31397CWJ4
FHLMC_3245 PO	15,232,000	31397CNW5
FHLMC_3249 SF	1,835,000	31397EDV4
FHLMC_3255 SA	91,068,000	31397EAG0
FHLMC_3258 PM	69,079,000	31397CXF1
FHLMC_3267 SF	1,368,000	31397ERK3
FHLMC_3267 SI	12,928,000	31397ERL1
FHLMC_3276 SI	25,204,000	31397F5C2
FHLMC_3278 SA	29,481,000	31397EXF7
FHLMC_3279 MZ	12,000	31397FBL5
FHLMC_3279 ZG	22,000	31397FCF7
FHLMC_3282 YC	30,650,000	31397F2N1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3287 AS	7,242,000	31397G5B2
FHLMC_3287 EO	1,611,000	31397G5R7
FHLMC_3287 GC	41,754,000	31397G5X4
FHLMC_3287 GO	2,419,000	31397G6B1
FHLMC_3287 PC	17,245,000	31397G6H8
FHLMC_3287 PD	5,000,000	31397G6J4
FHLMC_3289 SG	17,987,000	31397FPL0
FHLMC_3296 YS	31,243,000	31397FND0
FHLMC_3298 WB	59,407,000	31397GGR5
FHLMC_3300 AC	2,101,000	31397GQE3
FHLMC_3300 AI	1,404,000	31397GQH6
FHLMC_3300 LO	11,466,000	31397GQV5
FHLMC_3300 MO	7,193,000	31397GR28
FHLMC_3300 OC	8,541,000	31397GR77
FHLMC_3300 PB	35,673,000	31397GR93
FHLMC_3300 XO	12,662,000	31397GRV4
FHLMC_3308 SN	6,867,000	31397GKB5
FHLMC_3308 ST	17,477,000	31397GKD1
FHLMC_3316 CA	16,124,000	31397HJA7
FHLMC_3316 CB	18,225,000	31397HJB5
FHLMC_3316 CD	27,265,000	31397HJC3
FHLMC_3316 EA	19,233,000	31397HJF6
FHLMC_3316 HE	10,334,000	31397HK23
FHLMC_3316 JO	9,706,000	31397HKD9
FHLMC_3316 KO	907,000	31397HKH0
FHLMC_3316 PD	5,343,000	31397HKT4
FHLMC_3316 PO	5,606,000	31397HKV9
FHLMC_3317 F	97,112,000	31397GZ94
FHLMC_3322 SA	50,906,000	31397HMH8
FHLMC_3325 ES	21,048,000	31397JDR2
FHLMC_3326 AI	279,000	31397JHB3
FHLMC_3326 ES	382,000	31397JHN7
FHLMC_3326 JO	3,902,000	31397JJN5
FHLMC_3326 KO	672,000	31397JJR6
FHLMC_3326 OH	1,264,000	31397JJX3
FHLMC_3326 PB	19,805,000	31397JJZ8
FHLMC_3326 SF	425,000	31397JKF0
FHLMC_3326 SH	993,000	31397JJKG8
FHLMC_3326 SK	17,472,000	31397JKJ2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3326 SM	166,430,000	31397JKK9
FHLMC_3326 TM	33,286,000	31397JKQ6
FHLMC_3326 ZM	1,477,000	31397JL69
FHLMC_3327 YO	9,555,000	31397HS41
FHLMC_3329 TS	1,003,000	31397HZ43
FHLMC_3329 WK	21,440,000	31397HZG6
FHLMC_33-30 LS	34,077,000	31397JGA6
FHLMC_3331 BP	39,830,000	31397J2E3
FHLMC_3335 SK	772,000	31397JCC6
FHLMC_3341 AB	41,422,000	31397JMJO
FHLMC_3347 BS	818,000	31397K2H3
FHLMC_3347 CB	7,321,000	31397K2K6
FHLMC_3347 FC	30,640,000	31397K2P5
FHLMC_3347 SB	6,911,000	31397K3L3
FHLMC_3347 SC	3,677,000	31397K3M1
FHLMC_3347 SF	2,410,000	31397K3P4
FHLMC_3347 TI	34,265,000	31397K3T6
FHLMC_3347 ZA	566,000	31397K3U3
FHLMC_3348 HJ	33,277,000	31397JLV4
FHLMC_3349 BP	47,558,000	31397JUT9
FHLMC_3349 TF	4,861,000	31397JWG5
FHLMC_3351 AB	18,651,000	31397JQH0
FHLMC_3360 CB	29,128,000	31397KDY4
FHLMC_3360 SA	4,584,000	31397KE56
FHLMC_3361 SA	48,248,000	31397KF89
FHLMC_3365 FM	821,000	31397KNR8
FHLMC_3365 FN	846,000	31397KNS6
FHLMC_3365 MT	1,593,000	31397KNT4
FHLMC_3365 PO	2,318,000	31397KNK3
FHLMC_3365 SA	22,601,000	31397KNM9
FHLMC_3365 SB	8,136,000	31397KNN7
FHLMC_3365 SD	15,067,000	31397KNQ0
FHLMC_3370 PJ	71,457,000	31397KSS1
FHLMC_3375 SV	51,697,000	31397KXL0
FHLMC_3376 OA	75,000	31397KZT1
FHLMC_3376 OC	22,653,000	31397KZU8
FHLMC_3376 PS	6,227,000	31397KZZ7
FHLMC_3376 SD	916,000	31397P2G4
FHLMC_3376 SL	5,433,000	31397P2L3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3376 TB	72,440,000	31397P2S8
FHLMC_3376 ZA	23,000	31397P2V1
FHLMC_3381 AB	35,467,000	31397KVP3
FHLMC_3382 CE	20,000,000	31397PGU8
FHLMC_3382 IS	9,848,000	31397PHF0
FHLMC_3382 JI	397,000	31397PHL7
FHLMC_3382 LO	14,288,000	31397PHN3
FHLMC_3382 OH	4,248,000	31397PHT0
FHLMC_3382 PO	19,952,000	31397PHU7
FHLMC_3382 SC	36,819,000	31397PJ43
FHLMC_3382 SF	1,007,000	31397PJ50
FHLMC_3382 SG	13,240,000	31397PJ68
FHLMC_3382 SQ	212,000	31397PJD3
FHLMC_3382 SW	5,868,000	31397PJG6
FHLMC_3382 TI	28,923,000	31397PJK7
FHLMC_3382 TN	459,000	31397PJN1
FHLMC_3382 TU	1,945,000	31397PJP6
FHLMC_3382 VB	4,788,000	31397PJU5
FHLMC_3382 ZB	8,173,000	31397PJV3
FHLMC_3384 SH	73,209,000	31397PCV0
FHLMC_3387 SB	35,238,000	31397PFN5
FHLMC_3398 AI	417,000	31397PP53
FHLMC_3398 SC	18,110,000	31397PPE4
FHLMC_33-98 SI	303,000	31397PPF1
FHLMC_3400 SI	143,756,000	31397PNN6
FHLMC_3403 SB	42,176,000	31397PQR4
FHLMC_3404 AS	77,777,000	31397PSV3
FHLMC_3413 AX	213,990,000	31397REQ5
FHLMC_3415 PC	45,491,000	31397R3R5
FHLMC_34-17 AS	1,406,000	31397RG83
FHLMC_34-17 AU	24,226,000	31397RGA8
FHLMC_34-17 AV	53,022,000	31397RGB6
FHLMC_34-17 BS	2,384,000	31397RGH3
FHLMC_34-17 BU	24,226,000	31397RGK6
FHLMC_34-17 CS	4,719,000	31397RGT7
FHLMC_34-17 DS	3,359,000	31397RGX8
FHLMC_34-17 EO	10,569,000	31397RH33
FHLMC_34-17 ES	1,010,000	31397RH41
FHLMC_34-17 FA	267,000	31397RH74

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_34-17 FD	24,226,000	31397RHA7
FHLMC_34-17 FT	670,000	31397RHL3
FHLMC_34-17 FW	62,072,000	31397RHP4
FHLMC_34-17 HS	38,376,000	31397RHU3
FHLMC_34-17 IC	868,000	31397RHX7
FHLMC_3417 IU	32,375,000	31397RHY5
FHLMC_34-17 JV	12,608,000	31397RJB3
FHLMC_34-17 KU	6,027,000	31397RJG2
FHLMC_34-17 LS	50,911,000	31397RJH0
FHLMC_34-17 LT	3,249,000	31397RJJ6
FHLMC_34-17 MT	2,480,000	31397RJL1
FHLMC_34-17 NS	17,560,000	31397RJM9
FHLMC_34-17 NT	2,574,000	31397RJN7
FHLMC_34-17 SA	64,008,000	31397RJX5
FHLMC_34-17 SJ	8,444,000	31397RK62
FHLMC_34-17 SK	12,083,000	31397RK70
FHLMC_34-17 SL	24,198,000	31397RK88
FHLMC_34-17 SM	34,407,000	31397RK96
FHLMC_3417 ST	12,083,000	31397RKC9
FHLMC_3417 SU	1,472,000	31397RKD7
FHLMC_34-17 TW	3,437,000	31397RKK1
FHLMC_3417 VS	6,944,000	31397RKT2
FHLMC_34-17 WA	11,933,000	31397RKU9
FHLMC_34-17 WS	6,539,000	31397RL61
FHLMC_34-17 XS	8,719,000	31397RL95
FHLMC_3417 YS	10,729,000	31397RLC8
FHLMC_34-17 ZD	2,491,000	31397RLH7
FHLMC_3421 IO	93,571,000	31397RBQ8
FHLMC_34-23 BA	68,990,000	31397RUE4
FHLMC_34-23 DC	36,921,000	31397RUW4
FHLMC_34-23 FA	25,255,000	31397RV78
FHLMC_34-23 GO	123,776,000	31397RVG8
FHLMC_34-23 MT	9,151,000	31397RVM5
FHLMC_3423 PB	31,573,000	31397RVN3
FHLMC_3423 PC	79,193,000	31397RVP8
FHLMC_34-23 PO	14,237,000	31397RVR4
FHLMC_34-23 SA	26,949,000	31397RVU7
FHLMC_34-23 SN	85,420,000	31397RW44
FHLMC_34-23 TG	409,803,000	31397RW69

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_34-23 TH	13,570,000	31397RW77
FHLMC_34-23 TJ	13,570,000	31397RW85
FHLMC_34-23 TK	13,570,000	31397RW93
FHLMC_34-23 ZC	15,951,000	31397RWA0
FHLMC_3424 HI	43,000,000	31397T4J8
FHLMC_3429 IT	37,695,000	31397RML7
FHLMC_34-3 S	42,824,000	31397PQQ6
FHLMC_3435 S	194,207,000	31397T3F7
FHLMC_3436 A	25,718,000	31397TCK6
FHLMC_3437 BI	98,979,000	31397TBA9
FHLMC_3439 SC	45,805,000	31397TAZ5
FHLMC_34-43 SA	33,524,000	31397T7C0
FHLMC_3443 SE	157,173,000	31397T7F3
FHLMC_3447 SV	53,932,000	31397TRW4
FHLMC_34-49 MT	4,859,000	31397THJ4
FHLMC_34-51 VA	30,181,000	31397TPD8
FHLMC_34-55 KS	28,644,000	31397WGV1
FHLMC_3460 SA	40,941,000	31397W5J0
FHLMC_3460 SB	66,685,000	31397W5K7
FHLMC_3461 AC	61,541,000	31397TWW8
FHLMC_3463 AU	18,342,000	31397WD69
FHLMC_3465 GA	28,814,000	31397WCQ6
FHLMC_3468 GA	21,347,000	31397WWF8
FHLMC_34-7 A	99,513,000	31397PSB7
FHLMC_3472 DA	81,692,000	31397WN43
FHLMC_3484 AB	34,844,000	31397Y4U2
FHLMC_3484 NA	14,601,000	31397Y5W7
FHLMC_3484 YA	22,217,000	31397Y6N6
FHLMC_3489 SC	31,375,000	31397YCN9
FHLMC_3505 SM	26,044,000	31397YPN5
FHLMC_3514 WD	20,662,000	31398C6R4
FHLMC_3520 AG	129,760,000	31398C3E6
FHLMC_3529 AD	52,490,000	31398CC55
FHLMC_3529 AG	153,689,000	31398CC63
FHLMC_35-37 DA	131,752,000	31398CR42
FHLMC_35-37 DL	45,074,000	31398CR59
FHLMC_3542 PI	54,108,000	31398EDQ4
FHLMC_3544 MI	44,102,000	31398EAF1
FHLMC_3546 LA	85,155,000	31398E4E1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FHLMC_3547 DL	68,821,000	31398ECE2
FHLMC_3547 OL	198,320,000	31398ECQ5
FHLMC_3551 JH	208,113,000	31398EM50
FHLMC_3558 GI	27,772,000	31398JAQ6
FHLMC_3561 PC	37,780,000	31398JL92
FHLMC_3568 HJ	90,815,000	31398EY40
FHLMC_3579 HJ	46,254,000	31398JR96
FHLMC_3590 WB	48,802,000	31398KGY0
FHLMC_3613 HJ	174,553,000	31398LKW7
FHLMC_3622 TA	17,386,000	31398LXR4
FHLMC_3622 WA	51,467,000	31398LXT0
FHLMC_3626 MB	12,946,000	31398W7E8
FHLMC_3632 PK	50,000,000	31398WSD7
FHLMC_3636 MJ	87,542,000	31398WFM1
FHLMC_7 AI	4,139,000	31396NPL4
FHLMC_7 SM	2,029,000	31396NR65
FHLMC_R003 BA	24,000,000	31396C3U2
FHLMC_R007 AC	85,015,000	31396NPF7
FHLMC_R009 AJ	21,633,000	31397BMQ1
FHLMC_R013 AB	1,276,000	31397HNV6
FHLMC_T-54 2A	8,337,000	31393LFK4
FHLMC-2852 FS	2,999,000	31395GAU6
FHLMC-2852 YS	2,270,000	31395GEU2
FHLMC-3376 TI	191,875,000	31397P2T6
FHLMC-3417 TI	100,526,000	31397RKG0
FHLMC-3423 FX	1,111,000	31397RVD5
FHLS_23-7 F16	33,943,000	3128HVJ75
FHLS_24-3 13	2,515,000	31282YWP0
FHSTR_215 PO	644,000	3128CVPV0
FHSTR_228 PO	46,665,000	3128HVDZ9
FHSTR_233 10	16,233,000	31282YDV8
FHSTR_233 12	1,261,000	31282YDX4
FHSTR_234 PO	104,414,000	3128HVG3
FHSTR_236 PO	32,037,000	3128HVVH85
FHSTR_237 PO	59,293,000	3128HVJX8
FHSTR_240 PO	844,000	3128HVP78
FHSTR_242 IO	9,254,000	31282YSS9
FHSTR_242 PO	31,038,000	3128HWC62
FN 10 /1 12M Libor ARM	9,792,000	31410EBG2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FN 10 /1 6M Libor ARM	26,473,000	31410ULF7
FN 10/1 12M LIBOR ARM	34,783,000	31408FAX7
FN 10/1 12M LIBOR ARM	25,583,000	31418MCP5
FN 10/1 12M Libor ARM	18,830,000	31411XXQ3
FN 10/1 12M Libor ARM	32,911,000	31413LEU9
FN 10/1 12M Libor ARM	28,280,000	31413UQP7
FN 10/1 12M Libor ARM	19,474,000	31418MJ45
FN 10/1 12M Libor ARM	15,064,000	31417S6X3
FN 10/1 12M Libor ARM	14,772,000	31417S6Q8
FN 10/1 12M Libor ARM	10,029,000	31417WRL7
FN 10/1 12M Libor ARM	18,051,000	31412VEK0
FNGT 04-T9 A1	31,742,000	31394BA79
FNGT_03-T4 2A6	45,846,000	31393AV79
FNGT_05-T2 1A3	29,279,000	31394C7J5
FNMA 10YR	179,449,000	31417YHM2
FNMA 15YR 2003 PRODUCTION	11,812,000	31403FZF4
FNMA 20YR	5,726,000	31371KXS5
FNMA 20YR	7,602,000	31371K4S7
FNMA 20YR	5,433,000	31402CTF9
FNMA 20YR	7,720,000	31371LHF9
FNMA 20YR	14,138,000	31418MR61
FNMA 20YR	6,205,000	31371LSJ9
FNMA 20YR	21,657,000	31371MLW5
FNMA 20YR	5,239,000	31371NEY7
FNMA 20YR 2009 PRODUCTION	8,461,000	31371K7J4
FNMA 30YR 2002 PRODUCTION	37,612,000	31391VH30
FNMA 30YR 2003 PRODUCTION	46,659,000	31402RUN7
FNMA 30YR 2003 PRODUCTION	39,923,000	31402CTT9
FNMA 30YR 6.0% MLB 125K 2003	8,262,000	31400GKW4
FNMA_00-46 SB	3,000	31358SL74
FNMA_01-51 GE	3,641,000	313921SL3
FNMA_01-62 FC	86,000	31392ADL9
FNMA_01-64 QH	10,116,000	31392AHX9
FNMA_01-68 PH	9,939,000	31392AYW2
FNMA_01-76 UD	7,403,000	31392A5W4
FNMA_02-10 SB	2,471,000	31392B5Z5
FNMA_02-15 PO	475,000	31392CKM5
FNMA_02-34 AO	1,516,000	31392CM84
FNMA_02-49 SB	1,721,000	31392DYX4

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_02-6 ST	2,853,000	31392BRS7
FNMA_02-60 F1	27,000	31392EVN7
FNMA_02-60 P3	82,000	31392EWB2
FNMA_02-60 X2	3,478,000	31392EVQ0
FNMA_02-60 X3	7,431,000	31392EWA4
FNMA_02-90 P2	294,000	31392GEQ4
FNMA_02-90 X2	10,229,000	31392GEP6
FNMA_02-92 SB	5,013,000	31392HBR3
FNMA_02-93 SA	26,860,000	31392GRT4
FNMA_02-93 SB	26,860,000	31392GRU1
FNMA_02-95 DB	30,350,000	31392HGU1
FNMA_02-95 PG	16,827,000	31392HGF4
FNMA_02-W8 IO2	10,068,000	31392DR20
FNMA_03-106 B	1,053,000	31393TZ74
FNMA_03-112 SA	24,165,000	31393TJ80
FNMA_03-117 LS	17,739,000	31393UPV9
FNMA_03-117 QS	6,264,000	31393UQL0
FNMA_03-123 ES	2,688,000	31393UAW3
FNMA_03-125 AB	5,201,000	31393T7F7
FNMA_03-129 QC	5,761,000	31393UE25
FNMA_03-15 NS	11,470,000	31392JNE5
FNMA_03-18 IO	2,322,000	31392JUV9
FNMA_03-26 IX	938,000	31393AHV2
FNMA_03-26 X1	14,056,000	31393AKX4
FNMA_03-27 IY	2,146,000	31393AST5
FNMA_03-33 LS	8,042,000	31393BFU4
FNMA_03-34 IU	35,000	31393CCA9
FNMA_03-35 IC	507,000	31393BL94
FNMA_03-42 AS	9,361,000	31393BUD5
FNMA_03-49 IK	2,505,000	31393CY64
FNMA_03-49 X2	12,530,000	31393C3F8
FNMA_03-63 CI	1,113,000	31393DSQ5
FNMA_03-63 P1	117,000	31393DRO6
FNMA_03-63 X1	4,295,000	31393DRS2
FNMA_03-63 X3	38,268,000	31393DSE2
FNMA_03-64 KS	5,113,000	31393DLM1
FNMA_03-71 IL	32,630,000	31393EGT0
FNMA_03-73 FG	286,000	31393DZH7
FNMA_03-75 SN	10,329,000	31393D2P5

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_03-76 DV	21,020,000	31393D5A5
FNMA_03-8 OE	76,750,000	31392HW66
FNMA_03-84 10	28,504,000	3136FES29
FNMA_03-84 22	13,335,000	3136FET69
FNMA_03-84 34	8,378,000	3136FEV25
FNMA_03-87 SP	7,280,000	31393E2X6
FNMA_03-88 ST	917,000	31393EXE4
FNMA_03-89 IO	78,000	31393TFP6
FNMA_03-89 PO	7,000	31393TFQ4
FNMA_03-W3 2A4	16,161,000	31392JYP8
FNMA_04-10 SK	16,029,000	31393XDA2
FNMA_04-11 IO	26,023,000	31393T7J9
FNMA_04-26 CI	173,000	31393XUT2
FNMA_04-31 SG	4,218,000	31393YAZ8
FNMA_04-36 SA	183,000	31393X5V5
FNMA_04-37 GI	793,000	31393YL94
FNMA_04-37 IO	10,640,000	31393YM69
FNMA_04-45 ZB	20,638,000	31393YWJ0
FNMA_04-52 NE	6,000,000	31394AEC6
FNMA_04-58 LO	2,907,000	31393Y2H7
FNMA_04-58 SI	5,120,000	31394AHM1
FNMA_04-58 SW	1,294,000	31394AHQ2
FNMA_04-63 IO	6,616,000	31394ANU6
FNMA_04-79 S	8,296,000	31394BGP3
FNMA_04-81 JS	13,260,000	31394BCC6
FNMA_04-90 CS	1,117,000	31394BTQ7
FNMA_04-90 MS	17,383,000	31394BTX2
FNMA_04-90 SY	99,971,000	31394BSV7
FNMA_04-90 TS	61,147,000	31394BTY0
FNMA_04-91 AR	27,034,000	31394BYA6
FNMA_04-94 HJ	46,992,000	31394BLH5
FNMA_04-W6 1A1	10,793,000	31393YV93
FNMA_05-100 GC	150,000,000	31394URU8
FNMA_05-100 JS	2,671,000	31394UST0
FNMA_05-101 ND	26,491,000	31394UUM2
FNMA_05-108 SQ	740,000	31394UXL1
FNMA_05-112 NB	23,225,000	31394UC67
FNMA_05-112 NW	579,000	31394UC75
FNMA_05-115 HU	573,000	31394VVL1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_05-118 ME	31,568,000	31394VTC4
FNMA_05-15 SM	2,602,000	31394CUX8
FNMA_05-16 LE	40,480,000	31394CMY5
FNMA_05-2 TA	67,121,000	31394CCL4
FNMA_05-2 TD	9,805,000	31394CCS9
FNMA_05-2 TH	6,562,000	31394CCV2
FNMA_05-20 QD	17,800,000	31394CLN0
FNMA_05-21 BS	4,806,000	31394CTG7
FNMA_05-23 A	16,467,000	31394C3N0
FNMA_05-29 IK	1,713,000	31394DFN5
FNMA_05-29 JA	10,777,000	31394DEX4
FNMA_05-29 PI	604,000	31394DGA2
FNMA_05-29 QI	4,877,000	31394DHB9
FNMA_05-29 TC	5,524,000	31394DFT2
FNMA_05-29 TI	1,363,000	31394DFU9
FNMA_05-29 WI	800,000	31394DGF1
FNMA_05-33 BA	482,000	31394CQ21
FNMA_05-40 MB	31,381,000	31394DRG7
FNMA_05-40 MC	10,000,000	31394DQJ2
FNMA_05-43 GB	10,000,000	31394DVA5
FNMA_05-43 TB	12,000,000	31394DUY4
FNMA_05-44 PE	9,675,000	31394DPA2
FNMA_05-47 AK	14,945,000	31394D5A4
FNMA_05-47 SA	1,605,000	31394D5L0
FNMA_05-5 SP	22,612,000	31394B4L5
FNMA_05-58 TM	311,000	31394EDF2
FNMA_05-59 DQ	6,954,000	31394EVG0
FNMA_05-59 PB	27,020,000	31394EUR7
FNMA_05-62 IU	456,000	31394ENB0
FNMA_05-62 SF	1,602,000	31394ENF1
FNMA_05-69 CS	3,002,000	31394EP93
FNMA_05-69 HO	399,000	31394EJ90
FNMA_05-69 IB	62,000	31394EK23
FNMA_05-69 JI	10,678,000	31394EQ43
FNMA_05-69 KI	491,000	31394EK64
FNMA_05-69 TG	6,641,000	31394EL63
FNMA_05-69 TI	94,000	31394EL71
FNMA_05-74 DK	4,894,000	31394FFH3
FNMA_05-77 BX	5,670,000	31394FLC7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_05-80 AI	178,000	31394FPN9
FNMA_05-80 BP	6,638,000	31394FQM0
FNMA_05-80 BZ	1,994,000	31394FQN8
FNMA_05-80 SI	264,000	31394FQT5
FNMA_05-83 TK	89,312,000	31394FTZ8
FNMA_05-86 AQ	1,460,000	31394UAD4
FNMA_05-86 AX	64,436,000	31394UDH2
FNMA_05-86 HB	1,110,000	31394UAM4
FNMA_05-86 IG	3,167,000	31394UAN2
FNMA_05-86 JZ	8,877,000	31394UAS1
FNMA_05-86 KW	7,683,000	31394UCV2
FNMA_05-86 TZ	1,171,000	31394UBH4
FNMA_05-86 WD	15,826,000	31394UCZ3
FNMA_05-96 SB	2,549,000	31394FWX9
FNMA_05-97 CS	56,280,000	31394UML3
FNMA_05-97 DI	50,000	31394UNR9
FNMA_05-97 DZ	1,046,000	31394UMM1
FNMA_05-97 LI	304,000	31394UNDO
FNMA_05-97 PO	1,143,000	31394UMP4
FNMA_05-99 AI	52,814,000	31394U4M1
FNMA_05-99 IB	510,000	31394U5B4
FNMA_05-99 SG	2,932,000	31394U5T5
FNMA_06-10 MF	229,000	31395BME0
FNMA_06-10 SL	3,049,000	31395BPQ0
FNMA_06-101 IO	1,048,000	31396LJM3
FNMA_06-101 SB	68,427,000	31396LHZ6
FNMA_06-102 MC	10,500,000	31396LKH2
FNMA_06-103 AO	7,639,000	31396LGE4
FNMA_06-103 EX	8,080,000	31396LGP9
FNMA_06-106 PO	1,820,000	31396LNT3
FNMA_06-106 SA	1,783,000	31396LPA2
FNMA_06-109 SI	21,055,000	31396LRB8
FNMA_06-112 QA	19,900,000	31396LPS3
FNMA_06-114 PO	2,864,000	31396L2P4
FNMA_06-120 PO	1,295,000	31396LJ43
FNMA_06-122 A	85,346,000	31396LG53
FNMA_06-124 SQ	18,681,000	31396PFK2
FNMA_06-126 AX	17,274,000	31396L4Y3
FNMA_06-127 S	74,037,000	31396PDP3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_06-130 CI	7,845,000	31396PAT8
FNMA_06-130 DI	3,659,000	31396PAU5
FNMA_06-130 EI	1,911,000	31396PAV3
FNMA_06-130 OA	125,000	31396PAE1
FNMA_06-130 PI	3,170,000	31396PAK7
FNMA_06-130 PO	3,289,000	31396PAA9
FNMA_06-14 YA	19,508,000	31395BER0
FNMA_06-14 YI	650,000	31395BGB3
FNMA_06-15 SP	77,603,000	31395BTT0
FNMA_06-16 DF	911,000	31394V4S6
FNMA_06-16 OB	91,000	31394V4Y3
FNMA_06-16 PO	137,000	31394V4V9
FNMA_06-23 BI	13,015,000	31395B4C4
FNMA_06-23 SC	38,276,000	31395B4K6
FNMA_06-25 LS	4,168,000	31395BXU2
FNMA_06-27 BT	51,166,000	31395BZG1
FNMA_06-29 AI	2,354,000	31395DCW7
FNMA_06-29 BI	9,341,000	31395DEA3
FNMA_06-29 CI	2,077,000	31395DCZ0
FNMA_06-29 GI	2,332,000	31395DDH9
FNMA_06-29 OB	834,000	31395DEB1
FNMA_06-29 PO	277,000	31395DDU0
FNMA_06-3 SL	2,313,000	31395BLR2
FNMA_06-3 X	1,005,000	31395BHF3
FNMA_06-37 SK	1,795,000	31395DLZ0
FNMA_06-4 PB	7,480,000	31394VYB0
FNMA_06-41 CI	2,354,000	31395DCC1
FNMA_06-43 KB	23,394,000	31395DP94
FNMA_06-43 ST	28,108,000	31395DQ85
FNMA_06-44 FA	42,199,000	31395NAM9
FNMA_06-45 KA	10,328,000	31395NGJ0
FNMA_06-45 MS	1,804,000	31395NDY0
FNMA_06-45 NT	20,000,000	31395NFP7
FNMA_06-48 TD	38,849,000	31395NMX2
FNMA_06-5 N2	465,862,000	31394VL99
FNMA_06-50 PA	18,391,000	31395DTV1
FNMA_06-51 LA	13,755,000	31395DX46
FNMA_06-51 SP	46,587,000	31395DS42
FNMA_06-52 TB	39,756,000	31395D2C2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_06-55 NS	9,888,000	31395DYW3
FNMA_06-56 OB	215,000	31395NWJ2
FNMA_06-56 SA	47,840,000	31395NWE3
FNMA_06-56 SH	934,000	31395NXZ5
FNMA_06-56 TI	9,541,000	31395NWO6
FNMA_06-56 XG	279,000	31395NYW1
FNMA_06-57 PC	10,000,000	31395DZW2
FNMA_06-57 PD	28,495,000	31395DZX0
FNMA_06-58 BP	2,594,000	31395NE37
FNMA_06-58 TI	10,462,000	31395NH67
FNMA_06-59 CS	17,497,000	31395NX36
FNMA_06-60 AR	1,095,000	31395NUY1
FNMA_06-60 CO	8,415,000	31395NTX5
FNMA_06-61 LA	29,285,000	31395N4U8
FNMA_06-64 LB	28,232,000	31395NZQ3
FNMA_06-71 SJ	2,361,000	31396KVV9
FNMA_06-71 SK	7,657,000	31396KVT6
FNMA_06-74 DA	10,631,000	31396KNT5
FNMA_06-79 SU	1,433,000	31396KYG1
FNMA_06-86 MO	934,000	31396KH88
FNMA_06-86 SM	14,000	31396KH96
FNMA_06-88 BV	22,732,000	31396KG30
FNMA_06-89 B	50,769,000	31396KM25
FNMA_06-91 AB	32,722,000	31396KZ88
FNMA_06-97 SD	5,624,000	31396LDR8
FNMA_06-B1 AI	3,347,000	31395NPT8
FNMA_07-100 ND	21,510,000	31396XXU3
FNMA_07-102 OT	1,008,000	31396XL69
FNMA_07-102 ST	13,100,000	31396XL51
FNMA_07-108 SA	34,915,000	31396XR55
FNMA_07-111 MT	3,628,000	31396X6D1
FNMA_07-111 SC	36,841,000	31396X5K6
FNMA_07-112 SA	40,912,000	31396X4C5
FNMA_07-112 SD	33,687,000	31396X4J0
FNMA_07-116 DI	152,719,000	31396X6M1
FNMA_07-118 AB	38,856,000	31396YCC4
FNMA_07-118 AC	29,974,000	31396YCB6
FNMA_07-12 BA	54,965,000	31396PL90
FNMA_07-13 SC	2,311,000	31396PJ93

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_07-15 AI	169,629,000	31396PWK3
FNMA_07-18 AS	25,072,000	31396P5Y3
FNMA_07-18 BD	3,283,000	31396P7D7
FNMA_07-18 BS	35,868,000	31396P5Z0
FNMA_07-18 CS	18,599,000	31396P6A4
FNMA_07-18 DS	716,000	31396P6B2
FNMA_07-18 ES	25,519,000	31396P6C0
FNMA_07-18 FA	46,049,000	31396P5Q0
FNMA_07-18 FG	113,772,000	31396P7F2
FNMA_07-18 FH	74,300,000	31396P7H8
FNMA_07-18 FJ	130,186,000	31396P7K1
FNMA_07-18 GS	242,000	31396P6F3
FNMA_07-18 HS	2,285,000	31396P6J5
FNMA_07-18 IS	48,319,000	31396P6K2
FNMA_07-18 JS	7,965,000	31396P6L0
FNMA_07-18 KS	8,176,000	31396P6M8
FNMA_07-18 LS	1,835,000	31396P6N6
FNMA_07-18 MS	50,586,000	31396P6R7
FNMA_07-18 OB	679,000	31396P7E5
FNMA_07-18 SA	46,049,000	31396P5R8
FNMA_07-2 SH	10,986,000	31396PLR0
FNMA_07-20 SM	37,886,000	31396PZ87
FNMA_07-24 GA	16,371,000	31396P4E8
FNMA_07-27 MB	23,540,000	31396VCR7
FNMA_07-28 AS	127,377,000	31396VKN7
FNMA_07-28 BS	19,919,000	31396VKP2
FNMA_07-28 CS	19,704,000	31396VKQ0
FNMA_07-28 DS	15,936,000	31396VKT4
FNMA_07-28 EO	7,137,000	31396VLE6
FNMA_07-28 ES	13,833,000	31396VKU1
FNMA_07-28 F	43,673,000	31396VLR7
FNMA_07-28 FB	170,902,000	31396VLS5
FNMA_07-28 FC	83,270,000	31396VLU0
FNMA_07-28 FD	153,344,000	31396VLW6
FNMA_07-28 GS	15,708,000	31396VKV9
FNMA_07-28 HS	33,494,000	31396VKW7
FNMA_07-28 LS	30,415,000	31396VLB2
FNMA_07-28 SA	41,195,000	31396VKF4
FNMA_07-30 KI	148,661,000	31396VHU5

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_07-30 NI	222,631,000	31396VGX0
FNMA_07-33 FA	89,853,000	31396VFC7
FNMA_07-33 SD	89,853,000	31396VFD5
FNMA_07-34 F	78,172,000	31396P6E6
FNMA_07-36 SJ	22,605,000	31396VRJ9
FNMA_07-38 FL	235,283,000	31396VY69
FNMA_07-38 PO	995,000	31396VX78
FNMA_07-38 SC	16,716,000	31396VY44
FNMA_07-38 ZC	351,000	31396VY51
FNMA_07-39 EI	46,853,000	31396VSM1
FNMA_07-40 KS	33,489,000	31396VXY9
FNMA_07-42 A	143,516,000	31396VR67
FNMA_07-43 SL	95,673,000	31396VVM7
FNMA_07-44 DS	32,937,000	31396VVY1
FNMA_07-44 SA	33,239,000	31396VWB0
FNMA_07-48 SE	23,961,000	31396VE46
FNMA_07-48 SH	17,197,000	31396VE61
FNMA_07-5 CO	507,000	31396PPH8
FNMA_07-5 MI	28,620,000	31396PNP2
FNMA_07-5 NF	836,000	31396PNY3
FNMA_07-5 SB	2,190,000	31396PPD7
FNMA_07-5 SC	6,086,000	31396PPK1
FNMA_07-5 SF	2,911,000	31396PNZ0
FNMA_07-5 Z	85,000	31396PNR8
FNMA_07-50 LS	71,487,000	31396V5N4
FNMA_07-50 SX	77,323,000	31396V5P9
FNMA_07-50 WS	16,007,000	31396V6E3
FNMA_07-51 FB	38,507,000	31396WHF6
FNMA_07-52 JD	14,964,000	31396WAA4
FNMA_07-52 LS	64,939,000	31396WAS5
FNMA_07-53 SX	62,146,000	31396WDQ6
FNMA_07-54 DI	71,097,000	31396WDZ6
FNMA_07-54 GI	56,432,000	31396WEL6
FNMA_07-57 FM	153,722,000	31396WKL9
FNMA_07-57 FP	57,216,000	31396WKK1
FNMA_07-57 PD	10,850,000	31396WKN5
FNMA_07-57 PE	7,506,000	31396WKA3
FNMA_07-57 SC	67,536,000	31396WJC1
FNMA_07-57 SE	76,652,000	31396WKD7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_07-57 SX	133,699,000	31396WKM7
FNMA_07-57 ZE	2,590,000	31396WKE5
FNMA_07-57 ZG	473,000	31396WKF2
FNMA_07-58 DG	100,139,000	31396V4C9
FNMA_07-62 SD	37,541,000	31396WZV1
FNMA_07-63 AB	3,617,000	31396WTB2
FNMA_07-63 AI	2,757,000	31396WTD8
FNMA_07-63 MT	3,057,000	31396WXJ0
FNMA_07-63 MZ	23,000	31396WTL0
FNMA_07-63 OB	2,448,000	31396WTM8
FNMA_07-63 PB	43,867,000	31396WTP1
FNMA_07-63 PC	17,802,000	31396WTQ9
FNMA_07-63 XO	28,587,000	31396WUA2
FNMA_07-64 AM	34,513,000	31396WVG8
FNMA_07-65 BE	97,614,000	31396WD60
FNMA_07-67 AG	30,921,000	31396WNV4
FNMA_07-67 CH	27,998,000	31396WPR1
FNMA_07-68 KA	28,463,000	31396WN69
FNMA_07-76 AN	21,634,000	31396WT55
FNMA_07-76 AZ	10,578,000	31396WT63
FNMA_07-76 CO	362,000	31396WW69
FNMA_07-76 PD	18,371,000	31396WV94
FNMA_07-76 PH	29,600,000	31396WX27
FNMA_07-76 PK	10,000,000	31396WX35
FNMA_07-76 PL	10,444,000	31396WZ66
FNMA_07-77 LS	5,263,000	31396XJF2
FNMA_07-79 ST	6,522,000	31396XDC5
FNMA_07-81 SY	6,356,000	31396XAW4
FNMA_07-84 SC	26,898,000	31396XJT2
FNMA_07-85 BA	38,527,000	31396XQW7
FNMA_07-85 SM	41,398,000	31396XQV9
FNMA_07-88 BI	44,174,000	31396XUH5
FNMA_07-93 MT	1,235,000	31396XWN0
FNMA_07-93 SD	18,094,000	31396XWQ3
FNMA_07-93 Z	5,178,000	31396XWG5
FNMA_07-93 ZB	218,000	31396XWJ9
FNMA_07-96 BI	94,769,000	31396XXD1
FNMA_07-97 MS	13,611,000	31396XC44
FNMA_07-W6 1A2	72,983,000	31396WKS4

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_08-10 ES	4,020,000	31396YLH3
FNMA_08-12 AD	105,725,000	31396YLP5
FNMA_08-12 KS	39,070,000	31396YMW9
FNMA_08-12 SA	75,877,000	31396YPB2
FNMA_08-15 AS	9,023,000	31396YE99
FNMA_08-15 BI	2,535,000	31396YD74
FNMA_08-15 BS	17,111,000	31396YC83
FNMA_08-15 DS	37,977,000	31396YZK1
FNMA_08-15 EL	166,000	31396YYZ9
FNMA_08-15 IO	1,529,000	31396YZJ4
FNMA_08-15 JI	32,126,000	31396YB50
FNMA_08-15 JN	40,008,000	31396YB68
FNMA_08-15 JT	2,635,000	31396YD41
FNMA_08-15 KI	25,017,000	31396YZZ8
FNMA_08-15 LS	52,074,000	31396YZU9
FNMA_08-15 SA	1,884,000	31396YB76
FNMA_08-15 SB	9,023,000	31396YA93
FNMA_08-15 SC	5,899,000	31396YA28
FNMA_08-15 SD	1,853,000	31396YZM7
FNMA_08-15 SX	8,720,000	31396YC42
FNMA_08-15 TA	564,000	31396YC59
FNMA_08-15 TB	764,000	31396YC67
FNMA_08-15 TD	1,647,000	31396YD58
FNMA_08-15 VH	25,614,000	31396YE65
FNMA_08-18 SA	36,546,000	31396YWR9
FNMA_08-18 SC	35,928,000	31396YVW0
FNMA_08-18 SM	28,450,000	31396YXH0
FNMA_08-19 AX	596,841,000	31396YYE6
FNMA_08-2 PC	17,104,000	31396YFM9
FNMA_08-21 LC	30,172,000	31396YV25
FNMA_08-24 AX	111,097,000	31397LDA4
FNMA_08-3 SA	37,685,000	31396YJA1
FNMA_08-32 AB	7,915,000	31396Y5D0
FNMA_08-32 AI	762,000	31396Y5L2
FNMA_08-32 PT	36,923,000	31396Y5F5
FNMA_08-35 DI	138,105,000	31397LQK8
FNMA_08-35 SA	19,542,000	31397LQW2
FNMA_08-37 VE	24,582,000	31397LLD9
FNMA_08-42 SC	39,516,000	31397LNZ8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_08-47 MC	58,181,000	31397LYY9
FNMA_08-49 IO	6,547,000	31396Y6C1
FNMA_08-50 SB	36,656,000	31397LXL8
FNMA_08-54 HK	54,471,000	31397LV63
FNMA_08-56 CA	34,875,000	31397MBG1
FNMA_08-56 SA	36,373,000	31397MAK3
FNMA_08-56 SB	39,365,000	31397MBM8
FNMA_08-59 LC	47,846,000	31397LA66
FNMA_08-59 SG	32,473,000	31397LZK8
FNMA_08-60 SA	96,221,000	31397LH93
FNMA_08-62 SB	91,471,000	31397LX46
FNMA_08-62 SE	53,252,000	31397LZ77
FNMA_08-65 AM	37,324,000	31397MMY0
FNMA_08-65 DA	34,313,000	31397MMZ7
FNMA_08-71 VC	27,510,000	31397MFG7
FNMA_08-73 SB	36,030,000	31397L6N4
FNMA_08-75 DA	65,289,000	31397MQL4
FNMA_08-75 GA	15,904,000	31397MQH3
FNMA_08-78 NA	30,046,000	31397MTK3
FNMA_08-8 PA	3,214,000	31396YHT2
FNMA_08-8 Z	2,659,000	31396YHV7
FNMA_08-8 ZA	110,000	31396YHW5
FNMA_08-89 AB	69,385,000	31397MZG5
FNMA_08-9 SA	123,982,000	31396YGT3
FNMA_08-92 SA	142,161,000	31397ME45
FNMA_08-93 AM	21,953,000	31397MR66
FNMA_08-93 AN	18,763,000	31397MR74
FNMA_09-108 VC	17,439,000	31398GNY1
FNMA_09-12 KA	100,292,000	31397NKD6
FNMA_09-14 A	19,463,000	31397NJR7
FNMA_09-14 AZ	5,053,000	31397NHV0
FNMA_09-21 AG	50,187,000	31397NTT2
FNMA_09-21 CA	106,163,000	31397NTR6
FNMA_09-29 PA	52,899,000	31397NJ30
FNMA_09-3 PD	10,272,000	31397M2G1
FNMA_09-30 AG	169,268,000	31397NWW7
FNMA_09-30A AD	86,806,000	31397NWW3
FNMA_09-39 AD	89,982,000	31397NK87
FNMA_09-40 TB	100,988,000	31397NZ57

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_09-40 TM	131,489,000	31397N2C8
FNMA_09-53 QM	50,268,000	31396QEM7
FNMA_09-60 HJ	111,715,000	31396QPB9
FNMA_09-61 MA	112,639,000	31396QPP8
FNMA_09-62 HJ	77,505,000	31396QTN9
FNMA_09-66 ET	99,994,000	31396QV30
FNMA_09-69 HJ	83,823,000	31396Q4D8
FNMA_09-73 MA	85,263,000	31396QB24
FNMA_09-74 HJ	130,108,000	31396Q3N7
FNMA_09-79 HJ	148,254,000	31398FNQ0
FNMA_09-92 AD	34,351,000	31398FVM0
FNMA_10-37 A1	38,557,000	31398MJ98
FNMA_10-20 HJ	75,000,000	31398MFA9
FNMA_10-3 HM	105,000,000	31398G4B2
FNMA_10-9 MB	10,696,000	31398MAX4
FNMA_273 1	541,000	31364HL70
FNMA_28 IO	1,000	31364HDH7
FNMA_359 9	1,937,000	3136FCUA2
FNMA_368 13	2,247,000	3136FCJ31
FNMA_368 29	638,000	3136FCL38
FNMA_368 4	8,243,000	3136FCH25
FNMA_374 18	7,098,000	3136FC2M7
FNMA_374 24	7,608,000	3136FC2T2
FNMA_376 20	455,000	3136FC3S3
FNMA_376 26	161,000	3136FC3Y0
FNMA_378 12	3,879,000	3136FEMP4
FNMA_378 41	849,000	3136FENU2
FNMA_381 20	3,901,000	3136FEN99
FNMA_381 25	1,401,000	3136FEP63
FNMA_381 32	2,215,000	3136FEQ54
FNMA_385 15	23,888,000	3136FEX31
FNMA_385 21	12,081,000	3136FEX98
FNMA_385 23	5,057,000	3136FEY30
FNMA_385 5	67,769,000	3136FEV90
FNMA_88-22 A	13,000	313602FN9
FNMA_88-29 B	1,000	313602HT4
FNMA_90-47 L	24,000	3136037J5
FNMA_91-59 Z	2,000	31358GF77
FNMA_92-123 S	35,000	31358N4A7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNMA_92-150 MA	2,000	31358QVQ5
FNMA_92-49 M	1,000	31358MXA7
FNMA_93-165 SH	12,000	31359D5R0
FNMA_93-80 S	234,000	31359ADZ9
FNMA_93-92 G	4,000	31359AFE4
FNMA_96-27 FD	217,000	31359KND5
FNMA_96-27 SB	882,000	31359KNA1
FNMA_96-45 SI	6,998,000	31359KZP5
FNMA_97-28 FA	94,000	31359PHG4
FNMA_G92-21 D	2,000	31358MHL1
FNMA_G92-59 D	1,000	31358QZE8
FNMS_03-73 1	39,965,000	3136FCW44
FNMS_03-82 16	30,475,000	3136FFMR7
FNMS_03-84 11	19,100,000	3136FES37
FNMS_03-84 15	14,266,000	3136FES78
FNMS_03-84 16	12,127,000	3136FES86
FNMS_03-84 20	21,191,000	3136FET44
FNMS_03-84 23	5,744,000	3136FET77
FNMS_03-84 29	19,129,000	3136FEU59
FNMS_03-84 30	14,925,000	3136FEU67
FNMS_03-84 31	8,076,000	3136FEU75
FNMS_03-84 32	3,623,000	3136FEU83
FNMS_03-84 33	6,558,000	3136FEU91
FNMS_03-84 35	4,221,000	3136FEV33
FNMS_03-84 4	8,893,000	3136FER46
FNMS_03-84 9	24,469,000	3136FER95
FNMS_03-85 11	17,239,000	3136FEW73
FNMS_03-85 12	32,114,000	3136FEW81
FNMS_03-85 14	23,147,000	3136FEX23
FNMS_03-85 19	42,991,000	3136FEX72
FNMS_03-85 20	33,507,000	3136FEX80
FNMS_384 18	32,050,000	3136FET28
FNSTR_0382-11 11	8,696,000	3136FFML0
FNSTR_03-84 12	8,480,000	3136FES45
FNSTR_03-84 36	4,471,000	3136FEV41
FNSTR_243 12	2,373,000	31282YWN5
FNSTR_300 PO	15,860,000	31364HT56
FNSTR_316 PO	1,173,000	3136FADJ6
FNSTR_319 1	7,698,000	3136FAHA1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNSTR_321 PO	9,501,000	3136FAKL3
FNSTR_331 7	2,096,000	3136FAXL9
FNSTR_334 16	1,867,000	3136FAB41
FNSTR_334 18	2,214,000	3136FAB66
FNSTR_334 19	1,013,000	3136FAB74
FNSTR_339 13	6,057,000	3136FA2F6
FNSTR_339 14	10,639,000	3136FA2G4
FNSTR_344 1	21,577,000	3136FCAA4
FNSTR_346 2	3,842,000	3136FCBD7
FNSTR_348 11	9,550,000	3136FCER3
FNSTR_348 12	6,919,000	3136FCES1
FNSTR_348 15	1,718,000	3136FCEV4
FNSTR_348 16	2,360,000	3136FCEW2
FNSTR_348 29	9,993,000	3136FCFK7
FNSTR_356 13	15,731,000	3136FCQH2
FNSTR_356 22	4,254,000	3136FCQS8
FNSTR_356 23	2,739,000	3136FCQT6
FNSTR_356 24	3,212,000	3136FCQU3
FNSTR_356 6	35,179,000	3136FCQA7
FNSTR_356 7	43,290,000	3136FCQB5
FNSTR_357 2	9,824,000	3136FCRX6
FNSTR_359 17	6,596,000	3136FCUJ3
FNSTR_359 18	8,869,000	3136FCUK0
FNSTR_359 20	1,335,000	3136FCUM6
FNSTR_359 21	1,308,000	3136FCUN4
FNSTR_359 23	4,739,000	3136FCUQ7
FNSTR_359 25	2,811,000	3136FCUS3
FNSTR_360 1	170,066,000	3136FCUT1
FNSTR_361 1	115,269,000	3136FCWG7
FNSTR_362 1	107,000	3136FCVR4
FNSTR_362 11	20,145,000	3136FCWB8
FNSTR_362 14	7,330,000	3136FCWE2
FNSTR_362 6	24,222,000	3136FCVW3
FNSTR_362 7	31,214,000	3136FCVX1
FNSTR_364 1	6,842,000	3136FCYJ9
FNSTR_364 3	2,450,000	3136FCYL4
FNSTR_364 4	2,686,000	3136FCYM2
FNSTR_365 4	4,509,000	3136FCZD1
FNSTR_366 17	10,841,000	3136FCB70

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNSTR_366 25	8,474,000	3136FCC79
FNSTR_368 1	4,326,000	3136FCG75
FNSTR_368 10	2,299,000	3136FCH82
FNSTR_368 11	1,081,000	3136FCH90
FNSTR_368 12	403,000	3136FCJ23
FNSTR_368 14	850,000	3136FCJ49
FNSTR_368 18	9,183,000	3136FCJ80
FNSTR_368 26	2,928,000	3136FCK88
FNSTR_368 27	2,408,000	3136FCK96
FNSTR_368 28	660,000	3136FCL20
FNSTR_368 5	2,039,000	3136FCH33
FNSTR_368 9	3,034,000	3136FCH74
FNSTR_368 10	2,400,000	3136FCG83
FNSTR_369 6	22,145,000	3136FCL95
FNSTR_370 1	42,827,000	3136FEAA0
FNSTR_374 14	4,076,000	3136FC2H8
FNSTR_374 15	5,721,000	3136FC2J4
FNSTR_374 16	6,404,000	3136FC2K1
FNSTR_374 17	7,511,000	3136FC2L9
FNSTR_374 19	9,146,000	3136FC2N5
FNSTR_374 20	14,229,000	3136FC2P0
FNSTR_374 21	2,198,000	3136FC2Q8
FNSTR_374 22	5,193,000	3136FC2R6
FNSTR_374 23	6,656,000	3136FC2S4
FNSTR_374 25	6,852,000	3136FC2U9
FNSTR_374 26	3,607,000	3136FC2V7
FNSTR_374 27	2,027,000	3136FC2W5
FNSTR_374 6	43,618,000	3136FCZ90
FNSTR_374 7	2,675,000	3136FC2A3
FNSTR_374 10	20,179,000	3136FCZ58
FNSTR_376 1	428,000	3136FC2X3
FNSTR_376 12	2,008,000	3136FC3J3
FNSTR_376 17	894,000	3136FC3P9
FNSTR_376 18	781,000	3136FC3Q7
FNSTR_376 19	403,000	3136FC3R5
FNSTR_376 2	216,000	3136FC2Y1
FNSTR_376 21	155,000	3136FC3T1
FNSTR_376 22	123,000	3136FC3U8
FNSTR_376 23	172,000	3136FC3V6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNSTR_376 24	907,000	3136FC3W4
FNSTR_376 25	197,000	3136FC3X2
FNSTR_376 3	67,000	3136FC2Z8
FNSTR_376 30	311,000	3136FC4C7
FNSTR_376 34	280,000	3136FC4G8
FNSTR_376 35	225,000	3136FC4H6
FNSTR_376 36	65,000	3136FC4J2
FNSTR_376 37	121,000	3136FC4K9
FNSTR_376 38	83,000	3136FC4L7
FNSTR_376 7	617,000	3136FC3D6
FNSTR_377 1	37,985,000	3136FC5M4
FNSTR_378 15	329,000	3136FEMS8
FNSTR_378 25	2,775,000	3136FENC2
FNSTR_378 28	436,000	3136FENF5
FNSTR_378 3	2,127,000	3136FEME9
FNSTR_378 38	929,000	3136FENR9
FNSTR_378 39	205,000	3136FENS7
FNSTR_378 40	1,752,000	3136FENT5
FNSTR_378 42	468,000	3136FENVO
FNSTR_378 IO	11,703,000	3136FEMD1
FNSTR_379 1	130,034,000	3136FENW8
FNSTR_380 1	113,835,000	3136FFAA7
FNSTR_381 1	3,734,000	3136FEL67
FNSTR_381 10	4,946,000	3136FEM74
FNSTR_381 11	9,295,000	3136FEM82
FNSTR_381 12	4,880,000	3136FEM90
FNSTR_381 13	2,092,000	3136FEN24
FNSTR_381 17	9,730,000	3136FEN65
FNSTR_381 18	5,051,000	3136FEN73
FNSTR_381 19	2,866,000	3136FEN81
FNSTR_381 21	1,617,000	3136FEP22
FNSTR_381 22	1,137,000	3136FEP30
FNSTR_381 23	1,789,000	3136FEP48
FNSTR_381 24	790,000	3136FEP55
FNSTR_381 26	2,085,000	3136FEP71
FNSTR_381 27	1,126,000	3136FEP89
FNSTR_381 28	3,376,000	3136FEP97
FNSTR_381 29	2,183,000	3136FEQ21
FNSTR_381 3	5,357,000	3136FEL83

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FNSTR_381 30	897,000	3136FEQ39
FNSTR_381 31	921,000	3136FEQ47
FNSTR_381 33	1,257,000	3136FEQ62
FNSTR_381 34	919,000	3136FEQ70
FNSTR_381 35	696,000	3136FEQ88
FNSTR_381 4	2,643,000	3136FEL91
FNSTR_381 7	2,392,000	3136FEM41
FNSTR_381 8	21,281,000	3136FEM58
FNSTR_381 9	8,246,000	3136FEM66
FNSTR_381 IO	2,158,000	3136FEL75
FNSTR_382 12	22,252,000	3136FFMM8
FNSTR_382_14 14	8,028,000	3136FFMP1
FNSTR_384 24	3,055,000	3136FET85
FNSTR_384 25	9,659,000	3136FET93
FNSTR_384 26	1,971,000	3136FEU26
FNSTR_384 27	2,922,000	3136FEU34
FNSTR_384 28	3,153,000	3136FEU42
FNSTR_385 13	57,509,000	3136FEW99
FNSTR_385 16	8,082,000	3136FEX49
FNSTR_385 17	2,152,000	3136FEX56
FNSTR_385 18	50,546,000	3136FEX64
FNSTR_385 22	12,657,000	3136FEY22
FNSTR_385 24	4,443,000	3136FEY48
FNSTR_385 6	31,463,000	3136FEW24
FNSTR_385 7	23,254,000	3136FEW32
FNSTR_386 14	75,757,000	3136FFSR1
FNSTR-343 19	5,132,000	3136FA6R6
FNSTR-378 19	7,871,000	3136FEMW9
FNSTR-378 4	1,216,000	3136FEMF6
FNSTR-378 5	7,861,000	3136FEMG4
FNW_02-W12 AF6	12,484,000	31392GSP1
FNW_02-W2 AF6	10,121,000	31392CEN0
FNW_03-6 2A4	14,664,000	31393BU52
FNW_03-W13 AF5	2,605,000	31393C7C1
FNW_04-W1 1A6	47,900,000	31393U4H3
FNW_04-W6 1A4	16,071,000	31393YW43
FNW_06-3 1AS	58,937,000	31396L7D6
FSPC_T-45 A4	9,957,000	31392RSH5
FSPC_T-47 A6	2,270,000	31392UAS3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
FSPC_T-50 A7	8,803,000	31392VXT4
FSPC_T-72 A1	91,524,000	31397BMD0
GNMA_01-40 Z	9,103,000	38373RSY6
GNMA_01-48 SA	19,000	38373RJ34
GNMA_01-51 SA	58,000	38373RYW3
GNMA_01-51 SB	73,000	38373RYX1
GNMA_01-56 PT	12,945,000	38373RW21
GNMA_01-59 SA	17,000	38373TXJ9
GNMA_01-61 ED	9,354,000	38373TRA5
GNMA_01-65 SK	1,917,000	38373TNW1
GNMA_02-11 TS	1,069,000	38373WCS5
GNMA_02-13 SB	24,000	38373T5Q4
GNMA_02-4 FY	72,000	38373TG90
GNMA_02-65 ZB	2,022,000	38373VMZ0
GNMA_02-67 ZA	78,945,000	38373VQY9
GNMA_02-71 ZJ	22,406,000	38373MGJ3
GNMA_03-114 SB	13,280,000	38374EW29
GNMA_03-18 PS	24,594,000	38373SK30
GNMA_03-19 BI	305,000	38373SWY9
GNMA_03-24 S	1,867,000	38373SF77
GNMA_03-34 IA	5,133,000	38373QGV7
GNMA_03-46 SB	3,232,000	38373Q2U4
GNMA_03-51 KI	305,000	38373QX89
GNMA_03-55 PI	2,445,000	38374BAQ6
GNMA_03-65 SU	1,936,000	38374BRE5
GNMA_03-67 IG	301,000	38374B XK4
GNMA_03-82 SH	11,802,000	38374CSG7
GNMA_03-83 GI	395,000	38374CUJ8
GNMA_03-98 SP	6,637,000	38374ETD9
GNMA_04-102 ID	1,129,000	38374J3B0
GNMA_04-15 SA	826,000	38374FFK5
GNMA_04-2 SC	202,000	38374FBX1
GNMA_04-28 S	44,000	38374GDC3
GNMA_04-34 SP	2,823,000	38374GK76
GNMA_04-42 DS	973,000	38374G4F6
GNMA_04-66 HI	4,667,000	38374HWV8
GNMA_04-69 NS	1,117,000	38374H4Z0
GNMA_04-89 SJ	2,286,000	38374JJY3
GNMA_04-91 SE	7,250,000	38374JJ49

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
GNMA_04-93 IO	14,345,000	38374J5X0
GNMA_04-95 SD	3,783,000	38374JB62
GNMA_05-24 GS	49,928,000	38374KX65
GNMA_05-28 YO	2,486,000	38374K7U1
GNMA_05-3 SE	7,767,000	38374KQJ5
GNMA_05-39 GI	1,278,000	38374LNX5
GNMA_05-41 AD	7,090,000	38374LCG4
GNMA_05-46 YX	1,180,000	38374LFE6
GNMA_05-5 EI	956,000	38374KNT6
GNMA_05-5 SD	21,791,000	38374KNB5
GNMA_05-53 CS	16,982,000	38374LUV1
GNMA_05-58 AS	20,233,000	38374LL58
GNMA_05-58 MS	40,466,000	38374LM40
GNMA_05-58 NS	25,721,000	38374LM81
GNMA_05-68 KI	67,181,000	38374L3B5
GNMA_05-93 AI	634,000	38374MMF3
GNMA_06-22 AO	9,165,000	38374M2N8
GNMA_06-25 ST	3,240,000	38374M3T4
GNMA_07-14 BI	457,000	38373MXG0
GNMA_07-14 PB	18,295,000	38373MXR6
GNMA_07-16 NS	4,806,000	38373MA91
GNMA_07-16 PS	4,983,000	38373MB82
GNMA_07-26 IM	1,297,000	38375KBR2
GNMA_07-26 IO	2,907,000	38375KAP7
GNMA_07-35 NL	10,371,000	38375KSY9
GNMA_07-37 S	4,820,000	38375KLF7
GNMA_07-48 OX	24,000	38375K6A5
GNMA_07-54 IO	8,333,000	38375LJG6
GNMA_07-54 ZB	43,000	38375LJL5
GNMA_07-61 CZ	3,313,000	38375LLM0
GNMA_07-61 IO	1,302,000	38375LLR9
GNMA_07-66 CZ	2,788,000	38375L2D1
GNMA_07-66 PF	19,870,000	38375L2E9
GNMA_07-8 SP	7,602,000	38375JRN7
GNMA_08-1 EI	814,000	38375PDE8
GNMA_08-1 IO	1,774,000	38375PEK3
GNMA_08-1 LI	4,354,000	38375PDK4
GNMA_08-1 PB	8,000,000	38375PCJ8
GNMA_08-1 PI	8,752,000	38375PDA6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
GNMA_08-1 PO	7,615,000	38375PCK5
GNMA_08-1 ZA	2,231,000	38375PCR0
GNMA_08-18 EH	52,124,000	38375PWQ0
GNMA_08-47 GA	10,433,000	38375XAA2
GNMA_08-54 PD	32,210,000	3837427Y3
GNMA_08-7 IO	7,314,000	38375PP96
GNMA_08-7 OE	957,000	38375PL33
GNMA_08-7 PI	28,069,000	38375PN31
GNMA_09-33 DI	11,945,000	38374UMG3
GNMA_09-57 PA	68,272,000	38374VVF3
GNMA_09-91 JI	18,295,000	38376KL90
GNMA_97-16 C	2,380,000	3837H03J0
GNMA_99-25 PB	10,000,000	3837H2PW3
PCM_2 A	11,000	69412BAB8
VENDE_02-1 2J	49,244,000	911760RP3
Non-Agency RMBS		
AABST_05-5 M2	5,000,000	00764MHF7
ABSHE_01-HE2 A1	23,000	04541GBN1
ABSHE_03-HE2 M1	13,266,000	04541GDS8
ABSHE_03-HE6 M1	8,805,000	04541GGB2
ABSHE_04-HE3 M1	4,100,000	04541GJT0
ABSHE_05-HE8 M2	1,000,000	04541GUP5
ACE_02-HE2 M1	14,230,000	004421AX1
ACE_03-HE1 M1	5,646,000	004421DA8
ACE_03-NC1 M1	5,345,000	004421CQ4
ACE_04-FM1 M1	2,728,000	004421DK6
ACE_05-RM2 M8	1,485,000	004421PA5
ACE_05-SD1 M1	5,000,000	004421KK8
ACE_06-FM1 A2C	53,279,000	00441VAD0
ACE_06-HE4 A2B	10,000,000	00442BAC5
ACE_06-SD2 M1	9,072,000	00442MAB3
AHM_04-1 2M1	472,000	02660TAK9
AHM_04-1 2M2	205,000	02660TAL7
AHM_04-1 2M3	94,000	02660TAM5
AHM_04-1 3M1	1,380,000	02660TAP8
AHM_04-1 3M2	460,000	02660TAQ6
AHM_04-1 4M1	700,000	02660TAS2
AHM_04-1 4M2	505,000	02660TAT0

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
AHM_04-1 IM2	410,000	02660TAG8
AHM_04-1 IM3	246,000	02660TAH6
AHM_05-1 8M2	4,830,000	02660TDU4
AHM_05-1 8M3	920,000	02660TDV2
AHM_05-1 8M4	1,426,000	02660TDW0
AHM_05-4 IM4	2,537,000	02660THD8
AHM_06-2 2A2	35,871,000	02660YAS1
AHM_06-3 3M1	15,142,000	026929AX7
AHM_06-3 I11A2	1,861,000	026929AH2
AHMA_05-2 1A1	2,363,000	02660VAY4
AMIT_06-1 M6	46,000	00252GAK5
AMSI_04-FR1 M4	5,525,000	03072SQU2
AMSI_04-FR1 M5	2,402,000	03072SQV0
AMSI_04-R1 A2	31,000	03072SNR2
AMSI_04-R4 M2	5,566,000	03072SRG2
AMSI_05-R3 M8	4,000,000	03072SA62
ARMT_07-2 1B2	812,000	00703AAR8
ARSI_03-W7 A2	5,000	040104CX7
ARSI_05-W1 A2	33,662,000	040104MY4
ARSI_05-W2 M7	2,706,000	040104NK3
BAFC_06-R1 B2 144A	530,000	05950CAF9
BAFC_07-2 TM1	10,462,000	05951GAH5
BALTA_03-3 3A	315,000	07386HCH2
BALTA_06-6 1A2	2,847,000	073868AB7
BALTA_07-2 2X1	171,846,000	073870AK3
BALTA_07-2 2X2	22,913,000	073870AL1
BALTA_07-2 2X3	13,331,000	073870AM9
BAYV_05-D AF4	4,000,000	07325NCB6
BAYV_05-D M2	5,694,000	07325NCE0
BAYV_05-D M3	3,877,000	07325NCF7
BAYV_06-B M3	9,574,000	07325NDW9
BCF_97-R1 WAC 144A	340,000	05535DAM6
BCF_97-R2 3AX 144A	3,625,000	05535DBB9
BCF_97-R2 3PO	167,000	05535DBC7
BOAMS_03-B 2AIO	7,777,000	06050HE20
BOAMS_04-7 XPO	3,100,000	05949AQG8
BOAMS_07-2 M2	4,656,000	05952FAU7
BPN_06-201 IVA2 144A	253,000	18976VAS2
BPN_07-N4 IA2	4,390,000	12587PCE8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BPN_07-N41 IA1	1,201,000	12587PCD0
BPN_07-R1 A1	3,680,000	12587PAA8
BPN_07-R4 A1	4,774,000	12587PDF4
BSA_20-701 IIX1	404,709,000	07389KAJ0
BSAA_04-11 IIXA5	29,799,000	07386HNA5
BSAA_04-12 IIX2	18,098,000	07386HPL9
BSAA_04-3 B	4,624,000	07386HGK1
BSAA_05-10 I1A1	754,000	07386HYW5
BSAA_05-2 IA1	1,297,000	07386HQR5
BSAA_06-1 IIX3X1	42,260,000	07386HD81
BSAA_06-2 I1A2	2,256,000	07386HH53
BSAA_07-2 IA1	2,708,000	073870AA5
BSAAT_20-701 IIX1	194,658,000	07389KAF8
BSAAT_20-701 IX1	561,272,000	07389KAC5
BSABS_03-1 A1	4,000	07384YGX8
BSABS_03-AC5 M2	192,000	07384YMF0
BSABS_03-AC7 M1	2,028,000	07384YPN0
BSABS_03-S2 B3	1,798,000	07384YLN4
BSABS_04-AC5 A3	10,216,000	073879GP7
BSABS_04-BO1 M4	1,445,000	073879JP4
BSABS_04-FR3 M2	991,000	073879KR8
BSABS_04-SD2 B2	2,780,000	07384YTN6
BSABS_04-SD2 B3	2,345,000	07384YTP1
BSABS_04-SD4 B	622,000	073879MG0
BSABS_05-3 A1	2,000	073877DK5
BSABS_05-3 M3	3,367,000	073877DQ2
BSABS_05-3 M4	3,046,000	073877DR0
BSABS_05-3 M5	3,367,000	073877DS8
BSABS_05-4 M6	4,112,000	07384YUN4
BSABS_05-A3 2X	74,000	073879WU8
BSABS_05-A5 2A3	1,060,000	073879B31
BSABS_05-AC5 2X1	10,120,000	073879B56
BSABS_05-AC5 2X2	383,000	073879B64
BSABS_05-AC6 IA2	16,747,000	073879L48
BSABS_05-AC7 A4	57,914,000	073879T57
BSABS_05-AC8 A10	11,110,000	0738792P2
BSABS_05-AC8 A2	64,359,000	073879Z35
BSABS_05-AC8 A6	1,209,000	073879Z76
BSABS_05-AC8 X1	458,000	0738792A5

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSABS_05-AC9 A2	32,221,000	0738794F2
BSABS_05-HE7 M3	3,500,000	073879ZJ0
BSABS_05-SD2 1M4	1,873,000	073877BM3
BSABS_05-SD2 1M5	1,873,000	073877BN1
BSABS_05-SD2 2B	1,125,000	073877BV3
BSABS_05-SD2 2M2	5,905,000	073877BT8
BSABS_05-SD2 2M3	5,717,000	073877BU5
BSABS_05-SD3 1M2	6,558,000	073877CT7
BSABS_05-SD3 1M3	1,789,000	073877CU4
BSABS_05-SD3 1M4	1,431,000	073877CV2
BSABS_05-SD3 1M5	1,192,000	073877CW0
BSABS_05-SD3 1M6	1,193,000	073877CX8
BSABS_05-SD3 2M2	3,668,000	073877DB5
BSABS_05-SD3 2M3	1,897,000	073877DC3
BSABS_05-SD3 2M4	505,000	073877DD1
BSABS_05-SD4 1B3	1,960,000	073877EE8
BSABS_05-SD4 2M2	5,052,000	073877EJ7
BSABS_05-SD4 2M3	2,526,000	073877EK4
BSABS_05-SD4 2M4	902,000	073877EL2
BSABS_05-SD4 IPO	5,865,000	073877EB4
BSABS_05-SD4 IX	21,790,000	073877EA6
BSABS_06-1 M3	5,785,000	07384YUW4
BSABS_06-1 M4	4,415,000	07384YUX2
BSABS_06-1 M7	3,387,000	07384YVA1
BSABS_06-2 M5	3,414,000	07388FAH6
BSABS_06-2 M7	2,987,000	07388FAK9
BSABS_06-3 A2	2,000,000	07388GAB7
BSABS_06-3 M3	11,533,000	07388GAF8
BSABS_06-3 M4	5,435,000	07388GAG6
BSABS_06-A1 II1X	52,105,000	07387UCV1
BSABS_06-A1 II2X	136,766,000	07387UCZ2
BSABS_06-HE10 1A3	11,213,000	07389RAC0
BSABS_06-HE10 II1A3	20,339,000	07389RAQ9
BSABS_06-S1 M3	4,650,000	07384YVJ2
BSABS_06-SD1 M2	8,942,000	07384YVH6
BSABS_06-SD1 M4	1,788,000	07384YVK9
BSABS_06-SD2 M2	8,305,000	07388EAC0
BSABS_06-SD2 M4	1,140,000	07388EAE6
BSABS_06-SD3 1A2B	6,979,000	073888BE8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSABS_06-SD3 1B2	1,342,000	073888AG4
BSABS_06-SD3 22A1	6,628,000	073888AP4
BSABS_06-SD3 23A1	15,724,000	073888AQ2
BSABS_06-SD3 2B1	10,358,000	073888AU3
BSABS_06-SD3 2B2	2,320,000	073888AV1
BSABS_06-SD3 2X1	18,001,000	073888AR0
BSABS_06-SD3 2X2	4,502,000	073888AT6
BSABS_06-SD3 IX	23,370,000	073888AD1
BSABS_06-SD4 2A1	4,482,000	07389NAC9
BSABS_06-SD4 3A1	14,353,000	07389NAE5
BSABS_06-SD4 3A2	4,406,000	07389NAF2
BSABS_06-SD4 B1	14,261,000	07389NAJ4
BSABS_06-SD4 B2	3,607,000	07389NAK1
BSABS_06-SD4 X1	25,603,000	07389NAG0
BSABS_06-SD4 X2	4,406,000	07389NAH8
BSABS_07-1 A2	5,000,000	073860AB4
BSABS_07-2 A2	2,000,000	07400TAB3
BSABS_07-AC1 A3	19,319,000	07389XAC7
BSABS_07-AC5 A6	24,024,000	07388BAF9
BSABS_07-AC6 A2	14,789,000	07387TAB0
BSABS_07-AC6 B2	2,333,000	07387TAF1
BSABS_07-AC6 PO	3,844,000	07387TAC8
BSABS_07-AC6 X	201,582,000	07387TAD6
BSABS_07-AQ2 A3	25,079,000	073857AC8
BSABS_07-AQ2 M3	4,582,000	073857AG9
BSABS_07-HE1 1M2	3,803,000	07389UAE9
BSABS_07-HE1 1M3	2,227,000	07389UAF6
BSABS_07-HE1 1M4	158,000	07389UAG4
BSABS_07-HE2 1A3	12,483,000	07389YAU5
BSABS_07-HE2 1M2	4,142,000	07389YAX9
BSABS_07-HE2 1M3	2,395,000	07389YAY7
BSABS_07-HE2 1M4	2,200,000	07389YAZ4
BSABS_07-HE2 1M5	2,006,000	07389YBA8
BSABS_07-HE6 M4	13,110,000	07387YAK9
BSABS_07-HE6 M5	13,818,000	07387YAL7
BSABS_07-HE6 M6	8,692,000	07387YAM5
BSABS_07-HE6 M7	12,047,000	07387YAN3
BSABS_07-HE6 M8	12,401,000	07387YAP8
BSABS_07-HE6 M9	8,857,000	07387YAQ6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSABS_07-HE7 M5	4,540,000	07387VAL3
BSABS_07-HE7 M6	4,751,000	07387VAM1
BSABS_07-HE7 M8	3,000,000	07387VAP4
BSABS_07-SD1 1A2B	1,835,000	07389QAD0
BSABS_07-SD1 1A3B	2,134,000	07389QAF5
BSABS_07-SD1 1B1	5,156,000	07389QAH1
BSABS_07-SD1 1B2	2,905,000	07389QAJ7
BSABS_07-SD1 1B3	1,225,000	07389QAK4
BSABS_07-SD1 1PO	1,442,000	07389QAB4
BSABS_07-SD1 1X	12,955,000	07389QAG3
BSABS_07-SD1 2B1	7,727,000	07389QAS7
BSABS_07-SD1 2B2	659,000	07389QAT5
BSABS_07-SD2 1A1B	1,178,000	07386UAB8
BSABS_07-SD2 1A3B	1,713,000	07386UAG7
BSABS_07-SD2 1B1	7,814,000	07386UAJ1
BSABS_07-SD2 1B2	4,741,000	07386UAK8
BSABS_07-SD2 1B3	1,631,000	07386UAL6
BSABS_07-SD2 11A2B	885,000	07386UAE2
BSABS_07-SD2 1X	25,241,000	07386UAH5
BSABS_07-SD2 2M3	5,178,000	07386UAR3
BSABS_07-SD2 IPO	1,276,000	07386UAC6
BSABS_07-SD3 M4	6,068,000	07387LAE1
BSALT_04-5 1A1	1,912,000	07386HJC6
BSARM_00-2 B1	157,000	07384MAD4
BSARM_00-2 B2	84,000	07384MAE2
BSARM_02-12 IIX1	4,826,000	07384MRK0
BSARM_02-12 IX1	2,890,000	07384MRF1
BSARM_03-1 IVA1	11,000	07384MTL6
BSARM_03-5 IIX	59,719,000	07384MXM9
BSARM_03-5 IX	12,309,000	07384MWJ7
BSARM_03-6 IX2	32,144,000	07384MWY4
BSARM_03-6 IX3	10,789,000	07384MXA5
BSARM_03-7 IX	87,000	07384MZM7
BSARM_03-8 B3	700,000	07384MA44
BSARM_04-1 124M	1,099,000	07384MG89
BSARM_04-1 12A2	3,957,000	07384MG55
BSARM_04-1 21X	50,572,000	07384ML75
BSARM_04-2 22X	20,151,000	07384MN40

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSARM_04-2 I11X	4,349,000	07384MM90
BSARM_04-3 1A3	829,000	07384MR95
BSARM_04-7 2X	27,766,000	07384MZ62
BSARM_05-12 IIB1	5,882,000	07387AGQ2
BSARM_05-12 IIB2	1,878,000	07387AGRO
BSARM_05-3 2X	11,791,000	07387AAY1
BSARM_07-3 B1	13,805,000	073881AN4
BSARM_07-5 1A2	4,257,000	07386YAB0
BSARM_07-5 2A2	6,659,000	07386YAD6
BSARM_07-5 3A2	19,338,000	07386YAF1
BSARM_07-5 3X1	165,448,000	07386YAG9
BSARM_07-5 B3	1,349,000	07386YAN4
BSF_06-AR1 IX	300,383,000	07401LAD5
BSF_06-AR3 IX	223,142,000	07400HAE3
BSF_07-AR5 IIA3	26,595,000	07400NAU4
BSF_07-AR5 IIB3	3,000,000	07400NAX8
BSH_07-AC4 A3	7,547,000	07378RAC3
BSH_07-AC4 A4	5,752,000	07378RAP4
BSH_07-AC5 A4	2,764,000	07388BAD4
BSH_07-AC5 A7	3,541,000	07388BAU6
BSH_07-AC5 PO	901,000	07388BAG7
BSH_07-AC5 X	50,499,000	07388BAH5
BSH_07-SD3 M5	2,087,000	07387LAF8
BSMF_06-AR1 1A2	9,159,000	07401LAB9
BSMF_06-AR1 2A1	5,357,000	07401LAQ6
BSMF_06-AR1 2A3	13,691,000	07401LBA0
BSMF_06-AR2 1X	317,902,000	07401AAD9
BSMF_06-AR2 2A1	8,475,000	07401AAX5
BSMF_06-AR5 IX	415,203,000	07401NAD1
BSMF_07-AR1 IX	161,789,000	07401MAD3
BSMF_07-AR3 IX	218,765,000	07401VAD3
BSMF_07-AR4 IB2	9,790,000	07401YAG0
BSMF_07-AR4 IIB3	4,065,000	07401YAW5
BSMF_07-AR4 IIB4	3,374,000	07401YAX3
BSMF_07-AR4 IX1	61,695,000	07401YAD7
BSMF_07-AR4 IX2	227,066,000	07401YAE5
BSMF_07-AR5 1A1A	26,758,000	07400NAA8
BSMF_07-AR5 2A1	128,159,000	07400NAS9
BSMF_07-AR5 IB7	1,848,000	07400NAP5

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSMF_07-AR5 IIA2	35,336,000	07400NAT7
BSMF_07-AR5 IIB4	3,450,000	07400NAY6
BSMF_07-AR5 IIB5	3,450,000	07400NAZ3
BSMF_07-AR5 IX1	58,186,000	07400NAF7
BSMF_07-AR5 IX2	172,739,000	07400NAG5
BSMSI_96-6 PO	17,000	073914TP8
BSMSI_96-6 X1	4,135,000	073914TQ6
BSNIM_05-HE11 A2	1,575,000	125879JH0
BSSP_00-1 1B 144A	170,000	07383UAR6
BSSP_00-1 1C Prvt	946,000	07383UAS4
BSSP_00-1 1D 144A	175,000	07383UAT2
BSSP_00-1 1X 144A	1,291,000	07383UAU9
BSSP_00-1 4A Prvt	53,000	07383UBS3
BSSP_04-15 A1 144A	1,592,000	07383UHZ1
BSSP_05-10 NOTE	2,476,000	07383UKS3
BSSP_06-142 A1 144A	40,973,000	125879SV9
BSSP_06-24 2A2	53,000	18977BAG1
BSSP_06-24 8A2 144A	249,000	18977BBL9
BSSP_07-N1 1A1	869,000	18977AAA6
BSSP_07-N1 2A1	2,187,000	18977AAE8
BSSP_07-N1 2A2	2,230,000	18977AAF5
BSSP_07-N2 8A1	385,000	18977DBJ0
BSSP_07-N3 4A1	256,000	12587PAW0
BSSP_07-N3 4A2	545,000	12587PAX8
BSSP_07-N3 5A1 144A	527,000	12587PAZ3
BSSP_07-N3 9A1	4,151,000	12587PBT6
BSSP_07-N3 9A2	2,025,000	12587PBU3
BSSP_07-N4 4A1 144A	943,000	12587PCU2
BSSP_07-N6 3A1 144A	2,735,000	12587MAH0
BSSP_07-N6 3A2	1,700,000	12587MAJ6
BSSP_07-R2 A1 144A	4,166,000	12587PBY5
BSSP_07-R4 A2	1,800,000	12587PDG2
BSSP_07-R6 IA2	58,463,000	07402FAB1
BSSP_07-R6 IIA2	29,695,000	07402FAD7
BSSP_07-R8 1A2	13,544,000	07402PAB9
BSSP_07-R8 6A1A	60,597,000	07402PAL7
BSSP_07-R8 6A2	9,814,000	07402PAM5
BSSP_07-R8 IIA2	4,910,000	07402PAD5
BSSP_07-R8 IIIA2	9,848,000	07402PAF0

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
BSSP_07-R8 IVA2	18,174,000	07402PAH6
BSSP_07-R8 VA2	8,686,000	07402PAK9
BSSP_08-R1 A2	4,964,000	07402WAB4
BSSP_08-R2 IIA2 144A	58,668,000	12587PFN5
BSSP_08-R3 1A2	42,056,000	12587PFO8
BSSP_08-R3 2A2	8,130,000	12587PFS4
CARR_06-NC4 A2	4,509,000	14453MAB0
CBASS_02-CB1 M2	786,000	12489WEK6
CBASS_02-CB4 M2	1,301,000	12489WFE9
CBASS_03-RP1 M1	1,679,000	124860DT1
CBASS_04-CB7 M1	8,618,000	17307GLP1
CFAB_03-6 2A2	11,000	161546HH2
CHA_04-1 PO	2,465,000	160762AK6
CHMAC_04-1 A9	1,857,000	160762AJ9
CITHE_03-1 M1	4,439,000	12558MBM3
CML_04-HY1 B1	3,143,000	17307GDO8
CMLT_05-N4 M3	5,000,000	78514RAF2
CMLTI_04-OPT1 A2	16,000	17307GJG4
CMLTI_04-RES1 M1	9,191,000	17307GKL1
CMLTI_07-AR1 A1	915,000	17310UAA0
CMSI_04-5 IAPO	7,533,000	172973ZY8
CMSI_05-3 IA12	792,000	172973T82
CONNT_98-A A 144A	77,174,000	21218NAB9
CSFB_04-3 4A1	6,051,000	22541SGT9
CWALT_04-35T2 A5	11,017,000	12667FQ99
CWALT_05-36 IAX	201,743,000	12667GWH2
CWALT_05-46C A13	8,802,000	12667G7G2
CWALT_05-46C A21	4,460,000	12668ABE4
CWALT_05-59 2X	563,654,000	12668ASJ5
CWALT_05-62 2A1	19,000	12668ATT2
CWALT_05-63 1A2	2,536,000	12668AXC4
CWALT_06-20CB A14	12,974,000	02147MAP6
CWALT_06-20CB M	2,859,000	02147MAV3
CWALT_06-24C A20	55,153,000	02146TAV9
CWALT_06-24C A8	1,505,000	02146TAH0
CWALT_06-29T1 2A15	22,249,000	02147PAY0
CWALT_06-36T 1A6	5,322,000	02146XAE8
CWALT_06-36T2 1A8	2,891,000	02146XAG3
CWALT_06-39CB M1	15,274,000	02148JBE6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CWALT_06-6CB 1A3	190,387,000	12668BRY1
CWALT_06-6CB B1	4,704,000	12668BSY0
CWALT_06-J4 2A2	10,000,000	23242WAJ8
CWALT_06-J4 2A9	8,500,000	23242WAR0
CWALT_06-O10 M2	16,000,000	02146QAM5
CWALT_06-O17 1XP	37,499,000	12668PAK8
CWALT_06-OA1 2A2	4,017,000	126694A40
CWALT_06-OA10 2A2	2,354,000	02146QBB8
CWALT_06-OA10 XBJ	17,346,000	02146QAG8
CWALT_06-OA21 X	20,642,000	23245QAE9
CWALT_06-OA6 2A	13,243,000	12668BE90
CWALT_06-OA7 1A1	15,341,000	02146BAA4
CWALT_06-OA9 X1	18,377,000	02146YAG1
CWALT_07-14T2 M	11,843,000	02150BAM1
CWALT_07-23C A2	8,239,000	02151EAB8
CWALT_07-23C A6	18,530,000	02151EAF9
CWALT_07-23CB A12	9,808,000	02151EAW2
CWALT_07-7T2 X	81,127,000	02147BBJ3
CWALT_07-8CB A14	11,697,000	02150FAY6
CWALT_07-H7C M4	4,630,000	02150VAK1
CWALT_07-HY4 1A3	29,957,000	02150QAC0
CWALT_07-HY4 2A3	257,449,000	02150QAF3
CWALT_07-HY4 3A3	132,886,000	02150QAJ5
CWALT_07-HY4 4A3	618,926,000	02150QAM8
CWALT_07-OA7 M6	1,374,000	126680AN7
CWHL_03-56 3X	94,887,000	12669FBM4
CWHL_03-56 5X	61,496,000	12669FES8
CWHL_03-56 7X	12,088,000	12669FET6
CWHL_03-7 A8	26,105,000	12669D3N6
CWHL_03-9 A6	6,551,000	12669D6X1
CWHL_03-9 A9	29,016,000	12669D7A0
CWHL_04-12 16A1	20,402,000	12669FP98
CWHL_04-12 2X	9,862,000	12669FQ22
CWHL_04-20 X	34,645,000	12669F2R3
CWHL_04-25 1X	34,641,000	12669GKE0
CWHL_04-25 2A3	4,419,000	12669GKH3
CWHL_04-25 2X	11,047,000	12669GKK6
CWHL_04-25 3A1	8,053,000	12669GKL4
CWHL_04-25 M1	43,000	12669GKY6

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CWHL_04-7 6A1	6,879,000	12669FXS7
CWHL_04-HYB8 4A1	4,547,000	12669GGD7
CWHL_04-J2 B2	797,000	12669FQW6
CWHL_05-2 1X	69,937,000	12669GPQ8
CWHL_05-2 2X	375,000	12669GPV7
CWHL_05-30 A2	9,787,000	126694TR9
CWHL_06-21 A17	2,103,000	12543PAS2
CWHL_06-6 B1	2,751,000	126694L97
CWHL_07-13 A11	290,000	17025JAL7
CWHL_07-13 A14	12,000	17025JAP8
CWHL_07-13 A15	1,423,000	17025JAQ6
CWHL_07-13 A3	1,751,000	17025JAC7
CWHL_07-13 A8	40,899,000	17025JAH6
CWHL_07-14 A9	8,716,000	12544DAJ8
CWHL_07-16 A2	17,648,000	12544MAB5
CWHL_07-17 1A3	2,837,000	12544KAC7
CWHL_07-2 A19	14,360,000	12544CAU5
CWHL_07-2 A22	25,050,000	12544CAX9
CWHL_07-6 M	14,921,000	125439AU3
CWL_03-5 MF1	310,000	126671R40
CWL_04-6 M6	1,387,000	126673BH4
CWL_05-15 M3	7,200,000	126670MK1
CWL_05-16 MV8	3,000,000	126670PQ5
CWL_05-17 MV3	146,000	126670RF7
CWL_05-IM2 M1	7,742,000	126670FE3
CWL_06-14 M3	3,000,000	23243LAG7
CWL_06-18 2A1	114,000	23243WAB4
CWL_06-2 M1	5,000,000	126670UW6
CWL_06-3 M1	5,000,000	126670WC8
CWL_06-3 M5	3,000,000	126670WG9
CWL_06-S5 A1	147,000	126683AA9
CWL_06-S5 A6	6,521,000	126683AF8
CWL_07-5 2A1	771,000	12668KAB9
CXHE_05-D M2	2,000,000	152314PN4
DAA_07-1 M2	9,539,000	25151YAL3
DMSI_04-1 3M1	1,369,000	251563CD2
EFH3_1 A	20,000	26842KAA0
EQABS_02-1 M1	910,000	294754AS5
EQABS_02-4 M2	2,438,000	294751BF8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
EQABS_02-5 M1	6,295,000	294751BP6
EQABS_02-5 M2	791,000	294751BQ4
EQABS_03-1 M1	5,233,000	294751BX9
EQABS_03-2 M2	2,338,000	294751CJ9
EQMC_04-2 M2	3,923,000	294751EL2
FBMS_93-6 A3	1,000	319339DZ7
FFML_06-FF11 2A3	261,000	32028PAE5
FHAMS_07-F2 IA5	33,490,000	32053LAE2
FHASI_03-2 IA6	5,341,000	32051DUE0
FHAT_05-A1 IAIO	17,325,000	32051GGE9
FHAT_05-A1 IIAIO	63,735,000	32051GGH2
FHAT_05-A6 IIIAIO	48,262,000	32051GQC2
FHAT_07-F2 IA8	50,187,000	32053LAH5
FHLT_04-A M2	2,530,000	35729PCL2
FHLT_05-B M10	95,000	35729PKE9
FHLT_05-D 2A4	15,000,000	35729PME7
FHLT_06-2 M1	3,122,000	35729PPZ7
FHLT_06-B 2A3	5,000,000	35729QAD0
FHM_07-AA2 IA3	128,448,000	32053CAC6
FHM_07-AA2 IIA2	10,641,000	32053CAE2
GEWMC_06-1 A2B	978,000	36829JAB7
GMACM_04-HE2 M1	18,845,000	361856DD6
GMACM_04-HE4 A2VN	163,848,000	361856DR5
GMACM_04-J5 PO	819,000	36185N5F3
GMACM_05-AF2 IO	95,040,000	36185MDE9
GMACM_05-HE3 A2	35,654,000	361856EH6
GMACM_06-J1 IO	219,257,000	36185MEK4
GMM_04-J5 IO	209,437,000	36185N5G1
GMT_05-AR3 IA3	1,872,000	39538RBY4
GMT_05-AR3 IIA2	3,163,000	39538RCA5
GPM_05-AR4 IVA2	2,750,000	39538WCA4
GPM_05-AR4 X2	27,081,000	39538WCD8
GPM_05-AR5 4X1	11,924,000	39538WEP9
GPM_05-AR5 IIX2	88,809,000	39538WEH7
GPM_06-AR3 IVX	205,457,000	39538WHJ0
GPMF_05-AR1 X1	226,000	39538RAE9
GPMF_05-AR3 X1	13,160,000	39538RCB3
GPMF_05-AR4 X1	22,307,000	39538WCC0
GPMF_05-AR4 X4	16,860,000	39538WCF3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
GPMF_05-AR5 3X1	36,280,000	39538WEM6
GPMF_05-AR5-4 4X2	8,937,000	39538WER5
GPMF_07-HE1 A1	4,527,000	39539JAA4
GSA_07-FM1 M2	8,289,000	3622MAAG6
GSAMP_04-NC1 M1	9,428,000	36228FP67
GSAMP_06-FM1 M2	1,006,000	362334PM0
GSAMP_06-HE7 M2	2,948,000	36245EAG3
HEAT_03-1 M1	12,339,000	22541Nzd4
HELT_07-FR1 M1	14,933,000	43710XAF5
HFCHC_06-3 M2	5,000,000	40430XAJ2
HMBT_04-1 1B	588,000	43739EAG2
HMBT_04-1 2B	2,428,000	43739EAH0
HMBT_04-2 B1	3,910,000	43739EAN7
HMBT_05-2 B2	1,080,000	43739EBF3
HMBT_05-2 B3	837,000	43739EBG1
HMBT_05-4 B1	12,327,000	43739EBZ9
HMBT_05-4 M4	11,766,000	43739EBX4
HMBT_05-4 M5	13,447,000	43739EBY2
HMBT_05-5 M4	11,008,000	43739ECG0
HMBT_05-5 M5	13,510,000	43739ECH8
HMBT_07-1 I1X	98,356,000	43741BAK5
HMBT_07-1 I3X	17,865,000	43741BAM1
HMBT_07-1 IB1	5,513,000	43741BAG4
HMBT_07-1 IB2	1,066,000	43741BAH2
HMBT_07-1 IIM1	3,314,000	43741BAP4
HMBT_07-1 IIM2	2,246,000	43741BAQ2
HMT_05-3 M5	7,350,000	43739EBQ9
HMT_05-5 B1	5,004,000	43739ECJ4
HMT_07-1 IIB	2,082,000	43741BAR0
HVMLT_04-8 X	39,240,000	41161PHQ9
HVMLT_05-12 X1	204,133,000	41161PVN0
HVMLT_06-5 PO2	106,000	41161MAK6
HVMLT_06-5 X2	25,195,000	41161MAG5
HVMLT_06-9 B3	17,289,000	41161XAG1
IMM_03-1 1B1	132,000	45254NDW4
IMM_07-A M2	10,625,000	452550AC0
IMM_07-A M3	11,687,000	452550AD8
IMM_07-A M4	8,074,000	452550AE6
IMNM_07-2 N	4,631,000	452565AA2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
IMNM_07-3 N	5,987,000	452563AA7
IMSA_04-3 1A5	2,663,000	45254TPY4
IMSA_05-1 5A7	1,505,000	45254TRY2
IMSA_06-1 1A2B	7,240,000	45254TTL8
IMSA_06-1 2A1	62,000	45254TTN4
IMSA_06-SD1 A 144A	41,028,000	45256CAA7
INA_06-AR1 B3	1,200,000	45662BAK5
INDX_04-AR7 A2	1,023,000	45660NT96
INDX_06-AR14 1A1B	9,665,000	45668GAB8
INDYL_05-L2 A1	150,000	456606HK1
INX_05-AR3 3X	68,996,000	45660LFM6
INX_06-A37 1B3	1,088,000	45668LAJ0
INX_07-A17 AX	266,613,000	45670HAC0
IRWHE_05-1 M2	790,000	464126CS8
IRWHE_06-P1 2A4 144A	95,000	46412AAE2
JPMAC_06-CW1 M3	4,000,000	46628MAJ5
JPMAC_06-NC2 A3	4,208,000	46629FAB6
LBMLT_06-10 M2	150,000	54251YAG3
LBMLT_06-6 2A4	1,740,000	54251RAE3
LCMLT_05-HE1 A4 144A	4,000	50820NAD4
LCMLT_05-HE1 M4 144A	1,841,000	50820NAH5
LMT_06-6 5A2	41,344,000	52520NBQ3
LUM_06-3 I2A3	10,756,000	55027AAW0
MABS_03-WMC2 M3	687,000	57643LCA2
MABS_06-AM2 M5	2,176,000	57645FAH0
MABS_06-FR2 M1	11,822,000	57643GAF4
MABS_06-NC3 A4	6,700,000	55275RAD4
MAMHC_02-A IO	6,057,000	55660AAC6
MASD_07-2 M2 144A	9,290,000	55291QAC8
MHL_05-4 M1	4,074,000	61913PBA9
MHL_05-AR1 IA2	3,851,000	61915RBC9
MLCC_03-G XA2	4,466,000	5899295Z7
MLCC_04-B XA	18,136,000	59020UBX2
MLH_07-HE3 M1	1,297,000	590238AE1
MLMI_05-A4 M3	408,000	59020UXQ3
MLMI_06-MLN1 M2	331,000	59023AAG1
MLMI_06-RM4 A2B	3,249,000	59023QAC5
MLMI_07-HE1 A2C	15,000,000	59024EAD9
MLMS_05-ACR1 M4 144A	2,351,000	55311XAD7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
MLMS_05-ACR1 M5 144A	2,351,000	55311XAE5
MLMS_05-ACR1 M6 144A	2,204,000	55311XAF2
MRFC_01-TBC1- B3	348,000	585525FG8
MRFC_98-2 X2	108,000	585525BH0
MSAC_03-NC7 M1	2,414,000	61746RCRO
MSAC_04-HE8 M2	10,000,000	61744CHB5
MSAC_07-HE2 M2	738,000	61753EAF7
MSAC_07-HE4 A2A	1,332,000	61753VAB8
MSDWC_02-HE1 M1	18,747,000	61746WPY0
MSLT_06-1 M1	3,486,000	576436CW7
MSM_05-3AR B1	2,466,000	61745M4U4
MSM_05-5AR 1A4	4,255,000	61748HKZ3
MSST_07-1 A4	6,112,000	61755FAD7
MSST_07-1 M2	4,866,000	61755FAF2
MSST_07-1 M3	5,437,000	61755FAG0
MSST_07-1 M4	13,967,000	61755FAH8
MSST_07-1 M5	4,382,000	61755FAJ4
NAA_05-AP1 2M3	846,000	65535VHM3
NAA_05-AR4 M1	3,114,000	65535VNC8
NCHET_05-1 M9	2,138,000	64352VKJ9
NHELI_06-AF1 A3	25,000,000	65535AAC8
NHELI_07-1 2A1A	675,000	65537KAB6
NSTRN_07-B A 144A	803,000	63859SAA6
NSTRN_07-C A 144A	263,000	63860MAA6
NWCS_07-1 M4	17,846,000	65106FAJ1
OCMBS_98-R2 AP 144A	32,000	675748AS6
OCMBS_98-R2 PF 144A	17,000	675748AR8
OCMBS_98-R2 XF	1,322,000	675748BB2
OMAC_06-1 IA1C1	9,000,000	68383NDW0
OOMLT_07-1 2A4	7,000,000	68400DAF1
OPMAC_05-5 2A1C	7,485,000	68383NDN0
OPT_00-5 A	4,000	68389FBH6
PCHLT_05-1 B2	2,500,000	71085PBR3
PHMS_94-A 5B 144A	3,000	74434UCQ5
PMT_04-C1A XB	23,075,000	07383UGE9
POPLR_05-1 B2	3,788,000	73316PBX7
PPSI_04-WWF1 M4	3,835,000	70069FDM6
PPSI_05-WHQ2 M6	7,250,000	70069FHZ3
PRIME_03-1 A14	13,572,000	74160MAW2

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
PRIME_03-1 A4	1,214,000	74160MAD4
PRIME_03-2 2IO	7,719,000	74160MBV3
PRIME_03-3 PO	1,446,000	74160MCT7
PRIME_04-1 2X1	2,915,000	74160MFC1
PRIME_04-1 B3	453,000	74160MFJ6
PRIME_04-2 A5	1,528,000	74160MFS6
PRIME_04-2 X1	83,518,000	74160MFU1
PRIME_04-CL1 IA4	38,230,000	74160MDN9
PRIME_04-CL1 X1	80,909,000	74160MDP4
PRIME_04-CL1 X2	8,471,000	74160MDU3
PRIME_04-CL2 XB	2,886,000	74160MEG3
PRIME_05-1 A4	16,982,000	74160MGM8
PRIME_05-2 IIX	35,729,000	74160MHV7
PRIME_05-3 B2	739,000	74160MJS2
PRIME_05-3 X	9,180,000	74160MJN3
PRIME_05-4 IB2	463,000	74160MKJ0
PRIME_05-5 2B3	617,000	74160MMJ8
PRIME_06-1 X	8,219,000	74161BAN5
PRIME_06-2 BX	7,788,000	74161YAB1
PRIME_06-2 IA22	26,753,000	74161YAS4
PRIME_06-DR1 1PO	409,000	74159UAE7
PRIME_06-DR1 2PO	1,216,000	74159UAF4
PRIME_06-DR1 2X	69,525,000	74159UAH0
PRIME_06-DR1 B3	5,741,000	74159UAL1
PRIME_06-DR1 IX	4,781,000	74159UAG2
PRIME_07-1 A6	4,400,000	74162FAF2
PRIME_07-1 A7	3,159,000	74162FAG0
PRIME_07-1 B3	2,920,000	74162FAK1
PRIME_07-1 PO	5,461,000	74162FAM7
PRIME_07-1 X	474,389,000	74162FAL9
PRIME_07-2 B3	273,000	74162JAF4
PRIME_07-2 PO	2,065,000	74162JAH0
PRIME_07-2 X	235,528,000	74162JAG2
PRIME_07-3 2B2	1,331,000	74162WAL2
PRIME_07-3 2B3	777,000	74162WAM0
PRIME_07-3 2PO	1,962,000	74162WAP3
PRIME_07-3 IA2	12,775,000	74162WAB4
PRIME_07-3 IB2	1,988,000	74162WAD0
PRIME_07-3 IB3	58,000	74162WAE8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
PRIME_07-3 IIX	83,589,000	74162WAN8
PRIME_07-3 IPO	945,000	74162WAG3
PRIME_07-3 IX	142,570,000	74162WAF5
RAAC_06-RP1 M2 144A	8,000,000	76112B2W9
RALI_03-QS13 A6	19,314,000	76110HFY0
RALI_06-Q16 M1	1,555,000	74922LAR4
RALI_06-Q18 1AV	208,999,000	74922RAT7
RALI_06-QD12 AV	294,279,000	751151BA8
RALI_06-QO6 A2	6,579,000	75114NAB0
RALI_06-QO8 1A1B	13,219,000	75115FAB6
RALI_06-QO9 1A1B	2,368,000	75114PAA7
RALI_06-QS1 AV	171,285,000	761118SK5
RALI_06-QS11 AV	428,177,000	75115EAK9
RALI_06-QS18 2AV	431,210,000	74922RAV2
RALI_06-QS18 3AV	58,664,000	74922RAX8
RALI_06-QS3 1AV	230,041,000	761118XW3
RALI_06-QS3 2AV	257,739,000	761118YH5
RALI_06-QS4 AV	364,459,000	749228AP7
RALI_06-QS5 AV	342,692,000	75114TAL5
RALI_06-QS6 1AV	366,747,000	74922EAV1
RALI_06-QS6 IIAV	53,488,000	74922EAX7
RALI_06-QS7 AP	652,000	748940AF0
RALI_06-QS7 AV	282,077,000	748940AG8
RALI_07-QH2 A1	9,685,000	74922JAA6
RALI_07-QS10 A2	21,128,000	74924DAB5
RALI_07-QS2 AV	352,703,000	74923CAJ1
RALI_07-QS3 AP	3,926,000	75116BAG3
RALI_07-QS3 AV	601,051,000	75116BAH1
RALI_07-QS4 2AV	158,779,000	74923HBE0
RALI_07-QS4 3AP	1,615,000	74923HBF7
RALI_07-QS4 5AP	280,000	74923HBH3
RALI_07-QS4 IAP	84,000	74923HBB6
RALI_07-QS4 IAV	40,483,000	74923HBC4
RALI_07-QS4 VAV	58,790,000	74923HBJ9
RALI_07-QS5 AP	2,226,000	74923JAO0
RALI_07-QS5 AV	312,111,000	74923JAR8
RALI_07-QS7 1AV	408,265,000	74923WAN8
RALI_07-QS7 2AV	172,141,000	74923WAQ1
RALI_07-QS7 IAP	736,000	74923WAM0

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
RALI_07-QS8 AP	4,074,000	74922UAT0
RALI_07-QS8 AV	487,145,000	74922UAU7
RALI_07-QS9 A17	16,581,000	75116FAS8
RAMC_02-3 M2	2,095,000	75970NAC1
RAMC_04-4 MF2	9,102,000	759950EQ7
RAMC_04-4 MF3	1,724,000	759950ER5
RAMC_05-2 AF4	1,580,000	75970NAL1
RAMC_05-3 M6	11,138,000	75970NBN6
RAMC_05-4 M4	3,500,000	759950GE2
RAMC_06-2 M4	5,000,000	759676AN9
RAMP_03-R10 MI1	2,282,000	760985D24
RAMP_03-RS2 AII	2,000	760985SU6
RAMP_03-RZ2 M1	1,988,000	760985SK8
RAMP_04-RS1 MI1	4,050,000	760985N49
RAMP_04-RS2 MI2	2,300,000	760985Q61
RASC_03-KS9 A2B	127,000	76110WUP9
RASC_04-KS5 MI1	5,037,000	76110WYF7
RASC_04-KS5 MI2	3,608,000	76110WYG5
RASC_06-EMX9 AI3	1,700,000	74924VAC3
RAST_04-A1 A3	3,655,000	45660NZG3
RAST_04-A1 A6	23,849,000	45660NZK4
RAST_04-A2 1A10	21,488,000	45660NC94
RAST_04-A7 A5	956,000	45660NV44
RAST_05-A8C A6	2,000	45660LSU4
RAST_05-A8C A9	12,786,000	45660LSX8
RAST_06-A14C 1A2	25,660,000	76114BAB4
RAST_06-A7CB AX	10,722,000	76113NAS2
RAST_07-A5 B1	6,101,000	76114HAS4
RAST_07-A8 1A4	5,580,000	761128BLO
RAST_07-A8 2A3	19,375,000	761128AF4
RAST_07-A8 2A4	38,711,000	761128AG2
RAST_07-A8 2A5	7,130,000	761128AH0
RAST_07-A8 2A6	3,080,000	761128BM8
RBSGC_07-B 1B2	5,763,000	74927XAN2
RFMS2_06-HI4 A4	2,000,000	43718MAD6
RFMS2_06-HSA3 A	129,000	76113JAA0
RFMS2_07-HSA3 AI3	100,000	43710WAC4
RFMSI_02-QS7 A8	3,632,000	76110GC58
RFMSI_03-K10 MI2	3,856,000	76110WUZ7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
RFMSI_05-Q15 IA	40,025,000	761118KG2
RFMSI_06-KS6 A4	31,498,000	75406WAD3
RFMSI_06-QO5 XN	92,082,000	75114HAX5
RFMSI_06-QO7 X3	300,995,000	751150AR4
RFMSI_07-QS4 IIIAV	239,296,000	74923HBG5
RFMSI_07-QS6 AP	4,166,000	75116CEW2
RFMSI_07-S2 A7	59,928,000	749583AG5
RFMSI_07-S3 IA3	4,002,000	74958BAJ1
RFMSI_07-S9 IAP	542,000	74958VAF5
RFMSI_07-S9 IAV	99,346,000	74958VAG3
RFMSI_07-S9 IIAP	37,000	74958VAH1
RFMSI_07-S9 IIAV	17,497,000	74958VAJ7
RFSC_02-RM1 AVI	15,532,000	760985QB0
SABR_05-FR5 B2	800,000	81375WFY7
SABR_07-NC1 A2A	902,000	81378AAB7
SACO_00-3 3B1	147,000	78386NEY1
SACO_00-3 3B2	147,000	78386NEZ8
SACO_00-3 3B3	98,000	78386NFA2
SACO_00-3A AIO 144A	1,115,000	78386NFJ3
SACO_05-10 1A	3,000	785778ND9
SACO_05-2 A	73,000	785778EC1
SACO_06-2 2A	160,000	785778PG0
SACO_06-3 A3	291,000	785778QL8
SACO_97-2 1P 144A	25,000	073919AL6
SACO_97-2 1X 144A	5,808,000	073919AM4
SACO_99-5 B3	226,000	78386NBZ1
SAIL_03-BC7 M1	6,726,000	86358ECY0
SAIL_05-11 A3	27,880,000	86358EZP4
SAIL_05-11 M1	20,000,000	86358EZU3
SAILN_04-BNCA B 144A	313,000	80382QBB7
SAMI_01-4 B1	296,000	86358HMA4
SAMI_01-4 B2	297,000	86358HMB2
SAMI_02-A5 X	31,034,000	86358HRG6
SAMI_03-A2 X	22,534,000	86358HUA5
SAMI_03-A3 X	44,345,000	86358HUV9
SAMI_03-A4 X	42,593,000	86359LAC3
SAMI_03-AR1 X1	34,805,000	86358HSB6
SAMI_03-C1 111	11,858,000	86358HSW0
SAMI_03-CL1 112	1,584,000	86358HSX8

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
SAMI_04-A2 X	33,661,000	86359LBP3
SAMI_04-A4 3A1	3,303,000	86359LDW6
SAMI_04-A4 X	40,321,000	86359LDK2
SAMI_04-A6 X	56,434,000	86359LEX3
SAMI_04-A7 X	74,122,000	86359LFO7
SAMI_04-A8 X1	5,247,000	86359LGH6
SAMI_04-A8 X2	5,695,000	86359LGJ2
SAMI_04-AR1 X	65,559,000	86359LAT6
SAMI_04-AR3 X	41,997,000	86359LCB3
SAMI_04-AR5 1X	69,463,000	86359LEC9
SAMI_05-A1 X1	71,846,000	86359LGU7
SAMI_05-A1 X2	14,886,000	86359LGV5
SAMI_05-A3 IX	42,484,000	86359LKC2
SAMI_05-A4 A4	2,291,000	86359LMC0
SAMI_05-A6 IA3	1,026,000	86359LMY2
SAMI_05-AR2 3A1	15,327,000	86359LJE0
SAMI_05-AR2 3A2	974,000	86359LJF7
SAMI_05-AR2 IIX	29,926,000	86359LJD2
SAMI_05-AR7 2X1	15,271,000	86359LQE2
SAMI_05-AR7 5X1	23,732,000	86359LRU5
SAMI_05-AR8 A1A	8,939,000	86359LRW1
SAMI_06-A2 A3	9,924,000	86359LSP5
SAMI_06-A4 2A3	2,749,000	86360QAD7
SAMI_06-A5 MX	20,224,000	86360JAS0
SAMI_06-A7 X	1,131,677,000	86361HAT1
SAMI_06-AR3 11A2	6,078,000	86360KAB4
SAMI_06-AR3 22A1	14,466,000	86360KAX6
SAMI_06-AR3 23A1	2,041,000	86360KAY4
SAMI_06-AR3 I2X	135,706,000	86360KAJ7
SAMI_06-AR4 3X	30,710,000	86360QAH8
SAMI_06-AR4 4A3	3,532,000	86360QAL9
SAMI_06-AR4 5X	107,249,000	86360QAQ8
SAMI_06-AR5 1X	58,070,000	86360JAD3
SAMI_06-AR5 2X	66,321,000	86360JAH4
SAMI_06-AR5 3X	20,760,000	86360JAM3
SAMI_06-AR5 4X	93,915,000	86360JAR2
SAMI_06-AR6 2X	391,639,000	86360UAJ5
SAMI_06-AR7 A2A	91,410,000	86361HAC8
SAMI_06-AR8 A6A	9,458,000	86361WAJ0

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
SAMI_06-AR8 X	692,610,000	86361WAL5
SAMI_07-A1 IX	156,359,000	86362XAD0
SAMI_07-A4 X1	274,003,000	86364MAH3
SAMI_07-A5 B6	5,723,000	86364HAJ0
SAMI_07-A5 B7	3,012,000	86364HAN1
SAMI_07-A6 B4	9,469,000	86364RAH2
SAMI_07-A6 B5	10,060,000	86364RAJ8
SAMI_07-A6 B6	8,877,000	86364RAK5
SAMI_07-A6 B7	7,577,000	86364RAL3
SAMI_07-A6 X1	256,025,000	86364RAC3
SAMI_07-A6 X2	507,993,000	86364RAD1
SAMI_07-A7 IIIX1	37,458,000	86364KAJ3
SAMI_07-AR2 2B3	1,070,000	86363DAQ4
SAMI_07-AR2 IIMX	8,389,000	86363DAM3
SAMI_07-AR2 IIX	49,517,000	86363DAL5
SAMI_07-AR3 IB7	3,500,000	86363NAN9
SAMI_07-AR3 IX1	315,248,000	86363NAE9
SAMI_07-AR3 IX2	149,281,000	86363NAF6
SAMI_07-AR4 A4A	111,074,000	86364MAD2
SAMI_07-AR4 A5	82,067,000	86364MAE0
SAMI_07-AR4 A6	90,664,000	86364MAF7
SAMI_07-AR4 A7	90,664,000	86364MAG5
SAMI_07-AR4 B7	6,149,000	86364MAR1
SAMI_07-AR4 B8	146,000	86364MAS9
SAMI_07-AR4 X2	500,474,000	86364MAJ9
SAMI_07-AR6 B1	21,890,000	86364RAE9
SAMI_07-AR6 B2	8,000,000	86364RAF6
SAMI_07-AR6 B3	11,241,000	86364RAG4
SAMI_07-AR7 B1	21,054,000	86364KAN4
SAMI_07-AR7 B2	10,733,000	86364KAP9
SAMI_07-AR7 B3	6,605,000	86364KAQ7
SAMI_07-AR7 B4	6,192,000	86364KAR5
SAMI_07-AR7 B5	6,605,000	86364KAS3
SAMI_07-AR7 B6	2,734,000	86364KAT1
SAMI_07-AR7 IA2	82,085,000	86364KAB0
SAMI_07-AR7 IIA1	156,259,000	86364KAE4
SAMI_07-AR7 IIIA1	35,717,000	86364KAG9
SAMI_07-AR7 IIIX2	9,365,000	86364KAK0
SAMI_07-AR7 IIX1	156,259,000	86364KAF1

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
SAMI_07-AR7 IX1	225,228,000	86364KAC8
SAMI_07-AR7 IX2	82,085,000	86364KAD6
SAMI_07-AR7 X4	121,150,000	86364KAM6
SAMI_98-2 B	6,000	073914C27
SAR_06-2 B1I	7,393,000	863579V70
SARM_05-9 2A1	3,115,000	863579QW1
SASC_03-4 AX	6,998,000	86359APF4
SASC_05-11H A1	8,673,000	86359DDX2
SASC_05-RF4 AIO 144A	25,255,000	86359DQC4
SASC_06-WF3 M1	20,000,000	86361EAF8
SASI_93-6 A2	317,000	81375FDK6
SASI_93-6 A4	67,000	81375FDM2
SBM6_86-1 B	1,000	795485AB7
SMART_93-2B BI	338,000	863573RX1
SNMLT_04-1A M1	1,947,000	81441PBT7
SURF_05-B3 M3	5,500,000	84751PHA0
SURF_07-AB1 M1	4,500,000	84752CAF4
SURF_07-AB1 M2	2,000,000	84752CAG2
SURF_07-AB1 M3	1,112,000	84752CAH0
SVHE_05-OPT2 M3	8,802,000	83611MGK8
SVHE_07-OPT2 M5	3,325,000	83613DAK2
SVHE_07-OPT2 M6	3,325,000	83613DAL0
TMST_05-4 AX	796,794,000	885220JS3
TMST_06-1 AX	1,052,157,000	885220KH5
TMTS_06-1 1M2 144A	7,988,000	881561M43
TMTSN_03-8HE NOTES 144A	80,000	881562AA0
TRUMN_02-1 M1	3,760,000	897896AD8
TRUMN_02-2 M1	4,271,000	897896AJ5
USBNA_07-1 A	6,762,000	90331HLG6
WAL_06-2 1A10	19,661,000	93934FMA7
WAL_06-2 CX	5,420,000	93934FMG4
WAL_06-6 CX	4,866,000	93935GAH2
WAL_06-AR6 2A1B	34,870,000	93935FAD3
WAL_06-AR7 X1	40,452,000	93935DAD8
WAL_06-AR8 3A1A	78,610,000	93935LAC2
WAL_07-OA3 CX1	39,907,000	939355AK9
WALSH_97-2 A	97,000	933095AL5
WAMMS_03-MS7 A11	12,473,000	939336TR4
WAMMS_03-MS7 A14	26,940,000	939336TU7

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
WAMU_01-AR3 B4	187,000	929227FD3
WAMU_03-AR4 B2	895,000	929227M52
WAMU_03-MS8 2X	269,000	939336C68
WAMU_03-MS8 IA3	936,000	939336A94
WAMU_03-MS8 IIA3	584,000	939336C43
WAMU_03-S10 P	1,053,000	92922FGH5
WAMU_03-S13 IP	442,000	92922FKD9
WAMU_03-S8 P	845,000	92922FDL9
WAMU_04-S1 P	1,519,000	92922FMF2
WAMU_06-A13 2XPPP	280,783,000	93363RAG1
WAMU_06-A19 2XPPP	220,564,000	933638AJ7
WAMU_06-AR4 1X1B	28,936,000	93934FPV8
WAMU_07-HY1 MB2	6,511,000	92925VAY6
WAMU_07-HY2 LB2	7,048,000	92926UAJ0
WAMU_07-HY6 1B1	17,086,000	92927XAL8
WAMU_07-HY7 4B1	5,313,000	93364FAV3
WFA_07-PA4 IIAIO	144,220,000	94984UAG1
WFA_07-PA4 IIIAIO	98,533,000	94984UAK2
WFA_07-PA4 IVAIO	28,291,000	94984UAN6
WFA_07-PA4 VAIO	110,855,000	94984UAQ9
WFALT_05-2 M1	5,525,000	949920AA0
WFALT_05-2 M2	4,124,000	949920AB8
WFHET_04-2 M10	49,000	94980GAX9
WFMBS_03-13 APO	388,000	949767AH0
WFMBS_06-4 IA6	28,411,000	94983BAF6
WFMBS_07-15 APO	2,440,000	949797AH7
WFMBS_07-2 IA11	66,074,000	94984XAL4
WFMBS_07-2 IIA2	3,155,000	94984XBA7
WFMBS_07-6 A5	1,460,000	949773AE5
WFMBS_07-8 1A23	5,462,000	94986AAY4
WFMBS_07-8 IA15	13,016,000	94986AAQ1
WMALT_06-AR1 X2	125,802,000	93934FJU7
WMALT_06-AR8 CX1	31,805,000	93935LAH1
WMALT_06-AR9 CX1	54,953,000	939346AE2
WMALT_07-OA1 CX1	30,209,000	93935NAE4
WMALT_07-OA2 CX1	26,126,000	93935QAE7
WMALT_07-OA4 A1A	42,393,000	93936MAA3
WMHE_07-HE1 M2	4,097,000	933631AG8
WMLT_05-B B3	1,467,000	92977YCC3

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
Non-Residential ABS		
ABFS_02-3 A	55,000	000759CY4
CARAT_07-3 A3B	2,624,000	13974DAJ5
DCMT_03-4 B2	8,000,000	25466KEV7
EDUFP_06-1A A1	11,854,000	28140XAA7
FORDF_06-4 B	725,000	34528QAD6
GT_98-6 A8	32,525,000	393505K27
HART_06-A C	459,000	449182BU7
MBNAS_05-C2 C	2,505,000	55264TDF5
MCG_06-1 D	875,000	55271KAS0
MCGCLT_06-1 C	325,000	55271KAR2
NCT_06-A A1 144A	2,759,000	63544JAA7
NYCTL_05-AA B 144A	155,000	670667AB0
NYCTL_05-AA C 144A	153,000	670667AC8
NYCTL_06-AA A 144A	35,000	62947UAA7
NYCTL_06-AA B 144A	14,000	62947UAC3
SLCLT_05-2 A1	910,000	784420AF8
SMRTF_07-1 B	75,000	870752AB8
SMRTF_07-1 C	45,000	870752AC6
Residential Whole Loans	1,491,405,000	
Treasuries		
TREASURY NOTE	18,000,000	912828KD1
TREASURY NOTE	15,000,000	912828KR0
Swaps and Hedges		
CDS - CDO		
CDS: (ACABS_04-1A-C1)	-4,491,000	
CDS: (ACABS_04-1A-C1)	-4,446,000	
CDS: (ACABS_04-1-B)	-2,079,000	
CDS: (ALEXP_04-1A)	-2,914,000	
CDS: (ALEXP_04-1A-C)	-10,000,000	
CDS: (ARES9_05-1A-D1)	-2,500,000	
CDS: (ATRM_5A-D)	1,600,000	
CDS: (AVCLO_05-2A-A3L)	-5,000,000	
CDS: (AVCLO_06-3A-B1L)	-5,000,000	
CDS: (AVCLO_06-3A-B1L)	-5,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (AVCLO_06-3A-B1L)	2,500,000	
CDS: (AVCLO_06-3A-B1L)	2,500,000	
CDS: (AVCLO_06-3A-B1L)	5,000,000	
CDS: (BABSN_05-2A-A2)	-12,500,000	
CDS: (BABSN_05-2A-A2)	10,000,000	
CDS: (BABSN_05-2A-B)	15,000,000	
CDS: (BABSN_06-1A-C)	10,000,000	
CDS: (BDIAM_05-2-E1)	2,000,000	
CDS: (BFCGE_06-1A-B1L)	192,000	
CDS: (BFCGE_06-1A-B1L)	1,692,000	
CDS: (BGRS_04-2X-C1)	-5,016,000	
CDS: (BGRS_04-2X-C1)	2,508,000	
CDS: (BGRS_04-3A-D1)	-138,000	
CDS: (BIRCH_1A-A1L)	2,618,000	
CDS: (BLHV_05-1A-D1)	-1,812,000	
CDS: (BLHV_05-1X-C)	-10,000,000	
CDS: (BLHV_05-1X-C)	-3,000,000	
CDS: (BLUEGRS_3-C)	-4,000,000	
CDS: (BLUEGRS_3-C)	204,000	
CDS: (BLUEGRS_3-C)	1,796,000	
CDS: (BRDGP_-B)	-5,000,000	
CDS: (BRDGP_-D)	1,633,000	
CDS: (BRNHM_06-1-A2L)	-10,000,000	
CDS: (BROWK_-A1B)	4,098,000	
CDS: (CAMBER_3A-C)	-9,265,000	
CDS: (CAMBR_5A-B)	-6,000,000	
CDS: (CAMBR_5A-B)	-4,000,000	
CDS: (CAMBR_5A-B)	4,000,000	
CDS: (CBCL_16A-D)	-3,842,000	
CDS: (CODA_07-1A-A1LA)	136,756,000	
CDS: (COMMO_05-3A-C1)	-3,455,000	
CDS: (COMMO_06-5A-B)	-2,040,000	
CDS: (CSTRA_04-1A-C2)	-2,500,000	
CDS: (DRYD_04-7A-B1L)	-5,000,000	
CDS: (DUKEF_05-9A-A3V)	-2,000,000	
CDS: (DUKEF_05-9A-A3V)	2,000,000	
CDS: (ESPF_1-B)	-5,000,000	
CDS: (ETRD_04-1A B)	-6,740,000	
CDS: (ETRD_04-1A B)	-760,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (ETRD_04-1A-C)	-2,253,000	
CDS: (FTPOINT_2-C)	-2,000,000	
CDS: (GALL_05-1A-A3L)	-10,000,000	
CDS: (GALXY_03-1A-C1)	-5,000,000	
CDS: (GALXY_03-1A-C1)	-2,500,000	
CDS: (GEMST_04-1A-C)	-10,000,000	
CDS: (GEMST_05-2A-C)	-7,500,000	
CDS: (GEMST_05-2A-C)	-5,000,000	
CDS: (GEMST_05-2A-E)	-9,000,000	
CDS: (GEMST_05-2A-E)	900,000	
CDS: (GEMST_05-2A-E)	900,000	
CDS: (GEMST_05-2A-E)	2,700,000	
CDS: (GEMST_05-3A-D)	-1,100,000	
CDS: (GEMST_05-3A-D)	220,000	
CDS: (GEMST_05-3A-D)	220,000	
CDS: (GEMST_05-3A-D)	660,000	
CDS: (GLCR_06-4-C)	-3,915,000	
CDS: (GLCR_06-4-C)	-3,915,000	
CDS: (GLCR_06-4-C)	-2,349,000	
CDS: (GLCR_06-4-C)	-1,566,000	
CDS: (GLCR_06-4-C)	3,915,000	
CDS: (GRLN_04-1A-C)	-2,500,000	
CDS: (GSATL_07-1A)	-510,000	
CDS: (GSC_05-6A-D)	1,500,000	
CDS: (GSCCDO_6-C2)	5,000,000	
CDS: (GSCSF_05-1-A3)	-4,000,000	
CDS: (GULFS_06-1A-D)	-6,000,000	
CDS: (ICM_05-2X-B)	-4,000,000	
CDS: (ICM_06-3A-C)	-1,000,000	
CDS: (ICM_06-S2-A3L)	-1,710,000	
CDS: (INDE_6A-C)	-3,464,000	
CDS: (KKR_06-1-D)	5,000,000	
CDS: (LANDM_3-B1L)	-5,000,000	
CDS: (LATI_05_1A-C)	-6,000,000	
CDS: (LEXN_06-1A-D)	308,000	
CDS: (LEXN_06-1A-D)	1,060,000	
CDS: (LONGP_05-2A-B)	-2,502,000	
CDS: (LONGP_05-2A-B)	-1,787,000	
CDS: (LOOM06_1A-D)	-5,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (LOOM06_1A-D)	-5,000,000	
CDS: (LOOM06_1A-D)	-5,000,000	
CDS: (MKP_5A-C)	-19,000	
CDS: (MNPT_06-1A-D)	1,954,000	
CDS: (NEPTN_04-1A-B1L1)	-2,540,000	
CDS: (OCT10_06-10A-C)	-5,000,000	
CDS: (OCT10_06-10A-E)	-2,400,000	
CDS: (OCT10_06-10A-E)	2,000,000	
CDS: (OCT10_06-10A-E)	4,000,000	
CDS: (OCT6_03-6A-B1L)	5,000,000	
CDS: (OCT7_04-7A-B1L)	-2,500,000	
CDS: (PINEM_05-A-C)	-10,000,000	
CDS: (RFCCD_06-4A-B)	-2,000,000	
CDS: (RFCCD_06-4A-D)	-1,428,000	
CDS: (RFCCD_06-4A-D)	-476,000	
CDS: (SANDS_04-1A-D)	-4,506,000	
CDS: (SATV_05-1-B)	-3,000,000	
CDS: (SATV_05-1-B)	2,000,000	
CDS: (SATV_05-1-B)	2,000,000	
CDS: (SCF_5A B)	-13,702,000	
CDS: (SCF_5A B)	6,851,000	
CDS: (SCF_5A-C1)	-3,042,000	
CDS: (SCF_7A-C)	-3,471,000	
CDS: (SCF-8A-B)	-9,508,000	
CDS: (SFORK_05-1A-C)	-2,500,000	
CDS: (SHERW_04-1A-C)	-4,000,000	
CDS: (SHERW_05-2A-C)	-2,993,000	
CDS: (SHERW_05-2A-D)	-2,843,000	
CDS: (SHERW_3A-A3)	-300,000	
CDS: (SMSTR_04-1A-B)	-4,000,000	
CDS: (SMSTR_05-1-B)	-2,000,000	
CDS: (STACK_04-1A-C)	-5,000,000	
CDS: (SUMLK_05-1A-B2L)	1,732,000	
CDS: (TRIC_05-3A-A3L)	-14,752,000	
CDS: (VERT_05-1A-C)	-5,000,000	
CDS: (VERT_05-1A-C)	575,000	
CDS: (VERT_05-1A-C)	1,925,000	
CDS: (VERT_06-1A-A3)	-4,000,000	
CDS: (VERT_06-1A-A3)	-2,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (VERT_06-1A-A3)	1,000,000	
CDS: (VERT_06-1A-A3)	1,000,000	
CDS: (VERT_06-1A-A3)	6,000,000	
CDS: (VERT_06-1A-B)	-1,032,000	
CDS: (WESTW_06-1A-C1)	-6,000,000	
CDS: (WFHET_06-2-M8)	-7,000	
CDS: (WINDR_05-2A-D1)	-2,000,000	
CDS: (WITEH_06-1A-A3L)	-2,500,000	
CDS: (WITEH_06-1A-B1L)	-5,000,000	
CDS: (WITEH_06-1A-B1L)	-5,000,000	
CDS: (WITEH_06-1A-B1L)	-2,500,000	
CDS: (WITEH_06-1A-B1L)	5,000,000	
CDS: (WITEH_06-1A-B2L)	1,727,000	
CDS: (ZING_8A-D)	-3,400,000	
CDS - CMBX		
CDS: (CMBX.NA.1.A)	-18,000,000	
CDS: (CMBX.NA.1.AA)	-7,000,000	
CDS: (CMBX.NA.1.AAA)	-68,000,000	
CDS: (CMBX.NA.1.AJ)	-24,000,000	
CDS: (CMBX.NA.1.BBB)	-47,000,000	
CDS: (CMBX.NA.1.BBB-)	-38,000,000	
CDS: (CMBX.NA.2.A)	-43,000,000	
CDS: (CMBX.NA.2.AA)	-5,000,000	
CDS: (CMBX.NA.2.AAA)	-57,000,000	
CDS: (CMBX.NA.2.AJ)	-16,000,000	
CDS: (CMBX.NA.2.BBB)	-67,000,000	
CDS: (CMBX.NA.2.BBB-)	-35,000,000	
CDS: (CMBX.NA.3.A)	-88,000,000	
CDS: (CMBX.NA.3.AA)	-18,000,000	
CDS: (CMBX.NA.3.AAA)	-11,000,000	
CDS: (CMBX.NA.3.BBB)	-27,000,000	
CDS: (CMBX.NA.4.A)	17,000,000	
CDS: (CMBX.NA.4.AA)	-9,000,000	
CDS: (CMBX.NA.4.AAA)	-11,000,000	
CDS: (CMBX.NA.4.AJ)	-21,000,000	
CDS - Corporate		

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (AMBAC ASSURANCE CORPORATION)	-40,000,000	
CDS: (AMBAC ASSURANCE CORPORATION)	-10,000,000	
CDS: (AMBAC ASSURANCE CORPORATION)	-10,000,000	
CDS: (AMBAC ASSURANCE CORPORATION)	-10,000,000	
CDS: (AMBAC ASSURANCE CORPORATION)	10,000,000	
CDS: (AMBAC ASSURANCE CORPORATION)	10,000,000	
CDS: (COF)	-5,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-50,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-50,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-25,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-20,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-20,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-10,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-10,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	-10,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	5,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	20,000,000	
CDS: (FINANCIAL SECURITY ASSURANCE)	25,000,000	
CDS: (MBI)	-45,000,000	
CDS: (MBI)	-30,000,000	
CDS: (MBI)	-20,000,000	
CDS: (MBI)	-6,000,000	
CDS: (MBI)	5,000,000	
CDS: (MBI)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-25,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-20,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-20,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-20,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-20,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-16,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-15,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-8,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-6,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	-4,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (MBIA INSURANCE CORPORATION)	5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	5,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	10,000,000	
CDS: (MBIA INSURANCE CORPORATION)	20,000,000	
CDS: (MBIA INSURANCE CORPORATION)	40,000,000	
CDS: (MTG)	-25,000,000	
CDS: (MTG)	-10,000,000	
CDS: (MTG)	-10,000,000	
CDS: (PMI)	-25,000,000	
CDS: (PMI)	-10,000,000	
CDS: (PMI)	-5,000,000	
CDS: (PMI)	-5,000,000	
CDS: (RDN)	-35,000,000	
CDS: (RDN)	-10,000,000	
CDS: (RDN)	-10,000,000	
CDS: (RDN)	10,000,000	
CDS: (RDN)	10,000,000	
CDS: (RDN)	25,000,000	
CDS - CRE Securities		
CDS: (BACM_04-1-G)	-10,000,000	
CDS: (BACM_04-2-G)	-5,000,000	
CDS: (BACM_04-2-G)	2,500,000	
CDS: (BACM_04-2-H)	-5,000,000	
CDS: (BACM_04-4-H)	-5,000,000	
CDS: (BACM_04-4-H)	5,000,000	
CDS: (BACM_04-4-H)	5,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (BACM_05-2-G)	-5,000,000	
CDS: (BACM_05-2-H)	10,000,000	
CDS: (BACM_05-3-J)	-2,500,000	
CDS: (BACM_05-4-H)	-10,000,000	
CDS: (BACM_06-6-G)	-10,000,000	
CDS: (BACM_07-1-H)	-6,000,000	
CDS: (BACM_07-2-K)	5,000,000	
CDS: (BACM_07-2-K)	5,000,000	
CDS: (BSCMS_04-PWR4-H)	-5,000,000	
CDS: (BSCMS_04-PWR5-H)	-12,500,000	
CDS: (BSCMS_04-PWR6-D)	-20,000,000	
CDS: (BSCMS_04-PWR6-D)	10,000,000	
CDS: (BSCMS_04-PWR6-H)	-10,000,000	
CDS: (BSCMS_04-PWR6-H)	-5,000,000	
CDS: (BSCMS_04-PWR6-H)	10,000,000	
CDS: (BSCMS_04-T16-D)	10,000,000	
CDS: (BSCMS_05-PW10-K)	5,300,000	
CDS: (BSCMS_05-PW10-K)	7,000,000	
CDS: (BSCMS_05-PW10-K)	10,000,000	
CDS: (BSCMS_05-PWR7)	-3,000,000	
CDS: (BSCMS_05-PWR7)	10,000,000	
CDS: (BSCMS_05-PWR7-A3)	25,000,000	
CDS: (BSCMS_05-PWR7-D)	10,000,000	
CDS: (BSCMS_05-PWR8-K)	327,000	
CDS: (BSCMS_05-PWR8-K)	3,673,000	
CDS: (BSCMS_05-PWR9-H)	-5,000,000	
CDS: (BSCMS_05-PWR9-L)	4,000,000	
CDS: (BSCMS_05-T18-H)	10,000,000	
CDS: (BSCMS_05-T18-H)	10,000,000	
CDS: (BSCMS_05-T18-J)	2,000,000	
CDS: (BSCMS_05-T18-J)	2,000,000	
CDS: (BSCMS_06-PR14-H)	10,000,000	
CDS: (BSCMS_06-PW12-G)	-5,000,000	
CDS: (BSCMS_06-T22-H)	817,000	
CDS: (BSCMS_06-T22-H)	9,183,000	
CDS: (BSCMS_07-PW15-H)	10,000,000	
CDS: (CCMT_04-C1-G)	-5,000,000	
CDS: (CCMT_04-C1-G)	-5,000,000	
CDS: (CCMT_04-C1-G)	-4,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CCMT_04-C1-G)	5,000,000	
CDS: (CD_05-CD1)	-10,000,000	
CDS: (CD_05-CD1)	5,000,000	
CDS: (CD_05-CD1)	5,000,000	
CDS: (CD_05-CD1)	10,000,000	
CDS: (CGCMT_04-C2-G)	-5,000,000	
CDS: (CGCMT_04-C2-H)	-10,000,000	
CDS: (CGCMT_04-C2-H)	-5,000,000	
CDS: (CMT_05-C6-G)	-5,000,000	
CDS: (CSFB_04-C1-A4)	10,000,000	
CDS: (CSFB_04-C1-H)	-5,000,000	
CDS: (CSFB_04-C1-H)	-5,000,000	
CDS: (CSFB_04-C3-G)	-5,000,000	
CDS: (CSFB_05-C2-G)	-5,000,000	
CDS: (CSFB_05-C2-G)	-5,000,000	
CDS: (CSFB_05-C2-G)	-5,000,000	
CDS: (CSFB_05-C3-H)	-7,000,000	
CDS: (CSFB_05-C4-G)	-5,000,000	
CDS: (CSFB_05-C4-G)	10,000,000	
CDS: (CSFBMS_06-C2-H)	817,000	
CDS: (CSFBMS_06-C2-H)	9,183,000	
CDS: (CSFBMS_06-C2-H)	10,000,000	
CDS: (CSMC_06-C1-K)	-3,100,000	
CDS: (CSMC_06-C1-K)	-1,900,000	
CDS: (CSMC_06-C1-K)	1,485,000	
CDS: (CSMC_06-C1-K)	2,970,000	
CDS: (CSMC_06-C1-K)	3,515,000	
CDS: (CSMC_06-C1-K)	7,030,000	
CDS: (CSMC_06-C3-H)	-5,000,000	
CDS: (CSMC_06-C3-H)	-2,822,000	
CDS: (CSMC_06-C3-H)	817,000	
CDS: (CSMC_06-C3-H)	9,183,000	
CDS: (CSMC_06-C4-J)	-5,000,000	
CDS: (CSMC_06-C5-H)	-5,000,000	
CDS: (DMARC_06-CD3-K)	-2,500,000	
CDS: (DMARC_06-CD3-K)	10,000,000	
CDS: (FORCE_06-1A-G)	10,000,000	
CDS: (FORCE_06-1A-J)	-4,000,000	
CDS: (FORCE_06-1A-J)	4,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (FORCE_06-1A-J)	4,000,000	
CDS: (FORCE_06-1A-J)	4,000,000	
CDS: (GCCF_05-GG3-G)	-5,000,000	
CDS: (GCCF_05-GG3-H)	-15,000,000	
CDS: (GCCF_05-GG3-H)	-10,000,000	
CDS: (GCCF_05-GG3-H)	-5,000,000	
CDS: (GCCF_05-GG3-H)	-5,000,000	
CDS: (GCCF_05-GG3-H)	5,000,000	
CDS: (GCCF_05-GG3-H)	5,000,000	
CDS: (GCCFC_04-GG1-G)	-6,000,000	
CDS: (GCCFC_04-GG1-G)	-5,000,000	
CDS: (GCCFC_04-GG1-G)	-5,000,000	
CDS: (GCCFC_04-GG1-G)	-5,000,000	
CDS: (GCCFC_04-GG1-H)	-5,000,000	
CDS: (GCCFC_04-GG1-H)	2,500,000	
CDS: (GCCFC_04-GG1-K)	261,000	
CDS: (GCCFC_04-GG1-K)	3,739,000	
CDS: (GCCFC_05-GG3-D)	-8,000,000	
CDS: (GCCFC_05-GG3-D)	10,000,000	
CDS: (GCCFC_05-GG3-K)	-4,000,000	
CDS: (GCCFC_05-GG3-K)	-4,000,000	
CDS: (GCCFC_06-GG7-J)	-10,000,000	
CDS: (GCCFC_06-GG7-J)	-5,000,000	
CDS: (GCCFC_06-GG7-J)	5,000,000	
CDS: (GECMC_05-C1-G)	-5,000,000	
CDS: (GECMC_05-C1-H)	-5,000,000	
CDS: (GECMC_05-C2-J)	-10,000,000	
CDS: (GECMC_05-C2-J)	-5,000,000	
CDS: (GECMC_05-C3-J)	-10,000,000	
CDS: (GECMC_05-C3-J)	-5,000,000	
CDS: (GECMC_05-C4-J)	-15,000,000	
CDS: (GECMC_05-C4-J)	10,000,000	
CDS: (GFORC_06-1-H)	992,000	
CDS: (GFORC_06-1-H)	10,000,000	
CDS: (GMACC_03-C3-J)	-2,000,000	
CDS: (GMACC_04-C1-H)	-10,000,000	
CDS: (GSMS_04-GG2-G)	-6,000,000	
CDS: (GSMS_04-GG2-G)	-5,000,000	
CDS: (GSMSC_06-GG6-K)	-7,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (GSMSC_06-GG6-K)	-3,000,000	
CDS: (JPMCC_04-C1-G)	-10,000,000	
CDS: (JPMCC_04-C1-G)	-5,000,000	
CDS: (JPMCC_04-C1-G)	-5,000,000	
CDS: (JPMCC_04-CB8-G)	-10,000,000	
CDS: (JPMCC_04-CB8-G)	-5,000,000	
CDS: (JPMCC_04-LN2-G)	2,500,000	
CDS: (JPMCC_04-PNC1-H)	5,000,000	
CDS: (JPMCC_05-CB11-G)	-3,000,000	
CDS: (JPMCC_05-CB11-H)	-7,000,000	
CDS: (JPMCC_05-CB12-G)	-10,000,000	
CDS: (JPMCC_05-LDP3-G)	-5,000,000	
CDS: (JPMCC_06-CB16-H)	817,000	
CDS: (JPMCC_06-CB16-H)	9,183,000	
CDS: (JPMCC_06-LDP7-AJ)	25,000,000	
CDS: (JPMCC_06-LDP9-G)	-5,000,000	
CDS: (JPMCC_07-CB18-H)	5,000,000	
CDS: (JPMCC_07-CB18-H)	10,000,000	
CDS: (JPMCCM_06-CB14-H)	-10,000,000	
CDS: (LBUBS_04-C1-J)	-5,000,000	
CDS: (LBUBS_04-C1-J)	-5,000,000	
CDS: (LBUBS_04-C2-J)	-10,000,000	
CDS: (LBUBS_04-C4-K)	10,000,000	
CDS: (LBUBS_05-C1-H)	-5,000,000	
CDS: (LBUBS_05-C1-H)	10,000,000	
CDS: (LBUBS_05-C1-J)	-10,000,000	
CDS: (LBUBS_05-C1-J)	-5,000,000	
CDS: (LBUBS_05-C2-H)	-3,000,000	
CDS: (LBUBS_05-C2-H)	5,000,000	
CDS: (LBUBS_05-C3-K)	-4,592,000	
CDS: (LBUBS_05-C3-K)	-408,000	
CDS: (LBUBS_05-C3-K)	5,000,000	
CDS: (LBUBS_05-C3-K)	5,000,000	
CDS: (LBUBS_05-C3-K)	10,000,000	
CDS: (LBUBS_05-C3-K)	10,000,000	
CDS: (LBUBS_05-C5-K)	1,000,000	
CDS: (LBUBS_05-C5-K)	4,000,000	
CDS: (LBUBS_05-C5-K)	5,000,000	
CDS: (LBUBS_05-C5-K)	5,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (LBUBS_06-C6-J)	-10,000,000	
CDS: (LBUCMT_06-C3-K)	-7,000,000	
CDS: (MLMT_05-CK11-H)	1,000,000	
CDS: (MLMT_05-CK11-H)	4,000,000	
CDS: (MLMT_05-MKB2-G)	-4,000,000	
CDS: (MLMT_05-MKB2-H)	10,000,000	
CDS: (MSC_04-HQ3-J)	-10,000,000	
CDS: (MSC_04-HQ4-J)	5,000,000	
CDS: (MSC_04-HQ4-J)	5,000,000	
CDS: (MSC_04-HQ4-J)	10,000,000	
CDS: (MSC_04-T13-H)	-2,500,000	
CDS: (MSC_05-HQ6-J)	5,000,000	
CDS: (MSC_05-HQ6-K)	-5,000,000	
CDS: (MSC_05-HQ6-K)	-4,592,000	
CDS: (MSC_05-HQ6-K)	-408,000	
CDS: (MSC_05-HQ6-K)	5,000,000	
CDS: (MSC_05-IQ9-AJ)	-15,000,000	
CDS: (MSC_05-IQ9-AJ)	-15,000,000	
CDS: (MSC_05-IQ9-D)	-20,000,000	
CDS: (MSC_05-T17-D)	-20,000,000	
CDS: (MSC_05-T17-D)	10,000,000	
CDS: (MSC_06-T21-G)	10,000,000	
CDS: (MSCI_05-T19-H)	10,000,000	
CDS: (WBCMT_04-C10-D)	-10,000,000	
CDS: (WBCMT_04-C10-H)	-5,000,000	
CDS: (WBCMT_04-C11-H)	-5,000,000	
CDS: (WBCMT_04-C12-G)	-10,000,000	
CDS: (WBCMT_04-C12-G)	-5,000,000	
CDS: (WBCMT_04-C12-G)	-5,000,000	
CDS: (WBCMT_04-C14-H)	-5,000,000	
CDS: (WBCMT_04-C14-H)	15,000,000	
CDS: (WBCMT_05-C16-G)	-5,000,000	
CDS: (WBCMT_05-C16-H)	-20,000,000	
CDS: (WBCMT_05-C16-H)	-10,000,000	
CDS: (WBCMT_05-C16-H)	5,000,000	
CDS: (WBCMT_05-C16-H)	5,000,000	
CDS: (WBCMT_05-C16-H)	10,000,000	
CDS: (WBCMT_05-C16-H)	10,000,000	
CDS: (WBCMT_05-C16-K)	-2,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (WBCMT_05-C17-H)	-20,000,000	
CDS: (WBCMT_05-C20-G)	-10,000,000	
CDS: (WBCMT_05-C20-G)	-5,000,000	
CDS: (WBCMT_05-C20-H)	-15,000,000	
CDS: (WBCMT_05-C20-H)	-5,000,000	
CDS: (WBCMT_05-C20-H)	-5,000,000	
CDS: (WBCMT_05-C20-H)	5,000,000	
CDS: (WBCMT_05-C20-H)	10,000,000	
CDS: (WBCMT_05-C21-G)	-10,000,000	
CDS: (WBCMT_06-C29-J)	-5,000,000	
CDS - Municipal		
CDS: (CAS)	-25,000,000	
CDS: (CAS)	-25,000,000	
CDS: (CAS)	15,000,000	
CDS: (FLSEDU)	-25,000,000	
CDS: (FLSEDU)	-25,000,000	
CDS: (FLSEDU)	-10,000,000	
CDS: (NVS)	-10,000,000	
CDS: (NVS)	-10,000,000	
CDS - Non-Agency RMBS		
CDS: (AABST_04-4-B2)	-2,117,000	
CDS: (AABST_04-5-B2)	-362,000	
CDS: (AABST_04-5-B2)	566,000	
CDS: (AABST_04-6-B2)	2,599,000	
CDS: (ABF_05-WF1-M9)	-5,333,000	
CDS: (ABF_05-WF1-M9)	-3,077,000	
CDS: (ABF_05-WF1-M9)	-3,077,000	
CDS: (ABF_05-WF1-M9)	-820,000	
CDS: (ABF_05-WF1-M9)	1,026,000	
CDS: (ABF_05-WF1-M9)	1,026,000	
CDS: (ABF_05-WF1-M9)	2,051,000	
CDS: (ABF_05-WF1-M9)	2,051,000	
CDS: (ABF_05-WF1-M9)	5,128,000	
CDS: (ABFC_04-FF1-M2)	-2,077,000	
CDS: (ABFC_04-HE1-M5)	-259,000	
CDS: (ABFC_04-OPT2-M6)	-109,000	
CDS: (ABFC_04-OPT3-M5)	-34,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (ABFC_04-OPT4-M3)	-1,184,000	
CDS: (ABFC_04-OPT4-M3)	-474,000	
CDS: (ABFC_04-OPT4-M3)	2,960,000	
CDS: (ABFC_05-WF1-M8)	-2,051,000	
CDS: (ABSH_04-H6-M3)	4,024,000	
CDS: (ABSH_04-H6-M3)	4,024,000	
CDS: (ABSHE_04-HE10-M5)	-2,263,000	
CDS: (ABSHE_04-HE10-M6)	-1,451,000	
CDS: (ABSHE_04-HE3-M6)	-563,000	
CDS: (ABSHE_04-HE7-M6)	-1,814,000	
CDS: (ABSHE_05-H2-M5)	-1,937,000	
CDS: (ABSHE_05-HE3-M8)	10,000,000	
CDS: (ABSHE_05-HE6-M9)	-1,820,000	
CDS: (ABSHE_05-HE6-M9)	-1,560,000	
CDS: (ABSHE_05-HE6-M9)	-980,000	
CDS: (ABSHE_05-HE6-M9)	-840,000	
CDS: (ABSHE_05-HE7-M5)	-3,000,000	
CDS: (ABSHE_05-HE7-M5)	197,000	
CDS: (ABSHE_05-HE7-M5)	257,000	
CDS: (ABSHE_05-HE7-M5)	551,000	
CDS: (ABSHE_05-HE7-M5)	842,000	
CDS: (ABSHE_05-HE7-M5)	1,478,000	
CDS: (ABSHE_05-HE7-M5)	1,675,000	
CDS: (ABSHE_05-HE7-M5)	12,000,000	
CDS: (ABSHE_05-HE7-M6)	-6,500,000	
CDS: (ABSHE_05-HE7-M6)	-5,000,000	
CDS: (ABSHE_05-HE7-M6)	-3,500,000	
CDS: (ABSHE_05-HE7-M6)	2,500,000	
CDS: (ABSHE_06-HE1-M5)	-4,761,000	
CDS: (ACCR_04-3-1M3)	-9,831,000	
CDS: (ACCR_04-3-2M6)	-1,278,000	
CDS: (ACCR_05-2-M8)	-2,353,000	
CDS: (ACCR_05-2-M8)	-980,000	
CDS: (ACCR_05-3-M8)	-4,335,000	
CDS: (ACCR_05-3-M8)	-2,023,000	
CDS: (ACCR_05-3-M8)	-1,734,000	
CDS: (ACCT_04-4-M4)	-3,856,000	
CDS: (ACCT_04-4-M5)	-2,950,000	
CDS: (ACCT_04-4-M5)	-2,360,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (ACCT_04-4-M5)	-1,966,000	
CDS: (ACCT_04-4-M5)	-1,573,000	
CDS: (ACCT_05-1-M5)	-2,196,000	
CDS: (ACCT_05-2-M7)	-2,981,000	
CDS: (ACE_04-HE2-M5)	-2,587,000	
CDS: (ACE_04-HE2-M6)	-3,654,000	
CDS: (ACE_04-HS1-M3)	1,701,000	
CDS: (ACE_04-RM1-M4)	955,000	
CDS: (ACE_04-RM2-M7)	-752,000	
CDS: (ACE_05-HE2-M8)	50,000	
CDS: (ACE_05-HE2-M8)	150,000	
CDS: (ACE_05-HE2-M9)	-3,012,000	
CDS: (ACE_05-HE2-M9)	-3,012,000	
CDS: (ACE_05-HE2-M9)	-2,259,000	
CDS: (ACE_05-HE2-M9)	1,506,000	
CDS: (ACE_05-HE2-M9)	3,012,000	
CDS: (ACE_05-HE3-M7)	931,000	
CDS: (ACE_05-HE4-M9)	-3,375,000	
CDS: (ACE_05-HE4-M9)	4,400,000	
CDS: (ACE_05-HE7-M5)	-1,628,000	
CDS: (ACE_05-RM2-M8)	5,941,000	
CDS: (ACE_05-RM2-M8)	7,426,000	
CDS: (ACE_05-WF1-M9)	-4,270,000	
CDS: (ACE_05-WF1-M9)	-2,562,000	
CDS: (ACE_05-WF1-M9)	-2,135,000	
CDS: (ACE_05-WF1-M9)	-2,135,000	
CDS: (ACE_05-WF1-M9)	-1,708,000	
CDS: (ACE_05-WF1-M9)	-1,067,000	
CDS: (ACE_05-WF1-M9)	-1,067,000	
CDS: (ACE_05-WF1-M9)	4,270,000	
CDS: (ACE_05-WF1-M9)	6,191,000	
CDS: (ACE_06-NC3-M5)	2,160,000	
CDS: (AMIT_04-1-M8)	-7,000,000	
CDS: (AMIT_04-1-M8)	-3,000,000	
CDS: (AMIT_05-2-M8)	15,000,000	
CDS: (AMQ_04-R11-M8)	-1,192,000	
CDS: (AMQ_04-R11-M8)	-795,000	
CDS: (AMQ_04-R11-M8)	874,000	
CDS: (AMQ_04-R11-M8)	1,590,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (AMQ_04-R1-M10)	-259,000	
CDS: (AMQ_05-R2-M8)	-2,527,000	
CDS: (AMQ_05-R2-M8)	141,000	
CDS: (AMQ_05-R2-M8)	152,000	
CDS: (AMQ_05-R2-M8)	222,000	
CDS: (AMQ_05-R2-M8)	404,000	
CDS: (AMQ_05-R2-M8)	470,000	
CDS: (AMQ_05-R2-M8)	1,465,000	
CDS: (AMQ_05-R2-M8)	2,198,000	
CDS: (AMQ_05-R3-M8)	6,000,000	
CDS: (AMQ_06-R1-M8)	-4,200,000	
CDS: (AMQ_06-R1-M8)	-1,800,000	
CDS: (AMQ_06-R1-M8)	3,000,000	
CDS: (AMSI_04-R12-M10)	-678,000	
CDS: (AMSI_04-R12-M9)	-1,742,000	
CDS: (AMSI_04-R12-M9)	-938,000	
CDS: (AMSI_04-R12-M9)	4,466,000	
CDS: (AMSI_04-R2-M8)	915,000	
CDS: (AMSI_04-R2-M9)	-945,000	
CDS: (AMSI_04-R2-M9)	473,000	
CDS: (AMSI_04-R8-M9)	-908,000	
CDS: (AMSI_04-R9-M6)	-3,382,000	
CDS: (AMSI_05-R10-M9)	-10,000,000	
CDS: (AMSI_05-R10-M9)	-5,000,000	
CDS: (AMSI_05-R11-M9)	-10,000,000	
CDS: (AMSI_05-R11-M9)	-10,000,000	
CDS: (AMSI_05-R11-M9)	-10,000,000	
CDS: (AMSI_05-R11-M9)	-10,000,000	
CDS: (AMSI_05-R11-M9)	-10,000,000	
CDS: (AMSI_05-R11-M9)	-7,500,000	
CDS: (AMSI_05-R11-M9)	10,000,000	
CDS: (AMSI_05-R2-M9)	-2,942,000	
CDS: (AMSI_05-R2-M9)	-644,000	
CDS: (AMSI_05-R2-M9)	1,011,000	
CDS: (AMSI_05-R2-M9)	2,527,000	
CDS: (AMSI_05-R3-M9)	-3,280,000	
CDS: (AMSI_05-R3-M9)	-1,675,000	
CDS: (AMSI_05-R3-M9)	-1,212,000	
CDS: (AMSI_05-R3-M9)	-720,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (AMSI_05-R3-M9)	-188,000	
CDS: (AMSI_05-R3-M9)	-125,000	
CDS: (AMSI_05-R3-M9)	2,000,000	
CDS: (AMSI_05-R3-M9)	4,000,000	
CDS: (AMSI_05-R3-M9)	6,000,000	
CDS: (AMSI_05-R4-M10)	-3,522,000	
CDS: (AMSI_05-R4-M10)	-3,522,000	
CDS: (AMSI_05-R4-M10)	-1,761,000	
CDS: (AMSI_05-R4-M10)	880,000	
CDS: (AMSI_05-R4-M10)	1,761,000	
CDS: (AMSI_05-R4-M10)	2,641,000	
CDS: (AMSI_05-R4-M10)	5,283,000	
CDS: (AMSI_05-R7-M8)	394,000	
CDS: (AMSI_05-R7-M8)	514,000	
CDS: (AMSI_05-R7-M8)	1,103,000	
CDS: (AMSI_05-R7-M8)	1,684,000	
CDS: (AMSI_05-R7-M8)	2,955,000	
CDS: (AMSI_05-R7-M8)	3,350,000	
CDS: (AMSI_05-R7-M8)	10,000,000	
CDS: (AMSI_05-R7-M9)	-3,977,000	
CDS: (AMSI_05-R7-M9)	-1,988,000	
CDS: (AMSI_05-R7-M9)	1,988,000	
CDS: (AMSI_05-R7-M9)	1,988,000	
CDS: (AMSI_05-R9-M7)	-10,000,000	
CDS: (AMSI_05-R9-M7)	-3,750,000	
CDS: (AMSI_06-R1-M9)	-1,879,000	
CDS: (AMSI_06-R2-M8)	-4,000,000	
CDS: (AMSI_06-R2-M9)	-2,414,000	
CDS: (ARMT_04-2-7M3)	-5,000,000	
CDS: (ARMT_05-2-6M4)	-1,862,000	
CDS: (ARMT_05-5-6M3)	-828,000	
CDS: (ARSI_04-W10-M7)	-1,715,000	
CDS: (ARSI_04-W10-M8)	1,715,000	
CDS: (ARSI_04-W11-M9)	-1,905,000	
CDS: (ARSI_04-W11-M9)	3,810,000	
CDS: (ARSI_04-W4-M3)	-3,555,000	
CDS: (ARSI_04-W4-M3)	711,000	
CDS: (ARSI_04-W4-M3)	1,067,000	
CDS: (ARSI_04-W4-M3)	2,666,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (ARSI_04-W9-M3)	-1,358,000	
CDS: (ARSI_04-W9-M3)	-247,000	
CDS: (ARSI_04-W9-M3)	2,470,000	
CDS: (BALTA_04-12-IB2)	5,048,000	
CDS: (BALTA_05-5-IB3)	-1,907,000	
CDS: (BSAA_04-11-IB1)	-2,237,000	
CDS: (BSAA_04-12-IB1)	-3,365,000	
CDS: (BSAA_05-2-IB2)	-1,249,000	
CDS: (BSABS_04-A2-B3)	-10,961,000	
CDS: (BSABS_04-A4-B)	-1,983,000	
CDS: (BSABS_04-A7-M3)	-2,119,000	
CDS: (BSABS_04-F2-M5)	-2,971,000	
CDS: (BSABS_04-FR1-M7)	-619,000	
CDS: (BSABS_04-FR1-M7)	35,000	
CDS: (BSABS_04-FR1-M7)	87,000	
CDS: (BSABS_04-FR1-M7)	312,000	
CDS: (BSABS_04-FR2-M7)	-1,097,000	
CDS: (BSABS_04-FR2-M7)	70,000	
CDS: (BSABS_04-FR2-M7)	176,000	
CDS: (BSABS_04-FR2-M7)	632,000	
CDS: (BSABS_04-H5-M6)	-1,474,000	
CDS: (BSABS_04-HE11-M6)	-1,878,000	
CDS: (BSABS_04-HE11-M6)	3,755,000	
CDS: (BSABS_04-HE9-M6)	-3,640,000	
CDS: (BSABS_04-HE9-M6)	-3,640,000	
CDS: (BSABS_05-4-M5)	-2,616,000	
CDS: (BSABS_05-4-M5)	-1,893,000	
CDS: (BSABS_05-4-M5)	-294,000	
CDS: (BSABS_05-4-M5)	-196,000	
CDS: (BSABS_05-A1-M3)	-1,900,000	
CDS: (BSABS_05-A2-2B3)	-2,107,000	
CDS: (BSABS_05-A3-IB3)	-4,816,000	
CDS: (BSABS_05-A3-IB3)	4,816,000	
CDS: (BSABS_05-A6-IB3)	-4,187,000	
CDS: (BSABS_05-A6-IB3)	-2,791,000	
CDS: (BSABS_05-A6-IB3)	5,582,000	
CDS: (BSABS_05-FR1-M5)	5,000,000	
CDS: (BSABS_05-FR1-M6)	-12,000,000	
CDS: (BSABS_05-FR1-M6)	-5,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (BSABS_05-FR1-M6)	4,000,000	
CDS: (BSABS_05-FR1-M6)	6,000,000	
CDS: (BSABS_05-FR1-M6)	10,000,000	
CDS: (BSABS_05-H2-M5)	-2,453,000	
CDS: (BSABS_05-H2-M6)	-2,405,000	
CDS: (BSABS_05-H2-M6)	2,005,000	
CDS: (BSABS_05-H6-M3)	3,000,000	
CDS: (BSABS_05-H6-M3)	10,000,000	
CDS: (BSABS_05-H6-M5)	-10,000,000	
CDS: (BSABS_05-H6-M5)	-6,250,000	
CDS: (BSABS_05-H6-M5)	-5,000,000	
CDS: (BSABS_05-H6-M5)	-3,000,000	
CDS: (BSABS_05-H6-M5)	10,000,000	
CDS: (BSABS_05-HE11-M5)	-17,500,000	
CDS: (BSABS_05-HE11-M5)	-5,000,000	
CDS: (BSABS_05-HE11-M7)	-5,000,000	
CDS: (BSABS_05-HE11-M7)	385,000	
CDS: (BSABS_05-HE11-M7)	510,000	
CDS: (BSABS_05-HE11-M7)	590,000	
CDS: (BSABS_05-HE11-M7)	610,000	
CDS: (BSABS_05-HE11-M7)	735,000	
CDS: (BSABS_05-HE11-M7)	870,000	
CDS: (BSABS_05-HE11-M7)	1,350,000	
CDS: (BSABS_05-HE11-M7)	1,555,000	
CDS: (BSABS_05-HE11-M7)	2,150,000	
CDS: (BSABS_05-HE11-M7)	3,395,000	
CDS: (BSABS_05-HE11-M7)	5,350,000	
CDS: (BSABS_05-HE11-M8)	-10,000,000	
CDS: (BSABS_05-HE11-M8)	-10,000,000	
CDS: (BSABS_05-HE11-M8)	-6,250,000	
CDS: (BSABS_05-HE11-M8)	-4,000,000	
CDS: (BSABS_05-HE11-M8)	-4,000,000	
CDS: (BSABS_05-HE11-M8)	-3,000,000	
CDS: (BSABS_05-HE11-M8)	2,000,000	
CDS: (BSABS_05-HE11-M8)	8,000,000	
CDS: (BSABS_05-HE11-M8)	20,000,000	
CDS: (BSABS_05-HE3-M6)	5,000,000	
CDS: (BSABS_05-HE3-M6)	5,000,000	
CDS: (BSABS_05-HE4-M6)	-2,804,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (BSABS_05-HE4-M6)	-2,243,000	
CDS: (BSABS_05-HE4-M6)	1,795,000	
CDS: (BSABS_05-HE6-M6)	-5,000,000	
CDS: (BSABS_05-HE6-M6)	-3,750,000	
CDS: (BSABS_05-HE6-M6)	-3,200,000	
CDS: (BSABS_05-HE6-M6)	-1,250,000	
CDS: (BSABS_05-HE6-M6)	5,000,000	
CDS: (BSABS_05-HE6-M6)	10,000,000	
CDS: (BSABS_05-Q1-M5)	-7,500,000	
CDS: (BSABS_05-Q1-M5)	-5,000,000	
CDS: (BSABS_05-Q1-M5)	4,000,000	
CDS: (BSABS_05-T1-M7)	-786,000	
CDS: (BSABS_05-T2-M6)	-1,857,000	
CDS: (BSABS_05-T2-M6)	8,913,000	
CDS: (BSABS_05-TC1-M5)	-4,914,000	
CDS: (BSABS_05-TC1-M5)	-1,994,000	
CDS: (BSABS_05-TC1-M5)	6,185,000	
CDS: (BSABS_06-1-M6)	-584,000	
CDS: (BSABS_06-H1-IIM7)	-2,000,000	
CDS: (BSABS_06-H1-IIM8)	-385,000	
CDS: (BSABS_06-H1-IIM8)	-19,000	
CDS: (BSABS_06-HE1-1M7)	-4,216,000	
CDS: (BSABS_06-HE1-1M7)	-3,751,000	
CDS: (BSABS_06-HE1-1M7)	-2,714,000	
CDS: (BSABS_06-HE1-1M7)	-422,000	
CDS: (BSABS_06-HE1-1M7)	-281,000	
CDS: (BSABS_06-P1-M7)	-4,000,000	
CDS: (BSABS_06-P1-M7)	6,000,000	
CDS: (BSABS_06-PC1-M5)	-2,870,000	
CDS: (BSABS_06-PC1-M5)	-1,435,000	
CDS: (BSABS_06-PC1-M5)	-1,435,000	
CDS: (BSABS_06-PC1-M5)	-1,130,000	
CDS: (BSABS_06-PC1-M5)	-565,000	
CDS: (BSABS_06-PC1-M5)	-565,000	
CDS: (CARR_04-NC2-M6)	-445,000	
CDS: (CARR_04-NC2-M6)	-356,000	
CDS: (CARR_05-FRE1-M9)	-5,000,000	
CDS: (CARR_05-FRE1-M9)	12,000,000	
CDS: (CARR_05-NC3-M8)	-6,250,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CARR_05-NC3-M8)	2,000,000	
CDS: (CARR_05-NC3-M8)	3,000,000	
CDS: (CARR_05-NC4-M7)	5,000,000	
CDS: (CARR_05-NC4-M7)	10,000,000	
CDS: (CARR_05-NC4-M8)	-3,750,000	
CDS: (CARR_05-NC4-M8)	-850,000	
CDS: (CARR_05-NC4-M8)	-400,000	
CDS: (CARR_05-NC4-M8)	7,500,000	
CDS: (CARR_05-NC4-M8)	7,500,000	
CDS: (CARR_05-NC5-M8)	-8,200,000	
CDS: (CARR_05-NC5-M8)	-4,000,000	
CDS: (CARR_05-NC5-M8)	-1,500,000	
CDS: (CARR_05-NC5-M8)	-340,000	
CDS: (CARR_05-NC5-M8)	-160,000	
CDS: (CARR_05-NC5-M8)	1,200,000	
CDS: (CARR_05-NC5-M8)	4,800,000	
CDS: (CARR_05-NC5-M9)	-1,500,000	
CDS: (CARR_05-NC5-M9)	-340,000	
CDS: (CARR_05-NC5-M9)	-160,000	
CDS: (CARR_05-O2-M7)	-1,259,000	
CDS: (CARR_05-O2-M8)	-2,000,000	
CDS: (CARR_06-F1-M6)	-5,741,000	
CDS: (CARR_06-F1-M6)	-2,259,000	
CDS: (CARR_06-FRE1-M10)	-1,364,000	
CDS: (CARR_06-FRE1-M10)	-622,000	
CDS: (CARR_06-FRE1-M10)	-544,000	
CDS: (CARR_06-FRE1-M10)	-344,000	
CDS: (CARR_06-FRE1-M10)	-294,000	
CDS: (CARR_06-FRE1-M10)	-242,000	
CDS: (CARR_06-FRE1-M10)	-230,000	
CDS: (CARR_06-FRE1-M10)	-206,000	
CDS: (CARR_06-FRE1-M10)	-154,000	
CDS: (CARR_06-FRE1-M9)	-4,000,000	
CDS: (CARR_06-FRE1-M9)	-2,680,000	
CDS: (CARR_06-FRE1-M9)	-1,364,000	
CDS: (CARR_06-FRE1-M9)	-1,320,000	
CDS: (CARR_06-FRE1-M9)	-622,000	
CDS: (CARR_06-FRE1-M9)	-544,000	
CDS: (CARR_06-FRE1-M9)	-344,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CARR_06-FRE1-M9)	-294,000	
CDS: (CARR_06-FRE1-M9)	-242,000	
CDS: (CARR_06-FRE1-M9)	-230,000	
CDS: (CARR_06-FRE1-M9)	-206,000	
CDS: (CARR_06-FRE1-M9)	-154,000	
CDS: (CARR_06-N2-M9)	-4,600,000	
CDS: (CARR_06-N2-M9)	-2,000,000	
CDS: (CARR_06-NC1-M9)	-8,000,000	
CDS: (CARR_06-NC1-M9)	-3,000,000	
CDS: (CARR_06-NC1-M9)	-2,744,000	
CDS: (CARR_06-NC1-M9)	-2,600,000	
CDS: (CARR_06-NC1-M9)	-2,000,000	
CDS: (CARR_06-NC1-M9)	-2,000,000	
CDS: (CARR_06-NC1-M9)	-1,375,000	
CDS: (CARR_06-NC1-M9)	-1,256,000	
CDS: (CARR_06-NC1-M9)	-400,000	
CDS: (CARR_06-NC1-M9)	1,000,000	
CDS: (CARR_06-NC1-M9)	4,000,000	
CDS: (CARR_06-NC1-M9)	6,800,000	
CDS: (CARR_06-NC1-M9)	8,000,000	
CDS: (CARR_06-NC2-M8)	-4,306,000	
CDS: (CARR_06-NC2-M8)	-3,320,000	
CDS: (CARR_06-NC2-M8)	-2,000,000	
CDS: (CARR_06-NC2-M8)	-2,000,000	
CDS: (CARR_06-NC2-M8)	-1,694,000	
CDS: (CARR_06-NC2-M8)	-680,000	
CDS: (CARR_06-NC2-M8)	2,000,000	
CDS: (CARR_06-NC2-M8)	2,000,000	
CDS: (CARR_06-NC3-M9)	-2,000,000	
CDS: (CARR_06-NC3-M9)	-500,000	
CDS: (CARR_06-NC3-M9)	660,000	
CDS: (CARR_06-NC3-M9)	1,340,000	
CDS: (CARR_06-NC4-M8)	-2,400,000	
CDS: (CARR_06-NC4-M8)	-1,600,000	
CDS: (CARR_06-NC5-M7)	2,400,000	
CDS: (CARR_06-NC5-M8)	1,600,000	
CDS: (CARR_06-OPT1-M9)	2,000,000	
CDS: (CARR_06-RFC1-M8)	-3,320,000	
CDS: (CARR_06-RFC1-M8)	-2,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CARR_06-RFC1-M8)	-800,000	
CDS: (CARR_06-RFC1-M8)	-680,000	
CDS: (CARR_06-RFC1-M8)	-600,000	
CDS: (CARR_06-RFC1-M8)	600,000	
CDS: (CARR_06-RFC1-M8)	800,000	
CDS: (CARR_06-RFC1-M8)	4,000,000	
CDS: (CARR_07-RFC1-M9)	-2,400,000	
CDS: (CARR_07-RFC1-M9)	-2,000,000	
CDS: (CARR_07-RFC1-M9)	2,000,000	
CDS: (CBASS_04-CB3-B3)	-235,000	
CDS: (CBASS_04-CB4-B1)	-3,601,000	
CDS: (CBASS_04-CB6-B2)	-2,334,000	
CDS: (CBASS_04-CB8-B1)	-1,413,000	
CDS: (CBASS_04-CB8-B2)	3,883,000	
CDS: (CBASS_05-CB3-B3)	-5,705,000	
CDS: (CBASS_05-CB3-B3)	-4,754,000	
CDS: (CBASS_05-CB3-B3)	7,607,000	
CDS: (CBASS_05-CB3-B3)	11,410,000	
CDS: (CBASS_05-CB3-B4)	-930,000	
CDS: (CBASS_05-CB4-B3)	-6,490,000	
CDS: (CBASS_06-CB4-M4)	-1,131,000	
CDS: (CBASS_07-CB2-M4)	-2,000,000	
CDS: (CBS_05-CB1-B3)	-1,845,000	
CDS: (CFAB_04-1-2B)	-634,000	
CDS: (CFAB_04-1-2B)	-634,000	
CDS: (CFAB_04-2-2B)	-785,000	
CDS: (CFHE_04-O1-B4)	-359,000	
CDS: (CFLAT_04-AQ1-M3)	2,463,000	
CDS: (CFLAT_04-AQ1-M3)	2,463,000	
CDS: (CFLAT_04-O1-B3)	-2,391,000	
CDS: (CFLAT_04-OPT1-B2)	-2,130,000	
CDS: (CHEC_05-A-M7)	-1,239,000	
CDS: (CHEC_05-C-B1)	-2,824,000	
CDS: (CHEC_05-C-B1)	-1,694,000	
CDS: (CHEC_05-C-B1)	2,259,000	
CDS: (CHEC_05-C-B1)	2,824,000	
CDS: (CMLTI_04-OPT1-M1)	-1,958,000	
CDS: (CMLTI_04-OPT1-M9)	-1,305,000	
CDS: (CMLTI_04-RES1-M1)	-2,315,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CMLTI_05-OPT1-M8)	-1,572,000	
CDS: (CMLTI_05-OPT1-M8)	-1,257,000	
CDS: (CMLTI_05-OPT1-M9)	-1,897,000	
CDS: (CMLTI_05-OPT1-M9)	-1,897,000	
CDS: (CMLTI_05-OPT3-M8)	-2,372,000	
CDS: (CMLTI_05-OPT3-M9)	-4,161,000	
CDS: (CMLTI_06-WFH3-M5)	-4,000,000	
CDS: (CMLTI_06-WFH3-M5)	2,200,000	
CDS: (CMLTI_06-WFH3-M8)	-2,000,000	
CDS: (CMLTI_06-WFH3-M9)	-3,354,000	
CDS: (CMLTI_06-WFH3-M9)	-855,000	
CDS: (CMLTI_06-WFH3-M9)	-151,000	
CDS: (CMLTI_06-WFH3-M9)	3,354,000	
CDS: (CMLTI_07-AH1-M6)	-2,200,000	
CDS: (CMLTI_07-WF1-M5)	-3,200,000	
CDS: (CMLTI_07-WF2-M9)	-4,800,000	
CDS: (CMLTI_07-WFH1-M4)	-2,400,000	
CDS: (CTM_05-HE3-M8)	-2,732,000	
CDS: (CTM_05-HE3-M8)	-1,242,000	
CDS: (CTM_05-HE3-M8)	-1,090,000	
CDS: (CTM_05-HE3-M8)	-686,000	
CDS: (CTM_05-HE3-M8)	-684,000	
CDS: (CTM_05-HE3-M8)	-588,000	
CDS: (CTM_05-HE3-M8)	-484,000	
CDS: (CTM_05-HE3-M8)	-460,000	
CDS: (CTM_05-HE3-M8)	-410,000	
CDS: (CTM_05-HE3-M8)	-310,000	
CDS: (CTM_05-HE3-M8)	-308,000	
CDS: (CTM_05-HE3-M8)	-272,000	
CDS: (CTM_05-HE3-M8)	-172,000	
CDS: (CTM_05-HE3-M8)	-146,000	
CDS: (CTM_05-HE3-M8)	-122,000	
CDS: (CTM_05-HE3-M8)	-114,000	
CDS: (CTM_05-HE3-M8)	-102,000	
CDS: (CTM_05-HE3-M8)	-78,000	
CDS: (CTM_05-HE3-M9)	-1,487,000	
CDS: (CTM_05-HE3-M9)	-1,018,000	
CDS: (CTM_05-HE3-M9)	-462,000	
CDS: (CTM_05-HE3-M9)	-403,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CTM_05-HE3-M9)	-256,000	
CDS: (CTM_05-HE3-M9)	-219,000	
CDS: (CTM_05-HE3-M9)	-180,000	
CDS: (CTM_05-HE3-M9)	-169,000	
CDS: (CTM_05-HE3-M9)	-152,000	
CDS: (CTM_05-HE3-M9)	-114,000	
CDS: (CTM_05-HE3-M9)	1,487,000	
CDS: (CTM_05-HE4-M2)	-10,000,000	
CDS: (CTM_05-HE4-M7)	3,250,000	
CDS: (CTM_05-WF1-M3)	-5,418,000	
CDS: (CTM_06-WF2-M5)	-10,000,000	
CDS: (CTM_06-WF2-M5)	-7,500,000	
CDS: (CTM_06-WF2-M9)	-370,000	
CDS: (CTM_06-WF2-M9)	-182,000	
CDS: (CTM_06-WF2-M9)	-138,000	
CDS: (CTM_06-WF4-M9)	-178,000	
CDS: (CTM_06-WF4-M9)	-134,000	
CDS: (CTM_06-WF4-M9)	-89,000	
CDS: (CTM_06-WF4-M9)	-38,000	
CDS: (CTM_06-WF4-M9)	-38,000	
CDS: (CTM_06-WF4-M9)	-7,000	
CDS: (CTM_06-WF4-M9)	-7,000	
CDS: (CWH_07-1-M8)	-5,696,000	
CDS: (CWH_07-1-M8)	-1,992,000	
CDS: (CWH_07-1-M8)	-312,000	
CDS: (CWHE_04-10-BV)	-1,164,000	
CDS: (CWHE_04-13-BV)	-3,154,000	
CDS: (CWHE_04-13-MV8)	-6,905,000	
CDS: (CWHE_04-13-MV8)	-2,302,000	
CDS: (CWHE_04-15-MV7)	-5,320,000	
CDS: (CWHE_04-7-MV7)	-1,333,000	
CDS: (CWHE_05-11-MV8)	5,000,000	
CDS: (CWHE_05-11-MV8)	10,000,000	
CDS: (CWHE_05-11-MV8)	10,000,000	
CDS: (CWHE_06-14-M9)	-1,200,000	
CDS: (CWHE_06-14-M9)	-800,000	
CDS: (CWHE_06-8-M7)	-684,000	
CDS: (CWHE_06-8-M7)	-310,000	
CDS: (CWHE_06-8-M7)	-272,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CWHE_06-8-M7)	-172,000	
CDS: (CWHE_06-8-M7)	-146,000	
CDS: (CWHE_06-8-M7)	-122,000	
CDS: (CWHE_06-8-M7)	-114,000	
CDS: (CWHE_06-8-M7)	-102,000	
CDS: (CWHE_06-8-M7)	-78,000	
CDS: (CWHE_06-B3-M6)	-8,000,000	
CDS: (CWHL_05-2-B1)	-7,423,000	
CDS: (CWL_03-B4-B)	-23,000	
CDS: (CWL_04-15-MV8)	-4,706,000	
CDS: (CWL_04-6-M8)	-2,013,000	
CDS: (CWL_04-9-MV7)	-803,000	
CDS: (CWL_04-BC5-M7)	-998,000	
CDS: (CWL_04-BC5-M8)	-1,425,000	
CDS: (CWL_04-S1-M3)	-1,882,000	
CDS: (CWL_05-11-MF8)	-10,000,000	
CDS: (CWL_05-13-MV8)	-5,000,000	
CDS: (CWL_05-16-BV)	-563,000	
CDS: (CWL_05-16-BV)	-497,000	
CDS: (CWL_05-16-BV)	-222,000	
CDS: (CWL_05-16-BV)	-205,000	
CDS: (CWL_05-16-BV)	-114,000	
CDS: (CWL_05-16-BV)	-110,000	
CDS: (CWL_05-16-BV)	-87,000	
CDS: (CWL_05-16-BV)	-62,000	
CDS: (CWL_05-16-BV)	-37,000	
CDS: (CWL_05-16-BV)	-26,000	
CDS: (CWL_05-16-BV)	-21,000	
CDS: (CWL_05-16-BV)	-20,000	
CDS: (CWL_05-16-BV)	-13,000	
CDS: (CWL_05-16-BV)	-11,000	
CDS: (CWL_05-16-BV)	-7,000	
CDS: (CWL_05-16-BV)	-6,000	
CDS: (CWL_05-16-MV8)	9,000,000	
CDS: (CWL_05-17-BV)	-563,000	
CDS: (CWL_05-17-BV)	-497,000	
CDS: (CWL_05-17-BV)	-222,000	
CDS: (CWL_05-17-BV)	-205,000	
CDS: (CWL_05-17-BV)	-114,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CWL_05-17-BV)	-110,000	
CDS: (CWL_05-17-BV)	-87,000	
CDS: (CWL_05-17-BV)	-62,000	
CDS: (CWL_05-17-BV)	-37,000	
CDS: (CWL_05-17-BV)	-26,000	
CDS: (CWL_05-17-BV)	-21,000	
CDS: (CWL_05-17-BV)	-20,000	
CDS: (CWL_05-17-BV)	-13,000	
CDS: (CWL_05-17-BV)	-11,000	
CDS: (CWL_05-17-BV)	-7,000	
CDS: (CWL_05-17-BV)	-6,000	
CDS: (CWL_05-1-MV8)	-5,000,000	
CDS: (CWL_05-1-MV8)	-4,000,000	
CDS: (CWL_05-1-MV8)	-1,000,000	
CDS: (CWL_05-1-MV8)	5,000,000	
CDS: (CWL_05-1-MV8)	5,000,000	
CDS: (CWL_05-1-MV8)	5,000,000	
CDS: (CWL_05-1-MV8)	10,000,000	
CDS: (CWL_05-7-MV8)	10,000,000	
CDS: (CWL_05-7-MV9)	-12,000,000	
CDS: (CWL_05-7-MV9)	7,500,000	
CDS: (CWL_05-7-MV9)	7,500,000	
CDS: (CWL_05-8-M8)	-6,250,000	
CDS: (CWL_05-A1-B)	-1,311,000	
CDS: (CWL_05-BC1-B)	-5,000,000	
CDS: (CWL_05-BC1-B)	-3,000,000	
CDS: (CWL_05-BC1-B)	-2,000,000	
CDS: (CWL_05-BC2-M7)	-5,000,000	
CDS: (CWL_05-BC2-M8)	6,259,000	
CDS: (CWL_05-BC5-B)	-10,000,000	
CDS: (CWL_05-BC5-B)	-10,000,000	
CDS: (CWL_05-BC5-B)	-10,000,000	
CDS: (CWL_06-16-M9)	-31,000	
CDS: (CWL_06-17)	-4,000,000	
CDS: (CWL_06-17-M5)	-4,000,000	
CDS: (CWL_06-18-M5)	-8,000,000	
CDS: (CWL_06-22-M8)	-4,000,000	
CDS: (CWL_06-4-B)	-148,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (CWL_06-4-M8)	-2,400,000	
CDS: (CWL_06-4-M8)	-1,600,000	
CDS: (CWL_06-6-M6)	-2,728,000	
CDS: (CWL_06-6-M6)	-1,242,000	
CDS: (CWL_06-6-M6)	-1,090,000	
CDS: (CWL_06-6-M6)	-688,000	
CDS: (CWL_06-6-M6)	-588,000	
CDS: (CWL_06-6-M6)	-486,000	
CDS: (CWL_06-6-M6)	-460,000	
CDS: (CWL_06-6-M6)	-410,000	
CDS: (CWL_06-6-M6)	-308,000	
CDS: (CWL_06-8-M8)	-804,000	
CDS: (CWL_06-8-M8)	-366,000	
CDS: (CWL_06-8-M8)	-321,000	
CDS: (CWL_06-8-M8)	-203,000	
CDS: (CWL_06-8-M8)	-173,000	
CDS: (CWL_06-8-M8)	-144,000	
CDS: (CWL_06-8-M8)	-135,000	
CDS: (CWL_06-8-M8)	-121,000	
CDS: (CWL_06-8-M8)	-91,000	
CDS: (CWL_06-BC2-M8)	-781,000	
CDS: (CWL_06-BC2-M8)	-781,000	
CDS: (CXHE_05-D-B2)	-7,203,000	
CDS: (CXHE_05-D-B2)	-2,701,000	
CDS: (CXHE_06-A-M8)	-5,297,000	
CDS: (CXHE_06-A-M8)	-1,655,000	
CDS: (ECRT_05-4-M9)	442,000	
CDS: (EMLT_04-3-M10)	-1,831,000	
CDS: (EMLT_04-3-M10)	1,172,000	
CDS: (EMLT_04-3-M10)	1,172,000	
CDS: (EMLT_05-1-B1)	-812,000	
CDS: (EQABS_04-3-B2)	-333,000	
CDS: (EQABS_04-3-B2)	-333,000	
CDS: (EQFM_05-1-M7)	-2,894,000	
CDS: (EQFM_05-1-M8)	-2,524,000	
CDS: (EQFM_05-1-M8)	883,000	
CDS: (EQFM_05-1-M8)	1,641,000	
CDS: (EQFM_05-1-M8)	2,524,000	
CDS: (FFML_04-F1-B3)	-155,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (FFML_04-F6-B4)	-835,000	
CDS: (FFML_04-FA-M5)	-321,000	
CDS: (FFML_04-FC-B1)	-1,233,000	
CDS: (FFML_04-FF1-B2)	-441,000	
CDS: (FFML_04-FF4-B1)	-2,157,000	
CDS: (FFML_04-FF6-B3)	-505,000	
CDS: (FFML_04-FF8-B2)	-1,939,000	
CDS: (FFML_04-FF8-B2)	-1,293,000	
CDS: (FFML_04-FF8-B2)	2,586,000	
CDS: (FFML_04-FF8-B3)	-1,474,000	
CDS: (FFML_04-FF8-B3)	-1,474,000	
CDS: (FFML_04-FF8-B3)	-1,474,000	
CDS: (FFML_04-FF8-B3)	2,947,000	
CDS: (FFML_04-FFB-B)	-288,000	
CDS: (FFML_05-F1-B2)	-1,987,000	
CDS: (FFML_05-F1-B2)	-1,987,000	
CDS: (FFML_05-F1-B2)	-1,361,000	
CDS: (FFML_05-F1-B2)	-1,361,000	
CDS: (FFML_05-F1-B2)	-1,192,000	
CDS: (FFML_05-F1-B2)	-626,000	
CDS: (FFML_05-F1-B2)	-626,000	
CDS: (FFML_05-F1-B2)	111,000	
CDS: (FFML_05-F1-B2)	119,000	
CDS: (FFML_05-F1-B2)	175,000	
CDS: (FFML_05-F1-B2)	318,000	
CDS: (FFML_05-F1-B2)	370,000	
CDS: (FFML_05-F1-B2)	1,153,000	
CDS: (FFML_05-F1-B2)	1,729,000	
CDS: (FFML_05-F1-B2)	3,975,000	
CDS: (FFML_05-F2-B3)	-2,380,000	
CDS: (FFML_05-F2-B3)	-1,904,000	
CDS: (FFML_05-F2-B3)	2,380,000	
CDS: (FFML_05-F4-M7)	-3,756,000	
CDS: (FFML_05-F8-B1)	-5,000,000	
CDS: (FFML_05-FF3-M8)	-5,757,000	
CDS: (FFML_05-FF3-M8)	-3,100,000	
CDS: (FFML_05-FF7-M7)	-7,500,000	
CDS: (FFML_05-FF8-B2)	-205,000	
CDS: (FFML_05-FF8-B2)	-94,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (FFML_05-FF8-B2)	-82,000	
CDS: (FFML_05-FF8-B2)	-52,000	
CDS: (FFML_05-FF8-B2)	-44,000	
CDS: (FFML_05-FF8-B2)	-36,000	
CDS: (FFML_05-FF8-B2)	-35,000	
CDS: (FFML_05-FF8-B2)	-31,000	
CDS: (FFML_05-FF8-B2)	-23,000	
CDS: (FHLT_04-4-M8)	-1,027,000	
CDS: (FHLT_04-A-B2)	-175,000	
CDS: (FHLT_04-C-M5)	-1,228,000	
CDS: (FHLT_04-D-M8)	1,084,000	
CDS: (FHLT_05-1-M9)	-398,000	
CDS: (FHLT_05-1-M9)	797,000	
CDS: (FHLT_05-2-M8)	-9,906,000	
CDS: (FHLT_05-2-M8)	14,860,000	
CDS: (FHLT_05-B-M8)	10,000,000	
CDS: (FHLT_05-D-M6)	-5,000,000	
CDS: (FHLT_06-D-2A3)	-1,000,000	
CDS: (FMIC_04-4-M5)	-5,000,000	
CDS: (FMIC_04-4-M5)	-3,000,000	
CDS: (FMIC_04-5-M4)	-10,000,000	
CDS: (FMIC_04-5-M4)	-4,000,000	
CDS: (FRHE_05-1-M8)	-5,000,000	
CDS: (FRHE_05-1-M8)	10,000,000	
CDS: (FRHE_05-A-M8)	-2,217,000	
CDS: (FRHE_05-A-M8)	-1,705,000	
CDS: (FRHE_05-A-M8)	-1,330,000	
CDS: (FRHE_05-A-M8)	-1,194,000	
CDS: (FRHE_05-A-M8)	-1,108,000	
CDS: (FRHE_05-A-M8)	-716,000	
CDS: (FRHE_05-A-M8)	-597,000	
CDS: (FRHE_05-A-M8)	95,000	
CDS: (FRHE_05-A-M8)	102,000	
CDS: (FRHE_05-A-M8)	150,000	
CDS: (FRHE_05-A-M8)	273,000	
CDS: (FRHE_05-A-M8)	317,000	
CDS: (FRHE_05-A-M8)	989,000	
CDS: (FRHE_05-A-M8)	1,483,000	
CDS: (FRHE_05-B-M10)	175,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (FRHE_05-B-M10)	300,000	
CDS: (FRHE_05-C-M9)	-6,585,000	
CDS: (GSA_04-AR2-B1)	-4,164,000	
CDS: (GSAA_04-10-B3)	-3,278,000	
CDS: (GSAA_04-11-B1)	-6,571,000	
CDS: (GSAA_04-11-B1)	-2,628,000	
CDS: (GSAA_04-3-B2)	-6,947,000	
CDS: (GSAA_05-11-B2)	-2,652,000	
CDS: (GSAA_05-1-B1)	-12,500,000	
CDS: (GSAA_05-1-B2)	-3,000,000	
CDS: (GSAA_05-4-B3)	-5,000,000	
CDS: (GSAA_05-8-B2)	-5,000,000	
CDS: (GSAMP_03-AHL-M2)	-1,146,000	
CDS: (GSAMP_04-AHL-B2)	-2,323,000	
CDS: (GSAMP_04-NC1-B3)	-796,000	
CDS: (GSAMP_04-OPT-B2)	-759,000	
CDS: (GSAMP_04-OPT-B3)	-633,000	
CDS: (GSAMP_04-OPT-B3)	-633,000	
CDS: (GSAMP_04-OPT-B3)	633,000	
CDS: (GSAMP_04-WF-B3)	-52,000	
CDS: (GSAMP_05-HE4-B2)	-2,000,000	
CDS: (GSAMP_05-HE4-B2)	5,000,000	
CDS: (GSAMP_05-HE4-B2)	5,000,000	
CDS: (GSAMP_05-HE4-B2)	10,000,000	
CDS: (GSAMP_05-HE4-B3)	-2,106,000	
CDS: (GSAMP_05-HE4-B3)	-632,000	
CDS: (GSAMP_05-HE5-B1)	-13,000,000	
CDS: (GSAMP_05-HE5-B1)	-3,000,000	
CDS: (GSAMP_05-HE5-B1)	10,000,000	
CDS: (GSAMP_05-NC1-B1)	-1,674,000	
CDS: (HASC_06-OPT1-M9)	-1,190,000	
CDS: (HASC_06-OPT2-M8)	-8,000,000	
CDS: (HASC_06-OPT2-M8)	-2,000,000	
CDS: (HASC_06-OPT2-M9)	-242,000	
CDS: (HASC_06-OPT2-M9)	-95,000	
CDS: (HASC_06-OPT2-M9)	-83,000	
CDS: (HASC_06-OPT2-M9)	-75,000	
CDS: (HASC_06-OPT2-M9)	-68,000	
CDS: (HASC_06-OPT2-M9)	-52,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (HASC_07-WF1-M6)	-2,000,000	
CDS: (HEAT_04-8-B1)	-2,395,000	
CDS: (HEAT_05-2-B2)	2,875,000	
CDS: (HEAT_05-4-B1)	-3,543,000	
CDS: (HEAT_05-4-B1)	3,543,000	
CDS: (HEAT_05-4-B1)	3,543,000	
CDS: (HEAT_05-8-M5)	-8,533,000	
CDS: (HEAT_05-8-M5)	-4,266,000	
CDS: (HEAT_05-8-M5)	-4,266,000	
CDS: (HEMT_05-2-M7)	-5,000,000	
CDS: (HMS_04-3-M5)	-771,000	
CDS: (HMS_04-6-M8)	-989,000	
CDS: (HSA_06-OP1-M8)	-4,000,000	
CDS: (HVML_04-11-B3)	-912,000	
CDS: (HVML_04-11-B3)	-281,000	
CDS: (HVML_04-11-B3)	-211,000	
CDS: (IMM_04-4-1M6)	-788,000	
CDS: (IMSA_04-4-B)	26,000	
CDS: (IMSA_04-4-B)	49,000	
CDS: (IMSA_04-4-B)	229,000	
CDS: (INABS_05-A-M8)	-2,000,000	
CDS: (INABS_05-A-M8)	4,000,000	
CDS: (INABS_05-B-M10)	-282,000	
CDS: (INABS_05-D-M5)	-15,000,000	
CDS: (INDX_04-AR2-B3)	-3,994,000	
CDS: (INHEL_00-B-MV1)	1,377,000	
CDS: (INHEL_00-B-MV1)	1,377,000	
CDS: (INX_04-AR3-B3)	-4,696,000	
CDS: (INX_04-AR3-B3)	3,747,000	
CDS: (INX_05-A11-B3)	-2,059,000	
CDS: (JPA_06-CW1-M8)	-4,000,000	
CDS: (JPA_06-CW1-M8)	-2,000,000	
CDS: (JPA_06-CW2-MV5)	-4,000,000	
CDS: (JPMA_05-F1-M9)	-2,436,000	
CDS: (JPMA_05-F1-M9)	-2,436,000	
CDS: (JPMA_05-F1-M9)	-2,243,000	
CDS: (JPMA_05-F1-M9)	-1,074,000	
CDS: (JPMA_05-F1-M9)	-1,063,000	
CDS: (JPMA_05-F1-M9)	-1,063,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (JPMA_05-F1-M9)	-1,063,000	
CDS: (JPMA_05-F1-M9)	-622,000	
CDS: (JPMA_05-F1-M9)	-622,000	
CDS: (JPMA_05-F1-M9)	-532,000	
CDS: (JPMA_05-F1-M9)	-527,000	
CDS: (JPMA_05-F1-M9)	-240,000	
CDS: (JPMA_05-F1-M9)	-193,000	
CDS: (JPMA_05-F1-M9)	-183,000	
CDS: (JPMA_05-F1-M9)	-182,000	
CDS: (JPMA_05-F1-M9)	-182,000	
CDS: (JPMA_05-F1-M9)	-145,000	
CDS: (JPMA_05-F1-M9)	-108,000	
CDS: (JPMA_05-F1-M9)	-108,000	
CDS: (JPMA_05-F1-M9)	-108,000	
CDS: (JPMA_05-F1-M9)	-95,000	
CDS: (JPMA_05-F1-M9)	-91,000	
CDS: (JPMA_05-F1-M9)	-71,000	
CDS: (JPMA_05-F1-M9)	-54,000	
CDS: (JPMA_05-F1-M9)	-6,000	
CDS: (JPMA_05-F1-M9)	-6,000	
CDS: (JPMA_05-F1-M9)	-6,000	
CDS: (JPMA_05-F1-M9)	-3,000	
CDS: (JPMA_05-F1-M9)	2,209,000	
CDS: (JPMA_05-F1-M9)	4,418,000	
CDS: (JPMAC_05-FLD1-M8)	-7,500,000	
CDS: (JPMAC_05-FLD1-M8)	5,000,000	
CDS: (JPMAC_05-FLD1-M8)	7,500,000	
CDS: (JPMAC_05-OPT1-M9)	-2,238,000	
CDS: (JPMAC_05-OPT1-M9)	-1,119,000	
CDS: (JPMAC_05-OPT1-M9)	-1,119,000	
CDS: (JPMAC_05-OPT2-M9)	-5,000,000	
CDS: (JPMAC_06-CH2-MV8)	-752,000	
CDS: (JPMAC_06-CW1-M9)	-4,000,000	
CDS: (JPMAC_06-CW2-MV8)	-2,000,000	
CDS: (JPMAC_07-CH5-M6)	-2,200,000	
CDS: (LBMLT_04-1-M8)	-1,471,000	
CDS: (LBMLT_04-4-M8)	-3,159,000	
CDS: (LBMLT_04-5-M6)	-508,000	
CDS: (LBMLT_05-1-M8)	-2,704,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (LBMLT_05-1-M8)	-2,164,000	
CDS: (LBMLT_05-1-M8)	-865,000	
CDS: (LBMLT_05-1-M8)	65,000	
CDS: (LBMLT_05-1-M8)	1,882,000	
CDS: (LBMLT_05-1-M8)	4,327,000	
CDS: (LBMLT_05-1-M8)	4,327,000	
CDS: (LBMLT_05-2-M7)	-5,000,000	
CDS: (MABS_04-F1-M7)	-10,000,000	
CDS: (MABS_04-F1-M7)	-5,000,000	
CDS: (MABS_04-H1-M9)	-1,500,000	
CDS: (MABS_04-W1-M6)	-178,000	
CDS: (MABS_04-W3-M7)	2,836,000	
CDS: (MABS_05-W1-M8)	-1,123,000	
CDS: (MABS_05-W1-M8)	1,130,000	
CDS: (MABS_06-AM1-M5)	-6,800,000	
CDS: (MABS_06-AM1-M5)	-5,000,000	
CDS: (MABS_06-AM1-M5)	-3,200,000	
CDS: (MARM_04-11-B2)	-5,000,000	
CDS: (MARM_05-2-B3)	-818,000	
CDS: (MLCC_05-A-B3)	-2,098,000	
CDS: (MLCC_05-B-B3)	-2,229,000	
CDS: (MLHE_04-S2-B1)	-353,000	
CDS: (MLHE_04-S2-B3)	-6,167,000	
CDS: (MLHE_04-W1-B1)	-862,000	
CDS: (MLHE_04-W2-B2)	-539,000	
CDS: (MLHE_05-W1-B2)	-1,697,000	
CDS: (MLHE_05-W1-B2)	95,000	
CDS: (MLHE_05-W1-B2)	102,000	
CDS: (MLHE_05-W1-B2)	149,000	
CDS: (MLHE_05-W1-B2)	272,000	
CDS: (MLHE_05-W1-B2)	316,000	
CDS: (MLHE_05-W1-B2)	984,000	
CDS: (MLHE_05-W1-B2)	1,476,000	
CDS: (MLHE_05-W1-B2)	3,394,000	
CDS: (MLMI_04-FM1-B1)	-5,000,000	
CDS: (MLMI_04-WMC5-B2)	-3,509,000	
CDS: (MLMI_04-WMC5-B2)	-936,000	
CDS: (MLMI_05-A6-B1)	-5,000,000	
CDS: (MLMI_05-AR1-B2)	10,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (MLMI_05-WMC1-B4)	-595,000	
CDS: (MSAB_04-H8-B1)	-1,564,000	
CDS: (MSAB_04-H8-B2)	-1,303,000	
CDS: (MSAB_04-H8-B3)	-1,955,000	
CDS: (MSAB_04-H8-B3)	-1,629,000	
CDS: (MSAB_04-H8-B3)	130,000	
CDS: (MSAB_04-H8-B3)	274,000	
CDS: (MSAB_04-H8-B3)	1,225,000	
CDS: (MSAB_04-O1-B2)	-2,424,000	
CDS: (MSAB_04-O1-B2)	-1,818,000	
CDS: (MSAB_04-O1-B2)	-1,455,000	
CDS: (MSAB_04-O1-B2)	-1,212,000	
CDS: (MSAB_04-O1-B2)	-970,000	
CDS: (MSAB_04-O1-B2)	2,424,000	
CDS: (MSAB_04-O1-B3)	-392,000	
CDS: (MSAB_04-W3-B1)	-304,000	
CDS: (MSAB_04-W3-B1)	-243,000	
CDS: (MSAB_04-W3-B1)	-162,000	
CDS: (MSAB_04-W3-B1)	1,014,000	
CDS: (MSAB_04-WMC3-B3)	-699,000	
CDS: (MSAB_04-WMC3-B3)	-699,000	
CDS: (MSAB_05-H1-B3)	2,094,000	
CDS: (MSAB_05-H2-B2)	-3,225,000	
CDS: (MSAB_05-W2-B1)	3,234,000	
CDS: (MSAB_05-W2-B2)	-2,276,000	
CDS: (MSAB_05-W2-B2)	1,518,000	
CDS: (MSAB_05-W2-B2)	2,276,000	
CDS: (MSAB_05-W4-B2)	-3,000,000	
CDS: (MSAC_04-H4-B2)	-1,298,000	
CDS: (MSAC_04-HE4-B3)	-496,000	
CDS: (MSAC_04-HE6-B2)	-2,101,000	
CDS: (MSAC_04-HE6-B2)	-1,401,000	
CDS: (MSAC_04-HE7-B3)	-585,000	
CDS: (MSAC_04-NC1-B3)	-311,000	
CDS: (MSAC_04-NC7-B2)	-1,277,000	
CDS: (MSAC_04-NC8-B1)	-1,300,000	
CDS: (MSAC_04-NC8-B3)	-1,300,000	
CDS: (MSAC_04-W3-B2)	-781,000	
CDS: (MSAC_05-HE5-B2)	-141,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (MSAC_05-HE5-B2)	-141,000	
CDS: (MSAC_05-HE5-B2)	707,000	
CDS: (MSAC_05-NC1-B1)	-1,505,000	
CDS: (MSAC_05-NC1-B2)	-3,315,000	
CDS: (MSAC_05-WMC3-B2)	2,148,000	
CDS: (MSAC_05-WMC5-B2)	-7,500,000	
CDS: (MSAC_05-WMC5-B3)	-8,438,000	
CDS: (MSAC_05-WMC5-B3)	8,400,000	
CDS: (MSAC_05-WMC6-B2)	5,000,000	
CDS: (MSAC_05-WMC6-B3)	-842,000	
CDS: (MSAC_05-WMC6-B3)	561,000	
CDS: (MSAC_06-H6-M5)	993,000	
CDS: (NCC_04-3-M7)	-1,786,000	
CDS: (NCHET_03-4-M6)	-1,435,000	
CDS: (NCHET_04-2-M9)	-1,040,000	
CDS: (NCHET_04-4-M8)	2,933,000	
CDS: (NCHET_04-4-M9)	1,299,000	
CDS: (NCHET_05-1-M8)	-4,903,000	
CDS: (NCHET_05-1-M8)	-3,065,000	
CDS: (NCHET_05-1-M8)	-2,452,000	
CDS: (NCHET_05-1-M8)	-1,226,000	
CDS: (NCHET_05-1-M8)	-1,226,000	
CDS: (NCHET_05-1-M8)	137,000	
CDS: (NCHET_05-1-M8)	147,000	
CDS: (NCHET_05-1-M8)	216,000	
CDS: (NCHET_05-1-M8)	392,000	
CDS: (NCHET_05-1-M8)	456,000	
CDS: (NCHET_05-1-M8)	1,030,000	
CDS: (NCHET_05-1-M8)	1,422,000	
CDS: (NCHET_05-1-M8)	1,912,000	
CDS: (NCHET_05-1-M8)	2,133,000	
CDS: (NCHET_05-1-M8)	4,903,000	
CDS: (NCHET_05-2-M7)	-4,229,000	
CDS: (NCHET_05-2-M7)	-2,820,000	
CDS: (NCHET_05-2-M8)	-6,323,000	
CDS: (NCHET_05-2-M8)	-5,059,000	
CDS: (NCHET_05-2-M8)	-2,529,000	
CDS: (NCHET_05-2-M8)	-2,529,000	
CDS: (NCHET_05-2-M8)	5,059,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (NCHET_05-2-M8)	5,059,000	
CDS: (NCHET_05-2-M8)	5,059,000	
CDS: (NCHET_05-2-M9)	-775,000	
CDS: (NCHET_05-2-M9)	3,100,000	
CDS: (NCHET_05-2-M9)	3,875,000	
CDS: (NCHET_05-4-M8)	-1,000,000	
CDS: (NCHET_05-4-M8)	-1,000,000	
CDS: (NCHET_05-4-M8)	-1,000,000	
CDS: (NCHET_05-4-M8)	10,000,000	
CDS: (NCHET_05-4-M9)	-10,000,000	
CDS: (NCHET_05-4-M9)	-10,000,000	
CDS: (NCHET_05-4-M9)	-10,000,000	
CDS: (NCHET_05-4-M9)	-7,000,000	
CDS: (NCHET_05-4-M9)	-1,000,000	
CDS: (NCHET_05-4-M9)	1,750,000	
CDS: (NCHET_05-4-M9)	3,250,000	
CDS: (NCHET_05-4-M9)	5,000,000	
CDS: (NCHET_05-4-M9)	20,000,000	
CDS: (NFHE_04-3-B1)	-3,000,000	
CDS: (NFHE_05-2-M10)	-329,000	
CDS: (NFHE_05-2-M8)	-2,693,000	
CDS: (NFHE_05-2-M8)	-2,244,000	
CDS: (NFHE_05-2-M8)	-561,000	
CDS: (NFHE_05-2-M8)	2,244,000	
CDS: (NFHE_05-2-M8)	2,693,000	
CDS: (NHEL_03-4-B2)	103,000	
CDS: (NHEL_03-4-B3)	-10,000	
CDS: (NHEL_03-4-B3)	-8,000	
CDS: (NHEL_04-1-B2)	-771,000	
CDS: (NHEL_04-1-B2)	647,000	
CDS: (NHEL_04-2-B2)	-1,047,000	
CDS: (NHEL_04-2-B2)	-524,000	
CDS: (NHEL_04-2-B2)	1,445,000	
CDS: (NHEL_04-3-B2)	-10,000,000	
CDS: (NHEL_04-3-B2)	-5,000,000	
CDS: (NHEL_04-3-B2)	10,000,000	
CDS: (NHEL_04-4-B2)	-10,000,000	
CDS: (NHEL_04-4-B2)	-7,500,000	
CDS: (NHEL_04-4-B2)	10,000,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (NHEL_04-4-B3)	-2,428,000	
CDS: (NHEL_04-4-B3)	-1,335,000	
CDS: (NHEL_04-4-B3)	-1,214,000	
CDS: (NHEL_04-4-B3)	-1,214,000	
CDS: (NHEL_04-4-B3)	-1,214,000	
CDS: (NHEL_04-4-B3)	364,000	
CDS: (NHEL_04-4-B3)	850,000	
CDS: (NHEL_04-4-B3)	1,214,000	
CDS: (NHEL_04-4-B3)	1,457,000	
CDS: (NHEL_04-4-B3)	2,428,000	
CDS: (NHEL_05-1-B2)	-7,500,000	
CDS: (NHEL_05-1-B2)	280,000	
CDS: (NHEL_05-1-B2)	300,000	
CDS: (NHEL_05-1-B2)	440,000	
CDS: (NHEL_05-1-B2)	800,000	
CDS: (NHEL_05-1-B2)	930,000	
CDS: (NHEL_05-1-B2)	2,900,000	
CDS: (NHEL_05-1-B2)	4,350,000	
CDS: (NHEL_05-1-B3)	-4,000,000	
CDS: (NHEL_05-1-B3)	-4,000,000	
CDS: (NHEL_05-1-B3)	-2,000,000	
CDS: (NHEL_05-1-B3)	6,000,000	
CDS: (NHEL_05-3-M8)	-10,000,000	
CDS: (NHEL_05-3-M9)	-9,000,000	
CDS: (NHEL_05-3-M9)	-1,750,000	
CDS: (NHEL_05-3-M9)	1,238,000	
CDS: (NHEL_05-3-M9)	2,512,000	
CDS: (NHEL_05-3-M9)	12,000,000	
CDS: (NHELI_06-WF1-M5)	-2,720,000	
CDS: (NHELI_06-WF1-M5)	-1,280,000	
CDS: (NHELI_06-WF1-M8)	-3,848,000	
CDS: (NSTR_06-B-M5)	10,000,000	
CDS: (NTSR_07-C-M8)	-2,000,000	
CDS: (NWCS_06-1-M8)	-14,352,000	
CDS: (NWCS_06-1-M8)	-1,648,000	
CDS: (OOHE_07-5-M5)	2,712,000	
CDS: (OOMLT_03-4-M6)	-291,000	
CDS: (OOMLT_04-3-M8)	-2,801,000	
CDS: (OOMLT_04-3-M8)	-2,101,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (OOMLT_04-3-M8)	-1,400,000	
CDS: (OOMLT_04-3-M8)	2,801,000	
CDS: (OOMLT_07-6-M5)	-2,000,000	
CDS: (OPMAC_05-1-M9)	-5,000,000	
CDS: (OWNIT_05-1-B2)	2,198,000	
CDS: (OWNIT_05-1-B3)	-2,407,000	
CDS: (OWNIT_05-1-B3)	3,009,000	
CDS: (PCHLT_05-1-B3)	-5,000,000	
CDS: (PCHLT_05-1-M5)	10,000,000	
CDS: (PCHLT_05-3-M6)	-10,000,000	
CDS: (POHE_05-3-M3)	-4,235,000	
CDS: (POPLR_04-4-B1)	-4,911,000	
CDS: (POPLR_04-4-M4)	-7,222,000	
CDS: (POPLR_04-5-B1)	-2,883,000	
CDS: (POPLR_05-1-B1)	-7,500,000	
CDS: (POPLR_05-1-B2)	2,841,000	
CDS: (POPLR_05-1-M3)	-3,319,000	
CDS: (POPLR_05-2-M5)	-6,131,000	
CDS: (POPLR_05-2-M5)	1,471,000	
CDS: (POPLR_05-2-M5)	6,703,000	
CDS: (POPLR_05-3-B3)	-1,227,000	
CDS: (POPLR_05-3-M6)	-6,471,000	
CDS: (POPLR_05-4-M6)	-7,500,000	
CDS: (POPLR_05-4-M6)	12,000,000	
CDS: (POPLR_05-B-B1)	-1,500,000	
CDS: (POPLR_05-D-M6)	-4,103,000	
CDS: (POPLR_06-C-M5)	-3,000,000	
CDS: (POPLR_06-C-M5)	-2,800,000	
CDS: (POPLR_06-C-M5)	-1,200,000	
CDS: (POPLR_06-C-M5)	6,000,000	
CDS: (PP_04-WHQ2-M7)	-5,000,000	
CDS: (PP_04-WHQ2-M8)	124,000	
CDS: (PP_04-WHQ2-M8)	133,000	
CDS: (PP_04-WHQ2-M8)	195,000	
CDS: (PP_04-WHQ2-M8)	355,000	
CDS: (PP_04-WHQ2-M8)	412,000	
CDS: (PP_04-WHQ2-M8)	1,286,000	
CDS: (PP_04-WHQ2-M8)	1,929,000	
CDS: (PP_05-WCW1-M9)	-1,302,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (PP_05-WCW1-M9)	3,471,000	
CDS: (PP_05-WCW3-M8)	3,000,000	
CDS: (PP_05-WCW3-M8)	3,000,000	
CDS: (PP_05-WHQ1-M9)	-4,919,000	
CDS: (PP_05-WHQ1-M9)	-4,919,000	
CDS: (PP_05-WHQ1-M9)	-4,919,000	
CDS: (PP_05-WHQ1-M9)	9,838,000	
CDS: (PP_05-WHQ1-M9)	9,838,000	
CDS: (PPAB_04-W2-M8)	-962,000	
CDS: (PPAB_04-W2-M8)	962,000	
CDS: (PPSI_04-MHQ1-M8)	-971,000	
CDS: (PPSI_04-WCW2-M9)	-1,789,000	
CDS: (PPSI_04-WCW2-M9)	842,000	
CDS: (PPSI_04-WCW2-M9)	1,263,000	
CDS: (PPSI_05-WCH1-M9)	-873,000	
CDS: (PPSI_05-WCH1-M9)	873,000	
CDS: (PPSI_05-WCH1-M9)	1,746,000	
CDS: (PPSI_05-WCW3-M9)	-1,500,000	
CDS: (PPSI_05-WHQ2-M8)	10,000,000	
CDS: (PPSI_05-WHQ2-M9)	-4,641,000	
CDS: (RAMC_06-2-M5)	-5,000,000	
CDS: (RAMP_05-EFC3-M9)	2,500,000	
CDS: (RAMP_05-EFC3-M9)	2,500,000	
CDS: (RAMP_05-EFC4-M9)	-926,000	
CDS: (RAMP_05-EFC4-M9)	-463,000	
CDS: (RAMP_05-EFC4-M9)	-122,000	
CDS: (RAMP_05-EFC4-M9)	-55,000	
CDS: (RAMP_05-EFC4-M9)	-31,000	
CDS: (RAMP_05-EFC4-M9)	-10,000	
CDS: (RAMP_05-EFC4-M9)	-6,000	
CDS: (RAMP_05-EFC4-M9)	-5,000	
CDS: (RAMP_05-EFC4-M9)	-3,000	
CDS: (RASC_05-EMX3-M8)	-8,160,000	
CDS: (RASC_05-EMX3-M8)	-3,840,000	
CDS: (RASC_05-EMX3-M9)	-8,438,000	
CDS: (RASC_05-EMX3-M9)	-5,000,000	
CDS: (RASC_05-EMX3-M9)	2,398,000	
CDS: (RASC_05-EMX3-M9)	5,000,000	
CDS: (RASC_05-EMX3-M9)	5,602,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (RASC_05-EMX4-M8)	-5,565,000	
CDS: (RASC_05-EMX4-M8)	-2,782,000	
CDS: (RASC_05-KS11-M5)	-5,000,000	
CDS: (RASC_05-KS11-M7)	-195,000	
CDS: (RASC_05-KS11-M7)	-88,000	
CDS: (RASC_05-KS11-M7)	-78,000	
CDS: (RASC_05-KS11-M7)	-49,000	
CDS: (RASC_05-KS11-M7)	-42,000	
CDS: (RASC_05-KS11-M7)	-35,000	
CDS: (RASC_05-KS11-M7)	-33,000	
CDS: (RASC_05-KS11-M7)	-29,000	
CDS: (RASC_05-KS11-M7)	-22,000	
CDS: (RASC_05-KS1-M5)	-2,823,000	
CDS: (RASC_05-KS1-M5)	-1,411,000	
CDS: (RASC_05-KS1-M5)	-1,411,000	
CDS: (RASC_05-KS1-M5)	-1,411,000	
CDS: (RASC_05-KS1-M5)	79,000	
CDS: (RASC_05-KS1-M5)	85,000	
CDS: (RASC_05-KS1-M5)	124,000	
CDS: (RASC_05-KS1-M5)	226,000	
CDS: (RASC_05-KS1-M5)	263,000	
CDS: (RASC_05-KS1-M5)	819,000	
CDS: (RASC_05-KS1-M5)	1,228,000	
CDS: (RASC_05-KS1-M5)	2,823,000	
CDS: (RASC_05-KS6-M8)	-5,000,000	
CDS: (RASC_05-KS6-M9)	-3,750,000	
CDS: (RASC_05-KS7-M9)	-1,500,000	
CDS: (RASC_05-KS8-M8)	-3,000,000	
CDS: (RASC_05-KS9-M9)	-6,250,000	
CDS: (RASC_06-KS2-M7)	-138,000	
CDS: (RASC_06-KS2-M7)	-69,000	
CDS: (RASC_06-KS2-M7)	-63,000	
CDS: (RASC_06-KS2-M7)	-55,000	
CDS: (RASC_06-KS2-M7)	-35,000	
CDS: (RASC_06-KS2-M7)	-32,000	
CDS: (RASC_06-KS2-M7)	-30,000	
CDS: (RASC_06-KS2-M7)	-28,000	
CDS: (RASC_06-KS2-M7)	-25,000	
CDS: (RASC_06-KS2-M7)	-24,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (RASC_06-KS2-M7)	-21,000	
CDS: (RASC_06-KS2-M7)	-18,000	
CDS: (RASC_06-KS2-M7)	-16,000	
CDS: (RASC_06-KS2-M7)	-15,000	
CDS: (RASC_06-KS2-M7)	-12,000	
CDS: (RASC_06-KS2-M7)	-12,000	
CDS: (RASC_06-KS2-M7)	-10,000	
CDS: (RASC_06-KS2-M7)	-8,000	
CDS: (RFMS2_04-HI1-M3)	-1,705,000	
CDS: (RFMSI_04-R12-MI4)	-3,750,000	
CDS: (RFMSI_05-EF2-M9)	-2,876,000	
CDS: (RFMSI_05-EF2-M9)	2,876,000	
CDS: (RFMSI_05-EF5-M8)	-4,326,000	
CDS: (RFMSI_05-KS5-M9)	5,000,000	
CDS: (RFMSI_05-KS5-M9)	5,000,000	
CDS: (RFMSI_05-RS4-M6)	-5,000,000	
CDS: (RFMSI_05-RZ1-M9)	-1,092,000	
CDS: (RFMSI_06-EM2-M5)	-6,800,000	
CDS: (RFMSI_06-EM2-M5)	-3,200,000	
CDS: (SABR_04-DO1-B1)	-622,000	
CDS: (SABR_04-OP1-B2)	421,000	
CDS: (SABR_05-EC1-B3)	-130,000	
CDS: (SABR_05-EC1-B3)	14,000	
CDS: (SABR_05-FR1-B1)	-778,000	
CDS: (SABR_05-FR4-B3)	-3,375,000	
CDS: (SABR_05-FR4-B3)	800,000	
CDS: (SABR_05-FR4-B3)	2,000,000	
CDS: (SABR_05-FR4-B3)	2,000,000	
CDS: (SABR_05-FR4-B3)	2,575,000	
CDS: (SABR_05-FR5-B2)	2,000,000	
CDS: (SABR_05-FR5-B2)	4,000,000	
CDS: (SABR_05-FR5-B3)	-2,000,000	
CDS: (SABR_05-FR5-B3)	-2,000,000	
CDS: (SABR_05-FR5-B3)	-1,600,000	
CDS: (SABR_05-FR5-M3)	-2,000,000	
CDS: (SACO_04-3-B1)	-1,195,000	
CDS: (SAIL_03-BC10-B)	-541,000	
CDS: (SAIL_03-BC10-B)	-541,000	
CDS: (SAIL_03-BC10-B)	-271,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (SAIL_03-BC10-B)	271,000	
CDS: (SAIL_03-BC10-B)	271,000	
CDS: (SAIL_03-BC11-B)	-28,000	
CDS: (SAIL_03-BC12-M6)	-66,000	
CDS: (SAIL_04-1-M6)	-53,000	
CDS: (SAIL_04-8-M9)	-452,000	
CDS: (SAIL_04-9-M6)	-1,192,000	
CDS: (SAIL_04-BNC1-M6)	-309,000	
CDS: (SAR_05-1-B7)	-4,311,000	
CDS: (SAR_05-2-B6)	-1,620,000	
CDS: (SASC_04-S2-M7)	-402,000	
CDS: (SASC_05-NC1-M6)	6,904,000	
CDS: (SASC_05-WF3-M5)	-10,000,000	
CDS: (SASC_05-WF4-M9)	-10,000,000	
CDS: (SASC_05-WF4-M9)	-10,000,000	
CDS: (SASC_06-WF1-M8)	-2,793,000	
CDS: (SASC_06-WF1-M9)	-3,188,000	
CDS: (SASC_06-WF1-M9)	-1,275,000	
CDS: (SASC_06-WF1-M9)	3,188,000	
CDS: (SASC_06-WF2-M5)	-6,800,000	
CDS: (SASC_06-WF2-M5)	-3,200,000	
CDS: (SAST_03-3-M6)	-1,347,000	
CDS: (SAST_04-2-MV5)	-3,041,000	
CDS: (SAST_04-2-MV6)	2,540,000	
CDS: (SAST_05-1-B1)	-2,651,000	
CDS: (SAST_05-1-B3)	-103,000	
CDS: (SAST_05-1-B3)	-78,000	
CDS: (SAST_05-1-B3)	103,000	
CDS: (SAST_05-1-B3)	343,000	
CDS: (SAST_05-4-B3)	-3,240,000	
CDS: (SAST_05-4-B3)	-2,171,000	
CDS: (SAST_05-4-B3)	-1,069,000	
CDS: (SAST_05-4-M2)	-10,000,000	
CDS: (SAST_06-2-B1)	-4,000,000	
CDS: (SURF_04-BC3-B2)	-1,286,000	
CDS: (SURF_04-BC3-B2)	-1,286,000	
CDS: (SVH_07-WM1-M2)	-3,600,000	
CDS: (SVHE_05-4-M8)	-5,717,000	
CDS: (SVHE_05-4-M8)	-4,011,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (SVHE_05-4-M8)	-2,245,000	
CDS: (SVHE_05-4-M8)	-1,197,000	
CDS: (SVHE_05-4-M8)	-599,000	
CDS: (SVHE_05-4-M8)	2,993,000	
CDS: (SVHE_05-DO1-M10)	-1,300,000	
CDS: (SVHE_06-EQ1-M5)	-6,500,000	
CDS: (SVHE_06-O3-M6)	-346,000	
CDS: (SVHE_06-O3-M6)	-258,000	
CDS: (SVHE_06-O3-M6)	-227,000	
CDS: (SVHE_07-1-M8A)	-2,131,000	
CDS: (TMTS_05-3SL-B1)	-258,000	
CDS: (WAMU_04-A10-B3)	-6,409,000	
CDS: (WAMU_04-A10-B3)	2,560,000	
CDS: (WAMU_04-A12-B3)	2,673,000	
CDS: (WAMU_04-AR2-B3)	-4,679,000	
CDS: (WAMU_04-AR2-B3)	5,588,000	
CDS: (WAMU_04-AR6-B3)	-5,749,000	
CDS: (WAMU_04-AR8-B3)	-5,766,000	
CDS: (WAMU_04-AR8-B3)	6,905,000	
CDS: (WFHE_06-2-M7)	-3,000,000	
CDS: (WFHET_05-1-M9)	-5,000,000	
CDS: (WFHET_05-1-M9)	-5,000,000	
CDS: (WFHET_05-1-M9)	-4,000,000	
CDS: (WFHET_05-1-M9)	-3,750,000	
CDS: (WFHET_05-1-M9)	10,000,000	
CDS: (WFHET_05-2-M7)	-7,500,000	
CDS: (WFHET_05-2-M8)	-10,000,000	
CDS: (WFHET_05-2-M8)	-10,000,000	
CDS: (WFHET_05-2-M8)	-8,700,000	
CDS: (WFHET_05-2-M8)	-8,700,000	
CDS: (WFHET_05-2-M8)	-5,000,000	
CDS: (WFHET_05-2-M8)	-1,300,000	
CDS: (WFHET_05-2-M8)	-1,300,000	
CDS: (WFHET_05-2-M8)	1,800,000	
CDS: (WFHET_05-2-M8)	8,200,000	
CDS: (WFHET_05-2-M9)	-5,000,000	
CDS: (WFHET_06-1-M8)	-2,000,000	
CDS: (WFHET_06-1-M8)	2,000,000	
CDS: (WFHET_06-1-M9)	-1,215,000	

Descriptor	Current Principal Balance or Notional Amount (rounded to thousands)	CUSIP
CDS: (WFHET_06-1-M9)	-945,000	
CDS: (WFHET_06-1-M9)	-136,000	
CDS: (WFHET_06-2-M8)	669,000	
CDS: (WFMBS_05-AR8-B3)	-2,272,000	
CDS - Non-Residential ABS		
CDS: (COMET_03-C3-C3)	5,000,000	
CDS: (COMET_03-C3-C3)	10,000,000	
CDS: (COMET_05-5C1)	5,000,000	
CDS: (MBNAS_04-C2-C2)	5,000,000	
Rate Hedges³		
APR10 TYMO P @ 114.5	5,000	Z906NSXS7
EURO\$ 90 DAY DEC 10	-496	EDZ020106
EURO\$ 90 DAY JUN 10	-8,419	EDM020100
EURO\$ 90 DAY MAR 10	-18,168	EDH020106
EURO\$ 90 DAY SEP 10	-4,996	EDU020101
MAR10 TY C @ 119	5,650	Z900KP287
MAR10 TYH0 P @ 116.5	3,825	Z900KP1G0
US 10YR NOTE MAR 10	-7,828	TYH020104
US 5YR NOTE MAR 10	-4,000	FVH020105
US LONG BOND MAR 10	-2,240	USH020105
INTEREST RATE SWAPS	-2,864,500,000	
TOTAL ASSETS	74,894,458,000	

³ All Rate Hedges with the exception of Interest Rate Swaps are expressed as the number of contracts and are not included in Total Assets.