

**Maiden Lane II LLC Holdings
as of 9/30/2010**

Descriptor	Current Principal Balance	CUSIP
Non-Agency RMBS		
ABF_06-OP2	13,466,000	00075XAG2
ABFC_06-OPT2	12,000,000	00075XAH0
ABSH_07-H2	30,073,000	04544TAD3
ABSH_07-H2	20,998,000	04544TAC5
ABSHE_06-H3	70,472,000	04541GXD9
ABSHE_06-HE1	16,374,202	04541GVJ8
ABSHE_06-HE2	3,052,952	04541GWE8
ABSHE_06-HE7	22,500,000	04544QAE7
ACCR_05-2	61,582,000	004375DC2
ACCR_05-3	31,000,000	004375DT5
ACCR_06-1	42,000,000	004375FG1
ACCR_06-1	80,264,280	004375EW7
ACCR_06-2	91,467,000	00437NAC6
ACCR_06-2	50,000,000	00437NAD4
ACCR_07-1	22,500,000	00438QAD6
ACE_05-HE4	4,233,868	004421PP2
ACE_05-SD1	450,935	004421KJ1
ACE_06-AS1	12,500,000	004421VW0
ACE_06-AS2	18,114,567	004421XE8
ACE_06-HE1	69,130,293	004421WP4
ACE_06-HE3	24,845,000	00441TAF0
ACE_06-HE3	14,676,854	00441TAG8
ACE_06-NC1	38,920,151	004421US0
ACE_06-NC1	67,164,000	004421UT8
ACE_06-NC3	16,046,000	00442EAJ4
ACE_06-NC3	44,745,000	00442EAH8
ACE_06-OP1	7,000,000	00442PAG5
ACE_07-AS2	11,000,000	00442UAD1
ACE_07-AS2	14,000,000	00442UAC3
ACE_2006-OP1	42,758,000	00442PAF7
AHM_07-1	229,518,162	026932AA1
AHM_07-1	5,600,000	026932AB9
AMIT_05-3	35,658,000	00252FCD1
AMIT_05-4	12,470,293	00252FCS8
AMQ_05-R9	9,430,000	03072SP41
AMSI_05-R1	3,245,954	03072SXR1
AMSI_05-R3	29,256,856	03072SZW8
ARMT_05-11	14,335,757	007036UQ7
ARMT_05-3	7,568,967	007036JF4
ARMT_05-4	6,281,642	007036KP0
ARMT_05-8	13,250,000	007036QV1
ARMT_05-8	11,712,226	007036QU3
ARMT_07-1	11,043,754	007037BH6
ARS_06-W1	43,000,000	040104RG8
ARSI_04-W3	5,243,515	040104FW6
ARSI_05-W2	20,782,000	040104NC1

Descriptor	Current Principal Balance	CUSIP
ARSI_05-W3	23,596,532	040104PA3
BAF_06-D	99,554,000	058933AB8
BAF_07-D	37,072,000	05952GAD3
BAFC_05-A	2,687,914	05946XQZ9
BAFC_05-A	4,612,000	05946XRH8
BAFC_05-A	6,098,644	05946XQY2
BAFC_05-B	32,000,000	05946XRY1
BAFC_06-D	82,503,134	058933AA0
BAFC_06-G	144,814,000	05950MAE0
BAFC_06-G	220,999,000	05950MAD2
BAFC_07-A	33,003,000	05952DAQ1
BALTA_04-12	21,807,841	07386HNQ0
BALTA_05-4	19,684,854	07386HSP7
BALTA_05-7	74,179,635	07386HVG3
BALTA_06-1	21,004,143	07386HA92
BALTA_06-3	57,235,336	07386HK26
BALTA_06-4	62,787,001	073871AE5
BALTA_06-4	43,874,740	073871AA3
BALTA_06-5	72,578,357	073873AA9
BALTA_06-6	73,611,951	073868AA9
BALTA_06-7	71,813,011	073875AA4
BALTA_06-8	6,801,047	07387QAA8
BALTA_07-1	34,286,568	07386XAA4
BASIC_06-1	8,930,375	06983NAB3
BASIC_06-1	11,386,000	06983NAC1
BAYV_06-A	32,311,376	07325NCW0
BAYV_07-B	1,104,308	07324FAG5
BCAP_07-AA1	30,000,000	05530PAB8
BCP_07-AA1	102,579,000	05530PAC6
BFAT_06-B	17,556,744	07325NDS8
BNCMT_07-1	36,857,000	05569GAD8
BNCMT_07-2	89,897,000	05569QAC8
BNCMT_07-3	30,000,000	05568QAD7
BSAA_05-10	38,605,441	07386HYW5
BSAA_05-5	54,103,449	07386HUA7
BSAA_06-2	45,774,777	07386HH46
BSAA_07-3	141,872,682	07387RAA6
BSABS_05-HE11	10,787,896	0738793L0
BSABS_05-HE11	13,553,000	0738793M8
BSABS_05-S1	38,723,000	073877AC6
BSABS_05-S3	15,666,259	073877CY6
BSABS_05-S4	14,882,146	073877EF5
BSABS_05-SD1	855,919	073877AB8
BSABS_05-SD2	14,442,064	073877BQ4
BSABS_05-TC1	1,800,000	073879VF2
BSABS_05-TC2	19,859,765	073879D88
BSABS_06-H1	3,810,000	07387UBQ3
BSABS_06-H1	14,565,000	0738796N3
BSABS_06-H2	14,310,000	07387UEK3
BSABS_06-HE2	20,049,304	07387UEJ6

Descriptor	Current Principal Balance	CUSIP
BSABS_06-HE3	36,959,365	07387UHQ7
BSABS_06-HE5	10,615,059	07388CAB6
BSABS_06-I1	21,396,766	07387UFE6
BSABS_06-I1	36,391,000	07387UFW6
BSABS_06-I1	47,518,172	07387UFY2
BSABS_06-S2	3,890,254	07388EAJ5
BSABS_06-SD2	4,375,228	07388EAA4
BSABS_07-HE1	50,325,000	07389UAP4
BSABS_07-HE3	32,461,000	073852AC9
BSABS_07-HE3	53,601,000	073852AB1
BSABS_07-HE4	63,813,000	07386RAC3
BSABS_07-HE5	27,092,000	073859AB6
BSABS_07-HE5	32,856,000	073859AC4
BSH_07-HE4	62,309,000	07386RAB5
BSSLT_07-1	24,182,707	07401WAP4
BSSLT_07-1	13,394,330	07401WAA7
BSSLT_07-1	35,942,876	07401WBA6
CARR_05-FRE1	25,966,393	144531EB2
CARR_05-N4	21,296,116	78514RAC9
CARR_05-NC3	3,286,403	144531CX6
CARR_06-NC1	98,500,000	144531EW6
CARR_06-NC1	40,745,000	144531EX4
CARR_06-NC4	108,721,000	14453MAC8
CARR_06-OPT1	25,908,908	144531FL9
CARR_07-HE1	11,935,449	14454EAA9
CBASS_05-CB4	7,000,000	12489WMD3
CBASS_05-CB5	6,000,000	12489WMZ4
CBASS_06-CB3	14,000,000	12489WQY3
CBASS_06-CB3	7,842,780	12489WQZ0
CBASS_06-CB6	4,971,021	14986PAC7
CBASS_06-CB9	26,967,513	12465MAE4
CBASS_07-CB6	24,179,000	1248RHAC1
CFAB_04-1	646,737	161546HZ2
CFLAT_04-AQ1	10,928,504	161542DN2
CFLX_07-M1	34,169,795	16165YAB8
CMLT_07-H1	19,963,000	14454EAD3
CMLT_07-H1	42,820,000	14454EAC5
CMLTI_03-HE3	16,587,433	17307GCU0
CMLTI_03-HE4	9,353,202	17307GCZ9
CMLTI_05-HE4	10,645,992	17307GP44
CMLTI_06-AR9	20,000,000	17310RAB5
CMLTI_06-WFH4	31,400,000	17309SAD2
CMLTI_07-AH3	32,151,000	17312GAB7
CMLTI_07-AMC2	170,788,000	17311XAB1
CMLTI_07-AMC4	36,285,000	17313BAD3
CMLTI_07-WFH3	125,723,000	17313CAB5
CMLTI_6-NCB1	27,500,000	172978AD0
CSMC_06-CF1	10,049,931	225470TY9
CTM_04-HE1	13,139,782	17307GGP7
CTM_07-AH2	48,000,000	17312TAJ2

Descriptor	Current Principal Balance	CUSIP
CTM_07-AM1	11,405,000	17311BAC7
CTM_07-AM1	114,517,000	17311BAB9
CWALT_04-J5	8,226,706	12667FNG6
CWALT_05-41	4,006,241	12667GS20
CWALT_05-44	6,567,797	12667G3U5
CWALT_05-AR1	81,275,000	12668A4S1
CWALT_06-O16	38,000,000	23242GAD6
CWALT_06-O16	47,247,143	23242GAR5
CWALT_06-O16	160,300,000	23242GAC8
CWALT_06-O17	50,162,000	12668PAC6
CWALT_06-OA1	6,158,430	126694A40
CWALT_06-OA11	178,815,883	02147DAB7
CWALT_06-OA12	88,029,395	23243AAB2
CWALT_06-OA12	10,000,000	23243AAC0
CWALT_06-OA17	14,093,000	12668PAD4
CWALT_06-OA8	33,750,000	02147CAF0
CWALT_06-OA9	3,650,997	02146YAD8
CWALT_06-OC1	148,305,000	12668BJU8
CWALT_06-OC11	23,589,493	23244JAC0
CWALT_06-OC2	46,030,254	12668BRF2
CWALT_06-OC7	10,239,876	23243VAC4
CWALT_06-OC8	178,370,523	232434AD2
CWALT_07-OH1	11,203,000	02150KAY5
CWALT_07-OH1	4,949,000	02150KBC2
CWALT_07-OH1	17,000,000	02150KAX7
CWALT_07-OH1	7,000,000	02150KBB4
CWH_07-1	51,000,000	23245CAF7
CWHE_05-I2	11,000,000	126670FC7
CWHEL_03-D	205,715	126671ZJ8
CWHEL_04-J	4,020,661	126673HC9
CWHEL_05-E	48,288,530	126685AH9
CWHEL_05-L	1,409,556	126685BA3
CWHEL_05-M	95,000,000	126685BW5
CWHEL_06-C	39,624,845	126685DJ2
CWHEL_06-G	46,329,845	23243JAB3
CWHEL_07-A	43,945,675	126682AA1
CWHEL_07-C	62,384,896	12670CAA5
CWHL_05-1	7,757,946	12669GRQ6
CWHL_05-7	1,361,962	12669GNP2
CWL_03-BC3	247,957	126671B47
CWL_05-16	71,308,000	126670PG7
CWL_05-16	36,257,214	126670PF9
CWL_05-17	72,696,648	126670RB6
CWL_05-3	24,104,509	126673B43
CWL_05-9	18,350,780	1266736Q0
CWL_05-AB4	58,866,165	126670KM9
CWL_05-AB5	16,400,324	126670QB7
CWL_05-AB5	61,792,000	126670QC5
CWL_05-IM1	29,609,563	1266733W0
CWL_05-IM3	101,445,439	126670JD1

Descriptor	Current Principal Balance	CUSIP
CWL_06-1	12,542,000	126670TV0
CWL_06-10	66,144,300	12666PAU8
CWL_06-11	33,100,000	12666TAL0
CWL_06-11	112,880,884	12666TAJ5
CWL_06-16	102,093,718	23242FAC0
CWL_06-21	26,100,000	12667LAF9
CWL_06-23	20,000,000	12666CAF0
CWL_06-25	40,000,000	12667TAF2
CWL_06-25	200,000,000	12667TAD7
CWL_06-26	164,548,000	12668HAD2
CWL_06-4	7,819,237	126670WT1
CWL_06-5	16,052,526	126670YG7
CWL_06-6	49,428,686	126670ZL5
CWL_06-6	10,000,000	126670ZN1
CWL_06-6	25,000,000	126670ZM3
CWL_06-8	38,000,000	045427AE1
CWL_06-8	175,000,000	045427AC5
CWL_06-9	15,622,000	12666RAW0
CWL_06-9	46,216,227	12666RAU4
CWL_06-ABC1	59,064,745	23242NAB5
CWL_06-BC1	11,690,850	126670XP8
CWL_06-S10	126,964,980	12668YAB9
CWL_06-S10	79,353,113	12668YAC7
CWL_07-10	103,206,000	23246BAJ0
CWL_07-11	106,697,000	23247LAC2
CWL_07-5	143,352,000	12668KAD5
CWL_07-5	35,000,000	12668KAC7
CWL_07-6	92,794,000	12669LAD2
CWL_07-6	49,897,000	12669LAC4
CWL_07-7	62,461,000	12669VAD0
CWL_07-8	50,000,000	12669WAE6
CWL_07-8	24,027,000	12669WAF3
CWL_07-BC1	9,375,000	12668TAF1
CWL_07-BC2	11,358,000	12669QAC3
CWL_07-BC2	47,554,000	12669QAD1
CWL_07-BC3	25,000,000	23246LAD1
CWL_07-S2	27,375,003	12670BAL3
CWL_07-S3	139,934,729	12670HAB2
CXHE_04-B	2,186,693	152314JW1
CXHE_06-A	47,579,226	15231AAC0
DAA_06-AF1	125,388,000	251510NC3
DAA_06-AR3	124,001,055	25151AAE1
DAA_07-1	20,000,000	25151YAB5
DAA_07-1	139,392,000	25151YAC3
DAA_07-AR2	4,237,574	25151UAF4
DAA_07-AR2	9,080,664	25151UAD9
DAA_07-AR3	96,270,000	25150VAL0
DAA_07-BA1	6,311,364	25151TAB6
DAA_07-BA1	73,020,000	25151TAD2
DAA_07-RM1	40,896,000	25150MAD8

Descriptor	Current Principal Balance	CUSIP
DAA_07-RM1	80,468,685	25150MAC0
DBALT_06-AR6	94,900,595	25150RAD7
DBALT_07-AR2	9,436,000	25151UAE7
DBALT_07-AR2	4,309,000	25151UAG2
DBALT_07-AR3	27,303,822	25150VAD8
DBALT_07-AR3	139,340,000	25150VBA3
DBALT_07-AR3	29,234,920	25150VAC0
FBRSI_05-1	22,178,893	30246QAB9
FFM_04-F10	9,740,064	32027NMH1
FFM_07-FF2	2,956,123	32029GAF1
FFMER_07-4	61,548,000	59025CAD2
FFML_04-F5	16,158,015	32027NKU4
FFML_04-H3	16,624,262	32027NMD0
FFML_05-F1	3,082,119	32027NOF1
FFML_05-F7	5,102,804	32027NUJ8
FFML_05-F9	24,474,757	32027NVU2
FFML_06-F1	16,041,000	32027NYQ8
FFML_06-F1	90,508,185	32027NYP0
FFML_06-F6	64,915,000	31561EAC9
FFML_06-FF10	28,031,000	32028HAD5
FFML_06-FF11	24,000,000	32028PAG0
FFML_06-FF14	10,000,000	32027LAG0
FFML_06-FF18	29,500,000	32029AAF4
FFML_06-FF2	23,409,619	32027NA43
FFML_06-FF2	15,397,000	32027NA35
FFML_06-FF2	43,021,802	32027NA27
FFML_06F-F3	42,159,113	362334AU8
FFML_06-FF5	25,000,000	32027EAF8
FFML_06-FF7	63,743,311	320277AE6
FFML_06-FF8	15,000,000	320278AC8
FFML_06-FF9	121,946,000	320276AE8
FFML_06-H1	7,500,000	32027NZL8
FFML_07-FF1	9,900,000	32028TAF4
FFML_07-FF2	65,214,000	32029GAE4
FFML_07-FF2	202,099,000	32029GAD6
FFML_07-FFC	39,669,961	32029HAB8
FFML06-FF16	28,000,000	320275AE0
FMIC_05-2	1,208,503	31659TDR3
FMIC_05-3	47,514,970	31659TEG6
FMIC_06-1	75,331,913	31659TEY7
FMIC_06-3	15,000,000	316599AE9
FNLC_05-1	41,384,672	32113JAA3
FRBPT_00-FRB2	478,513	336161AT1
GEWMC_05-1	6,984,305	367910AD8
GMACM_03-HE1	51,938,171	361856CK1
GMACM_04-HE1	44,374,521	361856CV7
GMACM_04-HE4	57,820,849	361856DP9
GMACM_05-HE1	6,106,829	361856EC7
GMACM_05-HE3	119,407,216	361856EJ2
GMACM_06-HE4	1,092,763	38012UAB5

Descriptor	Current Principal Balance	CUSIP
GMHE_04-HE3	78,913,410	361856DL8
GMHE_06-H4	42,748,291	38012UAC3
GPHE_04-1	756,160	395385AQ0
GPM_06-AR4	36,992,000	39539FAC8
GPM_06-AR4	190,914,000	39539FAE4
GPM_06-AR5	34,107,603	39538AAC0
GPM_06-AR5	59,317,772	39538AAG1
GPM_06-AR7	34,500,000	39538CAC6
GPMF_05-HY1	14,259,250	39538WBM9
GPMF_06-AR6	24,171,000	39538BAC8
GPMF_06-AR6	58,029,571	39538BAE4
GPMF_06-AR6	34,517,589	39538BAB0
GPMF_06-AR7	60,000,000	39538CAE2
GPMF_06-AR7	46,758,000	39538CAD4
GPMF_06-AR8	180,048,204	39539HAD2
GPMF_06-AR8	30,008,034	39539HAC4
GPMF_06-HE1	49,398,952	781100AA0
GSA_05-WM3	8,383,374	362341L49
GSA_06-SD2	16,227,000	362405AB8
GSAA_05-11	44,337,912	362341QF9
GSAA_05-14	83,800,000	362341ZV4
GSAA_05-15	114,715,000	362341D89
GSAA_05-8	33,732,000	362341CT4
GSAA_06-1	96,247,898	362341Z44
GSAA_06-12	33,699,255	362381AS4
GSAA_06-2	13,352,275	3623415R6
GSAA_06-2	18,946,000	362334AA2
GSAA_06-3	75,366,000	362334BS2
GSAH_07-S1	102,766,334	781100AB8
GSAMP_06-HE1	13,102,000	3623414S5
GSAMP_06-HE2	23,853,009	362334LG7
GSAMP_06-HE3	51,980,000	36244KAD7
GSAMP_06-HE8	45,700,000	3622M8AF3
GSAMP_06-HE8	85,335,000	3622M8AD8
GSAMP_07-NC1	79,824,000	3622MGAE8
GSAMP_07-NC1	59,000,000	3622MGAF5
GSAMP_07-NC1	136,365,000	3622MGAD0
GSH_07-HL1	37,553,903	36245HAA9
GSR_07-OA1	74,739,000	3622NAAD2
HASC_05-NC2	4,274,213	40430HBP2
HASC_05-OPT1	33,491,000	40430HCA4
HASC_06-NC1	17,279,275	40430HER5
HASC_06-OPT3	7,000,000	40430HFP8
HASC_06-OPT3	18,938,673	40430HFL7
HASC_06-WMC1	87,548,784	40430MAD9
HASC_07-OPT1	28,466,000	40431JAD5
HASC_07-OPT1	6,000,000	40431JAG8
HASC_07-WF1	58,647,000	40431RAD7
HEAT_06-4	41,000,000	437084VR4
HEL_07-FR1	22,355,000	43710XAC2

Descriptor	Current Principal Balance	CUSIP
HELT_05-2	633,544	40430GAF7
HELT_06-1	11,626,777	40430WAD7
HELT_06-1	24,803,791	40430WAB1
HELT_07-2	26,647,423	40431MAB2
HELT_07-FR1	33,800,000	43710XAD0
HEMT_05-F1	20,212,461	2254WOLE3
HEMT_07-2	3,387,303	43710DAE2
HEMT_07-2	7,527,340	43710DAD4
HEMT_07-2	16,936,516	43710DAC6
HFCHC_04-1	18,898,500	441917AZ4
HFCHC_05-1	48,694,030	40430GAA8
HFCHC_05-2	34,702,391	40430GAC4
HFCHC_05-3	22,544,682	40430GAG5
HFCHC_06-1	16,327,870	40430WAC9
HFCHC_06-1	38,755,923	40430WAA3
HFCHC_06-2	33,380,973	40430YAB7
HFCHC_06-2	15,749,960	40430YAD3
HFCHC_06-2	23,170,323	40430YAC5
HFCHC_06-3	10,000,000	40430XAJ2
HFCHC_06-3	18,000,000	40430XAH6
HFCHC_06-4	49,680,000	40430VAH0
HFCHC_06-4	21,500,000	40430VAJ6
HFCHC_07-1	12,889,946	40431FAB7
HFCHC_07-1	17,100,000	40431FAH4
HFCHC_07-1	20,623,913	40431FAA9
HFCHC_07-1	14,350,000	40431FAF8
HFCHC_07-1	20,000,000	40431FAL5
HFCHC_07-1	24,300,000	40431FAJ0
HFCHC_07-1	20,200,000	40431FAK7
HFCHC_07-2	26,647,423	40431MAA4
HFCHC_07-2	5,000,000	40431MAL0
HFCHC_07-2	8,000,000	40431MAK2
HFCHC_07-2	30,000,000	40431MAJ5
HFCHC_07-2	11,711,098	40431MAF3
HFCHC_07-2	10,000,000	40431MAH9
HLMLT_04-2	1,801,571	43718RAA1
HLMLTL_05-1	24,723,398	43718RAD5
HMBT_04-1	23,938,100	43739EAB3
HMBT_05-1	18,982,002	43739EAQ0
HMBT_05-1	94,200,084	43739EAP2
HMBT_05-3	94,648,976	43739EBJ5
HMBT_05-4	73,264,713	43739EBS5
HMBT_05-5	13,009,400	43739ECD7
HMBT_06-2	9,535,122	43739HAA8
HMT_04-2	38,115,169	43739EAJ6
HMT_05-2	6,103,286	43739EAZ0
HMT_05-5	9,506,800	43739ECE5
HMT_05-5	145,906,347	43739ECB1
HSA_06-OP1	8,000,000	40430HDD7
HSA_06-OP4	29,000,000	40430KAH4

Descriptor	Current Principal Balance	CUSIP
HSA_07-OP1	17,396,000	40431JAF0
HSBCHE_06-3	68,000,000	40430XAG8
IMM_03-11	3,950,400	45254NFY8
IMM_04-10	822,421	45254NLL9
IMM_04-11	24,272,934	45254NMB0
IMM_04-4	14,337,599	45254NHT7
IMM_04-5	24,348,515	45254NJH1
IMM_04-7	19,705,661	45254NKF3
IMM_04-8	4,076,380	45254NKS5
IMM_04-8	9,759,688	45254NKQ9
IMM_05-1	14,455,595	45254NML8
IMM_05-1	7,373,225	45254NMP9
IMM_05-2	40,152,256	45254NMY0
IMM_05-3	6,686,112	45254NNO6
IMM_05-4	35,084,666	45254NPA9
IMM_05-5	48,117,703	45254NPU5
IMM_05-6	7,939,755	45254NQG5
IMM_05-8	82,947,867	45254NRG4
IMM_07-A	112,037,247	452550AA4
IMSA_04-3	219,138	45254TPX6
IMSA_05-1	12,503,331	45254TRU0
IMSA_06-2	85,330,582	45256VAA5
IMSA_06-3	177,380,168	45255RAX5
IMSA_06-3	27,204,639	45255RAZ0
IMSA_06-4	56,131,000	45257BAD2
IMSA_06-5	161,536,218	45257EAB0
IMSA_06-5	17,309,817	45257EAC8
IMSA_07-1	200,000,000	452559AB3
IMSA_07-1	97,972,000	452559AC1
IMSA_07-2	174,909,247	452570AB0
IMSA_07-2	85,477,914	452570AC8
IMSA_07-2	4,013,411	452570AA2
IMSA_07-3	94,302,621	45257VAB2
INABS_06-E	30,000,000	43709XAF8
INABS_06-H2	41,184,966	45661DAA4
INABS_07	32,651,000	43710EAE0
INABS_07-B	66,167,000	43710EAD2
INDS_06-2B	38,465,315	43709KAA7
INDS_07-1	26,161,144	43708DAA4
INDX_05-AR31	51,916,760	45660LW96
INDX_07-FLX1	15,000,000	45668WAB3
INDX_07-FLX2	54,170,165	45668RAB4
INDX_07-FLX2	17,222,827	45668RAC2
INDYL_07-L1	46,547,400	45668QAA8
INX_06-A27	11,809,352	45661LAC2
INX_06-A27	164,240,103	45661LAB4
INX_07-FL1	46,890,000	45668WAC1
IXIS_06-H1	24,000,000	45071KDE1
IXIS_06-H3	150,000,000	46602UAC2
IXIS_07-H1	43,809,519	45073DAD0

Descriptor	Current Principal Balance	CUSIP
IXIS_07-H1	42,857,138	45073DAC2
JPA_06-AC1	17,500,000	46628RAG0
JPA_07-HE1	38,300,000	46630KAT3
JPALT_07-A1	11,019,167	466287AC3
JPMAC_06-CH1	20,000,000	46629TAE0
JPMAC_06-CH2	66,197,000	46629QAW6
JPMAC_06-HE2	15,844,000	46625SAD8
JPMAC_06-WM1	113,657,093	46626LHT0
JPMAC_06-WM2	70,305,000	46628TAD3
JPMAC_06-WM3	3,323,685	46629KAG4
JPMAC_06-WMC4	79,052,850	46630BAF3
JPMAC_07-CH4	20,000,000	46630CAD6
JPMAC_07-CH5	40,000,000	46631KAD7
LBMLT_06-11	104,607,883	542512AD0
LBMLT_06-5	77,531,748	54251PAD9
LXS_05-10	7,653,026	525221FP7
LXS_05-10	27,252,000	525221FQ5
LXS_05-3	57,418,173	525221AC1
LXS_05-4	59,085,527	525221CA3
LXS_05-4	6,558,228	525221CB1
LXS_05-6	9,862,610	525221CV7
LXS_05-6	27,342,000	525221CW5
LXS_05-8	47,274,000	525221DT1
LXS_06-11	170,847,065	52522WAB5
LXS_06-11	64,586,000	52522WAC3
LXS_06-13	41,552,000	52523LAC6
LXS_06-13	125,174,930	52523LAB8
LXS_06-15	40,051,000	52523MAB6
LXS_06-15	40,000,000	52523MAC4
LXS_06-19	94,066,000	52523YAB0
LXS_06-20	106,006,000	52523QAB7
LXS_06-20	71,981,000	52523QAC5
LXS_06-3	22,658,000	525221JJ7
LXS_06-7	28,812,000	52522EAE9
LXS_06-7	62,334,957	52522EAD1
LXS_06-8	16,479,000	52522HAF9
LXS_06-8	36,525,940	52522HAE2
LXS_06-9	71,637,000	52523DAC4
LXS_06-9	189,290,876	52523DAB6
LXS_06-GP1	31,519,648	52522RAB6
LXS_06-GP3	75,244,756	525228AK8
LXS_06-GP3	37,260,369	525228AH5
LXS_06-GP4	81,618,142	525161AH8
LXS_06-GP4	125,917,805	525161AK1
LXS_07-1	34,940,066	525241AD7
LXS_07-10H	56,056,406	525237AC7
LXS_07-10H	116,421,142	525237AB9
LXS_07-11	94,918,184	525249AB4
LXS_07-11	4,302,095	525249AA6
LXS_07-11	46,653,000	525249AC2

Descriptor	Current Principal Balance	CUSIP
LXS_07-3	40,805,000	525245AH9
LXS_07-3	79,771,000	525245AG1
LXS_07-8H	181,615,641	52524TAB0
LXS_07-8H	90,071,417	52524TAC8
LXS_07-9	85,868,061	52524MAC3
LXS_07-9	42,588,115	52524MAD1
MABS_05-NC2	104,527,529	57643LMN3
MABS_06-AM1	22,409,000	57643LQB5
MABS_06-AM2	3,501,000	57645FAF4
MABS_06-AM2	4,183,000	57645FAE7
MABS_06-AM2	18,615,000	57645FAD9
MABS_06-AM2	29,720,000	57645FAC1
MABS_06-AM3	30,000,000	57645EAC4
MABS_06-HE1	15,082,003	57643LQT6
MABS_06-HE2	16,760,000	57644UAE5
MABS_06-HE2	3,938,434	57644UAG0
MABS_06-NC2	21,959,543	55275BAF4
MABS_06-NC3	52,105,000	55275RAE2
MABS_06-WMC1	33,188,892	57643LRK4
MANA_07-OAR4	85,248,428	59025EAV8
MHL_05-1	38,962,243	61913PAP7
MHL_05-2	7,566,148	61915RAB2
MIT_07-1	18,000,000	61915YAE1
MIT_07-1	49,731,777	61915YAD3
MLA_07-A1	19,021,879	59023MAC4
MLCC_03-F	891,627	5899292T4
MLCC_04-G	1,849,639	59020UPA7
MLFF_07-3	54,210,000	59024VAG4
MLHE_06-H1	25,526,970	59020U3C7
MLIM_05-HE2	9,149,590	59020US22
MLMI_05-A6	33,415,741	59020UZH1
MLMI_06-HE1	19,554,000	59020U3D5
MLMI_06-HE3	93,192,000	590212AC0
MLMI_06-HE5	30,748,834	59022QAG7
MLMI_06-HE5	117,353,000	59022QAD4
MLMI_06-HE5	50,235,000	59022QAF9
MLMI_06-OPT1	35,826,000	59022VAG6
MLMI_06-OPT1	49,884,000	59022VAF8
MLMI_07-MLN1	114,600,000	59024UAD3
MSAB_07-H5	29,500,000	61753KAC0
MSAB_07-H5	77,000,000	61753KAD8
MSAB_07-N2	30,000,000	61753NAF7
MSAB_07-N2	57,000,000	61753NAE0
MSAB_07-N3	26,000,000	61755AAE6
MSAB_07-N4	43,231,987	61755EAD0
MSAC 2007-NC3	52,980,000	61755AAC0
MSAC_04-HE1	939,550	61746REV9
MSAC_05-HE1	343,224	61744CKG0
MSAC_06-HE2	89,452,647	617451EU9
MSAC_06-HE3	25,375,855	61749HAD2

Descriptor	Current Principal Balance	CUSIP
MSAC_06-WMC1	25,000,000	61744CXM3
MSAC_06-WMC1	12,796,274	61744CXL5
MSAC_07-HE6	68,000,000	61755CAC6
MSAC_07-NC1	17,385,000	617505AE2
MSAC_07-NC3	71,000,000	61755AAD8
MSHE_06-1	55,000,000	61744CWX0
MSHEL_06-2	32,000,000	61744CYP5
MSHLC_03-1	5,129,772	55353WAA4
MSIX_06-1	41,161,445	61749QAD2
MSM_06-16A	54,509,931	617487AC7
MSM_06-9AR	11,624,498	61748JAD9
MSM_07-2AX	30,233,204	61751TAC3
MSM_07-2AX	10,365,670	61751TAD1
MSM_07-5AX	5,929,367	61751GAC1
MSM_07-5AX	8,555,230	61751GAD9
NAA_05-AR4	7,879,000	65535VNB0
NAA_05-AR4	4,003,306	65535VNA2
NAA_05-AR5	10,463,268	65535VQH4
NAA_05-AR5	23,969,000	65535VPY8
NAA_05-AR6	37,203,702	65535VRK6
NAA_06-AR1	40,028,306	65535VSF6
NAA_06-S1	9,061,210	65535VTP3
NAA_07-1	36,742,072	65538NAB9
NAA_07-1	35,570,690	65538NAC7
NCC_05-2	12,677,261	64352VKN0
NCHET_05-3	7,848,859	64352VLG4
NCHET_05-4	9,095,028	64352VMS7
NCHET_05-B	132,601,085	64352VNH0
NCMT_06-1	106,279,000	65106AAM5
NCMT_06-1	103,093,233	65106AAL7
NCMT_07-1	27,683,000	65106FAC6
NCMT_07-1	34,007,000	65106FAD4
NFHE_06-4	72,382,000	66988XAC8
NHEL_06	30,000,000	66988RAD9
NHEL_06-1	40,000,000	669884AF5
NHEL_06-3	41,550,000	66988WAF3
NHEL_06-6	45,475,000	66988RAE7
NHELI_06-HE2	26,000,000	65536MAC1
NSTR_07-A	35,000,000	63860HAC3
NSTR_07-B	58,395,000	63860LAC4
NSTR_07-B	28,708,000	63860LAD2
NSTR_07-C	42,306,000	63860KAE2
NSTR_07-C	10,000,000	63860KAD4
NTSR_06-B	59,274,000	63860FAD5
NTSR_07-A	39,000,000	63860HAD1
OMAC_05-5	24,248,739	68383NCX9
OMAC_05-5	41,107,000	68383NCY7
OMAC_06-1	77,617,000	68383NDW0
OMAC_06-2	108,525,092	68384CAB2
OMAC_06-2	43,665,392	68384CAC0

Descriptor	Current Principal Balance	CUSIP
OOHE_05-2	8,200,000	68389FHB3
OOHE_07-6	14,451,000	68403KAD7
OOHE_07-C1	10,190,000	68402YAD8
OOMLT_05-1	970,469	68389FGF5
OOMLT_05-4	13,478,929	68389FJF2
OOMLT_05-5	5,455,743	68389FJW5
OOMLT_06-3	30,000,000	68389BAP8
OOMLT_06-3	17,545,549	68389BAE3
OOMLT_07	10,000,000	68403KAC9
OWLT_02-1	385,652	68400XAK6
OPMAC_05-2	9,231,025	68383NATO
OPMAC_05-3	3,921,491	68383NBL6
OPMAC_05-4	39,597,257	68383NCC5
OPMAC_05-4	47,190,000	68383NCD3
OPMAC_06-1	107,925,047	68383NDV2
OWML_05-5	11,502,164	69121PBT9
OWNIT_05-4	12,000,000	69121PAX1
OWNIT_05-4	7,979,469	69121PAV5
OWNIT_06-4	48,798,000	69121QAD3
PHHA_07-1	123,034,906	69337BAA2
PHHA_07-1	58,737,000	69337BAB0
PHHA_07-2	2,884,126	69337HAA9
PHHA_07-3	79,013,000	69337MAB6
PHHA_07-3	6,718,252	69337MAA8
POHE_07-A	76,090,000	73316NAB1
POPLR_06-A	50,749,000	73316PJV3
POPLR_06-C	18,374,590	73316MAC1
POPLR_06-E	11,867,000	73316TAC6
PPSI_04-WHQ2	10,142,436	70069FEY9
QUST_06-X1	20,692,626	748351AR4
QUST_06-X1	6,365,000	748351AS2
RAAC_06-SP3	24,746,389	74919QAB3
RALI_06-QO5	15,133,608	75114HAE7
RALI_06-QO5	44,139,690	75114HAD9
RAMC_06-1	19,210,000	759950GS1
RAMC_06-1	3,383,224	759950GR3
RAMC_06-2	5,505,476	759676AB5
RAMP_04-RS7	20,616,165	7609857J4
RAMP_05-EF7	65,020,728	76112BR77
RAMP_05-EFC5	2,921,500	76112BH29
RAMP_05-RS8	37,113,555	76112BZF0
RAMP_05-RS9	96,508,055	76112BL81
RAMP_06-NC1	16,044,500	76112BX21
RAMP_06-NC2	8,133,114	75156TAB6
RAMP_06-RS1	33,242,514	76112BT83
RAMP_06-RS2	28,366,465	76112B2C3
RAMP_06-RS2	80,007,000	76112B2D1
RAMP_06-RS4	58,728,887	75156WAC7
RAMP_06-RZ1	23,315,457	76112BY87
RAMP_07-RS2	55,000,000	75157DAB0

Descriptor	Current Principal Balance	CUSIP
RASC_01-KS1	1,309,951	76110WLD6
RASC_03-KS5	2,767,550	76110WSK3
RASC_03-KS9	2,890,454	76110WUP9
RASC_04-KS10	1,932,461	76110WG26
RASC_04-KS11	257,661	76110WJ23
RASC_04-KS8	735,290	76110WD52
RASC_05-AHL3	11,981,742	76110W6L5
RASC_05-KS12	3,426,749	753910AB4
RASC_05-RS3	1,745,935	76112BLD0
RASC_06-EMX3	70,671,885	76113ABZ3
RASC_06-EMX5	50,781,000	74924QAC4
RASC_06-EMX6	40,860,000	754065AC4
RASC_06-KS4	42,223,280	75406EAC5
RASC_06-KS5	64,000,000	75406VAC7
RASC_06-KS6	30,000,000	75406WAC5
RASC_06-KS7	25,000,000	75406XAC3
RASC_06-KS9	45,000,000	75406YAC1
RASC_07-KS3	118,000,000	74924YAC7
RFMSI_05-AH3	20,805,000	76110W6M3
RFMSI_05-KS4	2,998,248	76110WU53
RFMSI_05-RS5	20,929,000	76112BPU8
RFMSI_06-EM6	39,011,000	754065AD2
RFMSI_06-KS9	35,000,000	75406YAF4
RFMSI_06-QO8	186,877,370	75115FAD2
RFMSI_06-RZ1	49,479,000	76112BY95
RFMSI_06-SP2	20,337,000	74919PAC3
RFMSI_06-SP2	12,286,843	74919PAB5
RFMSI_06-SP3	36,505,000	74919QAC1
RFMSI_06-SP4	22,545,000	74919VAC0
RFMSI_06-SP4	20,724,000	74919VAB2
RFMSI_07-KS1	35,455,000	74924SAC0
RSMLT_06-1	20,944,000	76116RAE1
SABR_04-DO1	753,967	81375WAS5
SABR_06-NC1	45,000,000	81375HAC3
SABR_06-NC3	15,949,000	81377CAC2
SABR_07-B5	169,142,000	81379EAB8
SABR_07-NC2	10,000,000	81378GAE8
SACO_05-10	16,581,532	785778ND9
SACO_06-2	14,497,879	785778PF2
SACO_06-2	11,190,128	785778PG0
SAIL_04-7	56,409,691	86358EKH8
SAIL_04-7	17,500,000	86358EKJ4
SAIL_04-8	10,256,786	86358ELS3
SAIL_05-10	25,243,468	86358EYX8
SAIL_05-11	36,789,700	86358EZR0
SAIL_05-2	3,172,221	86358EQU3
SAIL_05-5	3,285,570	86358ESY3
SAIL_05-8	7,077,657	86358EXN1
SAIL_05-8	147,988,934	86358EXP6
SAIL_05-8	7,537,181	86358EXS0

Descriptor	Current Principal Balance	CUSIP
SAIL_05-9	187,493,000	86358EYC4
SAIL_05-9	19,446,388	86358EYS9
SAIL_06-1	46,485,967	86358EA89
SAIL_06-2	24,716,088	86358EE85
SAIL_06-2	57,209,447	86358EE69
SAIL_06-4	74,480,949	86360WAF9
SAIL_06-4	120,163,000	86360WAD4
SAIL_06-B3	95,907,303	86361KAF4
SAIL_06-BNC1	24,988,128	86358EC87
SAIL_06-BNC2	4,917,274	86358GAG6
SAMI_06-A7	9,943,000	86361HAP9
SARM_04-8	42,960,876	86359BWS6
SARM_05-8XS	21,742,551	863579NY0
SASC_05-GEL2	3,977,903	86359DAW7
SASC_05-OP1	14,385,000	86359DVF1
SASC_05-OPT1	59,940,486	86359DVC8
SASC_05-WF3	6,192,848	86359DLJ4
SASC_05-WF4	41,525,840	863576DE1
SASC_06-11	47,958,942	86360DAE4
SASC_06-BC4	36,488,000	86359RAF3
SASC_06-BC4	50,880,000	86359RAD8
SASC_06-GE1	38,411,000	863576EF7
SASC_06-GE2	63,673,000	86360CAB2
SASC_06-GEL3	40,894,000	86360XAB6
SASC_06-GEL4	50,707,000	86361NAB7
SASC_06-OP1	10,995,000	86359UAG4
SASC_06-W1	11,801,000	86361CAD7
SASC_06-WF1	4,586,908	863576FF6
SASC_07-BC1	35,000,000	86362PAG0
SASC_07-GEL1	13,630,000	86362QAC7
SASC_07-GEL1	10,000,000	86362QAB9
SASC_07-GEL2	49,025,000	86363MAB7
SASC_07-GEL2	14,912,577	86363MAA9
SAST_04-1	4,507,569	805564PL9
SAST_06-1	26,748,000	80556UAF0
SAST_06-2	9,500,000	80556XAG2
SAST_06-3	111,000,000	80556AAC1
SGMS_06-O2	18,701,000	78420MAG4
SHOME_05-1A	3,817,060	83169RAA1
SHOME_06-1	14,000,000	83170GAC8
SHOME_06-1A	22,000,000	83170GAA2
SURF_04-BC4	3,315,600	84751PDZ9
SURF_05-A3	20,841,000	84751PJG5
SURF_06-AB1	78,735,000	84751PKW8
SURF_06-BC1	26,137,808	84751PKA6
SURF_06-BC5	18,463,000	84751NAF1
SVH_07-NS1	85,880,000	83612QAC2
SVHE_05-OPT3	51,418,000	83611MGT9
SVHE_05-OPT4	39,980,782	83611MJH2
SVHE_06-1	14,076,000	83611MKY3

Descriptor	Current Principal Balance	CUSIP
SVHE_06-3	61,153,966	83612HAC2
SVHE_06-E2	105,017,000	83611XAC8
SVHE_06-EQ1	47,271,000	83612JAE4
SVHE_06-OPT2	25,000,000	83611MMM7
SVHE_06-OPT3	15,000,000	83611MPJ1
SVHE_06-OPT3	85,000,000	83611MPK8
SVHE_06-OPT4	15,000,000	83611YAF9
SVHE_06-OPT5	68,500,000	83612CAG4
SVHE_06-OPT5	60,000,000	83612CAF6
SVHE_06-WF1	100,000,000	83612LAU3
SVHE_07-1	13,560,000	83612PAC4
SVHE_07-1	39,370,000	83612PAD2
SVHE_07-1	29,764,000	83612PAE0
SVHE_07-OPT3	34,671,000	83612KAD3
TBW_07-2	76,110,358	872227AC7
TMST_03-4	3,344,657	885220DW0
TMST_07-3	40,703,431	88522XAC5
TMT_04-23H	12,229,437	881561PM0
TMT_05-16H	21,505,645	881561ZF4
TMT_06-1	18,073,140	881561L93
TMT_06-1	12,178,000	881561M27
TMT_06-5	23,459,118	8815612F0
TMT_06-5	35,058,945	881561Z56
TMT_06-7	57,300,000	88156PAZ4
TMTS_04-19HE	3,948,605	881561LR3
TMTS_05-10HE	2,327,181	881561UY8
TMTS_05-12AL	3,282,692	881561WB6
TMTS_05-14HE	10,679,641	881561XP4
TMTS_05-18A	65,726,240	881561F25
TMTS_05-18A	56,920,000	881561F33
TMTS_06-7	18,000,000	88156PAY7
TMTS_07-2ALT	7,775,980	88157JAA2
TRUMN_04-2	4,527,631	897896AW6
VBSSL_09-1	14,535,900	92910YAA9
VBSSL_09-1	152,192,000	929090AA6
WAL_07-OC2	9,247,555	93936LAA5
WAMU_07-H3	12,000,000	93364EAE4
WFHE_06-1	3,000,000	9497EUAD9
WFHE_06-1	7,242,000	9497EUAJ6
WFHET_06-1	10,000,000	9497EUAH0
WFHET_06-3	36,550,000	9497EBAD1
WMAB_06-H4	28,233,345	93934QAC2
WMAB_06-H5	25,000,000	93934XAC7
WMABS_06-HE1	11,405,200	92925CES7
WMALT_07-HY1	38,481,969	93936AAD3
WMALT_07-HY1-A2A	41,597,514	93936AAB7
WMALT_07-OC2	42,477,996	93936LAB3
WMHE_07-H4	16,711,000	93363XAD5
WMHE_07-HE3	39,000,000	93364EAD6
WMHE_07-HE3	14,000,000	93364EAC8

Descriptor	Current Principal Balance	CUSIP
WMLT_06-AMN1	50,000,000	92978EAB0
Cash	211,019,299	
Total Assets	32,701,409,369	