

Maiden Lane LLC Holdings
As of 3/31/2010

Descriptor	Current Principal Balance or Notional Amount	CUSIP
Cash and Cash Equivalents	275,693,537	
CDO		
ACABS 073A X 3.71	5,557,496	00083MAA9
AIRLE 061A C 4.24	200,000	009368AD3
APIDOS CDO V 2007-5	3,000,000	03761XAF7
AVENUE CLO III LTD 2006-3	30,870	05357TAD6
BEACH 0608 C2 3.4	1,581,000	88653VAA4
BWIC 061A B 3.287	12,874,277	11161RAE2
CAPITALSOURCE COML LN 2006-2	25,750,000	14056GAF5
CENT CDO 14 2007-14	1,000,000	15135DAG2
CENTURION CDO 9 2005-9	15,000,000	15642PAB2
CITC 071A C 3.541	12,200,000	125561AE0
CODA 071 LB 3.661	27,500,000	126184AB6
CODA 071 X 5.6308	28,146,669	126184AA8
DRYDEN 04 LA 3.11	2,162,326	26249NAB1
DUANE STR CLO II 2006-2	5,000,000	26357XAE1
DUKEF 076A A2 3.6	25,000,000	264404AD6
DUKEF 076A AA 3.4	83,000,000	264404AB0
DUKEF 076A AB 3.5	12,000,000	264404AC8
DUKEF 076A X 3.69	10,687,500	264404AA2
EATON VANCE CDO IX 2007-9	5,000,000	278289AF0
EMPORIA PREF FDG II 2006-2	2,000,000	29234PAG6
FOUNDERS GROVE CLO 2006-1	828,222	35055PAE4
FREEPORT LN TR 2006-1	51,937,000	356704AD8
FTDRB 2005-1A X	2,529,597	347199AE1
GLCR 2004-2A C	1,224,122	37638WAA9
GSC PARTNERS CDO FD VI 2005-6	5,000,000	36294EAC2
GSC PARTNERS CDO FD VI 2005-6	529,945	36294EAF5
HGCOL 2007-1A A3L	4,981,250	40419HAD5
HGSC 041A C 3.513	1,265,000	429666AB6
HGSC 041A D 3.963	2,530,000	429666AC4
HGSC 051A X 5.85%	8,478,647	429667AD0
ICM 06S1 X 3.09%	8,477,558	46426VAE0
INWOOD PARK CDO LTD 2007-1	1,000,000	46186GAL7
IVYL 2006-1A A1	102,163,487	46601QAC2
KATO 071 A2 5.253	13,000,000	48602PAB1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
KLIO II FDG LTD 2004-2	43,324,000	48249QAA0
LANDM_01-1X-D2 12.780 06/01/2013	2,112,502	USG5370MAC94
LANDMARK II CDO 2002-2	5,500,000	51507AAC2
MACCL 071A A3 4.1	25,000,000	55265AAJ0
MARATHON FINANCING 2006-1	9,916,000	56580TAJ5
MCS_VX-1 6.607 03/27/2013	2,000,000	USG6140FAA50
MDPK 074A D 4.028	1,000,000	55817UAF7
MILLS 061A D 0.0%	1,413,953	601312AB7
NEPT 075A X 3.11%	5,627,877	64069WAJ2
NEPTN_04-1X-A1LB 3.59 1/10/2040	8,000,000	USG6421RAB71
NORTH_04-6X-A 3.806 4/29/2039	25,500,000	USG6660JAA72
NWALL 051A A1 3.2	13,825,973	66726RAA2
NWALL 051A A2 3.5	8,540,000	66726RAB0
PERI 051A X 6.3%	2,019,153	71400HAB5
PORTSQ 3 A2 3.302	18,345,000	73629RAB4
PS 2004 A2 5.6462	4,918,272	73629PAB8
REGATTA FDG LTD 2007-1	4,000,000	75885JAF7
RKWL 1A A3 4.4781	3,000,000	774262AD1
RKWL 1A X 3.5993%	8,166,670	774262AG4
ROCKWALL CDO II LTD 2007-2	10,000,000	77426NAD5
RUTLAND RATED INV	10,000,000	783422AC2
SCHLR_07-1X-D 5.081 04/25/2021	8,000,000	USG7860DAF53
SELMS 071A B 0.0%	7,000,000	827699AE9
SELMS 071A C 4.47	3,722,080	827699AF6
SGAB 071A B1 5.24	4,000,000	79776PAE0
SHASTA CLO I LTD 2007-1	1,000,000	82017RAF6
SHINN 061A C 3.61	4,000,000	824612AF2
SIERRA CLO II LTD 2006-2	960,000	82626QAA2
SORIN CDO LTD 2007-6	4,998,519	835874AE8
STAK 051A BD 3.50	12,019,000	85233FAB2
STAMC 071 B1 5.48	5,000,000	85430XAE8
STNY 071A C 4.115	4,000,000	862015AG9
SYRAH 0410A B 3.6	15,119,000	87163XAA5
TABS 054A B 3.645	4,500,000	87337UAB0
TBRNA 079 2B 4.34	5,019,526	87331XAK0
TBRNA 079 LB 3.74	47,000,000	87331XAH7
TRIAx 2006-2A A2	69,607,000	896008AE9
TROPC 0302 4L 4.5	7,600,000	89707UAD4
TROPIC CDO V 2006-5	9,000,000	89708BAE3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
TROPIC CDO V 2006-5	2,900,000	89708BAG8
VENTR_04-1X-C1 5.215 08/15/2016	1,000,000	USG93364AE01

Commercial Real Estate Loans - Borrowing Entities

HLT STAKIS SPE LIMITED	1,918,330,618	
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		
HILTON INTERNATIONAL TRINIDAD LIMITED		
ADDA HOTELS		
HLT STAKIS OPERATOR LIMITED		
HLT OWNED X A BORROWER LIMITED		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
HLT WALDORF=ASTORIA INTERNATIONAL MANAGE LLC		
HLT SINGAPORE MANAGE LLC		
HLT DRAKE LLC		
HLT DOMESTIC IP LLC		
HLT CONRAD IP LLC		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
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.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	229,781	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	309,514,517	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,252	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,249	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,255	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,252	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,252	
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	298,662,252	
HLT OWNED MEZZ II-H LLC		
HLT OWNED MEZZ III-H LLC		
HLT OWNED MEZZ VI-H LLC		
HLT OWNED MEZZ VII-H LLC		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	22,951,961	
HLT OWNED MEZZ II-I LLC		
HLT OWNED MEZZ III-I LLC		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	34,481,545	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
HLT MANAGED MEZZ XI-J GMBH		
ESH/HOMESTEAD MEZZ L.L.C.	77,010,000	
ESA P MEZZ L.L.C.		
ESA MEZZ L.L.C.		
ESH/HOMESTEAD MEZZ 2 L.L.C.	102,680,000	
ESA P MEZZ 2 L.L.C.		
ESA MEZZ 2 L.L.C.		
ESH/HOMESTEAD MEZZ 3 L.L.C.	102,680,000	
ESA P MEZZ 3 L.L.C.		
ESA MEZZ 3 L.L.C.		
ESH/HOMESTEAD MEZZ 4 L.L.C.	102,680,000	
ESA P MEZZ 4 L.L.C.		
ESA MEZZ 4 L.L.C.		
ESH/HOMESTEAD MEZZ 5 L.L.C.	102,680,000	
ESA P MEZZ 5 L.L.C.		
ESA MEZZ 5 L.L.C.		
ESH/HOMESTEAD MEZZ 6 L.L.C.	102,680,000	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ESA P MEZZ 6 L.L.C.		
ESA MEZZ 6 L.L.C.		
ESH/HOMESTEAD MEZZ 7 L.L.C.	102,680,000	
ESA P MEZZ 7 L.L.C.		
ESA MEZZ 7 L.L.C.		
ESH/HOMESTEAD MEZZ 8 L.L.C.	25,670,000	
ESA P MEZZ 8 L.L.C.		
ESA MEZZ 8 L.L.C.		
ESH/HOMESTEAD MEZZ 9 L.L.C.	12,835,000	
ESA P MEZZ 9 L.L.C.		
ESA MEZZ 9 L.L.C.		
ESH/HOMESTEAD MEZZ 9 L.L.C.	12,835,000	
ESA P MEZZ 9 L.L.C.		
ESA MEZZ 9 L.L.C.		
161 NORTH CLARK, L.P.	44,694,838	
10 – 30 SOUTH WACKER, L.P.		
ONE NORTH FRANKLIN, L.P.		
CIVIC OPERA, L.P.		
30 NORTH LASALLE, L.P.		
161 NORTH CLARK MEZZ 1, L.P.	59,344,812	
10 – 30 SOUTH WACKER MEZZ 1, L.P.		
ONE NORTH FRANKLIN MEZZ 1, L.P.		
CIVIC OPERA MEZZ 1, L.P.		
30 NORTH LASALLE MEZZ 1, L.P.		
161 NORTH CLARK MEZZ 3, L.P.	82,908,924	
10 – 30 SOUTH WACKER MEZZ 3, L.P.		
ONE NORTH FRANKLIN MEZZ 3, L.P.		
CIVIC OPERA MEZZ 3, L.P.		
30 NORTH LASALLE MEZZ 3, L.P.		
161 NORTH CLARK MEZZ 4, L.P.	82,908,924	
10 – 30 SOUTH WACKER MEZZ 4, L.P.		
ONE NORTH FRANKLIN MEZZ 4, L.P.		
CIVIC OPERA MEZZ 4, L.P.		
30 NORTH LASALLE MEZZ 4, L.P.		
161 NORTH CLARK MEZZ 5, L.P.	82,908,924	
10 – 30 SOUTH WACKER MEZZ 5, L.P.		
ONE NORTH FRANKLIN MEZZ 5, L.P.		
CIVIC OPERA MEZZ 5, L.P.		
30 NORTH LASALLE MEZZ 5, L.P.		
161 NORTH CLARK MEZZ 6, L.P.	82,908,924	
10 – 30 SOUTH WACKER MEZZ 6, L.P.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ONE NORTH FRANKLIN MEZZ 6, L.P.		
CIVIC OPERA MEZZ 6, L.P.		
30 NORTH LASALLE MEZZ 6, L.P.		
161 NORTH CLARK MEZZ 7, L.P.	70,369,539	
10 – 30 SOUTH WACKER MEZZ 7, L.P.		
ONE NORTH FRANKLIN MEZZ 7, L.P.		
CIVIC OPERA MEZZ 7, L.P.		
30 NORTH LASALLE MEZZ 7, L.P.		
161 NORTH CLARK MEZZ 8, L.P.	55,294,512	
10 – 30 SOUTH WACKER MEZZ 8, L.P.		
ONE NORTH FRANKLIN MEZZ 8, L.P.		
CIVIC OPERA MEZZ 8, L.P.		
30 NORTH LASALLE MEZZ 8, L.P.		
161 NORTH CLARK MEZZ 9, L.P.	55,328,688	
10 – 30 SOUTH WACKER MEZZ 9, L.P.		
ONE NORTH FRANKLIN MEZZ 9, L.P.		
CIVIC OPERA MEZZ 9, L.P.		
30 NORTH LASALLE MEZZ 9, L.P.		
161 NORTH CLARK MEZZ 9, L.P.	118,686,957 ¹	
10 – 30 SOUTH WACKER MEZZ 9, L.P.		
ONE NORTH FRANKLIN MEZZ 9, L.P.		
CIVIC OPERA MEZZ 9, L.P.		
30 NORTH LASALLE MEZZ 9, L.P.		
AP/AIM BOSTON SUITES, LLC	366,221,069	
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		
AP/AIM ROCHESTER HOTEL, LLC		
AP/AIM WESTSHORE SUITES, LLC		
EHP GLENDALE, LLC		
EHP SAN JUAN SUITES, LLC		
AP/AIM MEZZANINE I, LLC	13,361,328	
AP/AIM MEZZANINE II, LLC	75,916,638	
AP/AIM MEZZANINE III, LLC	75,916,638	
AP/AIM MEZZANINE IV, LLC	75,916,638	
AP/AIM MEZZANINE V, LLC	25,141,373	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
R-ROOF VI, LLC	142,768,287	
R-ROOF MEZZ VI, LLC	31,096,717	
R-ROOF MEZZ VIA, LLC	34,773,001	
R-ROOF MEZZ VIB, LLC	40,314,195	
R-ROOF I, LLC	60,269,891	
R-ROOF II, LLC		
R-ROOF III, LLC		
R-ROOF I, LLC	136,709,753	
R-ROOF II, LLC		
R-ROOF III, LLC		
BRE/CLEARWATER OWNER L.L.C.	347,000,000	
BRE/COCOA BEACH OWNER L.L.C.		
BRE/KEY LARGO OWNER L.L.C.		
BRE/SOUTH SEAS RESORT OWNER L.L.C.		
BRE/PLANTATION SHOPPING CENTER OWNER L.L.C.		
BRE/SHIRLEY'S PARCEL OWNER L.L.C.		
BRE/SANIBEL INN OWNER L.L.C.		
BRE/SANIBEL BEACH OWNER L.L.C.		
BRE/SEASIDE INN OWNER L.L.C.		
BRE/SUNDIAL OWNER L.L.C.		
BRE/DUNES OWNER L.L.C.		
BRE/SONG OF THE SEA OWNER L.L.C.		
FL/SUNRISE PROPCO L.L.C.		
BRE/SOUTH SEAS BROKERAGE L.L.C.		
RINCON EV REALTY LLC	110,000,000	
RINCON ET REALTY LLC		
RINCON RESIDENTIAL TOWERS LLC		
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	
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS, L.L.C.	86,212,500	
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS TRS, L.L.C.		
IA ORCHARD HOTELS LEBANON, L.L.C.		
IA ORCHARD HOTELS LEBANON TRS, L.L.C.		
IA ORCHARD HOTELS ADDISON, L.P.		
IA ORCHARD HOTELS ADDISON TRS, L.P.		
IA ORCHARD HOTELS FORT WORTH, L.P.		
IA ORCHARD HOTELS FORT WORTH TRS, L.P.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER, L.P.		
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER TRS, L.P.		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK, L.P.		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK TRS, L.P.		
IA ORCHARD HOTELS VIENNA, L.L.C.		
IA ORCHARD HOTELS VIENNA TRS, L.L.C.		
IA ORCHARD HOTELS FEDERAL WAY, L.L.C.		
IA ORCHARD HOTELS FEDERAL WAY TRS, L.L.C.		
IA ORCHARD HOTELS HARLINGEN, L.P.		
IA ORCHARD HOTELS HARLINGEN TRS, L.P.		
IA ORCHARD HOTELS TAMPA, L.L.C.		
IA ORCHARD HOTELS TAMPA TRS, L.L.C.		
IA ORHCARD HOTELS WESTBURY, L.L.C.		
IA ORCHARD HOTELS WESTBURY TRS, L.L.C.		
IA ORCHARD HOTELS COLORADO SPRINGS, L.L.C.		
IA ORCHARD HOTELS COLORADO SPRINGS TRS, L.L.C.		
IA ORHCARD HOTELS BATON ROUGE, L.L.C.		
IA ORCHARD HOTELS BATON ROUGE TRS, L.L.C.		
IA ORCHARD HOTELS ALBUQUERQUE, L.L.C.		
IA ORCHARD HOTELS ALBUQUERQUE TRS, L.L.C.		
IA ORHCARD HOTELS SOLON, L.L.C.		
IA ORCHARD HOTELS SOLON TRS, L.L.C.		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS, L.L.C.		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS TRS, L.L.C.		
IA ORCHARD HOTELS LOS ALAMITOS, L.L.C.		
IA ORCHARD HOTELS LOS ALAMITOS TRS, L.L.C.		
IA ORCHARD HOTELS CRANBURY, L.L.C.		
IA ORCHARD HOTELS CRANBURY TRS, L.L.C.		
IA ORCHARD HOTELS SOMERSET, L.L.C.		
IA ORCHARD HOTELS SOMERSET TRS, L.L.C.		
IA ORCHARD HOTELS HAUPPAUGE, L.L.C.		
IA ORCHARD HOTELS HAUPPAUGE TRS, L.L.C.		
IA ORCHARD HOTELS NASHVILLE, L.L.C.		
IA ORCHARD HOTELS NASHVILLE TRS, L.L.C.		
IA ORCHARD HOTELS BROWNSVILLE, L.P.		
IA ORCHARD HOTELS BROWNSVILLE TRS, L.P.		
IA ORCHARD HOTELS IRVING, L.P.		
IA ORCHARD HOTELS IRVING TRS, L.P.		
IA ORCHARD HOTELS DALLAS, L.P.		
IA ORCHARD HOTELS DALLAS TRS, L.P.		
IA ORCHARD HOTELS HOUSTON 9965 WESTHEIMER, L.P.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
IA ORCHARD HOTELS HOUSTON 9965 WESTHEIMER TRS, L.P.		
IA ORCHARD HOTELS HOUSTON 2939 WESTPARK, L.P.		
IA ORCHARD HOTELS HOUSTON 2939 WESTPARK TRS, L.P.		
IA ORCHARD HOTELS DANBURY, L.L.C.		
IA ORCHARD HOTELS DANBURY TRS, L.L.C.		
FC FLATBUSH ASSOCIATES II, LLC	77,405,191	
SRM – SPE, LLC	65,000,000	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	47,311,849	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	15,184,151 ¹	
101 LUDLOW LLC	59,372,937	
101 LUDLOW LLC	433,247 ¹	
1180 ASTRO URBAN RENEWAL INVESTORS LLC	54,500,000	
MIRAVAL RESORT TUCSON, LLC	54,180,000	
10100 INTERNATIONAL DRIVE OWNER LLC	48,000,000	
IPROCCHAUMBURG, LLC	40,000,000	
HUDSON PRESERVE OPERATIONAL LLC	40,000,000	
CJUF II MARQE COMPANY L.P.	34,500,000	
CJUF II MARQE COMPANY L.P.	5,000,000 ¹	
PARMENTER ONE FINANCIAL PLAZA LP, LLLP	35,750,000	
P/A-ACADIA PELHAM MANOR, LLC	31,651,640	
P/A-ACADIA PELHAM MANOR, LLC	4,012,360 ¹	
LACEY MARKET SQUARE I, LLC	31,000,000	
LACEY MARKET SQUARE II, LLC		
THE VILLAGE AT MOORPARK, LLC	30,000,000	
ONE VILLAGE PLACE LLC	24,493,903	
WESTBANK PARTNERS, LLC	21,095,938	
GR&S ATLANTIC BEACH HOTEL LLC	15,000,000	
GR&S ATLANTIC BEACH MEZZ LLC	6,000,000	
SMART & FINAL PROPERTIES I LLC	9,293,572	
SMART & FINAL PROPERTIES II LLC	10,621,226	
GIBRALTAR VIRGINIA S, LLC	19,600,000	
TIC SHORT PUMP 1, LLC		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
WIND P1 MEZZ 3 L.L.C.	19,036,096	
BEL AGE MEZZ 3 L.L.C.		
GOLDEN DOOR MEZZ 3 L.L.C.		
ROYAL PALACE MEZZ 3 L.L.C.		
WIND P2 MEZZ 3 L.L.C.		
KEY WEST MEZZ BORROWER #3 L.L.C.		
CASA MARINA MEZZ BORROWER #3 L.L.C.		
CONDADO MEZZANINE #3 L.L.C.		
EL SAN JUAN MEZZ BORROWER #3 L.L.C.		
CONQUISTADOR MEZZANINE #3 (SPE) L.L.C.		
ROSE HALL GP MEZZ 3 L.L.C.		
ROSE HALL LP MEZZ 3 L.L.C.		
HIGH BAY OWNER SPE, LLC	17,395,641	
QCC FUND I, L.P.	16,798,870	
06-QCC-0093, LLC		
06-QCC-0121, LLC		
06-QCC-0082, LLC		
06-QCC-0110, LLC		
06-QCC-0163, LLC		
WESTBROOK DEVELOPMENT CO.	16,659,020	
ACADIA ATLANTIC AVENUE, LLC	11,539,633	
ACADIA ATLANTIC AVENUE, LLC	4,610,367 ¹	
AMC DELANCEY SOUTHPOINT PARTNERS, L.P.	12,750,000	
DELLS HOSPITALITY, INC.	12,481,098	
PANAMA CITY HOSPITALITY GROUP, LLC	10,408,446	
PLYMOUTH HOTEL INVESTMENT, LLC	9,988,682	
GLENROY COACHELLA LLC	4,757,553	
GLENROY COACHELLA LLC	4,073,774	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SHREE HARI OHM INC OF SAVNH	8,773,486	
OXNARD GSRS HOLDINGS, LLC	8,750,000	
MYM 13500 JC PROPERTY OWNER LLC	6,503,479	
MA-ANPURNA, INC.	5,827,780	
GLEN WILD LAND COMPANY, LLC	4,600,000	
TIC GAINESVILLE I LLC	4,425,000	
TIC GAINESVILLE II LLC		
TIC GAINESVILLE III LLC		
GREENFIELD CENTER INVESTORS, LLC	3,520,000	
RP BALDWIN RESIDENTIAL HOLDINGS, LLC	3,250,000	
RP BALDWIN RETAIL HOLDINGS, LLC		
SOUTHERN STAR LODGING, LLC	3,182,623	
HAMILTON STREET ASSOCIATES, LLC	2,300,000	
MERISTAR MEZZANINE BORROWER SPE LLC	1,910,514	
SIMVEST REAL ESTATE II LLC	1,600,000	
IRON MT. I LLC	1,473,113	
IRON MT. II LLC		
IRON MT. III LLC		
IRON MT. IV LLC		
IRON MT. V LLC		
MOUNTAINGATE BCN HOLDINGS, LLC	1,387,200	
UNION STREET BCN HOLDINGS, LLC		
SPRING STREET BCN HOLDINGS, LLC		
MOUNTAINGATE FORUM HOLDINGS, LLC	924,800	
UNION STREET FORUM HOLDINGS, LLC		
SPRING STREET FORUM HOLDINGS, LLC		

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 AU	1,695,000	594751AB5
MSTN 041A C 0.0%	17,492,942	86358MBL1
TIERCO 212 44 6.2	31,630,000	88652XAA1
TIMES SQUARE HOTEL TR 2001	7,680,763	887367AA8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CRE Securities (includes CRE CDOs)		
ARCAP RES TR 2004-1	4,000,000	039279AE4
ARMSS 041A A 3.26	43,771,698	03877VAA3
ARMSS 2005 1A 3.1	45,000,000	038927AA7
ASSET SECURITIZATION CO 97-D5	50,000	045424FN3
BANC AMER CMBS 2007-2	595,000	059511AL9
BANC AMER CMBS 2007-2	295,000	059511AM7
BANC AMER CMBS 2007-2	220,000	059511AK1
BANC AMER LARGE LN 2004-BBA4	1,500,000	05947NFD1
BANC AMER LARGE LN 2007-BMB1	1,017,000	05954RAN5
BANC AMER LARGE LN 2007-BMB1	686,000	05954RAL9
BANC AMER LARGE LN 2007-BMB1	938,000	05954RAS4
BANC AMER LARGE LN 2007-BMB1	1,005,000	05954RAY1
BANC AMER LARGE LN 2007-BMB1	960,000	05954RAW5
BANC AMER LARGE LN 2007-BMB1	701,000	05954RBA2
BEAR STEARNS CMBS 2003-PWR2	6,360,399	07383FWJ3
BEAR STEARNS CMBS 2004-BBA5	3,000,000	07383F3B2
BEAR STEARNS CMBS 2004-BBA5	1,843,332	07383F3A4
BEAR STEARNS CMBS 2004-PWR4	110,000	07383FF45
BEAR STEARNS CMBS 2004-PWR6	50,000	07383FX94
BEAR STEARNS CMBS 2004-TOP14	360,000	07383FA99
BEAR STEARNS CMBS 2005-PWR9	4,338,600	07387BAS2
BEAR STEARNS CMBS 2005-TOP20	100,000	07387BCS0
BEAR STEARNS CMBS 2006-BBA7	581,814,054	07387KAD5
BEAR STEARNS CMBS 2006-BBA7	298,037,101	07387KAFO
BEAR STEARNS CMBS 2006-BBA7	16,181,291	07387KAB9
BEAR STEARNS CMBS 2006-BBA7	9,375,000	07387KAL7
BEAR STEARNS CMBS 2006-BBA7	550,521	07387KAA1
BEAR STEARNS CMBS 2006-BBA7	400,000	07387KAG8
BEAR STEARNS CMBS 2006-PWR14	4,000,000	07388PAQ4
BEAR STEARNS CMBS 2006-PWR14	5,000,000	07388PAR2
BEAR STEARNS CMBS 2007-BBA8	20,000,000	07388TAK9
BEAR STEARNS CMBS 2007-PWR15	23,777,518	07388RBQ9
BEAR STEARNS CMBS 2007-PWR16	8,000,000	07388YAW2
BEAR STEARNS CMBS 2007-PWR16	8,855,000	07388YBA9
BEAR STEARNS CMBS 2007-PWR16	8,997,000	07388YBC5
BEAR STEARNS CMBS 2007-PWR16	6,000,000	07388YAY8
BEAR STEARNS CMBS 2007-PWR16	22,428,000	07388YBE1
BEAR STEARNS CMBS 2007-PWR16	12,510,000	07388YBG6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS CMBS 2007-PWR16	10,000,000	07388YBJ0
BEAR STEARNS CMBS 2007-PWR16	355,000	07388YAG7
BEAR STEARNS CMBS 2007-PWR16	225,000	07388YAB8
BEAR STEARNS CMBS 2007-PWR17	1,000,000	07388QAE9
BEAR STEARNS CMBS 2007-PWR18	10,000,000	07401DBC4
BEAR STEARNS CMBS 2007-PWR18	5,000,000	07401DAC5
BEAR STEARNS CMBS 2007-TOP26	18,428,000	07388VAP3
BEAR STEARNS CMBS 2007-TOP26	210,000	07388VAB4
BEAR STEARNS CMBS 2007-TOP28	65,000	073945AC1
BEAR STEARNS COML MTG 99-CLF1	503,522	07383FBX5
BSDB TRUST 2005-AFR1	40,000,000	11777LAB7
BSDB TRUST 2005-AFR1	20,935,116	11777LAA9
CAPITAL TR RE CDO 2004-1	8,300,514	140574AA2
CAPITAL TR RE CDO 2004-1	10,000,000	140574AB0
COMM 2006-CNL2	10,000,000	20047MAT1
CONCORD REAL EST CDO 2006-1	40,000,000	20647MAA6
CPGII 98C1 P1 4.6	17,583,201	202246AB0
CSFB COML MTG PTC 1998-C1	41,261,422	22540AFU7
CSFB COML MTG PTC 2006-TFL2	66,000,000	22545RAB2
CSFB COML MTG PTC 2006-TFL2	4,000,000	22545RAL0
CT CDO III 2005	8,650,000	22943EAD5
CT CDO III 2005	6,825,000	22943EAG8
FIRST UNION COMM MTG 2001-C1	2,400,000	337368AD6
FIRST UNION COMM MTG 2001-C4	2,125,000	33736XEL9
FIRST UNION-LEHMAN BROS 98-C2	13,042,000	337367AJ5
G-FORCE CDO 2006-1	1,505,394	36170VAJ8
G-FORCE CDO 2006-1	9,092,271	36170VAK5
GMAC COML MTGE SECS 1997-C1	40,646,153	361849CB6
GMAC COML MTGE SECS 1998-C1	8,500,000	361849DL3
GS MTG COML 2005-GG4	3,913,403	36228CWC3
GS MTG COML 2007-EOP	849,413,472	36228CC43
GS MTG COML 2007-EOP	5,975,000	36228CA60
GS MTG COML 2007-EOP	34,285,000	36228CA45
GS MTG COML 2007-EOP	18,700,000	36228CB69
GS MTG COML 2007-EOP	7,575,000	36228CB44
GS MTG COML 2007-EOP	7,435,000	36228CB28
GS MTG COML 2007-EOP	2,895,000	36228CA86
GS MTG COML 2007-EOP	325,000	36228CA29
HELLER COMM MTG 1999-PH-1	5,000,000	42332QAK9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
JP MORGAN COM MTG 2006-FL1	1,574,618	46625YJ87
JP MORGAN COM MTG 2006-LDP9	15,000,000	46629PAQ1
KIMBERLITE CDO I 2006-1	2,050,946	49436RAA9
LB COMMERCIAL MTG TR 1999-C2	73,226	501773DL6
LB-UBS CMBS 2006-C3	2,000,000	52108MFZ1
LB-UBS CMBS 2007-C2	275,000	50180JAD7
LNR CDO IV LTD 2006-1	13,000,000	53944MAD1
MARATHON REAL EST CDO 2006-1	140,000,000	565853AA6
ML FLOATING TR 2006-1	488,524,147	59023UAG7
ML FLOATING TR 2006-1	65,000,000	59023UAX0
ML FLOATING TR 2006-1	65,000,000	59023UAY8
ML FLOATING TR 2006-1	25,000,000	59023UAC6
ML FLOATING TR 2006-1	5,000,000	59023UAT9
ML MTG TRUST 2007-C1	23,000,000	59025KAH5
MORGAN STANLEY CAP 2004-HQ3	44,119,341	61745MXK4
MORGAN STANLEY CAP 2006-XLF	3,692,000	61745SAL4
MORGAN STANLEY CAP 2006-XLF	1,476,000	61745SAP5
MORGAN STANLEY CAP 2007-IQ15	6,115,000	61755YAH7
MORGAN STANLEY CAP 2007-TOP27	615,000	61754JAF5
MORGAN STANLEY CAP 2008-TOP29	1,224,517,629	61757LAJ9
MORGAN STANLEY CAP 2008-TOP29	3,803,000	61757LAS9
RREF 061A C 3.515	4,000,000	76122VAD6
SLATE 071A AJ 3.2	67,500,000	831020AB8
SLATE 071A B2 5.9	9,750,000	831020AF9
SORIN 064A A2 3.5	8,900,000	83586YAB9
SORIN REAL ESTATE CDO 2005-2	1,470,000	83586NAE7
WACHOVIA CMBS 2007-ESH	81,923,000	92979CBS5
WACHOVIA CMBS 2007-ESH	71,619,000	92979CBU0
WACHOVIA CRE CDO 2006-1	250,000	92978CAG3
Federal Agency & GSE MBS		
FEDERAL HM LN BANK VN-2015	47,167,880	3133XDZ20
FEDERAL NATL MTG ASSN	50,000,000	31359M7X5
FHLMC PC 1YR LIBOR VR	12,005,954	3128JP4G2
FHLMC PC 1YR LIBOR VR	11,813,213	3128JP3T5
FHLMC PC ARM GIANT II	35,130,108	3128S4FW2
FHLMC PC ARM GIANT II	9,054,184	3128S5AN4
FHLMC PC ARM GIANT II	22,400,891	3128S5AP9
FHLMC PC ARM GIANT II	17,168,608	3128S5AQ7

Descriptor		Current Principal Balance or Notional Amount	CUSIP
FHLMC PC	GOLD 15 YR	5,235,472	31288MDH9
FHLMC PC	GOLD CASH 20	12,238,022	31335HXT5
FHLMC PC	GOLD CASH 20	5,102,386	3128P7G72
FHLMC PC	GOLD CASH 20	15,575,330	3128P7JV6
FHLMC PC	GOLD CASH 20	5,040,637	31335HUV3
FHLMC PC	GOLD CASH 20	4,129,656	31335HUY7
FHLMC PC	GOLD CASH 20	1,330,428	31335HVE0
FHLMC PC	GOLD CASH 20	16,590,329	31335HWK5
FHLMC PC	GOLD CASH 20	8,760,882	31335HWN9
FHLMC PC	GOLD CASH 20	7,453,662	31335HX40
FHLMC PC	GOLD CASH 20	3,220,289	31335HXL2
FHLMC PC	GOLD CASH 30	15,143,178	31292GXT8
FHLMC PC	GOLD COMB 15	15,903,479	3128M1CM9
FHLMC PC	GOLD COMB 15	17,741,661	3128MCMV4
FHLMC PC	GOLD COMB 20	42,809,234	3128CUQN9
FHLMC PC	GOLD COMB 20	12,833,878	3128CUL53
FHLMC PC	GOLD COMB 20	10,677,100	3128CUQV1
FHLMC PC	GOLD COMB 30	8,805,268	31296L4U2
FHLMC PC	GOLD COMB 30	56,069,335	3128M7SY3
FHLMC PC	GOLD COMB 30	2,075,484	3128LBZ35
FHLMC PC	GOLD COMB IO	2,324,765	31282YWP0
FHLMC PC	GOLD COMB IO	15,286,209	31282YDV8
FHLMC PC	GOLD COMB IO	1,184,403	31282YDX4
FHLMC PC	GOLD COMB IO	8,098,526	31282YSS9
FHLMC PC	GOLD COMB IO	2,200,059	31282YWN5
FHLMC PC	GOLD COMB PO	30,910,852	3128HVJ75
FHLMC PC	GOLD COMB PO	587,234	3128CVPV0
FHLMC PC	GOLD COMB PO	43,359,942	3128HVDZ9
FHLMC PC	GOLD COMB PO	99,816,708	3128HVGN3
FHLMC PC	GOLD COMB PO	27,792,811	3128HVVH85
FHLMC PC	GOLD COMB PO	53,996,223	3128HVJX8
FHLMC PC	GOLD COMB PO	756,041	3128HVP78
FHLMC PC	GOLD COMB PO	27,162,277	3128HWC62
FHLMC PC	GOLD COOP 30	13,881,661	31281LCF3
FHLMC PC	GOLD COOP 30	9,073,493	31281LCS5
FHLMC PC	GOLD GUAR 20	4,382,682	3128E24W3
FHLMC PC	GOLD GUAR 20	7,695,697	3128E2NM4
FHLMC PC	GOLD GUAR 20	7,562,905	3128E2P67
FHLMC PC	GOLD GUAR 20	4,123,198	3128E2QY5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC PC GUAR ADJ 30YR	17,670,404	31300LDL6
FHLMC PC II HYBRD ARM	12,544,851	3128QSF92
FHLMC PC II HYBRD ARM	8,139,122	3128QSW77
FHLMC PC II HYBRD ARM	41,509,725	3128QLSD4
FHLMC PC II HYBRD ARM	118,955,854	3128NGFNO
FHLMC REMIC SERIES 2056	10,535,897	3133TDYV2
FHLMC REMIC SERIES 2136	7,161,123	3133TKA26
FHLMC REMIC SERIES 2164	9,201,288	3133TLDZ8
FHLMC REMIC SERIES 2235	2,222,688	3133TP6F1
FHLMC REMIC SERIES 2266	8,474	3133TQFM4
FHLMC REMIC SERIES 2411	2,349,956	31339D4T2
FHLMC REMIC SERIES 2411	1,150,464	31339D4S4
FHLMC REMIC SERIES 2432	2,364,696	31339NP34
FHLMC REMIC SERIES 2434	862,007	3133TVXM3
FHLMC REMIC SERIES 2454	8,304,505	31392KAA4
FHLMC REMIC SERIES 2513	55,631	31392XEV6
FHLMC REMIC SERIES 2519	2,408,586	31393FBN5
FHLMC REMIC SERIES 2530	4,546,531	31393F7F7
FHLMC REMIC SERIES 2534	5,665,247	31393FUN4
FHLMC REMIC SERIES 2535	14,131,247	31393GSD7
FHLMC REMIC SERIES 2542	3,306,202	31393GKY9
FHLMC REMIC SERIES 2545	2,112,641	31393GGZ1
FHLMC REMIC SERIES 2577	8,710,561	31393LEE9
FHLMC REMIC SERIES 2590	453,199	31393NEV7
FHLMC REMIC SERIES 2591	297,458	31393MDF5
FHLMC REMIC SERIES 2591	33,660,000	31393MFL0
FHLMC REMIC SERIES 2594	6,760,565	31393PXQ2
FHLMC REMIC SERIES 2595	14,830,705	31393PDK7
FHLMC REMIC SERIES 2595	10,456,165	31393PDR2
FHLMC REMIC SERIES 2617	2,572,599	31393RBP4
FHLMC REMIC SERIES 2630	11,250,000	31393RNW6
FHLMC REMIC SERIES 2631	50,429,767	31393RTM2
FHLMC REMIC SERIES 2631	49,311	31393RUU2
FHLMC REMIC SERIES 2633	1,070,179	31393RLU2
FHLMC REMIC SERIES 2638	1,492,710	31394G2E2
FHLMC REMIC SERIES 2642	10,000,000	31393VVL2
FHLMC REMIC SERIES 2650	8,471,215	31393W4H9
FHLMC REMIC SERIES 2655	34,501,031	31394GXS7
FHLMC REMIC SERIES 2656	328,619	31394HKG5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2656	36,789	31394HRC7
FHLMC REMIC SERIES 2656	2,742,887	31394HL58
FHLMC REMIC SERIES 2656	13,397,188	31394HL82
FHLMC REMIC SERIES 2656	20,101,023	31394HLA7
FHLMC REMIC SERIES 2656	20,101,023	31394HLB5
FHLMC REMIC SERIES 2656	3,089,022	31394HLC3
FHLMC REMIC SERIES 2656	9,510,715	31394HRG8
FHLMC REMIC SERIES 2662	313,467	31394H4M0
FHLMC REMIC SERIES 2665	207,077	31394HDM0
FHLMC REMIC SERIES 2667	1,236,107	31394HHW4
FHLMC REMIC SERIES 2676	17,990,000	31394JMS3
FHLMC REMIC SERIES 2677	10,000,000	31394JV20
FHLMC REMIC SERIES 2678	3,619,607	31394JA56
FHLMC REMIC SERIES 2682	25,000,000	31394KJPO
FHLMC REMIC SERIES 2682	34,491,000	31394KK60
FHLMC REMIC SERIES 2683	7,974,498	31394JEK9
FHLMC REMIC SERIES 2686	5,021,000	31394KM68
FHLMC REMIC SERIES 2690	15,000,000	31394KCQ5
FHLMC REMIC SERIES 2692	761,896	31394KZS6
FHLMC REMIC SERIES 2695	19,278,828	31394LAP7
FHLMC REMIC SERIES 2703	2,772,706	31394LXU1
FHLMC REMIC SERIES 2716	622,525	31394MLX6
FHLMC REMIC SERIES 2717	18,205,000	31394MZG8
FHLMC REMIC SERIES 2725	28,950	31394MVQ0
FHLMC REMIC SERIES 2727	14,477,396	31394NLW6
FHLMC REMIC SERIES 2727	103,108,000	31394NMW5
FHLMC REMIC SERIES 2733	140,000	31394NUY2
FHLMC REMIC SERIES 2736	4,437,619	31394PJE4
FHLMC REMIC SERIES 2751	30,201,000	31394R7F0
FHLMC REMIC SERIES 2759	72,708,000	31394TDS1
FHLMC REMIC SERIES 2759	218,271	31394TF26
FHLMC REMIC SERIES 2764	10,376,481	31394TWC5
FHLMC REMIC SERIES 2767	17,626,730	31394THJ7
FHLMC REMIC SERIES 2769	23,461,448	31394RZ36
FHLMC REMIC SERIES 2770	54,486,623	31394W3D8
FHLMC REMIC SERIES 2770	678,204	31394W4A3
FHLMC REMIC SERIES 2777	21,701,999	31394WMV7
FHLMC REMIC SERIES 2780	8,250,000	31394XNC6
FHLMC REMIC SERIES 2780	3,154,343	31394XS31

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2780	2,266,351	31394XS98
FHLMC REMIC SERIES 2780	10,178,000	31394XSL1
FHLMC REMIC SERIES 2787	1,502,114	31394WCA4
FHLMC REMIC SERIES 2789	427,735	31394YX33
FHLMC REMIC SERIES 2794	14,039,306	31394Y5J9
FHLMC REMIC SERIES 2802	2,741,896	31394YNU4
FHLMC REMIC SERIES 2802	10,268,540	31394YQG2
FHLMC REMIC SERIES 2804	19,690,781	31395APY5
FHLMC REMIC SERIES 2808	30,000,000	31395AFT7
FHLMC REMIC SERIES 2810	21,542,659	31395AKR5
FHLMC REMIC SERIES 2815	32,459,331	31395ADT9
FHLMC REMIC SERIES 2820	54,502	31395CEC1
FHLMC REMIC SERIES 2820	117,293	31395CEK3
FHLMC REMIC SERIES 2820	6,000,000	31395CFR7
FHLMC REMIC SERIES 2820	4,576,854	31395CFT3
FHLMC REMIC SERIES 2824	4,000,000	31395AXQ3
FHLMC REMIC SERIES 2825	48,659,000	31395CQZ7
FHLMC REMIC SERIES 2827	5,000,000	31395CYM7
FHLMC REMIC SERIES 2833	992,596	31395ELH8
FHLMC REMIC SERIES 2840	5,879,000	31395EQS9
FHLMC REMIC SERIES 2844	27,385,000	31395EWE3
FHLMC REMIC SERIES 2846	22,122,000	31395EMQ7
FHLMC REMIC SERIES 2852	5,283,384	31395GBT8
FHLMC REMIC SERIES 2852	2,755,938	31395GBV3
FHLMC REMIC SERIES 2852	14,698,332	31395GC91
FHLMC REMIC SERIES 2852	1,827,281	31395GCL4
FHLMC REMIC SERIES 2852	2,998,321	31395GF23
FHLMC REMIC SERIES 2852	18,411,903	31395GCNO
FHLMC REMIC SERIES 2852	3,590,321	31395GCT7
FHLMC REMIC SERIES 2852	2,998,321	31395GAU6
FHLMC REMIC SERIES 2852	2,269,394	31395GEU2
FHLMC REMIC SERIES 2857	10,000,000	31395FSA3
FHLMC REMIC SERIES 2859	3,314,190	31395FG24
FHLMC REMIC SERIES 2861	3,517,163	31395GGZ9
FHLMC REMIC SERIES 2862	5,431,704	31395FLW2
FHLMC REMIC SERIES 2864	51,226,000	31395G2S0
FHLMC REMIC SERIES 2866	589,131	31395H5J5
FHLMC REMIC SERIES 2866	4,455	31395H6V7
FHLMC REMIC SERIES 2866	649,017	31395HA42

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2866	11,111,612	31395HBB5
FHLMC REMIC SERIES 2866	11,832,006	31395HBE9
FHLMC REMIC SERIES 2869	3,348,892	31395HHK9
FHLMC REMIC SERIES 2877	4,115,000	31395HJ43
FHLMC REMIC SERIES 2885	10,000,000	31395J3U8
FHLMC REMIC SERIES 2886	2,985,990	31395J2H8
FHLMC REMIC SERIES 2890	20,000,000	31395JSN7
FHLMC REMIC SERIES 2896	4,375,028	31395HVX5
FHLMC REMIC SERIES 2897	9,691,807	31395KBB8
FHLMC REMIC SERIES 2901	718	31395KRC9
FHLMC REMIC SERIES 2901	15,734	31395KRD7
FHLMC REMIC SERIES 2901	4,163,127	31395KSM6
FHLMC REMIC SERIES 2901	460,240	31395KST1
FHLMC REMIC SERIES 2901	354,850	31395KSV6
FHLMC REMIC SERIES 2902	22,785,313	31395JEA0
FHLMC REMIC SERIES 2902	50,347,985	31395JF68
FHLMC REMIC SERIES 2902	22,785,313	31395JF92
FHLMC REMIC SERIES 2902	78,873	31395JG34
FHLMC REMIC SERIES 2902	7,781,702	31395JHZ2
FHLMC REMIC SERIES 2902	9,041,875	31395JKP0
FHLMC REMIC SERIES 2903	12,694,526	31395KQ22
FHLMC REMIC SERIES 2905	15,741,215	31395KCW1
FHLMC REMIC SERIES 2907	3,538,234	31395KNB5
FHLMC REMIC SERIES 2914	5,000,000	31395L4E8
FHLMC REMIC SERIES 2916	13,157,984	31395LW31
FHLMC REMIC SERIES 2916	63,836,925	31395LW80
FHLMC REMIC SERIES 2916	2,868,377	31395LWC1
FHLMC REMIC SERIES 2916	4,706,668	31395LWD9
FHLMC REMIC SERIES 2916	10,214,913	31395LWF4
FHLMC REMIC SERIES 2916	10,000,000	31395LWG2
FHLMC REMIC SERIES 2916	13,664,331	31395LWHO
FHLMC REMIC SERIES 2916	1,681,399	31395LWN7
FHLMC REMIC SERIES 2916	9,981,685	31395LWQ0
FHLMC REMIC SERIES 2916	15,983,842	31395LXA4
FHLMC REMIC SERIES 2931	447,511	31395P3A8
FHLMC REMIC SERIES 2931	637,946	31395P4C3
FHLMC REMIC SERIES 2931	13,585,039	31395P6H0
FHLMC REMIC SERIES 2931	63,233	31395PAQ5
FHLMC REMIC SERIES 2931	12,887,060	31395PBA9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2938	8,550,000	31395MW70
FHLMC REMIC SERIES 2941	728,377	31395PSB9
FHLMC REMIC SERIES 2941	48,376,227	31395PSN3
FHLMC REMIC SERIES 2941	13,420,604	31395PTV4
FHLMC REMIC SERIES 2941	29,351,801	31395PTX0
FHLMC REMIC SERIES 2941	282,605	31395PUM2
FHLMC REMIC SERIES 2942	10,343,952	31395PHQ8
FHLMC REMIC SERIES 2943	14,356,000	31395PDK5
FHLMC REMIC SERIES 2947	14,041,097	31395R7E2
FHLMC REMIC SERIES 2957	27,310,043	31395TLJ1
FHLMC REMIC SERIES 2960	21,646,750	31395RD54
FHLMC REMIC SERIES 2962	6,999,256	31395TQ23
FHLMC REMIC SERIES 2962	791,093	31395TQ56
FHLMC REMIC SERIES 2962	674,510	31395TR30
FHLMC REMIC SERIES 2962	13,923,854	31395TRT3
FHLMC REMIC SERIES 2962	21,289	31395TRU0
FHLMC REMIC SERIES 2967	4,563,954	31395TBY9
FHLMC REMIC SERIES 2967	4,427,035	31395TC51
FHLMC REMIC SERIES 2968	21,546,545	31395RPX0
FHLMC REMIC SERIES 2971	30,793,000	31395UG54
FHLMC REMIC SERIES 2971	730,124	31395UGU9
FHLMC REMIC SERIES 2971	350,553	31395UHH3
FHLMC REMIC SERIES 2971	641,426	31395UHR5
FHLMC REMIC SERIES 2971	525,829	31395UHS3
FHLMC REMIC SERIES 2971	50,031,000	31395UHV6
FHLMC REMIC SERIES 2975	5,000,000	31395UC66
FHLMC REMIC SERIES 2978	105,832	31395ULG4
FHLMC REMIC SERIES 2983	10,887,748	31395TUF9
FHLMC REMIC SERIES 2985	300,149	31395VNE5
FHLMC REMIC SERIES 2985	1,561,288	31395VNH8
FHLMC REMIC SERIES 2985	1,293,274	31395VNJ4
FHLMC REMIC SERIES 2985	7,508,900	31395VNM7
FHLMC REMIC SERIES 2985	1,400,000	31395VNO8
FHLMC REMIC SERIES 2985	2,413,492	31395VP37
FHLMC REMIC SERIES 2985	829,068	31395VP52
FHLMC REMIC SERIES 2989	54,050,000	31395VG60
FHLMC REMIC SERIES 2989	48,941,776	31395VGP8
FHLMC REMIC SERIES 2990	2,585,265	31395V3U1
FHLMC REMIC SERIES 2991	13,059,993	31395UWQ0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2991	12,261,000	31395UXT3
FHLMC REMIC SERIES 2992	22,681,745	31395VD30
FHLMC REMIC SERIES 2992	13,848,915	31395VCC1
FHLMC REMIC SERIES 2994	9,676,246	31395VHH5
FHLMC REMIC SERIES 2995	732,733	31395VM63
FHLMC REMIC SERIES 2999	1,159,889	31395VW54
FHLMC REMIC SERIES 3001	3,542,333	31395WA49
FHLMC REMIC SERIES 3003	62,215,000	31395W4L8
FHLMC REMIC SERIES 3006	2,465,791	31395WRE9
FHLMC REMIC SERIES 3008	2,865,618	31395WGM3
FHLMC REMIC SERIES 3010	859,966	31395WCH8
FHLMC REMIC SERIES 3010	389,604	31395WCR6
FHLMC REMIC SERIES 3012	5,985,229	31395VW20
FHLMC REMIC SERIES 3013	18,103,034	31395XQ40
FHLMC REMIC SERIES 3013	596,924	31395XT70
FHLMC REMIC SERIES 3014	4,890,229	31395XB95
FHLMC REMIC SERIES 3015	5,000,000	31395XMW2
FHLMC REMIC SERIES 3015	1,145,856	31395XNT8
FHLMC REMIC SERIES 3017	494,611	31395XYX7
FHLMC REMIC SERIES 3017	7,779,858	31396A2E3
FHLMC REMIC SERIES 3017	1,342,421	31396A2K9
FHLMC REMIC SERIES 3017	4,164,983	31396A2Z6
FHLMC REMIC SERIES 3017	8,559,253	31396A3R3
FHLMC REMIC SERIES 3018	4,860,929	31395X2X2
FHLMC REMIC SERIES 3033	12,065,026	31396ADZ4
FHLMC REMIC SERIES 3035	2,912,574	31396AMW1
FHLMC REMIC SERIES 3036	1,292,708	31396AVS0
FHLMC REMIC SERIES 3036	6,119,982	31396AWW0
FHLMC REMIC SERIES 3042	3,915,124	31396A5H3
FHLMC REMIC SERIES 3042	7,600,830	31396A5R1
FHLMC REMIC SERIES 3045	9,434,895	31396CBU3
FHLMC REMIC SERIES 3046	69,535,181	31396CPA2
FHLMC REMIC SERIES 3050	14,447,034	31396EDX1
FHLMC REMIC SERIES 3056	3,268,369	31396C6C9
FHLMC REMIC SERIES 3062	19,026,619	31396EY34
FHLMC REMIC SERIES 3064	34,844,520	31396ERS7
FHLMC REMIC SERIES 3069	1,086,993	31396FBR3
FHLMC REMIC SERIES 3074	7,144,631	31396FMF7
FHLMC REMIC SERIES 3074	2,953,222	31396FNH2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3074	269,790	31396FNRO
FHLMC REMIC SERIES 3074	11,103,862	31396FPD9
FHLMC REMIC SERIES 3081	20,424,802	31396FX57
FHLMC REMIC SERIES 3082	407,190	31396G2H3
FHLMC REMIC SERIES 3082	9,859,009	31396G3B5
FHLMC REMIC SERIES 3083	30,200,000	31396FZE6
FHLMC REMIC SERIES 3102	2,226,863	31396H5B1
FHLMC REMIC SERIES 3102	750,843	31396H5K1
FHLMC REMIC SERIES 3102	750,231	31396H5T2
FHLMC REMIC SERIES 3102	5,869,846	31396H5U9
FHLMC REMIC SERIES 3102	12,057,157	31396H5W5
FHLMC REMIC SERIES 3102	22,000,000	31396H6C8
FHLMC REMIC SERIES 3102	64,611,000	31396H6E4
FHLMC REMIC SERIES 3102	2,820,423	31396H6Q7
FHLMC REMIC SERIES 3102	1,972,036	31396H6S3
FHLMC REMIC SERIES 3102	16,293,807	31396H6T1
FHLMC REMIC SERIES 3115	309,422	31396HKY4
FHLMC REMIC SERIES 3117	2,256,649	31396HVN6
FHLMC REMIC SERIES 3117	10,746,605	31396HVT3
FHLMC REMIC SERIES 3117	89,077,000	31396HVX4
FHLMC REMIC SERIES 3117	25,884,358	31396HW47
FHLMC REMIC SERIES 3117	4,994,251	31396HWH8
FHLMC REMIC SERIES 3117	29,439,792	31396HWN5
FHLMC REMIC SERIES 3121	19,377,662	31396JGK5
FHLMC REMIC SERIES 3122	59,855,621	31396JKT1
FHLMC REMIC SERIES 3122	5,961,076	31396JLFO
FHLMC REMIC SERIES 3122	38,128,045	31396JLZ6
FHLMC REMIC SERIES 3122	8,744,231	31396JM85
FHLMC REMIC SERIES 3123	13,003,488	31396JPJ8
FHLMC REMIC SERIES 3124	30,133,886	31396JC29
FHLMC REMIC SERIES 3126	1,653,692	31396HZW2
FHLMC REMIC SERIES 3128	4,823,000	31396JJK2
FHLMC REMIC SERIES 3130	11,117,936	31396JEY7
FHLMC REMIC SERIES 3132	288,384	31396JHH1
FHLMC REMIC SERIES 3135	11,370,897	31396N2T2
FHLMC REMIC SERIES 3135	1,961,938	31396N3B0
FHLMC REMIC SERIES 3136	5,747,977	31396NGH3
FHLMC REMIC SERIES 3138	34,950,000	31396N6Y7
FHLMC REMIC SERIES 3139	7,493,424	31396NBL9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3140	9,146,744	31396NEM4
FHLMC REMIC SERIES 3141	65,760,091	31396NFV3
FHLMC REMIC SERIES 3145	39,720	31396NCU8
FHLMC REMIC SERIES 3147	2,839,950	31396NJL1
FHLMC REMIC SERIES 3147	19,433,141	31396NUN7
FHLMC REMIC SERIES 3147	100,006,363	31396NLK0
FHLMC REMIC SERIES 3147	44,082,836	31396NLS3
FHLMC REMIC SERIES 3147	525,836	31396NLX2
FHLMC REMIC SERIES 3149	2,254,960	31396RDT1
FHLMC REMIC SERIES 3149	18,571,428	31396RF51
FHLMC REMIC SERIES 3149	1,084,190	31396RFD4
FHLMC REMIC SERIES 3149	3,348,652	31396RG92
FHLMC REMIC SERIES 3149	24,995,053	31396RGJ0
FHLMC REMIC SERIES 3149	499,901	31396RGS0
FHLMC REMIC SERIES 3149	2,962,060	31396RHZ3
FHLMC REMIC SERIES 3149	3,031,512	31396RJA6
FHLMC REMIC SERIES 3149	21,140,252	31396RJK4
FHLMC REMIC SERIES 3149	1,211,754	31396RJT5
FHLMC REMIC SERIES 3150	9,397,408	31396RCT2
FHLMC REMIC SERIES 3156	1,796,265	31396RA23
FHLMC REMIC SERIES 3156	10,298,397	31396RAU1
FHLMC REMIC SERIES 3156	54,170,134	31396RAV9
FHLMC REMIC SERIES 3164	11,950,229	31396TDF7
FHLMC REMIC SERIES 3174	4,590,149	31396TJF1
FHLMC REMIC SERIES 3174	44,162,618	31396TPN7
FHLMC REMIC SERIES 3174	8,935,660	31396TQE6
FHLMC REMIC SERIES 3174	782,434	31396TQU0
FHLMC REMIC SERIES 3174	4,194,351	31396TR54
FHLMC REMIC SERIES 3174	53,613,961	31396TR96
FHLMC REMIC SERIES 3178	53,028,450	31396RQA8
FHLMC REMIC SERIES 3184	10,398,022	31396UVV9
FHLMC REMIC SERIES 3184	360,268	31396UVW7
FHLMC REMIC SERIES 3184	651,820	31396UVX5
FHLMC REMIC SERIES 3184	3,754,214	31396UWG1
FHLMC REMIC SERIES 3184	9,666,375	31396UYM6
FHLMC REMIC SERIES 3184	2,442,374	31396UYQ7
FHLMC REMIC SERIES 3187	21,013,253	31396UUT5
FHLMC REMIC SERIES 3198	8,070,033	31397AGA5
FHLMC REMIC SERIES 3198	6,808,201	31397AGC1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3199	208,433	31397A4D2
FHLMC REMIC SERIES 3200	35,923,772	31397AJ87
FHLMC REMIC SERIES 3200	15,537,031	31397AJ95
FHLMC REMIC SERIES 3203	1,541,881	31397APS6
FHLMC REMIC SERIES 3203	2,630,709	31397APU1
FHLMC REMIC SERIES 3203	8,145,827	31397APV9
FHLMC REMIC SERIES 3203	20,177,831	31397APW7
FHLMC REMIC SERIES 3203	5,922,633	31397AQ48
FHLMC REMIC SERIES 3203	12,566,881	31397AQ55
FHLMC REMIC SERIES 3203	7,648,733	31397AQ89
FHLMC REMIC SERIES 3203	341,805	31397AQB2
FHLMC REMIC SERIES 3203	50,268	31397AQX4
FHLMC REMIC SERIES 3203	73,417	31397AR39
FHLMC REMIC SERIES 3203	23,915,498	31397ARJ4
FHLMC REMIC SERIES 3203	29,894,373	31397ARK1
FHLMC REMIC SERIES 3204	30,432,432	31397AL35
FHLMC REMIC SERIES 3213	8,000,000	31397AZB2
FHLMC REMIC SERIES 3213	4,624,332	31397B2Q3
FHLMC REMIC SERIES 3215	3,542,180	31397BL82
FHLMC REMIC SERIES 3216	602,442	31397AVK6
FHLMC REMIC SERIES 3218	74,870,942	31397BJY8
FHLMC REMIC SERIES 3219	10,826,000	31397BGS4
FHLMC REMIC SERIES 3221	18,312,467	31397BB91
FHLMC REMIC SERIES 3221	787,633	31397BBR1
FHLMC REMIC SERIES 3221	424,110	31397BBT7
FHLMC REMIC SERIES 3225	10,638,381	31397BQV6
FHLMC REMIC SERIES 3228	23,517,159	31397C2K4
FHLMC REMIC SERIES 3228	17,606,113	31397C2Q1
FHLMC REMIC SERIES 3228	49,000,870	31397C3A5
FHLMC REMIC SERIES 3228	6,080,094	31397C3J6
FHLMC REMIC SERIES 3228	10,844,981	31397C4A4
FHLMC REMIC SERIES 3228	14,350,656	31397C4B2
FHLMC REMIC SERIES 3231	6,566,475	31397BVH1
FHLMC REMIC SERIES 3239	17,372,683	31397CUP2
FHLMC REMIC SERIES 3239	17,035,716	31397CUY3
FHLMC REMIC SERIES 3239	19,324,745	31397CVX4
FHLMC REMIC SERIES 3239	13,263	31397CVZ9
FHLMC REMIC SERIES 3239	18,245,959	31397CW21
FHLMC REMIC SERIES 3239	39,088,532	31397CW39

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3239	600,356	31397CWJ4
FHLMC REMIC SERIES 3245	14,867,012	31397CNW5
FHLMC REMIC SERIES 3249	1,616,809	31397EDV4
FHLMC REMIC SERIES 3255	77,512,462	31397EAGO
FHLMC REMIC SERIES 3258	67,416,600	31397CXF1
FHLMC REMIC SERIES 3267	1,089,349	31397ERK3
FHLMC REMIC SERIES 3267	12,653,343	31397ERL1
FHLMC REMIC SERIES 3276	21,997,221	31397F5C2
FHLMC REMIC SERIES 3278	26,802,881	31397EXF7
FHLMC REMIC SERIES 3282	27,703,281	31397F2N1
FHLMC REMIC SERIES 3287	7,103,189	31397G5B2
FHLMC REMIC SERIES 3287	157,068	31397G5R7
FHLMC REMIC SERIES 3287	41,754,000	31397G5X4
FHLMC REMIC SERIES 3287	17,245,000	31397G6H8
FHLMC REMIC SERIES 3287	5,000,000	31397G6J4
FHLMC REMIC SERIES 3289	16,357,568	31397FPL0
FHLMC REMIC SERIES 3296	28,838,607	31397FNDO
FHLMC REMIC SERIES 3298	47,688,432	31397GGR5
FHLMC REMIC SERIES 3300	1,035,529	31397GQE3
FHLMC REMIC SERIES 3300	1,403,896	31397GQH6
FHLMC REMIC SERIES 3300	10,781,042	31397GQV5
FHLMC REMIC SERIES 3300	6,580,269	31397GR28
FHLMC REMIC SERIES 3300	8,082,009	31397GR77
FHLMC REMIC SERIES 3300	35,673,000	31397GR93
FHLMC REMIC SERIES 3300	12,022,290	31397GRV4
FHLMC REMIC SERIES 3308	6,427,383	31397GKB5
FHLMC REMIC SERIES 3308	16,302,412	31397GKD1
FHLMC REMIC SERIES 3316	13,347,675	31397HJA7
FHLMC REMIC SERIES 3316	15,086,821	31397HJB5
FHLMC REMIC SERIES 3316	27,265,000	31397HJC3
FHLMC REMIC SERIES 3316	17,598,025	31397HJF6
FHLMC REMIC SERIES 3316	10,334,000	31397HK23
FHLMC REMIC SERIES 3316	8,713,848	31397HKD9
FHLMC REMIC SERIES 3316	862,210	31397HKH0
FHLMC REMIC SERIES 3316	5,343,000	31397HKT4
FHLMC REMIC SERIES 3316	5,288,765	31397HKV9
FHLMC REMIC SERIES 3317	94,949,599	31397GZ94
FHLMC REMIC SERIES 3322	43,578,390	31397HMH8
FHLMC REMIC SERIES 3325	17,988,736	31397JDR2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3326	201,567	31397JHB3
FHLMC REMIC SERIES 3326	33,466	31397JHN7
FHLMC REMIC SERIES 3326	3,504,683	31397JJN5
FHLMC REMIC SERIES 3326	601,555	31397JJR6
FHLMC REMIC SERIES 3326	110,606	31397JJX3
FHLMC REMIC SERIES 3326	19,805,000	31397JJZ8
FHLMC REMIC SERIES 3326	37,179	31397JKF0
FHLMC REMIC SERIES 3326	86,905	31397JKG8
FHLMC REMIC SERIES 3326	15,640,412	31397JKJ2
FHLMC REMIC SERIES 3326	153,450,650	31397JKK9
FHLMC REMIC SERIES 3326	30,690,130	31397JKQ6
FHLMC REMIC SERIES 3326	1,490,354	31397JL69
FHLMC REMIC SERIES 3327	6,492,363	31397HS41
FHLMC REMIC SERIES 3329	936,312	31397HZ43
FHLMC REMIC SERIES 3329	21,440,337	31397HZG6
FHLMC REMIC SERIES 3330	31,247,272	31397JGA6
FHLMC REMIC SERIES 3331	39,830,000	31397J2E3
FHLMC REMIC SERIES 3335	460,943	31397JCC6
FHLMC REMIC SERIES 3341	33,548,026	31397JMJ0
FHLMC REMIC SERIES 3347	523,078	31397K2H3
FHLMC REMIC SERIES 3347	1,769,431	31397K2K6
FHLMC REMIC SERIES 3347	22,896,444	31397K2P5
FHLMC REMIC SERIES 3347	5,164,527	31397K3L3
FHLMC REMIC SERIES 3347	2,747,574	31397K3M1
FHLMC REMIC SERIES 3347	1,541,704	31397K3P4
FHLMC REMIC SERIES 3347	25,605,443	31397K3T6
FHLMC REMIC SERIES 3347	571,157	31397K3U3
FHLMC REMIC SERIES 3348	29,828,617	31397JLV4
FHLMC REMIC SERIES 3349	47,558,000	31397JUT9
FHLMC REMIC SERIES 3349	2,877,996	31397JWG5
FHLMC REMIC SERIES 3351	14,829,713	31397JQH0
FHLMC REMIC SERIES 3360	29,128,168	31397KDY4
FHLMC REMIC SERIES 3360	4,350,524	31397KE56
FHLMC REMIC SERIES 3361	44,660,598	31397KF89
FHLMC REMIC SERIES 3365	690,420	31397KNR8
FHLMC REMIC SERIES 3365	729,106	31397KNS6
FHLMC REMIC SERIES 3365	1,507,777	31397KNT4
FHLMC REMIC SERIES 3365	2,171,583	31397KNK3
FHLMC REMIC SERIES 3365	21,172,932	31397KNM9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3365	7,501,691	31397KNN7
FHLMC REMIC SERIES 3365	14,115,288	31397KNQ0
FHLMC REMIC SERIES 3370	71,152,636	31397KSS1
FHLMC REMIC SERIES 3375	46,105,170	31397KXLO
FHLMC REMIC SERIES 3376	27,412	31397KZT1
FHLMC REMIC SERIES 3376	22,137,104	31397KZU8
FHLMC REMIC SERIES 3376	6,111,013	31397KZZ7
FHLMC REMIC SERIES 3376	737,613	31397P2G4
FHLMC REMIC SERIES 3376	5,004,011	31397P2L3
FHLMC REMIC SERIES 3376	66,720,141	31397P2S8
FHLMC REMIC SERIES 3376	153,301,485	31397P2T6
FHLMC REMIC SERIES 3381	26,697,156	31397KVP3
FHLMC REMIC SERIES 3382	20,000,000	31397PGU8
FHLMC REMIC SERIES 3382	7,852,701	31397PHF0
FHLMC REMIC SERIES 3382	13,963,084	31397PHN3
FHLMC REMIC SERIES 3382	3,817,277	31397PHT0
FHLMC REMIC SERIES 3382	19,445,761	31397PHU7
FHLMC REMIC SERIES 3382	33,083,063	31397PJ43
FHLMC REMIC SERIES 3382	11,803,599	31397PJ68
FHLMC REMIC SERIES 3382	206,620	31397PJD3
FHLMC REMIC SERIES 3382	5,337,883	31397PJG6
FHLMC REMIC SERIES 3382	26,795,060	31397PJK7
FHLMC REMIC SERIES 3382	293,077	31397PJN1
FHLMC REMIC SERIES 3382	1,801,968	31397PJP6
FHLMC REMIC SERIES 3382	4,788,000	31397PJU5
FHLMC REMIC SERIES 3382	7,501,681	31397PJV3
FHLMC REMIC SERIES 3384	68,312,977	31397PCV0
FHLMC REMIC SERIES 3387	33,049,802	31397PFN5
FHLMC REMIC SERIES 3398	16,680,035	31397PPE4
FHLMC REMIC SERIES 3398	296,255	31397PPF1
FHLMC REMIC SERIES 3400	125,775,472	31397PNN6
FHLMC REMIC SERIES 3403	36,531,183	31397PQR4
FHLMC REMIC SERIES 3403	37,393,608	31397PQQ6
FHLMC REMIC SERIES 3404	70,340,517	31397PSV3
FHLMC REMIC SERIES 3407	74,119,412	31397PSB7
FHLMC REMIC SERIES 3413	145,608,890	31397REQ5
FHLMC REMIC SERIES 3415	44,212,210	31397R3R5
FHLMC REMIC SERIES 3417	1,206,947	31397RG83
FHLMC REMIC SERIES 3417	21,140,251	31397RGA8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3417	35,996,156	31397RGB6
FHLMC REMIC SERIES 3417	1,102,653	31397RGH3
FHLMC REMIC SERIES 3417	21,140,251	31397RGK6
FHLMC REMIC SERIES 3417	4,702,414	31397RGT7
FHLMC REMIC SERIES 3417	9,231,785	31397RH33
FHLMC REMIC SERIES 3417	238,017	31397RH74
FHLMC REMIC SERIES 3417	21,140,251	31397RHA7
FHLMC REMIC SERIES 3417	586,732	31397RHL3
FHLMC REMIC SERIES 3417	43,057,276	31397RHP4
FHLMC REMIC SERIES 3417	34,417,968	31397RHU3
FHLMC REMIC SERIES 3417	692,748	31397RHX7
FHLMC REMIC SERIES 3417	29,799,458	31397RHY5
FHLMC REMIC SERIES 3417	5,059,096	31397RJB3
FHLMC REMIC SERIES 3417	2,418,357	31397RJG2
FHLMC REMIC SERIES 3417	47,788,489	31397RJHO
FHLMC REMIC SERIES 3417	2,664,067	31397RJJ6
FHLMC REMIC SERIES 3417	2,210,598	31397RJL1
FHLMC REMIC SERIES 3417	16,664,570	31397RJM9
FHLMC REMIC SERIES 3417	2,145,908	31397RJN7
FHLMC REMIC SERIES 3417	57,138,835	31397RJX5
FHLMC REMIC SERIES 3417	3,388,128	31397RK62
FHLMC REMIC SERIES 3417	11,806,864	31397RK70
FHLMC REMIC SERIES 3417	22,677,384	31397RK88
FHLMC REMIC SERIES 3417	32,652,685	31397RK96
FHLMC REMIC SERIES 3417	11,806,865	31397RKC9
FHLMC REMIC SERIES 3417	1,314,518	31397RKD7
FHLMC REMIC SERIES 3417	6,806,701	31397RKT2
FHLMC REMIC SERIES 3417	9,680,429	31397RKU9
FHLMC REMIC SERIES 3417	6,409,410	31397RL61
FHLMC REMIC SERIES 3417	8,546,547	31397RL95
FHLMC REMIC SERIES 3417	10,517,220	31397RLC8
FHLMC REMIC SERIES 3417	2,511,368	31397RLH7
FHLMC REMIC SERIES 3417	69,731,934	31397RKG0
FHLMC REMIC SERIES 3421	61,835,961	31397RBQ8
FHLMC REMIC SERIES 3423	61,869,505	31397RUE4
FHLMC REMIC SERIES 3423	27,830,683	31397RUW4
FHLMC REMIC SERIES 3423	24,792,269	31397RV78
FHLMC REMIC SERIES 3423	99,772,844	31397RVG8
FHLMC REMIC SERIES 3423	6,348,044	31397RVM5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3423	31,573,000	31397RVN3
FHLMC REMIC SERIES 3423	77,741,296	31397RVP8
FHLMC REMIC SERIES 3423	13,159,429	31397RVR4
FHLMC REMIC SERIES 3423	26,455,322	31397RVU7
FHLMC REMIC SERIES 3423	78,956,569	31397RW44
FHLMC REMIC SERIES 3423	398,650,115	31397RW69
FHLMC REMIC SERIES 3423	13,200,690	31397RW77
FHLMC REMIC SERIES 3423	13,200,690	31397RW85
FHLMC REMIC SERIES 3423	13,200,690	31397RW93
FHLMC REMIC SERIES 3423	16,084,631	31397RWA0
FHLMC REMIC SERIES 3423	1,111,000	31397RVD5
FHLMC REMIC SERIES 3424	36,073,693	31397T4J8
FHLMC REMIC SERIES 3429	29,304,440	31397RML7
FHLMC REMIC SERIES 3435	179,561,872	31397T3F7
FHLMC REMIC SERIES 3436	20,573,231	31397TCK6
FHLMC REMIC SERIES 3437	63,914,743	31397TBA9
FHLMC REMIC SERIES 3439	38,034,949	31397TAZ5
FHLMC REMIC SERIES 3443	30,970,730	31397T7C0
FHLMC REMIC SERIES 3443	149,521,435	31397T7F3
FHLMC REMIC SERIES 3447	47,325,769	31397TRW4
FHLMC REMIC SERIES 3449	4,616,947	31397THJ4
FHLMC REMIC SERIES 3451	29,751,319	31397TPD8
FHLMC REMIC SERIES 3455	27,030,409	31397WGV1
FHLMC REMIC SERIES 3460	35,774,890	31397W5J0
FHLMC REMIC SERIES 3460	60,193,956	31397W5K7
FHLMC REMIC SERIES 3461	56,294,413	31397TWW8
FHLMC REMIC SERIES 3463	17,116,049	31397WD69
FHLMC REMIC SERIES 3465	19,376,339	31397WCQ6
FHLMC REMIC SERIES 3468	18,386,375	31397WWF8
FHLMC REMIC SERIES 3472	73,087,714	31397WN43
FHLMC REMIC SERIES 3484	31,758,456	31397Y4U2
FHLMC REMIC SERIES 3484	12,593,827	31397Y5W7
FHLMC REMIC SERIES 3484	19,408,798	31397Y6N6
FHLMC REMIC SERIES 3489	26,219,508	31397YCN9
FHLMC REMIC SERIES 3505	19,757,799	31397YPN5
FHLMC REMIC SERIES 3514	19,569,351	31398C6R4
FHLMC REMIC SERIES 3520	122,951,813	31398C3E6
FHLMC REMIC SERIES 3529	48,319,422	31398CC55
FHLMC REMIC SERIES 3529	139,766,689	31398CC63

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3537	124,472,754	31398CR42
FHLMC REMIC SERIES 3537	43,571,086	31398CR59
FHLMC REMIC SERIES 3542	51,504,624	31398EDQ4
FHLMC REMIC SERIES 3544	43,021,387	31398EAF1
FHLMC REMIC SERIES 3546	79,483,781	31398E4E1
FHLMC REMIC SERIES 3547	66,519,937	31398ECE2
FHLMC REMIC SERIES 3547	190,262,430	31398ECQ5
FHLMC REMIC SERIES 3551	198,434,507	31398EM50
FHLMC REMIC SERIES 3558	26,614,111	31398JAO6
FHLMC REMIC SERIES 3561	37,780,000	31398JL92
FHLMC REMIC SERIES 3568	86,818,683	31398EY40
FHLMC REMIC SERIES 3579	44,479,307	31398JR96
FHLMC REMIC SERIES 3590	45,969,198	31398KGY0
FHLMC REMIC SERIES 3592	41,859,861	31398KFT2
FHLMC REMIC SERIES 3613	173,497,023	31398LKW7
FHLMC REMIC SERIES 3616	8,337,189	31398LHG6
FHLMC REMIC SERIES 3622	17,279,707	31398LXR4
FHLMC REMIC SERIES 3622	51,150,477	31398LXT0
FHLMC REMIC SERIES 3626	12,946,000	31398W7E8
FHLMC REMIC SERIES 3632	172,785,834	31398WSD7
FHLMC REMIC SERIES R003	24,000,000	31396C3U2
FHLMC REMIC SERIES R007	2,902,998	31396NPL4
FHLMC REMIC SERIES R007	1,423,178	31396NR65
FHLMC REMIC SERIES R007	59,632,172	31396NPF7
FHLMC REMIC SERIES R009	18,213,828	31397BMQ1
FHLMC REMIC SERIES R013	1,025,653	31397HNV6
FHLMC REMIC SERIES T-045	9,536,173	31392RSH5
FHLMC REMIC SERIES T-047	2,190,622	31392UAS3
FHLMC REMIC SERIES T-050	8,803,000	31392VXT4
FHLMC REMIC SERIES T-054	8,258,154	31393LFK4
FHLMC REMIC SERIES T-072	90,359,180	31397BMD0
FHLMC SERIES 1074	239	312905WT5
FHLMC SERIES 1324	89	312910T85
FHLMC SERIES 141	674	312903VW4
FHLMC SERIES 1486	152,893	312915BJ9
FHLMC SERIES 1675	6,683,435	3133T32C1
FHLMC SERIES 131	554	312903SD0
FHLMC SERIES 1534	439,342	312916UN7
FHLMC SERIES 1567	1,302,464	3133T0WB6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC SERIES 1644	1,907,375	3133T3BT4
FHLMC SERIES 1671	251	3133T36F0
FHLMC SERIES 1688	8,133	3133T4KJ4
FHLMC SERIES 1705	25,811	3133T42S4
FHLMC SERIES 1986	5,449,285	3133TAUG5
FHLMC STRUCTURED SERIES T011	3,668,200	3133TDPX8
FHLMC_3656	6,372,130	31398VLP9
FHR 3636 MJ	87,245,543	31398WFM1
FHR 3645 KP	154,438,000	31398VF84
FHR 3647 GA	160,673,000	31398V5Q5
FNMA 30YR TBA	17,409,521	01F060659
FNMA PASS-THRU 2ND LIEN MULT	488,724	31413VVR5
FNMA PASS-THRU 2ND LIEN MULT	254,029	31409L6H3
FNMA PASS-THRU 2ND LIEN MULT	16,814	31377SS90
FNMA PASS-THRU ADJ LIBOR	25,710,225	31410ULF7
FNMA PASS-THRU ADJ LIBOR	33,442,391	31408FAX7
FNMA PASS-THRU ADJ LIBOR	23,753,573	31418MCP5
FNMA PASS-THRU ADJ LIBOR	29,883,560	31413LEU9
FNMA PASS-THRU ADJ LIBOR	25,923,865	31413UQP7
FNMA PASS-THRU ADJ LIBOR	18,168,716	31418MJ45
FNMA PASS-THRU ADJ LIBOR	15,014,979	31417S6X3
FNMA PASS-THRU ADJ LIBOR	14,049,389	31417S6Q8
FNMA PASS-THRU ADJ LIBOR	9,979,159	31417WRL7
FNMA PASS-THRU ADJ LIBOR	18,001,005	31412VEK0
FNMA PASS-THRU ADJ LIBOR	12,310,656	31417VRW5
FNMA PASS-THRU ARM MN SRV 30	9,391,924	31410EBG2
FNMA PASS-THRU BLLN MULTI	44,906	31377UF24
FNMA PASS-THRU BLLN MULTI 7+	25,045	31409LPH2
FNMA PASS-THRU BLLN MULTI 7+	25,000	31377UP64
FNMA PASS-THRU INT 15 YEAR	11,301,686	31403FZF4
FNMA PASS-THRU INT 15 YEAR	114,374,544	31410KLP7
FNMA PASS-THRU INT 15 YEAR	29,558,856	31410KTD6
FNMA PASS-THRU INT 15 YEAR	32,340,843	31410KTE4
FNMA PASS-THRU INT 15 YEAR	69,118,725	31416BYW2
FNMA PASS-THRU INT 20 YEAR	5,506,479	31371KXS5
FNMA PASS-THRU INT 20 YEAR	21,517,312	31371K4S7
FNMA PASS-THRU INT 20 YEAR	5,166,147	31402CTF9
FNMA PASS-THRU INT 20 YEAR	7,486,020	31371LHF9
FNMA PASS-THRU INT 20 YEAR	13,656,415	31418MR61

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA PASS-THRU INT 20 YEAR	6,027,720	31371LSJ9
FNMA PASS-THRU INT 20 YEAR	20,865,597	31371MLW5
FNMA PASS-THRU INT 20 YEAR	4,969,654	31371NEY7
FNMA PASS-THRU INT 20 YEAR	8,300,578	31371K7J4
FNMA PASS-THRU INT 20 YEAR	14,778,866	31371K2U4
FNMA PASS-THRU INT 20 YEAR	63,992,199	31371K5X5
FNMA PASS-THRU INT 20 YEAR	1,713,209	31371LA82
FNMA PASS-THRU INT 20 YEAR	1,962,816	31371LF20
FNMA PASS-THRU INT 20 YEAR	4,076,163	31371LPK9
FNMA PASS-THRU INT 20 YEAR	17,990,386	31371MMM6
FNMA PASS-THRU INT 20 YEAR	2,381,516	31400GDJ1
FNMA PASS-THRU INT 20 YEAR	28,115,714	31418M2V3
FNMA PASS-THRU INT 20 YEAR	24,575,081	31418MZL9
FNMA PASS-THRU LNG 15+ YR	17,630,667	31402FJV8
FNMA PASS-THRU LNG 30 YEAR	36,265,521	31391VH30
FNMA PASS-THRU LNG 30 YEAR	45,146,478	31402RUN7
FNMA PASS-THRU LNG 30 YEAR	38,784,405	31402CTT9
FNMA PASS-THRU LNG 30 YEAR	8,175,623	31400GKW4
FNMA PASS-THRU LNG 30 YEAR	58,144,544	31418MNK4
FNMA PASS-THRU SHRT 10 YEAR	174,659,305	31417YHM2
FNMA REMIC 1996-27	209,934	31359KND5
FNMA REMIC 1996-27	838,362	31359KNA1
FNMA REMIC SERIES 1996-25	6,801,159	31359KZP5
FNMA REMIC TRUST	54,067	31392FTR8
FNMA REMIC TRUST 1997-28	92,741	31359PHG4
FNMA REMIC TRUST 2000-46	2,481	31358SL74
FNMA REMIC TRUST 2001-51	3,183,656	313921SL3
FNMA REMIC TRUST 2001-62	83,196	31392ADL9
FNMA REMIC TRUST 2001-64	9,788,319	31392AHX9
FNMA REMIC TRUST 2001-68	9,546,245	31392AYW2
FNMA REMIC TRUST 2001-76	7,055,845	31392A5W4
FNMA REMIC TRUST 2001-M1	35,396,176	31358S6T3
FNMA REMIC TRUST 2002-10	2,366,013	31392B5Z5
FNMA REMIC TRUST 2002-15	454,332	31392CKM5
FNMA REMIC TRUST 2002-26B	19	31392CR30
FNMA REMIC TRUST 2002-34	1,489,249	31392CM84
FNMA REMIC TRUST 2002-49	1,662,277	31392DYX4
FNMA REMIC TRUST 2002-6	2,791,125	31392BRS7
FNMA REMIC TRUST 2002-60	25,865	31392EVN7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2002-60	81,507	31392EWB2
FNMA REMIC TRUST 2002-60	3,389,616	31392EVQ0
FNMA REMIC TRUST 2002-60	7,390,385	31392EWA4
FNMA REMIC TRUST 2002-90	288,316	31392GEQ4
FNMA REMIC TRUST 2002-90	10,007,094	31392GEP6
FNMA REMIC TRUST 2002-92	4,925,882	31392HBR3
FNMA REMIC TRUST 2002-93	25,932,356	31392GRT4
FNMA REMIC TRUST 2002-93	25,932,356	31392GRU1
FNMA REMIC TRUST 2002-95	30,350,000	31392HGU1
FNMA REMIC TRUST 2002-95	16,827,000	31392HGF4
FNMA REMIC TRUST 2002-W12	12,005,046	31392GSP1
FNMA REMIC TRUST 2002-W2	9,827,040	31392CEN0
FNMA REMIC TRUST 2002-W8	10,016,773	31392DR20
FNMA REMIC TRUST 2003-106	965,003	31393TZ74
FNMA REMIC TRUST 2003-112	23,408,883	31393TJ80
FNMA REMIC TRUST 2003-117	17,127,587	31393UPV9
FNMA REMIC TRUST 2003-117	5,820,030	31393UQL0
FNMA REMIC TRUST 2003-123	2,688,091	31393UAW3
FNMA REMIC TRUST 2003-125	4,863,831	31393T7F7
FNMA REMIC TRUST 2003-129	4,734,064	31393UE25
FNMA REMIC TRUST 2003-15	10,790,437	31392JNE5
FNMA REMIC TRUST 2003-18	2,256,487	31392JUV9
FNMA REMIC TRUST 2003-26	844,497	31393AHV2
FNMA REMIC TRUST 2003-26	13,443,742	31393AKX4
FNMA REMIC TRUST 2003-27	2,038,054	31393AST5
FNMA REMIC TRUST 2003-33	7,478,541	31393BFU4
FNMA REMIC TRUST 2003-34	35,268	31393CCA9
FNMA REMIC TRUST 2003-35	490,985	31393BL94
FNMA REMIC TRUST 2003-42	9,039,835	31393BUD5
FNMA REMIC TRUST 2003-49	2,422,929	31393CY64
FNMA REMIC TRUST 2003-49	12,270,195	31393C3F8
FNMA REMIC TRUST 2003-63	1,069,954	31393DSQ5
FNMA REMIC TRUST 2003-63	108,138	31393DRQ6
FNMA REMIC TRUST 2003-63	4,010,909	31393DRS2
FNMA REMIC TRUST 2003-63	37,274,616	31393DSE2
FNMA REMIC TRUST 2003-63	14	31393DSA0
FNMA REMIC TRUST 2003-64	5,113,162	31393DLM1
FNMA REMIC TRUST 2003-71	31,824,392	31393EGT0
FNMA REMIC TRUST 2003-73	285,960	31393DZH7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2003-74	105,381,376	31393ECS6
FNMA REMIC TRUST 2003-75	9,162,984	31393D2P5
FNMA REMIC TRUST 2003-76	20,869,599	31393D5A5
FNMA REMIC TRUST 2003-8	76,750,000	31392HW66
FNMA REMIC TRUST 2003-87	6,868,061	31393E2X6
FNMA REMIC TRUST 2003-88	917,408	31393EXE4
FNMA REMIC TRUST 2003-89	76,741	31393TFP6
FNMA REMIC TRUST 2003-89	6,738	31393TFQ4
FNMA REMIC TRUST 2003-T4	44,633,397	31393AV79
FNMA REMIC TRUST 2003-W13	4,913,203	31393C7C1
FNMA REMIC TRUST 2003-W16	31,945,421	31393T4J2
FNMA REMIC TRUST 2003-W3	15,881,405	31392JYP8
FNMA REMIC TRUST 2003-W6	14,459,181	31393BU52
FNMA REMIC TRUST 2004-10	15,306,753	31393XDA2
FNMA REMIC TRUST 2004-11	25,853,427	31393T7J9
FNMA REMIC TRUST 2004-26	165,594	31393XUT2
FNMA REMIC TRUST 2004-31	4,089,032	31393YAZ8
FNMA REMIC TRUST 2004-31	173	31393YBK0
FNMA REMIC TRUST 2004-36	178,703	31393X5V5
FNMA REMIC TRUST 2004-37	713,916	31393YL94
FNMA REMIC TRUST 2004-37	10,539,829	31393YM69
FNMA REMIC TRUST 2004-45	20,792,613	31393YWJ0
FNMA REMIC TRUST 2004-52	6,000,000	31394AEC6
FNMA REMIC TRUST 2004-58	2,901,000	31393Y2H7
FNMA REMIC TRUST 2004-58B	5,045,303	31394AHM1
FNMA REMIC TRUST 2004-58B	1,279,431	31394AHQ2
FNMA REMIC TRUST 2004-63	6,449,409	31394ANU6
FNMA REMIC TRUST 2004-79	8,128,529	31394BGP3
FNMA REMIC TRUST 2004-81	12,580,644	31394BCC6
FNMA REMIC TRUST 2004-90	1,087,005	31394BTQ7
FNMA REMIC TRUST 2004-90	16,912,476	31394BTX2
FNMA REMIC TRUST 2004-90	97,128,195	31394BSV7
FNMA REMIC TRUST 2004-90	59,491,807	31394BTY0
FNMA REMIC TRUST 2004-91	26,214,864	31394BYA6
FNMA REMIC TRUST 2004-94	45,668,584	31394BLH5
FNMA REMIC TRUST 2004-T5	3,460,848	31394AYP5
FNMA REMIC TRUST 2004-T9	30,644,053	31394BA79
FNMA REMIC TRUST 2004-W1	46,540,951	31393U4H3
FNMA REMIC TRUST 2004-W6	10,601,076	31393YV93

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2004-W6	15,725,131	31393YW43
FNMA REMIC TRUST 2005-100	150,000,000	31394URU8
FNMA REMIC TRUST 2005-100	2,671,175	31394UST0
FNMA REMIC TRUST 2005-101	26,491,000	31394UUM2
FNMA REMIC TRUST 2005-108	731,223	31394UXL1
FNMA REMIC TRUST 2005-112	23,225,234	31394UC67
FNMA REMIC TRUST 2005-112	541,488	31394UC75
FNMA REMIC TRUST 2005-115	538,534	31394VVL1
FNMA REMIC TRUST 2005-118	31,568,000	31394VTC4
FNMA REMIC TRUST 2005-15	2,571,180	31394CUX8
FNMA REMIC TRUST 2005-16	40,480,000	31394CMY5
FNMA REMIC TRUST 2005-2	65,510,857	31394CCL4
FNMA REMIC TRUST 2005-2	9,336,940	31394CCS9
FNMA REMIC TRUST 2005-2	6,561,643	31394CCV2
FNMA REMIC TRUST 2005-20	16,937,510	31394CLN0
FNMA REMIC TRUST 2005-21	4,517,474	31394CTG7
FNMA REMIC TRUST 2005-23	15,144,039	31394C3N0
FNMA REMIC TRUST 2005-29	1,644,067	31394DFN5
FNMA REMIC TRUST 2005-29	10,776,672	31394DEX4
FNMA REMIC TRUST 2005-29	603,909	31394DGA2
FNMA REMIC TRUST 2005-29	4,683,870	31394DHB9
FNMA REMIC TRUST 2005-29	5,524,273	31394DFT2
FNMA REMIC TRUST 2005-29	1,125,975	31394DFU9
FNMA REMIC TRUST 2005-29	760,691	31394DGF1
FNMA REMIC TRUST 2005-33	462,066	31394CQ21
FNMA REMIC TRUST 2005-40	29,396,528	31394DRG7
FNMA REMIC TRUST 2005-40	10,000,000	31394DQJ2
FNMA REMIC TRUST 2005-43	10,000,000	31394DVA5
FNMA REMIC TRUST 2005-43	14,000,000	31394DUY4
FNMA REMIC TRUST 2005-44	9,675,000	31394DPA2
FNMA REMIC TRUST 2005-47	14,944,923	31394D5A4
FNMA REMIC TRUST 2005-47	1,522,218	31394D5L0
FNMA REMIC TRUST 2005-5	22,030,165	31394B4L5
FNMA REMIC TRUST 2005-58	277,576	31394EDF2
FNMA REMIC TRUST 2005-59	6,689,313	31394EVG0
FNMA REMIC TRUST 2005-59	27,020,287	31394EUR7
FNMA REMIC TRUST 2005-62	414,681	31394ENB0
FNMA REMIC TRUST 2005-62	1,569,930	31394ENF1
FNMA REMIC TRUST 2005-69	2,895,367	31394EP93

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2005-69	350,200	31394EJ90
FNMA REMIC TRUST 2005-69	60,396	31394EK23
FNMA REMIC TRUST 2005-69	10,411,661	31394EQ43
FNMA REMIC TRUST 2005-69	468,680	31394EK64
FNMA REMIC TRUST 2005-69	5,965,123	31394EL63
FNMA REMIC TRUST 2005-69	82,775	31394EL71
FNMA REMIC TRUST 2005-74	4,885,095	31394FFH3
FNMA REMIC TRUST 2005-77	4,473,433	31394FLC7
FNMA REMIC TRUST 2005-80	92,526	31394FPN9
FNMA REMIC TRUST 2005-80	6,638,000	31394FQM0
FNMA REMIC TRUST 2005-80	2,011,125	31394FQN8
FNMA REMIC TRUST 2005-80	263,717	31394FQT5
FNMA REMIC TRUST 2005-83	89,312,000	31394FTZ8
FNMA REMIC TRUST 2005-86	1,459,713	31394UAD4
FNMA REMIC TRUST 2005-86	63,763,793	31394UDH2
FNMA REMIC TRUST 2005-86	1,058,289	31394UAM4
FNMA REMIC TRUST 2005-86	3,058,452	31394UAN2
FNMA REMIC TRUST 2005-86	8,951,381	31394UAS1
FNMA REMIC TRUST 2005-86	7,683,333	31394UCV2
FNMA REMIC TRUST 2005-86	1,180,513	31394UBH4
FNMA REMIC TRUST 2005-86	15,826,000	31394UCZ3
FNMA REMIC TRUST 2005-96	2,395,479	31394FWX9
FNMA REMIC TRUST 2005-97	54,024,423	31394UML3
FNMA REMIC TRUST 2005-97	41,694	31394UNR9
FNMA REMIC TRUST 2005-97	1,053,941	31394UMM1
FNMA REMIC TRUST 2005-97	294,000	31394UNDO
FNMA REMIC TRUST 2005-97	1,142,565	31394UMP4
FNMA REMIC TRUST 2005-99	51,550,915	31394U4M1
FNMA REMIC TRUST 2005-99	474,093	31394U5B4
FNMA REMIC TRUST 2005-99	2,662,018	31394U5T5
FNMA REMIC TRUST 2005-T2	26,236,885	31394C7J5
FNMA REMIC TRUST 2006-10	199,422	31395BME0
FNMA REMIC TRUST 2006-10	2,355,279	31395BPQ0
FNMA REMIC TRUST 2006-101	1,014,314	31396LJM3
FNMA REMIC TRUST 2006-101	66,698,574	31396LHZ6
FNMA REMIC TRUST 2006-102	10,500,000	31396LKH2
FNMA REMIC TRUST 2006-103	7,470,479	31396LGE4
FNMA REMIC TRUST 2006-103	7,420,764	31396LGP9
FNMA REMIC TRUST 2006-106	1,819,874	31396LNT3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2006-106	1,762,790	31396LPA2
FNMA REMIC TRUST 2006-109	20,570,313	31396LRB8
FNMA REMIC TRUST 2006-112	19,185,089	31396LPS3
FNMA REMIC TRUST 2006-114	2,736,372	31396L2P4
FNMA REMIC TRUST 2006-120	1,253,175	31396LJ43
FNMA REMIC TRUST 2006-122	79,320,489	31396LG53
FNMA REMIC TRUST 2006-124	18,105,212	31396PFK2
FNMA REMIC TRUST 2006-126	17,026,212	31396L4Y3
FNMA REMIC TRUST 2006-127	71,899,763	31396PDP3
FNMA REMIC TRUST 2006-130	7,653,523	31396PAT8
FNMA REMIC TRUST 2006-130	3,384,241	31396PAU5
FNMA REMIC TRUST 2006-130	1,757,987	31396PAV3
FNMA REMIC TRUST 2006-130	119,526	31396PAE1
FNMA REMIC TRUST 2006-130	3,100,210	31396PAK7
FNMA REMIC TRUST 2006-130	3,189,982	31396PAA9
FNMA REMIC TRUST 2006-14	17,991,019	31395BER0
FNMA REMIC TRUST 2006-14	599,701	31395BGB3
FNMA REMIC TRUST 2006-15	76,000,188	31395BTT0
FNMA REMIC TRUST 2006-16	911,123	31394V4S6
FNMA REMIC TRUST 2006-16	89,438	31394V4Y3
FNMA REMIC TRUST 2006-16	136,642	31394V4V9
FNMA REMIC TRUST 2006-23B	12,721,328	31395B4C4
FNMA REMIC TRUST 2006-23B	37,559,581	31395B4K6
FNMA REMIC TRUST 2006-25B	3,519,311	31395BXU2
FNMA REMIC TRUST 2006-27	49,670,325	31395BZG1
FNMA REMIC TRUST 2006-29	2,208,208	31395DCW7
FNMA REMIC TRUST 2006-29	9,149,017	31395DEA3
FNMA REMIC TRUST 2006-29	1,947,923	31395DCZ0
FNMA REMIC TRUST 2006-29	2,151,423	31395DDH9
FNMA REMIC TRUST 2006-29	805,645	31395DEB1
FNMA REMIC TRUST 2006-29	277,417	31395DDU0
FNMA REMIC TRUST 2006-37	1,689,450	31395DLZ0
FNMA REMIC TRUST 2006-3A	876,036	31395BHF3
FNMA REMIC TRUST 2006-3B	2,130,870	31395BLR2
FNMA REMIC TRUST 2006-41	2,208,208	31395DCC1
FNMA REMIC TRUST 2006-43	22,558,129	31395DP94
FNMA REMIC TRUST 2006-43	27,391,285	31395DQ85
FNMA REMIC TRUST 2006-44B	40,445,588	31395NAM9
FNMA REMIC TRUST 2006-45	9,611,492	31395NGJ0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2006-45	1,689,077	31395NDY0
FNMA REMIC TRUST 2006-45	20,000,000	31395NFP7
FNMA REMIC TRUST 2006-48	38,849,000	31395NMX2
FNMA REMIC TRUST 2006-4A	7,238,973	31394VYB0
FNMA REMIC TRUST 2006-5	450,782,490	31394VL99
FNMA REMIC TRUST 2006-50	15,985,158	31395DTV1
FNMA REMIC TRUST 2006-51	13,152,348	31395DX46
FNMA REMIC TRUST 2006-51	45,506,290	31395DS42
FNMA REMIC TRUST 2006-52	36,714,496	31395D2C2
FNMA REMIC TRUST 2006-55	9,235,178	31395DYW3
FNMA REMIC TRUST 2006-56	197,557	31395NWX2
FNMA REMIC TRUST 2006-56	46,484,370	31395NWE3
FNMA REMIC TRUST 2006-56	852,038	31395NXZ5
FNMA REMIC TRUST 2006-56	8,778,524	31395NWO6
FNMA REMIC TRUST 2006-56	276,031	31395NYW1
FNMA REMIC TRUST 2006-57	10,000,000	31395DZW2
FNMA REMIC TRUST 2006-57	28,495,000	31395DZX0
FNMA REMIC TRUST 2006-58	2,401,860	31395NE37
FNMA REMIC TRUST 2006-58	10,275,976	31395NH67
FNMA REMIC TRUST 2006-59	17,214,276	31395NX36
FNMA REMIC TRUST 2006-60	965,193	31395NUY1
FNMA REMIC TRUST 2006-60	8,232,983	31395NTX5
FNMA REMIC TRUST 2006-61	26,873,721	31395N4U8
FNMA REMIC TRUST 2006-64	26,907,441	31395NZQ3
FNMA REMIC TRUST 2006-71	2,203,499	31396KVV9
FNMA REMIC TRUST 2006-71	7,195,865	31396KVT6
FNMA REMIC TRUST 2006-74	9,893,434	31396KNT5
FNMA REMIC TRUST 2006-79	1,339,383	31396KYG1
FNMA REMIC TRUST 2006-86	859,592	31396KH88
FNMA REMIC TRUST 2006-86	12,661	31396KH96
FNMA REMIC TRUST 2006-88	22,731,986	31396KG30
FNMA REMIC TRUST 2006-89	48,012,359	31396KM25
FNMA REMIC TRUST 2006-91	28,111,008	31396KZ88
FNMA REMIC TRUST 2006-97	5,311,315	31396LDR8
FNMA REMIC TRUST 2006-B1	3,091,573	31395NPT8
FNMA REMIC TRUST 2006-W3	56,672,872	31396L7D6
FNMA REMIC TRUST 2007-100	20,488,755	31396XXU3
FNMA REMIC TRUST 2007-102	982,201	31396XL69
FNMA REMIC TRUST 2007-102	12,768,614	31396XL51

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-108	31,482,787	31396XR55
FNMA REMIC TRUST 2007-111	3,507,970	31396X6D1
FNMA REMIC TRUST 2007-111	35,640,099	31396X5K6
FNMA REMIC TRUST 2007-112	39,777,307	31396X4C5
FNMA REMIC TRUST 2007-112	32,168,899	31396X4J0
FNMA REMIC TRUST 2007-116	148,801,451	31396X6M1
FNMA REMIC TRUST 2007-118	37,692,435	31396YCC4
FNMA REMIC TRUST 2007-118	29,974,000	31396YCB6
FNMA REMIC TRUST 2007-12	51,162,318	31396PL90
FNMA REMIC TRUST 2007-13	2,156,073	31396PJ93
FNMA REMIC TRUST 2007-15	164,142,301	31396PWK3
FNMA REMIC TRUST 2007-18	24,419,945	31396P5Y3
FNMA REMIC TRUST 2007-18	3,283,444	31396P7D7
FNMA REMIC TRUST 2007-18	34,313,145	31396P5Z0
FNMA REMIC TRUST 2007-18	17,736,265	31396P6A4
FNMA REMIC TRUST 2007-18	697,026	31396P6B2
FNMA REMIC TRUST 2007-18	24,580,100	31396P6C0
FNMA REMIC TRUST 2007-18	44,141,612	31396P5Q0
FNMA REMIC TRUST 2007-18	110,694,209	31396P7F2
FNMA REMIC TRUST 2007-18	72,143,935	31396P7H8
FNMA REMIC TRUST 2007-18	127,141,628	31396P7K1
FNMA REMIC TRUST 2007-18	235,969	31396P6F3
FNMA REMIC TRUST 2007-18	2,217,804	31396P6J5
FNMA REMIC TRUST 2007-18	46,661,013	31396P6K2
FNMA REMIC TRUST 2007-18	7,421,252	31396P6L0
FNMA REMIC TRUST 2007-18	7,781,122	31396P6M8
FNMA REMIC TRUST 2007-18	1,754,525	31396P6N6
FNMA REMIC TRUST 2007-18	49,165,953	31396P6R7
FNMA REMIC TRUST 2007-18	679,224	31396P7E5
FNMA REMIC TRUST 2007-18	44,141,612	31396P5R8
FNMA REMIC TRUST 2007-2	10,985,351	31396PLR0
FNMA REMIC TRUST 2007-20	36,256,138	31396PZ87
FNMA REMIC TRUST 2007-24	15,509,115	31396P4E8
FNMA REMIC TRUST 2007-27	23,540,000	31396VCR7
FNMA REMIC TRUST 2007-28	124,110,219	31396VKN7
FNMA REMIC TRUST 2007-28	19,377,127	31396VKP2
FNMA REMIC TRUST 2007-28	19,145,928	31396VKQ0
FNMA REMIC TRUST 2007-28	15,521,940	31396VKT4
FNMA REMIC TRUST 2007-28	6,988,243	31396VLE6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-28	13,484,718	31396VKU1
FNMA REMIC TRUST 2007-28	42,349,928	31396VLR7
FNMA REMIC TRUST 2007-28	166,524,961	31396VLS5
FNMA REMIC TRUST 2007-28	80,883,317	31396VLU0
FNMA REMIC TRUST 2007-28	148,203,946	31396VLW6
FNMA REMIC TRUST 2007-28	14,964,267	31396VKV9
FNMA REMIC TRUST 2007-28	31,985,068	31396VKW7
FNMA REMIC TRUST 2007-28	29,523,865	31396VLB2
FNMA REMIC TRUST 2007-28	39,338,934	31396VKF4
FNMA REMIC TRUST 2007-30	143,445,613	31396VHU5
FNMA REMIC TRUST 2007-30	216,031,190	31396VGX0
FNMA REMIC TRUST 2007-33	87,622,287	31396VFC7
FNMA REMIC TRUST 2007-33	87,622,287	31396VFD5
FNMA REMIC TRUST 2007-34	76,128,504	31396P6E6
FNMA REMIC TRUST 2007-36	21,790,449	31396VRJ9
FNMA REMIC TRUST 2007-38	945,335	31396VX78
FNMA REMIC TRUST 2007-38	15,928,141	31396VY44
FNMA REMIC TRUST 2007-38	354,121	31396VY51
FNMA REMIC TRUST 2007-38B	229,694,694	31396VY69
FNMA REMIC TRUST 2007-39	46,036,708	31396VSM1
FNMA REMIC TRUST 2007-40	32,216,136	31396VXY9
FNMA REMIC TRUST 2007-42	136,331,766	31396VR67
FNMA REMIC TRUST 2007-43	91,087,917	31396VVM7
FNMA REMIC TRUST 2007-44	31,786,652	31396VVY1
FNMA REMIC TRUST 2007-44	32,177,621	31396VWB0
FNMA REMIC TRUST 2007-48	22,697,282	31396VE46
FNMA REMIC TRUST 2007-48	16,186,996	31396VE61
FNMA REMIC TRUST 2007-5	496,734	31396PPH8
FNMA REMIC TRUST 2007-5	27,993,616	31396PNP2
FNMA REMIC TRUST 2007-5	804,894	31396PNY3
FNMA REMIC TRUST 2007-5	2,146,583	31396PPD7
FNMA REMIC TRUST 2007-5	5,960,801	31396PPK1
FNMA REMIC TRUST 2007-5	2,774,064	31396PNZ0
FNMA REMIC TRUST 2007-5	85,784	31396PNR8
FNMA REMIC TRUST 2007-50	69,375,727	31396V5N4
FNMA REMIC TRUST 2007-50	74,296,485	31396V5P9
FNMA REMIC TRUST 2007-50	15,117,810	31396V6E3
FNMA REMIC TRUST 2007-51	35,631,787	31396WHF6
FNMA REMIC TRUST 2007-52	14,086,751	31396WAA4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-52	60,624,115	31396WAS5
FNMA REMIC TRUST 2007-53	59,575,327	31396WDQ6
FNMA REMIC TRUST 2007-54	69,090,580	31396WDZ6
FNMA REMIC TRUST 2007-54	54,645,942	31396WEL6
FNMA REMIC TRUST 2007-57	148,484,807	31396WKL9
FNMA REMIC TRUST 2007-57	55,290,459	31396WKK1
FNMA REMIC TRUST 2007-57	10,601,702	31396WKN5
FNMA REMIC TRUST 2007-57	7,506,000	31396WKA3
FNMA REMIC TRUST 2007-57	65,529,069	31396WJC1
FNMA REMIC TRUST 2007-57	73,514,148	31396WKD7
FNMA REMIC TRUST 2007-57	126,530,476	31396WKM7
FNMA REMIC TRUST 2007-57	2,610,334	31396WKE5
FNMA REMIC TRUST 2007-57	476,565	31396WKF2
FNMA REMIC TRUST 2007-58	95,842,192	31396V4C9
FNMA REMIC TRUST 2007-62	36,134,182	31396WZV1
FNMA REMIC TRUST 2007-63	2,976,562	31396WTB2
FNMA REMIC TRUST 2007-63	2,757,100	31396WTD8
FNMA REMIC TRUST 2007-63	2,900,174	31396WXJ0
FNMA REMIC TRUST 2007-63	23,258	31396WTL0
FNMA REMIC TRUST 2007-63	2,127,947	31396WTM8
FNMA REMIC TRUST 2007-63	43,866,601	31396WTP1
FNMA REMIC TRUST 2007-63	17,801,796	31396WTQ9
FNMA REMIC TRUST 2007-63	27,076,024	31396WUA2
FNMA REMIC TRUST 2007-64	31,568,136	31396WVG8
FNMA REMIC TRUST 2007-65B	94,597,212	31396WD60
FNMA REMIC TRUST 2007-67	29,648,039	31396WNV4
FNMA REMIC TRUST 2007-67	27,192,701	31396WPR1
FNMA REMIC TRUST 2007-68	26,906,078	31396WN69
FNMA REMIC TRUST 2007-76	20,772,626	31396WT55
FNMA REMIC TRUST 2007-76	10,675,280	31396WT63
FNMA REMIC TRUST 2007-76	286,411	31396WW69
FNMA REMIC TRUST 2007-76	18,371,000	31396WV94
FNMA REMIC TRUST 2007-76	29,600,000	31396WX27
FNMA REMIC TRUST 2007-76	10,000,000	31396WX35
FNMA REMIC TRUST 2007-76	10,444,000	31396WZ66
FNMA REMIC TRUST 2007-77	4,928,834	31396XJF2
FNMA REMIC TRUST 2007-79	6,030,992	31396XDC5
FNMA REMIC TRUST 2007-81	5,973,811	31396XAW4
FNMA REMIC TRUST 2007-84	22,490,567	31396XJT2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-85	37,465,204	31396XQW7
FNMA REMIC TRUST 2007-85	39,787,473	31396XQV9
FNMA REMIC TRUST 2007-88	42,332,293	31396XUH5
FNMA REMIC TRUST 2007-93	1,171,890	31396XWNO
FNMA REMIC TRUST 2007-93	17,579,268	31396XWQ3
FNMA REMIC TRUST 2007-93	5,217,403	31396XWG5
FNMA REMIC TRUST 2007-93	219,890	31396XWJ9
FNMA REMIC TRUST 2007-96	91,465,855	31396XDX1
FNMA REMIC TRUST 2007-97	12,451,279	31396XC44
FNMA REMIC TRUST 2007-W6	68,377,994	31396WKS4
FNMA REMIC TRUST 2008-10	3,839,866	31396YLH3
FNMA REMIC TRUST 2008-12	98,347,163	31396YLP5
FNMA REMIC TRUST 2008-12	38,144,105	31396YMW9
FNMA REMIC TRUST 2008-12	72,374,922	31396YPB2
FNMA REMIC TRUST 2008-15	8,823,131	31396YE99
FNMA REMIC TRUST 2008-15	2,511,514	31396YD74
FNMA REMIC TRUST 2008-15	16,685,080	31396YC83
FNMA REMIC TRUST 2008-15	36,642,354	31396YZK1
FNMA REMIC TRUST 2008-15	158,537	31396YYZ9
FNMA REMIC TRUST 2008-15	1,473,117	31396YZJ4
FNMA REMIC TRUST 2008-15	30,852,916	31396YB50
FNMA REMIC TRUST 2008-15	40,008,308	31396YB68
FNMA REMIC TRUST 2008-15	2,553,997	31396YD41
FNMA REMIC TRUST 2008-15	24,340,063	31396YZZ8
FNMA REMIC TRUST 2008-15	50,019,048	31396YZU9
FNMA REMIC TRUST 2008-15	1,845,009	31396YB76
FNMA REMIC TRUST 2008-15	8,823,131	31396YA93
FNMA REMIC TRUST 2008-15	5,717,471	31396YA28
FNMA REMIC TRUST 2008-15	1,713,612	31396YZM7
FNMA REMIC TRUST 2008-15	8,547,557	31396YC42
FNMA REMIC TRUST 2008-15	521,194	31396YC59
FNMA REMIC TRUST 2008-15	706,569	31396YC67
FNMA REMIC TRUST 2008-15	1,596,248	31396YD58
FNMA REMIC TRUST 2008-15	25,376,667	31396YE65
FNMA REMIC TRUST 2008-18	35,739,413	31396YWR9
FNMA REMIC TRUST 2008-18	35,121,702	31396YWV0
FNMA REMIC TRUST 2008-18	26,630,804	31396YXH0
FNMA REMIC TRUST 2008-19	566,112,164	31396YYE6
FNMA REMIC TRUST 2008-2	16,731,882	31396YFM9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2008-21	28,503,484	31396YV25
FNMA REMIC TRUST 2008-24	104,421,017	31397LDA4
FNMA REMIC TRUST 2008-3	36,575,453	31396YJA1
FNMA REMIC TRUST 2008-32	7,914,894	31396Y5D0
FNMA REMIC TRUST 2008-32	728,686	31396Y5L2
FNMA REMIC TRUST 2008-32	34,469,518	31396Y5F5
FNMA REMIC TRUST 2008-35	130,602,270	31397LQK8
FNMA REMIC TRUST 2008-35	18,283,904	31397LQW2
FNMA REMIC TRUST 2008-37	23,134,181	31397LLD9
FNMA REMIC TRUST 2008-42	38,128,057	31397LNZ8
FNMA REMIC TRUST 2008-47	55,096,081	31397LYY9
FNMA REMIC TRUST 2008-49	6,414,333	31396Y6C1
FNMA REMIC TRUST 2008-50	35,519,588	31397LXL8
FNMA REMIC TRUST 2008-54	51,856,738	31397LV63
FNMA REMIC TRUST 2008-56	32,647,396	31397MBG1
FNMA REMIC TRUST 2008-56	35,509,931	31397MAK3
FNMA REMIC TRUST 2008-56	36,314,512	31397MBM8
FNMA REMIC TRUST 2008-59	44,921,675	31397LA66
FNMA REMIC TRUST 2008-60	93,248,669	31397LH93
FNMA REMIC TRUST 2008-62	88,547,863	31397LX46
FNMA REMIC TRUST 2008-62	51,668,614	31397LZ77
FNMA REMIC TRUST 2008-65	36,384,040	31397MMY0
FNMA REMIC TRUST 2008-65	32,453,920	31397MMZ7
FNMA REMIC TRUST 2008-71	27,510,250	31397MFG7
FNMA REMIC TRUST 2008-73	35,279,554	31397L6N4
FNMA REMIC TRUST 2008-75	61,640,509	31397MQL4
FNMA REMIC TRUST 2008-75	14,289,802	31397MQH3
FNMA REMIC TRUST 2008-78	27,638,612	31397MTK3
FNMA REMIC TRUST 2008-8	2,912,883	31396YHT2
FNMA REMIC TRUST 2008-8	2,680,816	31396YHV7
FNMA REMIC TRUST 2008-8	111,417	31396YHW5
FNMA REMIC TRUST 2008-89	65,098,125	31397MZG5
FNMA REMIC TRUST 2008-9	119,007,632	31396YGT3
FNMA REMIC TRUST 2008-92	138,357,448	31397ME45
FNMA REMIC TRUST 2008-93	21,235,511	31397MR66
FNMA REMIC TRUST 2008-93	18,083,642	31397MR74
FNMA REMIC TRUST 2009-108	17,270,957	31398GNY1
FNMA REMIC TRUST 2009-12	92,208,666	31397NKD6
FNMA REMIC TRUST 2009-14	19,079,954	31397NJR7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2009-14	3,208,346	31397NHV0
FNMA REMIC TRUST 2009-21	48,743,161	31397NTT2
FNMA REMIC TRUST 2009-21	103,706,681	31397NTR6
FNMA REMIC TRUST 2009-29	51,700,520	31397NJ30
FNMA REMIC TRUST 2009-3	10,017,873	31397M2G1
FNMA REMIC TRUST 2009-30	162,556,418	31397NWY7
FNMA REMIC TRUST 2009-30	84,617,269	31397NWW3
FNMA REMIC TRUST 2009-39	87,194,074	31397NK87
FNMA REMIC TRUST 2009-40	94,895,719	31397NZ57
FNMA REMIC TRUST 2009-40	123,012,115	31397N2C8
FNMA REMIC TRUST 2009-53	48,743,351	31396QEM7
FNMA REMIC TRUST 2009-60	107,860,398	31396QPB9
FNMA REMIC TRUST 2009-61	109,535,868	31396QPP8
FNMA REMIC TRUST 2009-62	74,102,780	31396QTN9
FNMA REMIC TRUST 2009-66	95,633,751	31396QV30
FNMA REMIC TRUST 2009-69	81,174,405	31396Q4D8
FNMA REMIC TRUST 2009-73	82,389,207	31396QB24
FNMA REMIC TRUST 2009-74B	126,641,661	31396Q3N7
FNMA REMIC TRUST 2009-79	143,216,574	31398FNQ0
FNMA REMIC TRUST 2009-92	33,339,656	31398FVM0
FNMA REMIC TRUST 2009-98	16,715,087	31398GHB8
FNMA REMIC TRUST 2010-3	104,137,491	31398G4B2
FNMA REMIC TRUST 2010-9	10,696,000	31398MAX4
FNMA SERIES 2G021	1,493	31358MHL1
FNMA SERIES 8815	427	313602DV3
FNMA SERIES 8822	12,983	313602FN9
FNMA SERIES 8829	790	313602HT4
FNMA SERIES 8935	54	313602VN1
FNMA SERIES 9047	23,426	3136037J5
FNMA SERIES 9157	10	31358GR74
FNMA SERIES 9159	1,910	31358GF77
FNMA SERIES 92049	778	31358MXA7
FNMA SERIES 92123	34,241	31358N4A7
FNMA SERIES 92150	1,666	31358QVQ5
FNMA SERIES 92-G059	806	31358QZE8
FNMA SERIES 93-080	228,179	31359ADZ9
FNMA SERIES 93-092	4,015	31359AFE4
FNMA SERIES 93-165	11,503	31359D5R0
FNMA STRIP SMBS 00E PI	6	31364HAJ6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 028 IO	498	31364HDH7
FNMA STRIP SMBS 273 PO	526,483	31364HL70
FNMA STRIP SMBS 300 PO	15,383,116	31364HT56
FNMA STRIP SMBS 316 PO	1,147,538	3136FADJ6
FNMA STRIP SMBS 319 PO	7,427,942	3136FAHA1
FNMA STRIP SMBS 321 PO	9,220,872	3136FAKL3
FNMA STRIP SMBS 331 IO	2,015,866	3136FAXL9
FNMA STRIP SMBS 334 IO	1,812,608	3136FAB41
FNMA STRIP SMBS 334 IO	2,143,869	3136FAB66
FNMA STRIP SMBS 334 IO	989,955	3136FAB74
FNMA STRIP SMBS 339 IO	5,910,476	3136FA2F6
FNMA STRIP SMBS 339 IO	10,383,874	3136FA2G4
FNMA STRIP SMBS 343 IO	4,956,352	3136FA6R6
FNMA STRIP SMBS 344 PO	20,906,453	3136FCAA4
FNMA STRIP SMBS 346 IO	3,715,813	3136FCBD7
FNMA STRIP SMBS 348 IO	9,309,892	3136FCER3
FNMA STRIP SMBS 348 IO	6,753,376	3136FCES1
FNMA STRIP SMBS 348 IO	1,684,744	3136FCEV4
FNMA STRIP SMBS 348 IO	2,294,645	3136FCEW2
FNMA STRIP SMBS 348 IO	9,633,948	3136FCFK7
FNMA STRIP SMBS 356 IO	15,304,818	3136FCQH2
FNMA STRIP SMBS 356 IO	4,121,326	3136FCQS8
FNMA STRIP SMBS 356 IO	2,638,193	3136FCQT6
FNMA STRIP SMBS 356 IO	3,103,161	3136FCQU3
FNMA STRIP SMBS 356 IO	34,201,550	3136FCQA7
FNMA STRIP SMBS 356 IO	42,117,157	3136FCQB5
FNMA STRIP SMBS 357 IO	9,575,887	3136FCRX6
FNMA STRIP SMBS 359 IO	1,873,066	3136FCUA2
FNMA STRIP SMBS 359 IO	6,391,773	3136FCUJ3
FNMA STRIP SMBS 359 IO	8,590,550	3136FCUK0
FNMA STRIP SMBS 359 IO	1,293,708	3136FCUM6
FNMA STRIP SMBS 359 IO	1,274,103	3136FCUN4
FNMA STRIP SMBS 359 IO	4,523,691	3136FCUQ7
FNMA STRIP SMBS 359 IO	2,692,339	3136FCUS3
FNMA STRIP SMBS 360 PO	165,329,030	3136FCUT1
FNMA STRIP SMBS 361 PO	111,281,854	3136FCWG7
FNMA STRIP SMBS 362 IO	106,132	3136FCVR4
FNMA STRIP SMBS 362 IO	19,659,341	3136FCWB8
FNMA STRIP SMBS 362 IO	7,116,812	3136FCWE2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 362 IO	23,517,720	3136FCVW3
FNMA STRIP SMBS 362 IO	30,553,697	3136FCVX1
FNMA STRIP SMBS 364 IO	6,708,940	3136FCYJ9
FNMA STRIP SMBS 364 IO	2,399,595	3136FCYL4
FNMA STRIP SMBS 364 IO	2,641,435	3136FCYM2
FNMA STRIP SMBS 365 IO	4,391,263	3136FCZD1
FNMA STRIP SMBS 366 IO	10,490,923	3136FCB70
FNMA STRIP SMBS 366 IO	8,165,828	3136FCC79
FNMA STRIP SMBS 368 IO	2,207,686	3136FCJ31
FNMA STRIP SMBS 368 IO	626,307	3136FCL38
FNMA STRIP SMBS 368 IO	7,881,043	3136FCH25
FNMA STRIP SMBS 368 IO	4,161,926	3136FCG75
FNMA STRIP SMBS 368 IO	2,190,727	3136FCH82
FNMA STRIP SMBS 368 IO	1,037,512	3136FCH90
FNMA STRIP SMBS 368 IO	378,779	3136FCJ23
FNMA STRIP SMBS 368 IO	837,163	3136FCJ49
FNMA STRIP SMBS 368 IO	8,965,615	3136FCJ80
FNMA STRIP SMBS 368 IO	2,847,043	3136FCK88
FNMA STRIP SMBS 368 IO	2,354,858	3136FCK96
FNMA STRIP SMBS 368 IO	648,095	3136FCL20
FNMA STRIP SMBS 368 IO	1,942,765	3136FCH33
FNMA STRIP SMBS 368 IO	2,912,535	3136FCH74
FNMA STRIP SMBS 368 IO	2,308,866	3136FCG83
FNMA STRIP SMBS 369 IO	21,360,826	3136FCL95
FNMA STRIP SMBS 370 PO	40,989,044	3136FEAA0
FNMA STRIP SMBS 373 PO	38,777,243	3136FCW44
FNMA STRIP SMBS 374 IO	6,789,821	3136FC2M7
FNMA STRIP SMBS 374 IO	7,257,705	3136FC2T2
FNMA STRIP SMBS 374 IO	3,898,702	3136FC2H8
FNMA STRIP SMBS 374 IO	5,455,719	3136FC2J4
FNMA STRIP SMBS 374 IO	6,116,636	3136FC2K1
FNMA STRIP SMBS 374 IO	7,189,903	3136FC2L9
FNMA STRIP SMBS 374 IO	8,688,229	3136FC2N5
FNMA STRIP SMBS 374 IO	13,504,112	3136FC2P0
FNMA STRIP SMBS 374 IO	2,100,183	3136FC2Q8
FNMA STRIP SMBS 374 IO	4,973,285	3136FC2R6
FNMA STRIP SMBS 374 IO	6,380,860	3136FC2S4
FNMA STRIP SMBS 374 IO	6,563,859	3136FC2U9
FNMA STRIP SMBS 374 IO	3,456,160	3136FC2V7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 374 IO	1,951,481	3136FC2W5
FNMA STRIP SMBS 374 IO	41,656,954	3136FCZ90
FNMA STRIP SMBS 374 IO	2,582,688	3136FC2A3
FNMA STRIP SMBS 374 IO	19,296,722	3136FCZ58
FNMA STRIP SMBS 376 IO	438,317	3136FC3S3
FNMA STRIP SMBS 376 IO	149,655	3136FC3Y0
FNMA STRIP SMBS 376 IO	408,009	3136FC2X3
FNMA STRIP SMBS 376 IO	1,929,683	3136FC3J3
FNMA STRIP SMBS 376 IO	873,331	3136FC3P9
FNMA STRIP SMBS 376 IO	755,365	3136FC3Q7
FNMA STRIP SMBS 376 IO	392,305	3136FC3R5
FNMA STRIP SMBS 376 IO	206,675	3136FC2Y1
FNMA STRIP SMBS 376 IO	152,626	3136FC3T1
FNMA STRIP SMBS 376 IO	120,035	3136FC3U8
FNMA STRIP SMBS 376 IO	156,295	3136FC3V6
FNMA STRIP SMBS 376 IO	847,471	3136FC3W4
FNMA STRIP SMBS 376 IO	183,616	3136FC3X2
FNMA STRIP SMBS 376 IO	65,081	3136FC2Z8
FNMA STRIP SMBS 376 IO	287,456	3136FC4C7
FNMA STRIP SMBS 376 IO	259,015	3136FC4G8
FNMA STRIP SMBS 376 IO	204,319	3136FC4H6
FNMA STRIP SMBS 376 IO	58,944	3136FC4J2
FNMA STRIP SMBS 376 IO	111,806	3136FC4K9
FNMA STRIP SMBS 376 IO	76,699	3136FC4L7
FNMA STRIP SMBS 376 IO	593,636	3136FC3D6
FNMA STRIP SMBS 377 PO	36,741,424	3136FC5M4
FNMA STRIP SMBS 378 IO	3,695,544	3136FEMP4
FNMA STRIP SMBS 378 IO	780,968	3136FENU2
FNMA STRIP SMBS 378 IO	310,850	3136FEMS8
FNMA STRIP SMBS 378 IO	2,654,773	3136FENC2
FNMA STRIP SMBS 378 IO	420,050	3136FENF5
FNMA STRIP SMBS 378 IO	2,099,499	3136FEME9
FNMA STRIP SMBS 378 IO	841,626	3136FENR9
FNMA STRIP SMBS 378 IO	191,924	3136FENS7
FNMA STRIP SMBS 378 IO	1,614,409	3136FENT5
FNMA STRIP SMBS 378 IO	434,156	3136FENV0
FNMA STRIP SMBS 378 IO	11,361,138	3136FEMD1
FNMA STRIP SMBS 378 IO	7,547,348	3136FEMW9
FNMA STRIP SMBS 378 IO	1,157,813	3136FEMF6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 378 IO	7,488,501	3136FEMG4
FNMA STRIP SMBS 379 PO	123,604,327	3136FENW8
FNMA STRIP SMBS 380 PO	108,419,287	3136FFAA7
FNMA STRIP SMBS 381 IO	3,751,465	3136FEN99
FNMA STRIP SMBS 381 IO	1,380,953	3136FEP63
FNMA STRIP SMBS 381 IO	2,078,872	3136FEQ54
FNMA STRIP SMBS 381 IO	3,694,062	3136FEL67
FNMA STRIP SMBS 381 IO	4,772,444	3136FEM74
FNMA STRIP SMBS 381 IO	9,073,115	3136FEM82
FNMA STRIP SMBS 381 IO	4,762,660	3136FEM90
FNMA STRIP SMBS 381 IO	2,041,066	3136FEN24
FNMA STRIP SMBS 381 IO	9,428,387	3136FEN65
FNMA STRIP SMBS 381 IO	4,910,858	3136FEN73
FNMA STRIP SMBS 381 IO	2,773,810	3136FEN81
FNMA STRIP SMBS 381 IO	1,548,239	3136FEP22
FNMA STRIP SMBS 381 IO	1,096,867	3136FEP30
FNMA STRIP SMBS 381 IO	1,744,209	3136FEP48
FNMA STRIP SMBS 381 IO	770,628	3136FEP55
FNMA STRIP SMBS 381 IO	2,034,750	3136FEP71
FNMA STRIP SMBS 381 IO	1,083,454	3136FEP89
FNMA STRIP SMBS 381 IO	3,261,794	3136FEP97
FNMA STRIP SMBS 381 IO	2,123,832	3136FEQ21
FNMA STRIP SMBS 381 IO	5,195,642	3136FEL83
FNMA STRIP SMBS 381 IO	878,282	3136FEQ39
FNMA STRIP SMBS 381 IO	901,935	3136FEQ47
FNMA STRIP SMBS 381 IO	1,193,638	3136FEQ62
FNMA STRIP SMBS 381 IO	886,270	3136FEQ70
FNMA STRIP SMBS 381 IO	673,028	3136FEQ88
FNMA STRIP SMBS 381 IO	2,566,772	3136FEL91
FNMA STRIP SMBS 381 IO	2,343,596	3136FEM41
FNMA STRIP SMBS 381 IO	20,473,457	3136FEM58
FNMA STRIP SMBS 381 IO	8,008,465	3136FEM66
FNMA STRIP SMBS 381 IO	2,124,535	3136FEL75
FNMA STRIP SMBS 382 IO	29,019,943	3136FFMR7
FNMA STRIP SMBS 382 IO	8,248,300	3136FFML0
FNMA STRIP SMBS 382 IO	21,158,275	3136FFMM8
FNMA STRIP SMBS 382 IO	7,685,378	3136FFMP1
FNMA STRIP SMBS 384 IO	27,431,179	3136FES29
FNMA STRIP SMBS 384 IO	12,281,503	3136FET69

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 384 IO	8,082,934	3136FEV25
FNMA STRIP SMBS 384 IO	18,319,858	3136FES37
FNMA STRIP SMBS 384 IO	13,452,189	3136FES78
FNMA STRIP SMBS 384 IO	11,254,597	3136FES86
FNMA STRIP SMBS 384 IO	20,136,921	3136FET44
FNMA STRIP SMBS 384 IO	5,280,721	3136FET77
FNMA STRIP SMBS 384 IO	17,794,007	3136FEU59
FNMA STRIP SMBS 384 IO	13,859,101	3136FEU67
FNMA STRIP SMBS 384 IO	7,546,311	3136FEU75
FNMA STRIP SMBS 384 IO	3,380,407	3136FEU83
FNMA STRIP SMBS 384 IO	6,347,932	3136FEU91
FNMA STRIP SMBS 384 IO	3,971,192	3136FEV33
FNMA STRIP SMBS 384 IO	8,569,936	3136FER46
FNMA STRIP SMBS 384 IO	23,523,758	3136FER95
FNMA STRIP SMBS 384 IO	30,654,715	3136FET28
FNMA STRIP SMBS 384 IO	8,114,042	3136FES45
FNMA STRIP SMBS 384 IO	4,296,970	3136FEV41
FNMA STRIP SMBS 384 IO	2,895,882	3136FET85
FNMA STRIP SMBS 384 IO	9,219,157	3136FET93
FNMA STRIP SMBS 384 IO	1,882,773	3136FEU26
FNMA STRIP SMBS 384 IO	2,753,699	3136FEU34
FNMA STRIP SMBS 384 IO	3,002,848	3136FEU42
FNMA STRIP SMBS 385 IO	22,794,978	3136FEX31
FNMA STRIP SMBS 385 IO	11,534,855	3136FEX98
FNMA STRIP SMBS 385 IO	4,667,858	3136FEY30
FNMA STRIP SMBS 385 IO	65,262,267	3136FEV90
FNMA STRIP SMBS 385 IO	16,291,890	3136FEW73
FNMA STRIP SMBS 385 IO	31,166,893	3136FEW81
FNMA STRIP SMBS 385 IO	22,078,260	3136FEX23
FNMA STRIP SMBS 385 IO	41,045,558	3136FEX72
FNMA STRIP SMBS 385 IO	31,961,177	3136FEX80
FNMA STRIP SMBS 385 IO	54,981,615	3136FEW99
FNMA STRIP SMBS 385 IO	7,684,796	3136FEX49
FNMA STRIP SMBS 385 IO	2,053,982	3136FEX56
FNMA STRIP SMBS 385 IO	48,117,765	3136FEX64
FNMA STRIP SMBS 385 IO	12,042,225	3136FEY22
FNMA STRIP SMBS 385 IO	4,026,595	3136FEY48
FNMA STRIP SMBS 385 IO	30,033,449	3136FEW24
FNMA STRIP SMBS 385 IO	22,771,174	3136FEW32

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 386 IO	71,000,644	3136FFSR1
FNMA_10-45	100,000,000	31398PMD8
FNR 2010-20 HJ	124,262,388	31398MFA9
FNR 2010-28 DA	37,422,000	31398ME28
FNR 2010-37 A1	43,697,354	31398MJ98
GINNIE MAE REMIC TRUST 1997-16	2,358,466	3837H03J0
GNMA REMIC TR 1999-25	10,000,000	3837H2PW3
GNMA REMIC TRUST 2001-40	8,793,601	38373RSY6
GNMA REMIC TRUST 2001-48	18,093	38373RJ34
GNMA REMIC TRUST 2001-51	56,252	38373RYW3
GNMA REMIC TRUST 2001-51	70,591	38373RYX1
GNMA REMIC TRUST 2001-56	12,600,408	38373RW21
GNMA REMIC TRUST 2001-59	17,063	38373TXJ9
GNMA REMIC TRUST 2001-61	9,014,468	38373TRA5
GNMA REMIC TRUST 2001-65	1,759,744	38373TNW1
GNMA REMIC TRUST 2002-11	1,040,966	38373WCS5
GNMA REMIC TRUST 2002-13	23,503	38373T5Q4
GNMA REMIC TRUST 2002-4	71,013	38373TG90
GNMA REMIC TRUST 2002-65	1,955,365	38373VMZ0
GNMA REMIC TRUST 2002-67	76,370,332	38373VQY9
GNMA REMIC TRUST 2002-71	21,712,107	38373MGJ3
GNMA REMIC TRUST 2003-114	12,560,447	38374EW29
GNMA REMIC TRUST 2003-18	23,495,843	38373SK30
GNMA REMIC TRUST 2003-19	264,605	38373SWY9
GNMA REMIC TRUST 2003-24	1,811,408	38373SF77
GNMA REMIC TRUST 2003-34	4,974,804	38373QGV7
GNMA REMIC TRUST 2003-46	3,110,716	38373Q2U4
GNMA REMIC TRUST 2003-55	1,950,051	38374BAQ6
GNMA REMIC TRUST 2003-65	1,805,353	38374BRE5
GNMA REMIC TRUST 2003-67	154,018	38374BXC4
GNMA REMIC TRUST 2003-82	11,491,302	38374CSG7
GNMA REMIC TRUST 2003-83	354,447	38374CUJ8
GNMA REMIC TRUST 2003-98	6,087,070	38374ETD9
GNMA REMIC TRUST 2004-102	1,041,916	38374J3B0
GNMA REMIC TRUST 2004-102	38	38374JZ41
GNMA REMIC TRUST 2004-15	782,086	38374FFK5
GNMA REMIC TRUST 2004-2	201,241	38374FBX1
GNMA REMIC TRUST 2004-28	42,676	38374GDC3
GNMA REMIC TRUST 2004-32	14,203,000	38374GXV9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GNMA REMIC TRUST 2004-34	2,685,516	38374GK76
GNMA REMIC TRUST 2004-42	909,202	38374G4F6
GNMA REMIC TRUST 2004-66	4,379,648	38374HVV8
GNMA REMIC TRUST 2004-69	925,698	38374H4Z0
GNMA REMIC TRUST 2004-89	2,260,031	38374JJY3
GNMA REMIC TRUST 2004-91	6,996,960	38374JJ49
GNMA REMIC TRUST 2004-93	13,834,502	38374J5X0
GNMA REMIC TRUST 2004-95	3,659,645	38374JB62
GNMA REMIC TRUST 2005-24	47,859,498	38374KX65
GNMA REMIC TRUST 2005-28	2,486,425	38374K7U1
GNMA REMIC TRUST 2005-3	7,444,039	38374KQJ5
GNMA REMIC TRUST 2005-39	1,176,383	38374LNX5
GNMA REMIC TRUST 2005-41	7,007,925	38374LCG4
GNMA REMIC TRUST 2005-46	1,179,580	38374LFE6
GNMA REMIC TRUST 2005-5	955,580	38374KNT6
GNMA REMIC TRUST 2005-5	20,999,763	38374KNB5
GNMA REMIC TRUST 2005-53	16,981,715	38374LUV1
GNMA REMIC TRUST 2005-58	19,469,708	38374LL58
GNMA REMIC TRUST 2005-58	38,939,415	38374LM40
GNMA REMIC TRUST 2005-58	24,750,671	38374LM81
GNMA REMIC TRUST 2005-68	66,019,374	38374L3B5
GNMA REMIC TRUST 2005-93	598,106	38374MMF3
GNMA REMIC TRUST 2006-22	8,682,046	38374M2N8
GNMA REMIC TRUST 2006-25	3,058,743	38374M3T4
GNMA REMIC TRUST 2006-33	16,568,738	38374DFX2
GNMA REMIC TRUST 2007-14	427,215	38373MXG0
GNMA REMIC TRUST 2007-14	18,295,000	38373MXR6
GNMA REMIC TRUST 2007-16	4,675,620	38373MA91
GNMA REMIC TRUST 2007-16	4,850,352	38373MB82
GNMA REMIC TRUST 2007-26	1,261,048	38375KBR2
GNMA REMIC TRUST 2007-26	2,741,852	38375KAP7
GNMA REMIC TRUST 2007-35	9,846,913	38375KSY9
GNMA REMIC TRUST 2007-37	4,677,658	38375KLF7
GNMA REMIC TRUST 2007-48	23,053	38375K6A5
GNMA REMIC TRUST 2007-54	7,849,342	38375LJG6
GNMA REMIC TRUST 2007-54	43,771	38375LJL5
GNMA REMIC TRUST 2007-61	3,343,214	38375LLM0
GNMA REMIC TRUST 2007-61	1,217,669	38375LLR9
GNMA REMIC TRUST 2007-66	2,813,884	38375L2D1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GNMA REMIC TRUST 2007-66	18,530,492	38375L2E9
GNMA REMIC TRUST 2007-8	7,403,161	38375JRN7
GNMA REMIC TRUST 2008-1	705,871	38375PDE8
GNMA REMIC TRUST 2008-1	1,591,261	38375PEK3
GNMA REMIC TRUST 2008-1	3,906,398	38375PDK4
GNMA REMIC TRUST 2008-1	8,000,000	38375PCJ8
GNMA REMIC TRUST 2008-1	8,076,498	38375PDA6
GNMA REMIC TRUST 2008-1	7,137,554	38375PCK5
GNMA REMIC TRUST 2008-1	2,251,333	38375PCRO
GNMA REMIC TRUST 2008-18	49,787,546	38375PWQ0
GNMA REMIC TRUST 2008-47	10,045,229	38375XAA2
GNMA REMIC TRUST 2008-54	31,172,389	3837427Y3
GNMA REMIC TRUST 2008-7	7,043,772	38375PP96
GNMA REMIC TRUST 2008-7	854,487	38375PL33
GNMA REMIC TRUST 2008-7	25,952,985	38375PN31
GNMA REMIC TRUST 2009-33	11,556,607	38374UMG3
GNMA REMIC TRUST 2009-57	67,511,731	38374VVF3
GNMA REMIC TRUST 2009-91	18,032,014	38376KL90
GNMA REMIC TRUST 2010-3	16,590,659	38376TKG6
PACIFIC COLL MORT OBL 2	10,173	69412BAB8
USVA VENDEE MTG TR 2002-1	48,791,554	911760RP3
Non-Agency RMBS		
ABFS MORTGAGE LOAN TR 2002-3	55,351	000759CY4
ABS CORP HEQ 2005-HE8	1,000,000	04541GUP5
ABS CORP HM EQ LN TR 2001-HE2	22,840	04541GBN1
ABS CORP HM EQ LN TR 2003-HE2	12,938,359	04541GDS8
ABS CORP HM EQ LN TR 2003-HE6	8,805,000	04541GGB2
ABS CORP HM EQ LN TR 2004-HE3	4,100,000	04541GJT0
ACE SECS HEQ 2002-HE2	14,154,412	004421AX1
ACE SECS HEQ 2003-HE1	5,564,957	004421DA8
ACE SECS HEQ 2003-NC1	5,345,000	004421CQ4
ACE SECS HEQ 2004-FM1	2,682,651	004421DK6
ACE SECS HEQ 2005-RM2	1,391,299	004421PA5
ACE SECS HEQ 2005-SD1	5,000,000	004421KK8
ACE SECS HEQ 2006-FM1	53,279,000	00441VADO
ACE SECS HEQ 2006-HE4	10,000,000	00442BAC5
ACE SECS HEQ 2006-SD2	9,072,500	00442MAB3
ADJUSTABLE RATE MTG 2007-2	553,456	00703AAR8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AEGIS ABS 2005-5	5,000,000	00764MHF7
AFC MTG LOAN ABC 1999-2	21	00105HEA0
AMERICAN HM ASSETS 2005-2	2,140,409	02660VAY4
AMERICAN HOME MTG 2004-1	456,311	02660TAK9
AMERICAN HOME MTG 2004-1	197,733	02660TAL7
AMERICAN HOME MTG 2004-1	91,267	02660TAM5
AMERICAN HOME MTG 2004-1	1,353,759	02660TAP8
AMERICAN HOME MTG 2004-1	451,409	02660TAQ6
AMERICAN HOME MTG 2004-1	698,246	02660TAS2
AMERICAN HOME MTG 2004-1	504,322	02660TAT0
AMERICAN HOME MTG 2004-1	409,475	02660TAG8
AMERICAN HOME MTG 2004-1	245,730	02660TAH6
AMERICAN HOME MTG 2004-2	110	02660TAV5
AMERICAN HOME MTG 2005-1	4,830,000	02660TDU4
AMERICAN HOME MTG 2005-1	353,367	02660TDV2
AMERICAN HOME MTG 2006-2	35,039,105	02660YAS1
AMERICAN HOME MTG 2006-3	782,680	026929AH2
AMERIQUEST MTG SECS 2004-FR1	5,524,637	03072SQU2
AMERIQUEST MTG SECS 2004-FR1	2,402,016	03072SQV0
AMERIQUEST MTG SECS 2004-R1	30,633	03072SNR2
AMERIQUEST MTG SECS 2004-R4	5,362,935	03072SRG2
AMERIQUEST MTG SECS 2005-R3	4,000,000	03072SA62
ARGENT SECS INC 2003-W7	5,142	040104CX7
ARGENT SECS INC 2005-W1	32,776,968	040104MY4
ATRIUM V 2006-5	1,600,000	04963WAJ5
BA MTG SECS INC 2003-B	7,497,591	06050HE20
BA MTG SECS INC 2004-7	3,044,759	05949AQG8
BA MTG TRUST 2007-2	4,655,776	05952FAU7
BANC AMERICA FDG 2007-2	10,462,000	05951GAH5
BAYVIEW FINANCIAL TR 2005-D	4,000,000	07325NCB6
BAYVIEW FINANCIAL TR 2005-D	5,694,000	07325NCE0
BAYVIEW FINANCIAL TR 2005-D	3,877,000	07325NCF7
BAYVIEW FINANCIAL TR 2006-B	9,574,000	07325NDW9
BEAR STEARNS 2007-1	5,000,000	073860AB4
BEAR STEARNS ABS 2005-4	4,112,000	07384YUN4
BEAR STEARNS ABS 2005-AC9	31,574,395	0738794F2
BEAR STEARNS ABS TR 2006-1	5,785,000	07384YUW4
BEAR STEARNS ABS TR 2006-1	4,415,000	07384YUX2
BEAR STEARNS ABS TR 2006-1	3,580,000	07384YVA1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ABS TR 2006-2	3,414,000	07388FAH6
BEAR STEARNS ABS TR 2006-2	2,987,000	07388FAK9
BEAR STEARNS ABS TR 2006-3	2,000,000	07388GAB7
BEAR STEARNS ABS TR 2006-3	11,533,000	07388GAF8
BEAR STEARNS ABS TR 2006-3	5,435,000	07388GAG6
BEAR STEARNS ABS TR 2006-AC1	51,457,101	07387UCV1
BEAR STEARNS ABS TR 2006-AC1	133,503,628	07387UCZ2
BEAR STEARNS ABS TR 2006-HE10	11,213,000	07389RAC0
BEAR STEARNS ABS TR 2006-HE10	20,339,000	07389RAQ9
BEAR STEARNS ABS TR 2006-SD1	4,650,000	07384YVJ2
BEAR STEARNS ABS TR 2006-SD1	8,942,000	07384YVH6
BEAR STEARNS ABS TR 2006-SD1	1,788,000	07384YVK9
BEAR STEARNS ABS TR 2006-SD2	8,305,000	07388EAC0
BEAR STEARNS ABS TR 2006-SD2	1,140,000	07388EAE6
BEAR STEARNS ABS TR 2006-SD3	6,979,000	073888BE8
BEAR STEARNS ABS TR 2006-SD3	1,186,478	073888AG4
BEAR STEARNS ABS TR 2006-SD3	6,439,923	073888AP4
BEAR STEARNS ABS TR 2006-SD3	15,479,559	073888AQ2
BEAR STEARNS ABS TR 2006-SD3	10,336,907	073888AU3
BEAR STEARNS ABS TR 2006-SD3	2,314,147	073888AV1
BEAR STEARNS ABS TR 2006-SD3	17,728,122	073888AR0
BEAR STEARNS ABS TR 2006-SD3	4,433,806	073888AT6
BEAR STEARNS ABS TR 2006-SD3	23,160,762	073888AD1
BEAR STEARNS ABS TR 2006-SD4	4,221,331	07389NAC9
BEAR STEARNS ABS TR 2006-SD4	14,291,944	07389NAE5
BEAR STEARNS ABS TR 2006-SD4	4,387,162	07389NAF2
BEAR STEARNS ABS TR 2006-SD4	14,260,643	07389NAJ4
BEAR STEARNS ABS TR 2006-SD4	3,034,850	07389NAK1
BEAR STEARNS ABS TR 2006-SD4	25,494,242	07389NAG0
BEAR STEARNS ABS TR 2006-SD4	4,387,162	07389NAH8
BEAR STEARNS ABS TR 2007-2	2,000,000	07400TAB3
BEAR STEARNS ABS TR 2007-AC1	19,185,236	07389XAC7
BEAR STEARNS ABS TR 2007-AC4	7,451,203	07378RAC3
BEAR STEARNS ABS TR 2007-AC4	5,679,307	07378RAP4
BEAR STEARNS ABS TR 2007-AC5	23,706,735	07388BAF9
BEAR STEARNS ABS TR 2007-AC5	2,764,000	07388BAD4
BEAR STEARNS ABS TR 2007-AC5	3,493,832	07388BAU6
BEAR STEARNS ABS TR 2007-AC5	877,424	07388BAG7
BEAR STEARNS ABS TR 2007-AC5	50,202,638	07388BAH5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ABS TR 2007-AC6	14,587,174	07387TAB0
BEAR STEARNS ABS TR 2007-AC6	1,361,069	07387TAF1
BEAR STEARNS ABS TR 2007-AC6	3,834,434	07387TAC8
BEAR STEARNS ABS TR 2007-AC6	198,031,568	07387TAD6
BEAR STEARNS ABS TR 2007-AQ2	25,079,000	073857AC8
BEAR STEARNS ABS TR 2007-AQ2	3,006,959	073857AG9
BEAR STEARNS ABS TR 2007-HE1	3,803,000	07389UAE9
BEAR STEARNS ABS TR 2007-HE1	1,745,646	07389UAF6
BEAR STEARNS ABS TR 2007-HE2	12,483,000	07389YAU5
BEAR STEARNS ABS TR 2007-HE2	4,142,000	07389YAX9
BEAR STEARNS ABS TR 2007-HE2	2,395,000	07389YAY7
BEAR STEARNS ABS TR 2007-HE2	2,200,000	07389YAZ4
BEAR STEARNS ABS TR 2007-HE2	2,006,000	07389YBA8
BEAR STEARNS ABS TR 2007-HE6	13,110,000	07387YAK9
BEAR STEARNS ABS TR 2007-HE6	13,818,000	07387YAL7
BEAR STEARNS ABS TR 2007-HE6	8,692,000	07387YAM5
BEAR STEARNS ABS TR 2007-HE6	12,047,000	07387YAN3
BEAR STEARNS ABS TR 2007-HE6	12,401,000	07387YAP8
BEAR STEARNS ABS TR 2007-HE6	8,857,000	07387YAQ6
BEAR STEARNS ABS TR 2007-HE7	4,540,000	07387VAL3
BEAR STEARNS ABS TR 2007-HE7	4,751,000	07387VAM1
BEAR STEARNS ABS TR 2007-HE7	3,000,000	07387VAP4
BEAR STEARNS ABS TR 2007-SD1	1,824,611	07389QAD0
BEAR STEARNS ABS TR 2007-SD1	2,114,310	07389QAF5
BEAR STEARNS ABS TR 2007-SD1	5,147,375	07389QAH1
BEAR STEARNS ABS TR 2007-SD1	2,900,054	07389QAJ7
BEAR STEARNS ABS TR 2007-SD1	1,058,412	07389QAK4
BEAR STEARNS ABS TR 2007-SD1	1,406,323	07389QAB4
BEAR STEARNS ABS TR 2007-SD1	12,828,380	07389QAG3
BEAR STEARNS ABS TR 2007-SD1	7,711,545	07389QAS7
BEAR STEARNS ABS TR 2007-SD1	659,886	07389QAT5
BEAR STEARNS ABS TR 2007-SD2	1,169,544	07386UAB8
BEAR STEARNS ABS TR 2007-SD2	1,706,424	07386UAG7
BEAR STEARNS ABS TR 2007-SD2	7,775,323	07386UAJ1
BEAR STEARNS ABS TR 2007-SD2	4,730,871	07386UAK8
BEAR STEARNS ABS TR 2007-SD2	1,428,187	07386UAL6
BEAR STEARNS ABS TR 2007-SD2	868,624	07386UAE2
BEAR STEARNS ABS TR 2007-SD2	25,075,188	07386UAH5
BEAR STEARNS ABS TR 2007-SD2	4,496,264	07386UAR3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ABS TR 2007-SD2	1,269,514	07386UAC6
BEAR STEARNS ABS TR 2007-SD3	4,791,972	07387LAE1
BEAR STEARNS ALT-A 2003-3	313,259	07386HCH2
BEAR STEARNS ALT-A 2004-11	27,937,369	07386HNA5
BEAR STEARNS ALT-A 2004-12	17,925,184	07386HPL9
BEAR STEARNS ALT-A 2004-3	4,624,463	07386HGK1
BEAR STEARNS ALT-A 2004-5	1,902,851	07386HJC6
BEAR STEARNS ALT-A 2005-10	735,515	07386HYW5
BEAR STEARNS ALT-A 2005-2	1,253,189	07386HQR5
BEAR STEARNS ALT-A 2006-1	41,799,952	07386HD81
BEAR STEARNS ALT-A 2006-2	1,998,680	07386HH53
BEAR STEARNS ALT-A 2006-6	1,645,356	073868AB7
BEAR STEARNS ALT-A 2007-2	169,814,870	073870AK3
BEAR STEARNS ALT-A 2007-2	22,642,264	073870AL1
BEAR STEARNS ALT-A 2007-2	9,805,598	073870AM9
BEAR STEARNS ALT-A 2007-2	2,664,810	073870AA5
BEAR STEARNS ALT-A II 2007-1	400,809,484	07389KAJ0
BEAR STEARNS ALT-A II 2007-1	192,868,097	07389KAF8
BEAR STEARNS ALT-A II 2007-1	555,002,389	07389KAC5
BEAR STEARNS ARM TR 2000-2	155,559	07384MAD4
BEAR STEARNS ARM TR 2000-2	82,965	07384MAE2
BEAR STEARNS ARM TR 2002-12	4,800,142	07384MRK0
BEAR STEARNS ARM TR 2002-12	2,802,811	07384MRF1
BEAR STEARNS ARM TR 2003-1	10,591	07384MTL6
BEAR STEARNS ARM TR 2003-5	55,943,967	07384MXM9
BEAR STEARNS ARM TR 2003-5	11,648,877	07384MWJ7
BEAR STEARNS ARM TR 2003-6	31,096,677	07384MWY4
BEAR STEARNS ARM TR 2003-6	10,361,563	07384MXA5
BEAR STEARNS ARM TR 2003-7	86,973	07384MZM7
BEAR STEARNS ARM TR 2003-8	697,847	07384MA44
BEAR STEARNS ARM TR 2004-1	1,079,096	07384MG89
BEAR STEARNS ARM TR 2004-1	3,886,195	07384MG55
BEAR STEARNS ARM TR 2004-1	48,950,040	07384ML75
BEAR STEARNS ARM TR 2004-2	19,201,344	07384MN40
BEAR STEARNS ARM TR 2004-2	4,329,989	07384MM90
BEAR STEARNS ARM TR 2004-7	26,964,619	07384MZ62
BEAR STEARNS ARM TR 2005-12	5,557,046	07387AGQ2
BEAR STEARNS ARM TR 2005-3	11,599,842	07387AAY1
BEAR STEARNS ARM TR 2007-3	13,800,702	073881AN4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ARM TR 2007-5	4,210,429	07386YAB0
BEAR STEARNS ARM TR 2007-5	6,653,606	07386YAD6
BEAR STEARNS ARM TR 2007-5	19,142,512	07386YAF1
BEAR STEARNS ARM TR 2007-5	163,775,869	07386YAG9
BEAR STEARNS ARM TR 2007-5	649,154	07386YAN4
BEAR STEARNS ARM TRUST 2004-3	811,351	07384MR95
BEAR STEARNS ASSET BK 2003-1	4,219	07384YGX8
BEAR STEARNS ASSET BK 2003-AC5	188,003	07384YMF0
BEAR STEARNS ASSET BK 2003-AC7	1,996,036	07384YPN0
BEAR STEARNS ASSET BK 2003-SD2	1,775,104	07384YLN4
BEAR STEARNS ASSET BK 2004-AC5	9,879,886	073879GP7
BEAR STEARNS ASSET BK 2004-BO1	1,445,000	073879JP4
BEAR STEARNS ASSET BK 2004-FR3	990,790	073879KR8
BEAR STEARNS ASSET BK 2004-SD2	2,766,101	07384YTN6
BEAR STEARNS ASSET BK 2004-SD2	2,333,430	07384YTP1
BEAR STEARNS ASSET BK 2004-SD4	622,218	073879MG0
BEAR STEARNS ASSET BK 2005-3	2,057	073877DK5
BEAR STEARNS ASSET BK 2005-3	3,367,000	073877DQ2
BEAR STEARNS ASSET BK 2005-3	3,046,000	073877DR0
BEAR STEARNS ASSET BK 2005-3	3,367,000	073877DS8
BEAR STEARNS ASSET BK 2005-AC3	73,841	073879WU8
BEAR STEARNS ASSET BK 2005-AC5	1,048,805	073879B31
BEAR STEARNS ASSET BK 2005-AC5	10,013,650	073879B56
BEAR STEARNS ASSET BK 2005-AC5	382,271	073879B64
BEAR STEARNS ASSET BK 2005-AC6	16,382,016	073879L48
BEAR STEARNS ASSET BK 2005-AC7	57,107,501	073879T57
BEAR STEARNS ASSET BK 2005-AC8	10,966,557	0738792P2
BEAR STEARNS ASSET BK 2005-AC8	63,609,104	073879Z35
BEAR STEARNS ASSET BK 2005-AC8	1,209,000	073879Z76
BEAR STEARNS ASSET BK 2005-AC8	456,532	0738792A5
BEAR STEARNS ASSET BK 2005-HE7	3,500,000	073879ZJ0
BEAR STEARNS ASSET BK 2005-SD2	1,873,351	073877BM3
BEAR STEARNS ASSET BK 2005-SD2	1,873,351	073877BN1
BEAR STEARNS ASSET BK 2005-SD2	1,125,000	073877BV3
BEAR STEARNS ASSET BK 2005-SD2	5,905,000	073877BT8
BEAR STEARNS ASSET BK 2005-SD2	5,717,000	073877BU5
BEAR STEARNS ASSET BK 2005-SD3	6,558,000	073877CT7
BEAR STEARNS ASSET BK 2005-SD3	1,789,000	073877CU4
BEAR STEARNS ASSET BK 2005-SD3	1,431,000	073877CV2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ASSET BK 2005-SD3	1,192,000	073877CW0
BEAR STEARNS ASSET BK 2005-SD3	1,193,000	073877CX8
BEAR STEARNS ASSET BK 2005-SD3	3,668,000	073877DB5
BEAR STEARNS ASSET BK 2005-SD3	1,896,847	073877DC3
BEAR STEARNS ASSET BK 2005-SD3	505,446	073877DD1
BEAR STEARNS ASSET BK 2005-SD4	1,959,073	073877EE8
BEAR STEARNS ASSET BK 2005-SD4	5,052,000	073877EJ7
BEAR STEARNS ASSET BK 2005-SD4	2,526,000	073877EK4
BEAR STEARNS ASSET BK 2005-SD4	902,000	073877EL2
BEAR STEARNS ASSET BK 2005-SD4	5,733,239	073877EB4
BEAR STEARNS ASSET BK 2005-SD4	21,268,217	073877EA6
BEAR STEARNS MTG FDG 2007-AR1	154,955,576	07401MAD3
BEAR STEARNS MTG FDG 2007-AR3	211,571,310	07401VAD3
BEAR STEARNS MTG FDG 2007-AR4	9,790,000	07401YAGO
BEAR STEARNS MTG FDG 2007-AR4	4,064,588	07401YAW5
BEAR STEARNS MTG FDG 2007-AR4	1,904,376	07401YAX3
BEAR STEARNS MTG FDG 2007-AR4	59,057,916	07401YAD7
BEAR STEARNS MTG FDG 2007-AR4	220,704,781	07401YAE5
BEAR STEARNS MTG FDG 2007-AR5	26,116,436	07400NAU4
BEAR STEARNS MTG FDG 2007-AR5	3,000,000	07400NAX8
BEAR STEARNS MTG FDG 2007-AR5	26,387,361	07400NAA8
BEAR STEARNS MTG FDG 2007-AR5	125,851,476	07400NAS9
BEAR STEARNS MTG FDG 2007-AR5	34,699,567	07400NAT7
BEAR STEARNS MTG FDG 2007-AR5	3,450,000	07400NAY6
BEAR STEARNS MTG FDG 2007-AR5	3,450,000	07400NAZ3
BEAR STEARNS MTG FDG 2007-AR5	56,333,029	07400NAF7
BEAR STEARNS MTG FDG 2007-AR5	169,635,402	07400NAG5
BEAR STEARNS MTG SECS 96-6	16,144	073914TP8
BEAR STEARNS MTG SECS 96-6	4,041,031	073914TQ6
BEAR STEARNS STRUC SEC 2000-1	119,370	07383UAR6
BEAR STEARNS STRUC SEC 2000-1	945,600	07383UAS4
BEAR STEARNS STRUC SEC 2000-1	175,318	07383UAT2
BEAR STEARNS STRUC SEC 2000-1	1,281,090	07383UAU9
BEAR STEARNS STRUC SEC 2000-1	45,782	07383UBS3
BEAR STEARNS STRUC SEC 97-2	23,855	073919AL6
BEAR STEARNS STRUC SEC 97-2	5,660,648	073919AM4
BEAR STRNS MTG FDG 2006-AR1	289,741,602	07401LAD5
BEAR STRNS MTG FDG 2006-AR1	8,996,951	07401LAB9
BEAR STRNS MTG FDG 2006-AR1	5,242,156	07401LAQ6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STRNS MTG FDG 2006-AR1	13,396,621	07401LBA0
BEAR STRNS MTG FDG 2006-AR2	309,870,231	07401AAD9
BEAR STRNS MTG FDG 2006-AR2	8,322,479	07401AAX5
BEAR STRNS MTG FDG 2006-AR3	216,803,714	07400HAE3
BEAR STRNS MTG FDG 2006-AR5	401,491,140	07401NAD1
BEAR STRNS STRCT PROD 2007-R6	56,122,561	07402FAB1
BEAR STRNS STRCT PROD 2007-R6	29,128,150	07402FAD7
BEAR STRNS STRCT PROD 2007-R8	13,544,059	07402PAB9
BEAR STRNS STRCT PROD 2007-R8	59,797,871	07402PAL7
BEAR STRNS STRCT PROD 2007-R8	9,684,017	07402PAM5
BEAR STRNS STRCT PROD 2007-R8	4,910,494	07402PAD5
BEAR STRNS STRCT PROD 2007-R8	9,848,021	07402PAF0
BEAR STRNS STRCT PROD 2007-R8	18,207,824	07402PAH6
BEAR STRNS STRCT PROD 2007-R8	8,619,509	07402PAK9
BEAR STRNS STRCT PROD 2008-R1	4,920,988	07402WAB4
BLACKROCK CAP FIN LLC 1997-R1	332,683	05535DAM6
BLACKROCK CAP FIN LLC 1997-R2	3,567,564	05535DBB9
BLACKROCK CAP FIN LLC 1997-R2	165,609	05535DBC7
BOA 06R1 B2 5.680	3,025	05950CAF9
BSSP 0415 A1 0.0%	1,521,076	07383UHZ1
BSSP 0510 A 5.106	2,448,458	07383UKS3
BSSP 0614 A1 5.15	40,053,985	125879SV9
BSSP 0620D A2 6.5	252,714	18976VAS2
BSSP 0624B A2 6.5	52,967	18977BAG1
BSSP 07N2H A1 6.0	385,386	18977DBJ0
BSSP 07N3D A1 6.0	256,287	12587PAW0
BSSP 07N3D A2 6.0	545,000	12587PAX8
BSSP 07N3E A1 6.0	527,451	12587PAZ3
BSSP 07N3K A1 6.0	4,151,326	12587PBT6
BSSP 07N3K A2 6.0	2,025,000	12587PBU3
BSSP 07N4A A1 6.5	1,201,435	12587PCD0
BSSP 07N4A A2 6.5	4,390,000	12587PCE8
BSSP 07N4D A1 6.5	943,284	12587PCU2
BSSP 07R1 A1 5.15	3,342,994	12587PAA8
BSSP 07R2 A1 5.09	3,487,105	12587PBY5
BSSP 07R4 A1 3.65	4,089,324	12587PDF4
BSSP 07R4 A2 5.15	1,800,000	12587PDG2
BSSP 08R3 AE 5.80	39,918,909	12587PFQ8
BSSP 08R3 AI 4.95	8,124,127	12587PFS4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSSP 2007-N1 1A1	869,236	18977AAA6
BSSP 2007-N1 2A1	2,186,538	18977AAE8
BSSP 2007-N1 2A2	2,230,000	18977AAF5
BSSP 2007-N6 3A1	2,734,906	12587MAH0
BSSP 2007-N6 3A2	1,700,000	12587MAJ6
BSSP_06-24 8A2	248,896	18977BBL9
CARRINGTON MTG LN 2006-NC4	4,508,800	14453MAB0
CARRINGTON MTG LN 2006-NC5	1,229,600	144539AM5
CARRINGTON MTG LN 2006-NC5	1,600,000	144539AN3
C-BASS ABS LLC 2002-CB1	725,930	12489WEK6
C-BASS ABS LLC 2002-CB4	1,236,168	12489WFE9
C-BASS ABS LLC 2003-RP1	1,645,726	124860DT1
CENTEX HEQ LN TR 2005-D	2,000,000	152314PN4
CHARLIE MAC TRUST 2004-1	2,375,173	160762AK6
CHARLIE MAC TRUST 2004-1	1,849,921	160762AJ9
CHASE FUNDING MTG ABC 2003-6	10,621	161546HH2
CIT HM EQUITY LN TRUST 2003-1	4,438,535	12558MBM3
CITICORP MORTGAGE SECS 2004-5	7,252,505	172973ZY8
CITICORP MORTGAGE SECS 2005-3	100,011	172973T82
CITIGROUP MTG LN TR 2004-CB7	8,618,000	17307GLP1
CITIGROUP MTG LN TR 2004-HYB1	3,132,304	17307GDQ8
CITIGROUP MTG LN TR 2004-OPT1	15,618	17307GJG4
CITIGROUP MTG LN TR 2004-RES1	9,191,405	17307GKL1
CITIGROUP MTG LN TR 2007-AR1	737,990	17310UAA0
CITYSCAPE HM EQ LN TR 1996-2	24	178779AQ7
CMO HLDG II BSABS HE11 2005-11	1,575,000	125879JH0
CMO HLDGS III 2007-R2	58,668,001	12587PFN5
CONTIM 98A A 7.92	78,195,967	21218NAB9
CSFB MTG PTC 2004-3	5,963,818	22541SGT9
CWABS INC 2003-5	307,417	126671R40
CWABS INC 2004-6	1,387,352	126673BH4
CWABS INC 2005-15	7,200,000	126670MK1
CWABS INC 2005-16	3,000,000	126670PQ5
CWABS INC 2005-17	146,000	126670RF7
CWABS INC 2005-IM2	7,742,000	126670FE3
CWABS INC 2006-14	3,000,000	23243LAG7
CWABS INC 2006-2	5,000,000	126670UW6
CWABS INC 2006-3	5,000,000	126670WC8
CWABS INC 2006-3	3,000,000	126670WG9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWABS INC 2007-5	750,330	12668KAB9
CWALT 723CB AB 3.	9,679,051	02151EAW2
CWALT INC 2004-35T2	10,532,089	12667FQ99
CWALT INC 2005-36	198,502,344	12667GWH2
CWALT INC 2005-46CB	8,568,641	12667G7G2
CWALT INC 2005-46CB	4,500,872	12668ABE4
CWALT INC 2005-59	553,284,820	12668ASJ5
CWALT INC 2005-62	18,101	12668ATT2
CWALT INC 2005-63	2,486,110	12668AXC4
CWALT INC 2006-24CB	53,499,016	02146TAV9
CWALT INC 2006-24CB	1,498,990	02146TAHO
CWALT INC 2006-29T1	22,161,101	02147PAY0
CWALT INC 2006-36T2	5,321,636	02146XAE8
CWALT INC 2006-36T2	2,891,328	02146XAG3
CWALT INC 2006-39CB	12,595,925	02148JBE6
CWALT INC 2006-6CB	189,049,601	12668BRY1
CWALT INC 2006-J4	10,000,000	23242WAJ8
CWALT INC 2006-J4	8,500,000	23242WAR0
CWALT INC 2006-OA1	3,973,586	126694A40
CWALT INC 2006-OA10	16,000,000	02146QAM5
CWALT INC 2006-OA10	2,330,998	02146QBB8
CWALT INC 2006-OA10	17,196,642	02146QAG8
CWALT INC 2006-OA17	36,909,316	12668PAK8
CWALT INC 2006-OA21	20,334,249	23245QAE9
CWALT INC 2007-14T2	11,826,255	02150BAM1
CWALT INC 2007-23CB	8,130,403	02151EAB8
CWALT INC 2007-23CB	18,286,620	02151EAF9
CWALT INC 2007-7T2	79,656,022	02147BBJ3
CWALT INC 2007-8CB	11,697,000	02150FAY6
CWALT INC 2007-HY4	29,792,502	02150QAC0
CWALT INC 2007-HY4	252,180,276	02150QAF3
CWALT INC 2007-HY4	131,027,933	02150QAJ5
CWALT INC 2007-HY4	611,504,181	02150QAM8
CWALT INC 2007-HY7C	4,630,000	02150VAK1
CWALT INC ALT LN TR 2006-20CB	12,725,226	02147MAP6
CWALT INC ALT LN TR 2006-OA6	12,284,581	12668BE90
CWALT INC ALT LN TR 2006-OA7	15,200,483	02146BAA4
CWALT INC ALT LN TR 2006-OA9	18,089,069	02146YAG1
CWHEQ HEQ LN TR 2006-S5	113,394	126683AA9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWHEQ HEQ LN TR 2006-S5	5,904,406	126683AF8
CWMBS CHL MTG TR 2006-21	2,103,143	12543PAS2
CWMBS CHL MTG TR 2006-6	2,051,782	126694L97
CWMBS CHL MTG TR 2007-13	290,000	17025JAL7
CWMBS CHL MTG TR 2007-13	11,789	17025JAP8
CWMBS CHL MTG TR 2007-13	1,423,000	17025JAQ6
CWMBS CHL MTG TR 2007-13	1,768,361	17025JAC7
CWMBS CHL MTG TR 2007-13	39,528,254	17025JAH6
CWMBS CHL MTG TR 2007-14	8,483,915	12544DAJ8
CWMBS CHL MTG TR 2007-16	17,216,433	12544MAB5
CWMBS CHL MTG TR 2007-17	2,774,922	12544KAC7
CWMBS CHL MTG TR 2007-2	13,988,051	12544CAU5
CWMBS CHL MTG TR 2007-2	24,255,683	12544CAX9
CWMBS CHL MTG TR 2007-6	14,901,876	125439AU3
CWMBS INC 2003-56	92,626,261	12669FBM4
CWMBS INC 2003-56	59,619,696	12669FES8
CWMBS INC 2003-56	11,318,204	12669FET6
CWMBS INC 2003-7	25,528,420	12669D3N6
CWMBS INC 2004-12	20,229,829	12669FP98
CWMBS INC 2004-12	9,786,458	12669FQ22
CWMBS INC 2004-20	34,058,866	12669F2R3
CWMBS INC 2004-25	34,370,509	12669GKE0
CWMBS INC 2004-25	4,341,985	12669GKH3
CWMBS INC 2004-25	10,854,962	12669GKK6
CWMBS INC 2004-25	8,024,990	12669GKL4
CWMBS INC 2004-25	42,605	12669GKY6
CWMBS INC 2004-7	6,843,919	12669FXS7
CWMBS INC 2004-HYB8	4,528,563	12669GGD7
CWMBS INC 2004-J2	789,347	12669FQW6
CWMBS INC 2005-2	69,322,047	12669GPQ8
CWMBS INC 2005-2	369,417	12669GPV7
CWMBS INC 2005-30	9,678,430	126694TR9
CWMBS INC ALT 3T1 2003-9	6,369,000	12669D6X1
CWMBS INC ALT 3T1 2003-9	28,939,116	12669D7A0
CWMBS INC RESECURE 2004-28R	335	12669GEZ0
DEUTSCHE ALT-A SECS 2007-1	4,672,021	25151YAL3
DEUTSCHE MTG SECS 2004-1	1,369,244	251563CD2
EF HUTTON TRUST 3	18,914	26842KAA0
EQUITY ONE ABS INC 2002-1	910,441	294754AS5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
EQUITY ONE ABS INC 2002-4	2,438,428	294751BF8
EQUITY ONE ABS INC 2002-5	6,082,020	294751BP6
EQUITY ONE ABS INC 2002-5	791,290	294751BQ4
EQUITY ONE ABS INC 2003-1	5,003,701	294751BX9
EQUITY ONE ABS INC 2003-2	2,338,383	294751CJ9
EQUITY ONE ABS INC 2004-2	3,917,340	294751EL2
FIRST BOSTON MTG SEC 93-6	1,290	319339DZ7
FIRST FRANKLIN MTG 2006-FF11	261,000	32028PAE5
FIRST HORIZON ALT 2007-AA2	121,292,999	32053CAC6
FIRST HORIZON ALT 2007-AA2	10,629,622	32053CAE2
FIRST HORIZON ALT 2007-FA2	32,560,693	32053LAE2
FIRST HORIZON ALT 2007-FA2	48,793,640	32053LAH5
FIRST HORIZON ALT MTG 2005-AA6	46,516,333	32051GQC2
FIRST HORIZON MTG TR 2003-2	4,611,646	32051DUE0
FREMONT HM LN TR 2004-A	2,530,485	35729PCL2
FREMONT HM LN TR 2005-B	66,774	35729PKE9
FREMONT HM LN TR 2005-D	15,000,000	35729PME7
FREMONT HM LN TR 2006-2	3,122,000	35729PPZ7
FREMONT HM LN TR 2006-B	5,000,000	35729QAD0
GE-WMC ASSET-BCKD PTC 2006-1	962,235	36829JAB7
GMACM HEQ LN TR 2004-HE4	158,977,889	361856DR5
GMACM HEQ LN TR 2005-HE3	34,239,090	361856EH6
GMACM HM EQ LN TR 2004-HE2	17,616,947	361856DD6
GMACM MTG LN TR 2004-J5	811,129	36185N5F3
GMACM MTG LN TR 2004-J5	203,932,386	36185N5G1
GMACM MTG LN TR 2005-AF2	94,271,300	36185MDE9
GMACM MTG LN TR 2006-J1	216,098,712	36185MEK4
GREENPOINT MTA TR 2005-AR1	222,142	39538RAE9
GREENPOINT MTA TR 2005-AR3	1,829,954	39538RBY4
GREENPOINT MTA TR 2005-AR3	3,110,856	39538RCA5
GREENPOINT MTA TR 2005-AR3	12,917,574	39538RCB3
GREENPOINT MTA TR 2005-AR4	2,687,942	39538WCA4
GREENPOINT MTA TR 2005-AR4	26,770,074	39538WCD8
GREENPOINT MTA TR 2005-AR4	21,613,081	39538WCC0
GREENPOINT MTA TR 2005-AR4	16,477,084	39538WCF3
GREENPOINT MTA TR 2005-AR5	11,810,788	39538WEP9
GREENPOINT MTA TR 2005-AR5	86,914,394	39538WEH7
GREENPOINT MTA TR 2005-AR5	35,928,809	39538WEM6
GREENPOINT MTA TR 2005-AR5	8,851,942	39538WER5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GREENPOINT MTG FDG 2006-AR3	201,747,602	39538WHJ0
GREENPOINT MTG FDG 2007-HE1	4,232,496	39539JAA4
GSAMP TRUST 2004-NC1	9,427,888	36228FP67
GSAMP TRUST 2006-FM1	1,006,000	362334PM0
GSAMP TRUST 2006-HE7	2,948,000	36245EAG3
GSAMP TRUST 2007-FM1	8,289,000	3622MAAG6
HARBORVIEW MTG LN TR 2004-8	38,658,912	41161PHQ9
HARBORVIEW MTG LN TR 2005-12	202,555,004	41161PVNO
HARBORVIEW MTG LN TR 2005-12	40	41161PVP5
HARBORVIEW MTG LN TR 2006-5	106,426	41161MAK6
HARBORVIEW MTG LN TR 2006-5	24,914,757	41161MAG5
HARBORVIEW MTG LN TR 2006-9	17,289,000	41161XAG1
HOME EQUITY ASSET TR 2003-1	12,054,074	22541NZD4
HOME EQUITY LN TR 2006-HSA3	123,491	76113JAA0
HOME EQUITY LN TR 2007-FRE1	14,933,000	43710XAF5
HOME EQUITY LN TR 2007-HSA3	89,887	43710WAC4
HOME LOAN TRUST 2006-HI4	2,000,000	43718MAD6
HOMEBANC MTG TR 2004-1	581,803	43739EAG2
HOMEBANC MTG TR 2004-1	2,405,545	43739EAH0
HOMEBANC MTG TR 2004-2	3,841,563	43739EAN7
HOMEBANC MTG TR 2005-2	1,080,433	43739EBF3
HOMEBANC MTG TR 2005-2	836,924	43739EBG1
HOMEBANC MTG TR 2005-3	7,350,000	43739EBQ9
HOMEBANC MTG TR 2005-4	12,326,600	43739EBZ9
HOMEBANC MTG TR 2005-4	11,766,300	43739EBX4
HOMEBANC MTG TR 2005-4	13,447,200	43739EBY2
HOMEBANC MTG TR 2005-5	11,007,900	43739ECG0
HOMEBANC MTG TR 2005-5	13,509,700	43739ECH8
HOMEBANC MTG TR 2005-5	5,003,600	43739ECJ4
HOMEBANC MTG TR 2007-1	97,661,541	43741BAK5
HOMEBANC MTG TR 2007-1	17,861,118	43741BAM1
HOMEBANC MTG TR 2007-1	4,651,310	43741BAG4
HOMEBANC MTG TR 2007-1	3,314,000	43741BAP4
HOMEBANC MTG TR 2007-1	2,246,000	43741BAQ2
HOMEBANC MTG TR 2007-1	2,082,000	43741BAR0
HOUSING SECURITIES INC 92-8	18	44182DBT5
HSBC HEQ TR 2006-3	5,000,000	40430XAJ2
IMPAC 0702N N 8.0	4,630,622	452565AA2
IMPAC 0703N N 8.0	5,986,628	452563AA7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
IMPAC CMB TR 2003-1	129,864	45254NDW4
IMPAC CMB TR 2007-A	10,478,151	452550AC0
IMPAC CMB TR 2007-A	11,525,608	452550AD8
IMPAC CMB TR 2007-A	7,962,942	452550AE6
IMPAC SECD ASSETS TR 2004-3	2,596,840	45254TPY4
IMPAC SECD ASSETS TR 2005-1	1,482,057	45254TRY2
IMPAC SECD ASSETS TR 2006-1	7,030,186	45254TTL8
IMPAC SECD ASSETS TR 2006-1	61,641	45254TTN4
IMSA 06SD1 A 5.75	40,670,224	45256CAA7
INDYMAC ABS 2005-L2	147,254	456606HK1
INDYMAC INDA 2006-AR1	1,200,112	45662BAK5
INDYMAC INDX 2006-AR14	7,770,924	45668GAB8
INDYMAC INDX 2006-AR37	1,088,153	45668LAJO
INDYMAC INDX 2007-AR17	257,011,729	45670HACO
INDYMAC MBS 2004-AR7	997,211	45660NT96
INDYMAC MBS 2005-AR3	66,852,337	45660LFM6
IRWIN HEQ LN TR 2005-1	746,178	464126CS8
IRWIN HOME EQUITY TR 2006-P1	93,721	46412AAE2
JP MORGAN MTG ACQ 2005-FLD1	5,000,000	46626LBA7
JP MORGAN MTG ACQ 2006-CW1	4,000,000	46628MAJ5
JP MORGAN MTG ACQ 2006-NC2	3,955,092	46629FAB6
LAKE COUNTRY MTG TR 2005-HE1	3,679	50820NAD4
LAKE COUNTRY MTG TR 2005-HE1	1,841,000	50820NAH5
LEHMAN MTG TR 2006-6	39,217,758	52520NBQ3
LONG BEACH MTG LN TR 2006-6	1,740,000	54251RAE3
LUMINENT MTG TR 2006-3	9,070,882	55027AAW0
MADISON AVE MFH 2002-A	5,937,004	55660AAC6
MASD 072 M2 3.895	9,290,000	55291QAC8
MASTR ABS TRUST 2006-AM2	2,176,500	57645FAH0
MASTR ABS TRUST 2006-FRE2	11,822,000	57643GAF4
MASTR ASSET BKD SECS 2003-WMC2	687,468	57643LCA2
MASTR ASSET BKD SECS 2006-NC3	6,700,000	55275RAD4
MASTR SPEC LN TR 2006-01	3,486,000	576436CW7
MELLON RES FDG 2001-TBC1	339,572	585525FG8
MELLON RESIDENTIAL FDG 1998-2	101,811	585525BH0
ML MTG INV 2006-RM4	3,205,793	59023QAC5
ML MTG INV TR 2006-MLN1	315,825	59023AAG1
ML MTG INV TR 2007-HE1	15,000,000	59024EAD9
ML MTG INV TR 2007-HE3	1,297,000	590238AE1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ML MTG INVESTORS 2003-G	4,431,535	5899295Z7
ML MTG INVESTORS 2004-B	18,067,822	59020UBX2
ML MTG SYNTHETIC 2005-ACR1	2,351,000	55311XAD7
ML MTG SYNTHETIC 2005-ACR1	2,351,000	55311XAE5
ML MTG SYNTHETIC 2005-ACR1	2,204,000	55311XAF2
MORGAN STANLEY ABS 2007-HE2	738,000	61753EAF7
MORGAN STANLEY ABS 2007-HE4	1,220,948	61753VAB8
MORGAN STANLEY CAP 2002-HE1	18,376,454	61746WPY0
MORGAN STANLEY CAP 2003-NC7	2,308,367	61746RCR0
MORGAN STANLEY CAP 2004-HE8	10,000,000	61744CHB5
MORTGAGE IT TR 2005-4	3,982,446	61913PBA9
MORTGAGE IT TR 2005-AR1	3,799,632	61915RBC9
MS MTG LN TR 2005-5AR	4,255,308	61748HKZ3
MS MTG LN TR 2005-AR3	2,464,279	61745M4U4
MS STRUCTURED TR 2007-1	6,112,000	61755FAD7
MS STRUCTURED TR 2007-1	4,866,000	61755FAF2
MS STRUCTURED TR 2007-1	5,437,000	61755FAGO
MS STRUCTURED TR 2007-1	10,152,479	61755FAH8
NEW CENTURY HE TR 2005-1	2,138,371	64352VKJ9
NEWCASTLE MTG SECS TR 2007-1	17,846,000	65106FAJ1
NOMURA ASSET ACCEPT 2005-AP1	846,092	65535VHM3
NOMURA ASSET ACCEPT 2005-AR4	3,114,000	65535VNC8
NOMURA HEQ LN TR 2006-AF1	25,000,000	65535AAC8
NOMURA HEQ LN TR 2007-1	644,629	65537KAB6
NSTRN 007B A 8.75	802,628	63859SAA6
NSTRN 07C A 8.0%	262,556	63860MAA6
OCWEN MTG LN ABC 1998-R2	32,202	675748AS6
OCWEN MTG LN ABC 1998-R2	17,223	675748AR8
OCWEN MTG LN ABC 1998-R2	1,308,424	675748BB2
OPTEUM MTG ACCEP 2005-5	7,485,000	68383NDN0
OPTEUM MTG ACCEP 2006-1	9,000,000	68383NDW0
OPTION ONE MTG LN TR 2000-5	4,308	68389FBH6
OPTION ONE MTG LN TR 2007-1	7,000,000	68400DAF1
PARK PLACE SECS 2004-WWF1	3,835,000	70069FDM6
PARK PLACE SECS 2005-WHQ2	7,250,000	70069FHZ3
PEOPLES CHOICE HM LN 2005-1	2,500,000	71085PBR3
POPULAR ABS 2005-1	3,788,316	73316PBX7
PRIME 04CLA XB 1.	22,659,770	07383UGE9
PRIME MTG TR 2003-1	13,416,341	74160MAW2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
PRIME MTG TR 2003-1	1,128,816	74160MAD4
PRIME MTG TR 2003-2	7,114,227	74160MBV3
PRIME MTG TR 2003-3	1,411,692	74160MCT7
PRIME MTG TR 2004-1	2,864,431	74160MFC1
PRIME MTG TR 2004-1	443,912	74160MFJ6
PRIME MTG TR 2004-2	1,468,333	74160MFS6
PRIME MTG TR 2004-2	80,423,328	74160MFU1
PRIME MTG TR 2004-CL1	36,303,692	74160MDN9
PRIME MTG TR 2004-CL1	78,200,116	74160MDP4
PRIME MTG TR 2004-CL1	7,794,600	74160MDU3
PRIME MTG TR 2004-CL2	2,861,746	74160MEG3
PRIME MTG TR 2005-1	16,947,000	74160MGM8
PRIME MTG TR 2005-2	34,914,509	74160MHV7
PRIME MTG TR 2005-3	729,472	74160MJS2
PRIME MTG TR 2005-3	9,055,420	74160MJN3
PRIME MTG TR 2005-4	457,503	74160MKJ0
PRIME MTG TR 2005-5	614,231	74160MMJ8
PRIME MTG TR 2006-1	8,206,083	74161BAN5
PRIME MTG TR 2006-2	7,769,021	74161YAB1
PRIME MTG TR 2006-2	26,231,095	74161YAS4
PRIME MTG TR 2006-DR1	397,439	74159UAE7
PRIME MTG TR 2006-DR1	1,193,856	74159UAF4
PRIME MTG TR 2006-DR1	68,961,235	74159UAH0
PRIME MTG TR 2006-DR1	5,708,166	74159UAL1
PRIME MTG TR 2006-DR1	4,669,187	74159UAG2
PRIME MTG TR 2007-1	4,399,900	74162FAF2
PRIME MTG TR 2007-1	3,159,158	74162FAGO
PRIME MTG TR 2007-1	1,139,742	74162FAK1
PRIME MTG TR 2007-1	5,240,834	74162FAM7
PRIME MTG TR 2007-1	463,150,388	74162FAL9
PRIME MTG TR 2007-2	2,011,518	74162JAH0
PRIME MTG TR 2007-2	230,202,771	74162JAG2
PRIME MTG TR 2007-3	1,318,337	74162WAL2
PRIME MTG TR 2007-3	769,177	74162WAMO
PRIME MTG TR 2007-3	1,902,576	74162WAP3
PRIME MTG TR 2007-3	12,562,440	74162WAB4
PRIME MTG TR 2007-3	1,842,301	74162WADO
PRIME MTG TR 2007-3	80,077,463	74162WAN8
PRIME MTG TR 2007-3	914,865	74162WAG3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
PRIME MTG TR 2007-3	140,069,166	74162WAF5
PRUDENTIAL HM MTG SEC 94-A	3,274	74434UCQ5
RAAC 06RP1 M2 4.0	8,000,000	76112B2W9
RALI SERIES TRUST 2006-QO5	88,520,212	75114HAX5
RALI SERIES TRUST 2006-QO6	6,466,862	75114NAB0
RALI SERIES TRUST 2006-QO7	291,641,647	751150AR4
RALI SERIES TRUST 2006-QO8	12,264,205	75115FAB6
RALI SERIES TRUST 2006-QO9	1,942,467	75114PAA7
RALI SERIES TRUST 2006-QS1	168,566,834	761118SK5
RALI SERIES TRUST 2006-QS11	413,877,521	75115EAK9
RALI SERIES TRUST 2006-QS12	286,390,300	751151BA8
RALI SERIES TRUST 2006-QS18	203,778,751	74922RAT7
RALI SERIES TRUST 2006-QS18	418,344,732	74922RAV2
RALI SERIES TRUST 2006-QS18	57,128,155	74922RAX8
RALI SERIES TRUST 2006-QS3	226,691,541	761118XW3
RALI SERIES TRUST 2006-QS3	250,258,451	761118YH5
RALI SERIES TRUST 2006-QS4	357,130,572	749228AP7
RALI SERIES TRUST 2006-QS5	333,082,868	75114TAL5
RALI SERIES TRUST 2006-QS6	356,880,926	74922EAV1
RALI SERIES TRUST 2006-QS6	51,329,418	74922EAX7
RALI SERIES TRUST 2006-QS7	650,766	748940AF0
RALI SERIES TRUST 2006-QS7	273,801,227	748940AG8
RALI SERIES TRUST 2007-QH2	9,349,638	74922JAA6
RALI SERIES TRUST 2007-QS10	17,402,624	74924DAB5
RALI SERIES TRUST 2007-QS2	346,273,016	74923CAJ1
RALI SERIES TRUST 2007-QS3	3,874,170	75116BAG3
RALI SERIES TRUST 2007-QS3	583,969,231	75116BAH1
RALI SERIES TRUST 2007-QS4	154,478,773	74923HBE0
RALI SERIES TRUST 2007-QS4	1,601,069	74923HBF7
RALI SERIES TRUST 2007-QS4	266,213	74923HBH3
RALI SERIES TRUST 2007-QS4	84,035	74923HBB6
RALI SERIES TRUST 2007-QS4	39,362,028	74923HBC4
RALI SERIES TRUST 2007-QS4	57,677,862	74923HBJ9
RALI SERIES TRUST 2007-QS4	234,815,899	74923HBG5
RALI SERIES TRUST 2007-QS5	2,184,108	74923JAO0
RALI SERIES TRUST 2007-QS5	305,768,454	74923JAR8
RALI SERIES TRUST 2007-QS6	4,093,917	75116CEW2
RALI SERIES TRUST 2007-QS7	401,853,285	74923WAN8
RALI SERIES TRUST 2007-QS7	167,103,221	74923WAQ1
RALI SERIES TRUST 2007-QS7	732,640	74923WAM0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
RALI SERIES TRUST 2007-QS8	4,058,714	74922UAT0
RALI SERIES TRUST 2007-QS8	479,401,624	74922UAU7
RALI SERIES TRUST 2007-QS9	8,866,937	75116FAS8
RASC SERIES TRUST 2006-EMX9	1,700,000	74924VAC3
RASC SERIES TRUST 2006-KS6	31,498,000	75406WAD3
RBSGC MTG LN TR 2007-B	3,371,800	74927XAN2
RENAISSANCE HEQ 2002-3	2,002,048	75970NAC1
RENAISSANCE HEQ 2004-4	9,102,130	759950EQ7
RENAISSANCE HEQ 2004-4	1,723,888	759950ER5
RENAISSANCE HEQ 2005-2	1,580,000	75970NAL1
RENAISSANCE HEQ 2005-3	11,138,000	75970NBN6
RENAISSANCE HEQ 2005-4	3,500,000	759950GE2
RENAISSANCE HEQ 2006-2	5,000,000	759676AN9
RESIDENTIAL ACCREDIT 2002-QS7	3,382,630	76110GC58
RESIDENTIAL ACCREDIT 2003-QS13	19,033,722	76110HFY0
RESIDENTIAL ACCREDIT 2005-QS15	39,596,402	761118KG2
RESIDENTIAL ASSET 2003-KS10	3,780,352	76110WUZ7
RESIDENTIAL ASSET 2005-A8CB	1,863	45660LSU4
RESIDENTIAL ASSET 2005-A8CB	12,901,293	45660LSX8
RESIDENTIAL ASSET 2006-A14CB	24,859,788	76114BAB4
RESIDENTIAL ASSET 2006-A7CB	10,399,957	76113NAS2
RESIDENTIAL ASSET SEC 2002-RM1	15,195,046	760985QB0
RESIDENTIAL ASSET SEC 2003-KS9	122,930	76110WUP9
RESIDENTIAL ASSET SEC 2003-RS1	2,281,629	760985D24
RESIDENTIAL ASSET SEC 2003-RS2	2,011	760985SU6
RESIDENTIAL ASSET SEC 2003-RZ2	1,988,374	760985SK8
RESIDENTIAL ASSET SEC 2004-A1	3,361,959	45660NZG3
RESIDENTIAL ASSET SEC 2004-A1	23,534,061	45660NZK4
RESIDENTIAL ASSET SEC 2004-A2	21,287,397	45660NC94
RESIDENTIAL ASSET SEC 2004-A7	925,013	45660NV44
RESIDENTIAL ASSET SEC 2004-KS5	4,961,649	76110WYF7
RESIDENTIAL ASSET SEC 2004-KS5	3,607,923	76110WYG5
RESIDENTIAL ASSET SEC 2004-RS1	4,049,657	760985N49
RESIDENTIAL ASSET SEC 2004-RS2	2,300,399	760985Q61
RESIDENTIAL ASSET SEC 2007-A5	1,766,591	76114HAS4
RESIDENTIAL ASSET SEC 2007-A8	5,580,000	761128BLO
RESIDENTIAL ASSET SEC 2007-A8	18,979,172	761128AF4
RESIDENTIAL ASSET SEC 2007-A8	37,920,461	761128AG2
RESIDENTIAL ASSET SEC 2007-A8	7,130,200	761128AHO

Descriptor	Current Principal Balance or Notional Amount	CUSIP
RESIDENTIAL ASSET SEC 2007-A8	3,080,000	761128BM8
RFMSI SERIES TRUST 2007-S3	4,002,083	74958BAJ1
RFMSI SERIES TRUST 2007-S2	58,935,273	749583AG5
RFMSI SERIES TRUST 2007-S9	528,086	74958VAF5
RFMSI SERIES TRUST 2007-S9	97,671,028	74958VAG3
RFMSI SERIES TRUST 2007-S9	36,466	74958VAH1
RFMSI SERIES TRUST 2007-S9	16,828,474	74958VAJ7
SAACO TRUST 2005-NC4	5,000,000	78514RAF2
SACO 0003A IO 0.9	1,114,784	78386NFJ3
SACO 9905 B3 8.33	224,255	78386NBZ1
SACO I INC 2000-3	141,728	78386NEY1
SACO I INC 2000-3	141,728	78386NEZ8
SACO I INC 2000-3	94,504	78386NFA2
SACO I TRUST 2005-10	3,025	785778ND9
SACO I TRUST 2005-2	73,182	785778EC1
SACO I TRUST 2006-2	147,988	785778PG0
SACO I TRUST 2006-3	265,624	785778QL8
SALOMON BRO MTG SEC 6 1986-1	478	795485AB7
SASC 05RF4 AO 2.9	24,788,228	86359DQC4
SASCO ARC 2004-BNC1	313,027	80382QBB7
SECURITIZED ASSET REC 2005-FR5	800,000	81375WFY7
SECURITIZED ASSET REC 2007-NC1	798,704	81378AAB7
SECURITIZED ASSET SALES 93-6	314,101	81375FDK6
SECURITIZED ASSET SALES 93-6	66,843	81375FDM2
SECURITY NATL MTG 2004-1	1,946,762	81441PBT7
SOUNDVIEW HM LN 2005-OPT2	8,802,000	83611MGK8
SOUNDVIEW HM LN 2007-OPT2	3,325,000	83613DAK2
SOUNDVIEW HM LN 2007-OPT2	3,325,000	83613DAL0
SPECIALTY UNDRWR FIN 2005-BC3	5,500,000	84751PHA0
SPECIALTY UNDRWR FIN 2007-AB1	4,500,000	84752CAF4
SPECIALTY UNDRWR FIN 2007-AB1	1,983,265	84752CAG2
STRUCTURAL ASSET ADJ 2005-9	3,047,585	863579QW1
STRUCTURED ADJ RATE 2006-2	3,746,062	863579V70
STRUCTURED ASSET INV 2003-BC7	6,604,740	86358ECY0
STRUCTURED ASSET INV 2005-11	27,880,416	86358EZP4
STRUCTURED ASSET INV 2005-11	19,843,223	86358EJU3
STRUCTURED ASSET MTG 2001-4	290,423	86358HMA4
STRUCTURED ASSET MTG 2001-4	292,343	86358HMB2
STRUCTURED ASSET MTG 2002-AR5	30,995,818	86358HRG6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
STRUCTURED ASSET MTG 2003-AR1	34,463,379	86358HSB6
STRUCTURED ASSET MTG 2003-AR2	21,996,191	86358HUA5
STRUCTURED ASSET MTG 2003-AR3	43,899,734	86358HUV9
STRUCTURED ASSET MTG 2003-AR4	42,330,769	86359LAC3
STRUCTURED ASSET MTG 2003-CL1	11,477,367	86358HSW0
STRUCTURED ASSET MTG 2003-CL1	1,550,411	86358HSX8
STRUCTURED ASSET MTG 2004-AR1	65,445,202	86359LAT6
STRUCTURED ASSET MTG 2004-AR2	33,545,930	86359LBP3
STRUCTURED ASSET MTG 2004-AR3	41,837,210	86359LCB3
STRUCTURED ASSET MTG 2004-AR4	3,230,037	86359LDW6
STRUCTURED ASSET MTG 2004-AR4	40,051,395	86359LDK2
STRUCTURED ASSET MTG 2004-AR5	68,779,686	86359LEC9
STRUCTURED ASSET MTG 2004-AR6	55,682,481	86359LEX3
STRUCTURED ASSET MTG 2004-AR7	73,904,997	86359LFQ7
STRUCTURED ASSET MTG 2004-AR8	5,235,534	86359LGH6
STRUCTURED ASSET MTG 2004-AR8	5,692,846	86359LGJ2
STRUCTURED ASSET MTG 2005-AR1	71,495,530	86359LGU7
STRUCTURED ASSET MTG 2005-AR1	14,863,290	86359LGV5
STRUCTURED ASSET MTG 2005-AR2	14,701,480	86359LJE0
STRUCTURED ASSET MTG 2005-AR2	934,500	86359LJF7
STRUCTURED ASSET MTG 2005-AR2	29,529,375	86359LJD2
STRUCTURED ASSET MTG 2005-AR3	42,098,377	86359LKC2
STRUCTURED ASSET MTG 2005-AR4	2,254,089	86359LMC0
STRUCTURED ASSET MTG 2005-AR6	1,025,298	86359LMY2
STRUCTURED ASSET MTG 2005-AR7	15,123,915	86359LQE2
STRUCTURED ASSET MTG 2005-AR7	23,375,157	86359LRU5
STRUCTURED ASSET MTG 2005-AR8	8,811,842	86359LRW1
STRUCTURED ASSET MTG 2006-AR2	9,687,101	86359LSP5
STRUCTURED ASSET MTG 2006-AR3	5,973,636	86360KAB4
STRUCTURED ASSET MTG 2006-AR3	13,839,437	86360KAX6
STRUCTURED ASSET MTG 2006-AR3	2,033,918	86360KAY4
STRUCTURED ASSET MTG 2006-AR3	133,632,109	86360KAJ7
STRUCTURED ASSET MTG 2006-AR4	2,712,143	86360QAD7
STRUCTURED ASSET MTG 2006-AR4	30,471,787	86360QAH8
STRUCTURED ASSET MTG 2006-AR4	3,466,368	86360QAL9
STRUCTURED ASSET MTG 2006-AR4	105,755,027	86360QAQ8
STRUCTURED ASSET MTG 2006-AR5	9,902,184	86360JAS0
STRUCTURED ASSET MTG 2006-AR5	55,769,821	86360JAD3
STRUCTURED ASSET MTG 2006-AR5	64,843,647	86360JAH4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
STRUCTURED ASSET MTG 2006-AR5	20,344,767	86360JAM3
STRUCTURED ASSET MTG 2006-AR5	91,106,761	86360JAR2
STRUCTURED ASSET MTG 2006-AR6	383,722,137	86360UAJ5
STRUCTURED ASSET MTG 2006-AR7	1,110,872,386	86361HAT1
STRUCTURED ASSET MTG 2006-AR7	89,960,560	86361HAC8
STRUCTURED ASSET MTG 2006-AR8	9,290,768	86361WAJ0
STRUCTURED ASSET MTG 2006-AR8	678,255,630	86361WAL5
STRUCTURED ASSET MTG 2007-AR1	152,030,636	86362XAD0
STRUCTURED ASSET MTG 2007-AR2	1,067,295	86363DAQ4
STRUCTURED ASSET MTG 2007-AR2	8,364,434	86363DAM3
STRUCTURED ASSET MTG 2007-AR2	49,074,425	86363DAL5
STRUCTURED ASSET MTG 2007-AR3	3,500,000	86363NAN9
STRUCTURED ASSET MTG 2007-AR3	312,916,662	86363NAE9
STRUCTURED ASSET MTG 2007-AR3	146,754,077	86363NAF6
STRUCTURED ASSET MTG 2007-AR4	264,010,371	86364MAH3
STRUCTURED ASSET MTG 2007-AR4	108,876,386	86364MAD2
STRUCTURED ASSET MTG 2007-AR4	80,442,868	86364MAE0
STRUCTURED ASSET MTG 2007-AR4	88,869,957	86364MAF7
STRUCTURED ASSET MTG 2007-AR4	88,869,957	86364MAG5
STRUCTURED ASSET MTG 2007-AR4	490,000,352	86364MAJ9
STRUCTURED ASSET MTG 2007-AR5	5,723,000	86364HAJ0
STRUCTURED ASSET MTG 2007-AR5	3,012,000	86364HAN1
STRUCTURED ASSET MTG 2007-AR6	9,468,714	86364RAH2
STRUCTURED ASSET MTG 2007-AR6	10,059,883	86364RAJ8
STRUCTURED ASSET MTG 2007-AR6	7,702,927	86364RAK5
STRUCTURED ASSET MTG 2007-AR6	252,750,356	86364RAC3
STRUCTURED ASSET MTG 2007-AR6	498,555,388	86364RAD1
STRUCTURED ASSET MTG 2007-AR6	21,890,000	86364RAE9
STRUCTURED ASSET MTG 2007-AR6	8,000,000	86364RAF6
STRUCTURED ASSET MTG 2007-AR6	11,241,000	86364RAG4
STRUCTURED ASSET MTG 2007-AR7	35,832,257	86364KAJ3
STRUCTURED ASSET MTG 2007-AR7	21,092,912	86364KAN4
STRUCTURED ASSET MTG 2007-AR7	10,753,190	86364KAP9
STRUCTURED ASSET MTG 2007-AR7	6,617,503	86364KAQ7
STRUCTURED ASSET MTG 2007-AR7	4,529,839	86364KAR5
STRUCTURED ASSET MTG 2007-AR7	82,114,138	86364KAB0
STRUCTURED ASSET MTG 2007-AR7	155,764,552	86364KAE4
STRUCTURED ASSET MTG 2007-AR7	34,166,957	86364KAG9
STRUCTURED ASSET MTG 2007-AR7	8,958,481	86364KAK0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
STRUCTURED ASSET MTG 2007-AR7	155,764,552	86364KAF1
STRUCTURED ASSET MTG 2007-AR7	225,309,314	86364KAC8
STRUCTURED ASSET MTG 2007-AR7	82,114,138	86364KAD6
STRUCTURED ASSET MTG 2007-AR7	121,055,930	86364KAM6
STRUCTURED ASSET MTG SEC 98-2	5,961	073914C27
STRUCTURED ASSET MTG SEC 98-2	89	073914F65
STRUCTURED ASSET SECS 2003-4	6,705,725	86359APF4
STRUCTURED ASSET SECS 2005-11H	8,531,519	86359DDX2
STRUCTURED ASSET SECS 2006-WF3	20,000,000	86361EAF8
STRUCTURED MTG ASSET RES 91-1	37	863573AU5
STRUCTURED MTG ASSET RES 93-2	335,999	863573RX1
THORNBURG MTG TR 2005-4	779,777,278	885220JS3
THORNBURG MTG TR 2006-1	1,013,964,480	885220KH5
TMTS 061 J3 3.385	7,988,000	881561M43
TMTSN 038HE NS 8.	80,164	881562AA0
TRUMAN CAP MTG LN TR 2002-2	4,257,824	897896AJ5
TRUMN 021 M1 4.19	3,750,233	897896AD8
US BK NATL ASSN MINNEAPOLISMTN	6,518,068	90331HLG6
WACHOVIA MTG LN TR 2005-B	1,427,319	92977YCC3
WALSH ACCEPT CORP SER 1997-2	97,135	933095AL5
WAMU ABC TRUST 2007-HE1	2,917,595	933631AG8
WAMU MTG CERT 2001-AR3	186,087	929227FD3
WAMU MTG CERT 2003-AR4	870,717	929227M52
WAMU MTG CERT 2003-S10	1,030,585	92922FGH5
WAMU MTG CERT 2003-S13	440,238	92922FKD9
WAMU MTG CERT 2003-S8	829,846	92922FDL9
WAMU MTG CERT 2004-S1	1,491,858	92922FMF2
WAMU MTG CERT 2004-S1	136	92922FLR7
WAMU MTG CERT 2006-AR13	275,476,491	93363RAG1
WAMU MTG CERT 2006-AR19	215,975,228	933638AJ7
WAMU MTG CERT 2006-AR4	28,634,975	93934FPV8
WAMU MTG CERT 2007-HY1	6,509,801	92925VAY6
WAMU MTG CERT 2007-HY2	6,369,955	92926UAJ0
WAMU MTG CERT 2007-HY6	17,083,516	92927XAL8
WAMU MTG CERT 2007-HY7	5,312,293	93364FAV3
WAMU PTC WMALT 2006-2	19,457,091	93934FMA7
WAMU PTC WMALT 2006-2	5,326,687	93934FMG4
WAMU PTC WMALT 2006-6	4,765,491	93935GAH2
WAMU PTC WMALT 2006-AR1	122,005,272	93934FJU7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WAMU PTC WMALT 2006-AR6	34,075,351	93935FAD3
WAMU PTC WMALT 2006-AR7	40,083,325	93935DAD8
WAMU PTC WMALT 2006-AR8	78,107,822	93935LAC2
WAMU PTC WMALT 2006-AR8	30,241,777	93935LAH1
WAMU PTC WMALT 2006-AR9	52,148,945	939346AE2
WAMU PTC WMALT 2007-OA1	29,922,944	93935NAE4
WAMU PTC WMALT 2007-OA2	26,075,630	93935QAE7
WAMU PTC WMALT 2007-OA3	34,636,658	939355AK9
WAMU PTC WMALT 2007-OA4	41,867,025	93936MAA3
WASHINGTON MUTUAL 2003-MS7	11,069,880	939336TR4
WASHINGTON MUTUAL 2003-MS7	26,244,907	939336TU7
WASHINGTON MUTUAL 2003-MS8	263,833	939336C68
WASHINGTON MUTUAL 2003-MS8	805,139	939336A94
WASHINGTON MUTUAL 2003-MS8	562,268	939336C43
WELLS FARGO ALT LN 2005-2	5,525,000	949920AA0
WELLS FARGO ALT LN 2005-2	4,124,000	949920AB8
WELLS FARGO ALT LN 2007-PA4	141,798,008	94984UAG1
WELLS FARGO ALT LN 2007-PA4	96,068,850	94984UAK2
WELLS FARGO ALT LN 2007-PA4	27,482,508	94984UAN6
WELLS FARGO ALT LN 2007-PA4	109,074,320	94984UAQ9
WELLS FARGO HEQ 2004-2	35,216	94980GAX9
WELLS FARGO MBS 2003-13	378,204	949767AH0
WELLS FARGO MBS 2006-4	26,128,320	94983BAF6
WELLS FARGO MBS 2007-15	2,271,107	949797AH7
WELLS FARGO MBS 2007-2	66,074,455	94984XAL4
WELLS FARGO MBS 2007-2	3,117,947	94984XBA7
WELLS FARGO MBS 2007-6	1,460,000	949773AE5
WELLS FARGO MBS 2007-8	5,301,734	94986AAY4
WELLS FARGO MBS 2007-8	12,633,680	94986AAQ1
Non-Residential ABS		
CAPITAL AUTO RECV ABN 2007-3	1,897,140	13974DAJ5
DISCOVER CARD MSTR TR I 2003-4	8,000,000	25466KEV7
EDUFP 0601A A1 2.	11,853,701	28140XAA7
FORD CREDIT FLRPLN TR 2006-4	725,000	34528QAD6
GREEN TREE FINANCIAL MFH 98-6	32,525,000	393505K27
MBNA MASTER CC TR 2005-2C	2,505,000	55264TDF5
MCG 061A A4 3.867	325,000	55271KAR2
MCG 061A A5 5.067	875,000	55271KAS0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NCT 06A A1 2.975%	644,774	63544JAA7
NYCTL TRUST 2005-A	155,007	670667AB0
NYCTL TRUST 2005-A	152,596	670667AC8
NYCTL TRUST 2006-A	1,194	62947UAA7
NYCTL TRUST 2006-A	469	62947UAC3
SLC STUDENT LN TR 2005-2	792,347	784420AF8
SWIFT MASTER AUTO TR 2007-1	75,000	870752AB8
SWIFT MASTER AUTO TR 2007-1	45,000	870752AC6
Residential Whole Loans	1,466,541,457	
Treasuries		
UNITED STATES TREAS NTS	18,000,000	912828KD1
UNITED STATES TREAS NTS	15,000,000	912828KRO
UNITED STATES TREAS NTS	25,000,000	912828MS6
Swaps³ and Hedges		
CDS - CDO		
ACABS 2004-1A B	-2,079,279	000809AC7
ACABS 2004-1A C1	-4,490,654	000809AD5
ACABS 2004-1A C1	-4,445,592	000809AD5
ALEXP 2004-1A C	-10,000,000	014684AD6
ALEXP 2004-1A D1	-2,914,462	014684AE4
AMMC 2006-7A E	-3,663,539	001755AA5
ARES 2005-9A D1	-2,500,000	04010FAE6
AVCLO 2005-2A A3L	-5,000,000	053576AC8
AVCLO 2006-3A B1L	-5,000,000	05357TAE4
AVCLO 2006-3A B1L	-5,000,000	05357TAE4
AVCLO 2006-3A B1L	2,500,000	05357TAE4
AVCLO 2006-3A B1L	2,500,000	05357TAE4
AVCLO 2006-3A B1L	5,000,000	05357TAE4
BABSN 2005-2A A2	-12,500,000	05615YAB7
BABSN 2005-2A A2	10,000,000	05615YAB7
BABSN 2005-2A B	15,000,000	05615YAC5
BABSN 2006-1A C	10,000,000	05616CAD0
BFCGE 2006-1A B1L	192,177	05539MAE0
BFCGE 2006-1A B1L	1,691,908	05539MAE0
BGRS 2004-2A C1	-5,016,054	09622WAC2
BGRS 2004-2A C1	2,508,027	09622WAC2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BGRS 2004-3A C	-4,000,000	09622YAG9
BGRS 2004-3A C	204,000	09622YAG9
BGRS 2004-3A C	1,796,000	09622YAG9
BGRS 2004-3A D1	-137,711	09622YAJ3
BIRCH 1A A1L	1,479,847	09070FAAO
BLACK 2005-2A E1	2,000,000	092018AA8
BLHV 2005-1A C	-10,000,000	078451AD3
BLHV 2005-1A C	-3,000,000	078451AD3
BLHV 2005-1A D1	-1,811,910	078451AE1
BRDG 2006-1A B	-5,000,000	108124AE8
BRDG 2006-1A D	1,633,462	108120AA4
BRNHM 2006-1A A2L	-9,293,264	122310AB1
BWIC 2006-1A A1B	3,535,494	11161RAC6
CAMBR 3A C	-9,264,898	131899AE6
CAMBR 5A B	-6,000,000	13189LAD1
CAMBR 5A B	-4,000,000	13189LAD1
CAMBR 5A B	4,000,000	13189LAD1
CBCL 16A D	-3,842,105	12498YAG4
CODA 2007-1A A1LA	135,593,270	
COMMO 2005-3A C1	-3,455,371	202648AG6
COMMO 2006-5A B	-2,040,000	202636AF3
CSTRA 2004-1A C2	-2,500,000	18971WAE6
DRYD 2004-7A B1L	-5,000,000	26249NAF2
DUKEF 2005-9A A3V	-2,000,000	26450AAC1
DUKEF 2005-9A A3V	2,000,000	26450AAC1
ESPF 2006-1A B	-5,000,000	296605AE8
ETRD 2004-1A B	-6,740,000	26925JAC9
ETRD 2004-1A B	-760,000	26925JAC9
ETRD 2004-1A C	-2,252,729	26925JAD7
FORTP 2003-2A C	-2,000,000	348522AE3
GALL 2005-1A A3L	-10,000,000	363631AC6
GALXY 2003-1A C1	-5,000,000	36316XAC4
GALXY 2003-1A C1	-2,500,000	36316XAC4
GEMST 2004-1A C	-10,000,000	36867KAE1
GEMST 2005-2A C	-7,500,000	36867VAE7
GEMST 2005-2A C	-5,000,000	36867VAE7
GEMST 2005-2A E	-4,500,000	36867VAG2
GLCR 2006-4A C	-3,914,920	37638NAD3
GLCR 2006-4A C	-3,914,920	37638NAD3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GLCR 2006-4A C	-2,348,952	37638NAD3
GLCR 2006-4A C	-1,565,968	37638NAD3
GLCR 2006-4A C	3,914,920	37638NAD3
GRLN 2004-1A C	-2,500,000	393106AJ8
GSATL 2007 - 1A C	-510,000	402552AG8
GSC 2005-6A C2	5,000,000	36294EAE8
GSC 2005-6A D	1,500,000	36294EAF5
GSCSF 2005-1A A3	-4,000,000	362470ACO
GULFS 2006-1A D	-6,000,000	40256BAG7
ICM 2005-2A B	-4,000,000	46426RAD1
ICM 2006-3A C	-1,000,000	46426XAE6
ICM 2006-S2A A3L	-1,710,000	46426YAC8
INDE6 6A C	-3,464,397	45377TAG1
LANDM 2003-3A B1L	-5,000,000	51507JAF6
LATI 2005-1A C	-6,000,000	51829NAD3
LEXN 2006 - 2A D	1,060,000	52902WAF6
LEXN 2006 - 2A D	308,000	52902WAF6
LONGP 2005-2A B	-2,502,224	54313PAA1
LONGP 2005-2A B	-1,787,303	54313PAA1
LOOM 2006-1A D	-5,000,000	54347UAD4
LOOM 2006-1A D	-5,000,000	54347UAD4
LOOM 2006-1A D	-5,000,000	54347UAD4
MKP 5A C	-19,420	55312WAD8
MNPT 2006-1A D	1,953,787	612180AJ8
NEPTN 2004-1A B1L	-2,540,410	640699AE4
OCT10 2006-10A C	-5,000,000	67572WAG1
OCT10 2006-10A E	-2,400,000	67572WAL0
OCT10 2006-10A E	2,000,000	67572WAL0
OCT10 2006-10A E	4,000,000	67572WAL0
OCT6 2003-6A B1L	5,000,000	67571YAF0
OCT7 2004-7A B1L	-2,500,000	67572BAD4
PINEM 2005-A C	-10,000,000	722694AD8
RFCCD 2006-4A B	-2,000,000	762007AE2
RFCCD 2006-4A D	-1,427,919	762007AJ1
RFCCD 2006-4A D	-475,973	762007AJ1
SANDS 2004-1A D 06/06/2039	-4,506,398	80011PAD5
SATV 2005-1A B	-3,000,000	80410RAD8
SATV 2005-1A B	2,000,000	80410RAD8
SATV 2005-1A B	2,000,000	80410RAD8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SCF 5A B	-10,445,591	84129VAG6
SCF 5A B	5,222,796	84129VAG6
SCF 5A C1	-3,042,318	84129VAJ0
SCF 7A C	-3,471,038	83743YAE3
SCF 7A D1A	-7,059	83743YAF0
SCF 8A B	-9,508,380	83743LAG6
SFORK 2005-1A C	-2,500,000	844272AD6
SHERW 2004-1A C	-4,000,000	82437RAG6
SHERW 2005-2A C	-2,993,003	82437XAD0
SHERW 2005-2A D	-2,843,309	82437XAE8
SHERW 2006-3A A3	-300,000	82442VAD7
STACK 2004-1A C	-5,000,000	85233VAC5
SUMLK 2005-1A B2L	1,731,525	86613RAA6
SUMMER STREET LTD 2004-1A	-4,000,000	86565PAD2
SUMMER STREET LTD 2005-1A	-2,000,000	86565MAD9
TRIC 2005-3A A3L	-14,752,196	89608QAC5
VERT 2005-1A C	-5,000,000	92534EAD3
VERT 2005-1A C	575,000	92534EAD3
VERT 2005-1A C	1,925,000	92534EAD3
VERT 2006-1A A3	-4,000,000	925345AE0
VERT 2006-1A A3	-2,000,000	925345AE0
VERT 2006-1A A3	1,000,000	925345AE0
VERT 2006-1A A3	1,000,000	925345AE0
VERT 2006-1A A3	6,000,000	925345AE0
WESTW 2006-1A C1	-6,000,000	96174QAG5
WINDR 2005-2A D1	-2,000,000	97314NAE6
WITEH 2006-1A A3L	-2,500,000	965248AC1
WITEH 2006-1A B1L	-5,000,000	965248AD9
WITEH 2006-1A B1L	-5,000,000	965248AD9
WITEH 2006-1A B1L	-2,500,000	965248AD9
WITEH 2006-1A B1L	5,000,000	965248AD9
WITEH 2006-1A B2L_1	1,726,797	965247AA7
CDS - CMBX		
CMBX NA A 06-2	-43,000,000	
CMBX NA AA 06-2	-5,000,000	
CMBX NA AAA 06-2	-57,000,000	
CMBX NA BBB 06-2	-67,000,000	
CMBX NA BBB- 06-2	-35,000,000	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CMBX.NA.A.06-1	-18,000,000	
CMBX.NA.A.3	-88,000,000	
CMBX.NA.A.4	17,000,000	
CMBX.NA.AA.06-1	-7,000,000	
CMBX.NA.AA.3	-18,000,000	
CMBX.NA.AA.4	-9,000,000	
CMBX.NA.AAA.06-1	-68,000,000	
CMBX.NA.AAA.3	-11,000,000	
CMBX.NA.AAA.4	-11,000,000	
CMBX.NA.AJ.1	-24,000,000	
CMBX.NA.AJ.2	-16,000,000	
CMBX.NA.AJ.4	-21,000,000	
CMBX.NA.BBB.06-1	-47,000,000	
CMBX.NA.BBB-.06-1	-38,000,000	
CMBX.NA.BBB.3	-27,000,000	
 CDS - Corporate		
AMBAC ASSURANCE CORPORATION	-10,000,000	023139AE8
AMBAC ASSURANCE CORPORATION	10,000,000	023139AE8
AMBAC ASSURANCE CORPORATION	-40,000,000	023139AE8
AMBAC ASSURANCE CORPORATION	-10,000,000	
AMBAC ASSURANCE CORPORATION	10,000,000	023139AE8
AMBAC FINANCIAL GROUP INC	-10,000,000	023139AA6
CAPITAL ONE FINANCIAL	-5,000,000	14040HAJ4
FINANCIAL SECURITY ASSURANCE	-10,000,000	
FINANCIAL SECURITY ASSURANCE	-10,000,000	
FINANCIAL SECURITY ASSURANCE	-10,000,000	
FINANCIAL SECURITY ASSURANCE	-50,000,000	
FINANCIAL SECURITY ASSURANCE	-25,000,000	
FINANCIAL SECURITY ASSURANCE	20,000,000	
FINANCIAL SECURITY ASSURANCE	25,000,000	
FINANCIAL SECURITY ASSURANCE	5,000,000	
FINANCIAL SECURITY ASSURANCE	-20,000,000	
FINANCIAL SECURITY ASSURANCE	-20,000,000	
FINANCIAL SECURITY ASSURANCE	-50,000,000	
MBIA GLOBAL FUNDING	-30,000,000	55266MCH5
MBIA GLOBAL FUNDING	-45,000,000	55266MCH5
MBIA GLOBAL FUNDING	-20,000,000	55266MCH5
MBIA GLOBAL FUNDING	-6,000,000	55266MCH5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MBIA GLOBAL FUNDING	10,000,000	55266MCH5
MBIA GLOBAL FUNDING	5,000,000	55266MCH5
MBIA INSURANCE CORPORATION	-16,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	-4,000,000	
MBIA INSURANCE CORPORATION	-5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-5,000,000	
MBIA INSURANCE CORPORATION	-6,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	40,000,000	
MBIA INSURANCE CORPORATION	-8,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	-10,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-15,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	5,000,000	
MBIA INSURANCE CORPORATION	20,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	-10,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	5,000,000	
MBIA INSURANCE CORPORATION	5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	-25,000,000	
MBIA INSURANCE CORPORATION	-5,000,000	
MGIC INVESTMENT	-25,000,000	552848AA1
MGIC INVESTMENT	-10,000,000	552848AA1
MGIC INVESTMENT	-10,000,000	552848AA1
PMI GROUP	-10,000,000	69344MAH4
PMI GROUP	-5,000,000	69344MAH4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
PMI GROUP	-25,000,000	69344MAH4
PMI GROUP	-5,000,000	69344MAH4
RADIAN GROUP	25,000,000	750236AB7
RADIAN GROUP	-10,000,000	750236AJ0
RADIAN GROUP	10,000,000	750236AJ0
RADIAN GROUP	-35,000,000	750236AA9
RADIAN GROUP	-10,000,000	750236AB7
RADIAN GROUP	10,000,000	750236AJ0
CDS - CRE Securities		
BACM 2004-1 G	-10,000,000	05947UQC5
BACM 2004-2 G	-5,000,000	05947URN0
BACM 2004-2 G	2,500,000	05947URN0
BACM 2004-2 H	-5,000,000	05947URP5
BACM 2004-4 H	-5,000,000	05947UVX3
BACM 2004-4 H	5,000,000	05947UVX3
BACM 2004-4 H	5,000,000	05947UVX3
BACM 2005-2 G	-5,000,000	05947UN46
BACM 2005-2 H	10,000,000	05947UN53
BACM 2005-3 J	-2,500,000	05947UT40
BACM 2005-4 H	-10,000,000	05947UZ35
BACM 2006-6 G	-10,000,000	05950VAV2
BACM 2007-1 H	-6,000,000	059497AG2
BACM 2007-2 K	5,000,000	059511BC8
BACM 2007-2 K	5,000,000	059511BC8
BSCMS 04-PWR5 H	-12,500,000	07383FR67
BSCMS 2004-PWR4 H	-5,000,000	07383FG28
BSCMS 2004-PWR6 D	-20,000,000	07383FY36
BSCMS 2004-PWR6 D	10,000,000	07383FY36
BSCMS 2004-PWR6 H	-10,000,000	07383FY77
BSCMS 2004-PWR6 H	-5,000,000	07383FY77
BSCMS 2004-PWR6 H	10,000,000	07383FY77
BSCMS 2004-T16 D	10,000,000	07383FV39
BSCMS 2005-PW10 K	5,300,000	07387BER0
BSCMS 2005-PW10 K	7,000,000	07387BER0
BSCMS 2005-PW10 K	10,000,000	07387BER0
BSCMS 2005-PWR7 A3	25,000,000	07383F3Z9
BSCMS 2005-PWR7 D	10,000,000	07383F4E5
BSCMS 2005-PWR7 G	-3,000,000	07383F4J4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSCMS 2005-PWR7 G	10,000,000	07383F4J4
BSCMS 2005-PWR9 H	-5,000,000	07387BAV5
BSCMS 2005-PWR9 L	4,000,000	07387BAY9
BSCMS 2005-T18 H	10,000,000	07383F5V6
BSCMS 2005-T18 H	10,000,000	07383F5V6
BSCMS 2005-T18 J	2,000,000	07383F5W4
BSCMS 2005-T18 J	2,000,000	07383F5W4
BSCMS 2006-PW12 G	-5,000,000	07387JAU0
BSCMS 2006-PW14 H	10,000,000	07388PAS0
BSCMS 2006-T22 H	816,886	07387BGC1
BSCMS 2006-T22 H	9,183,114	07387BGC1
BSCMS 2007-PW15 H	10,000,000	07388RAR8
CD 06-CD3 K	-2,500,000	14986DAW0
CD 06-CD3 K	10,000,000	14986DAW0
CD 2005-CD1 J	-10,000,000	12513EAY0
CD 2005-CD1 J	5,000,000	12513EAY0
CD 2005-CD1 J	5,000,000	12513EAY0
CD 2005-CD1 J	10,000,000	12513EAY0
CGCMT 2004-C1 G	-5,000,000	173067AM1
CGCMT 2004-C1 G	-5,000,000	173067AM1
CGCMT 2004-C1 G	-4,000,000	173067AM1
CGCMT 2004-C1 G	5,000,000	173067AM1
CGCMT 2004-C2 G	-5,000,000	173067EU9
CGCMT 2004-C2 H	-10,000,000	173067EW5
CGCMT 2004-C2 H	-5,000,000	173067EW5
COMM 05-C6 G	-5,000,000	126171AS6
CSFB 2004-C1 A4	10,000,000	22541SAD0
CSFB 2004-C1 H	-5,000,000	22541SBK3
CSFB 2004-C1 H	-5,000,000	22541SBK3
CSFB 2004-C3 G	-5,000,000	22541SWS3
CSFB 2005-C2 G	-5,000,000	225458SD1
CSFB 2005-C2 G	-5,000,000	225458SD1
CSFB 2005-C2 G	-5,000,000	225458SD1
CSFB 2005-C3 H	-7,000,000	225458WBO
CSFB 2005-C4 G	-5,000,000	225458P69
CSFB 2005-C4 G	10,000,000	225458P69
CSMC 2006-C1 K	-3,100,000	225470H63
CSMC 2006-C1 K	-1,900,000	225470H63
CSMC 2006-C1 K	1,485,000	225470H63

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CSMC 2006-C1 K	2,970,000	225470H63
CSMC 2006-C1 K	3,515,000	225470H63
CSMC 2006-C1 K	7,030,000	225470H63
CSMC 2006-C2 H	816,886	22545BAN1
CSMC 2006-C2 H	9,183,114	22545BAN1
CSMC 2006-C2 H	10,000,000	22545BAN1
CSMC 2006-C3 H	-5,000,000	22545DAP2
CSMC 2006-C3 H	-2,822,000	22545DAP2
CSMC 2006-C3 H	816,886	22545DAP2
CSMC 2006-C3 H	9,183,114	22545DAP2
CSMC 2006-C4 J	-5,000,000	22545MAQ0
CSMC 2006-C5 H	-5,000,000	22545LAX7
FORCE 06-1A H	992,000	36170VAK5
FORCE 06-1A H	10,000,000	36170VAK5
FORCE 06-1A J	-4,000,000	36170VAL3
FORCE 06-1A J	4,000,000	36170VAL3
FORCE 06-1A J	4,000,000	36170VAL3
FORCE 06-1A J	4,000,000	36170VAL3
FORCE 2006-1A G	10,000,000	36170VAJ8
GCCFC 2004-GG1 G	-6,000,000	396789FZ7
GCCFC 2004-GG1 G	-5,000,000	396789FZ7
GCCFC 2004-GG1 G	-5,000,000	396789FZ7
GCCFC 2004-GG1 G	-5,000,000	396789FZ7
GCCFC 2004-GG1 H	-5,000,000	396789GA1
GCCFC 2004-GG1 H	2,500,000	396789GA1
GCCFC 2004-GG1 K	261,403	396789GC7
GCCFC 2004-GG1 K	3,738,597	396789GC7
GCCFC 2005-GG3 D	-8,000,000	396789JZ3
GCCFC 2005-GG3 D	10,000,000	396789JZ3
GCCFC 2005-GG3 G	-5,000,000	396789KDO
GCCFC 2005-GG3 H	-15,000,000	396789KF5
GCCFC 2005-GG3 H	-10,000,000	396789KF5
GCCFC 2005-GG3 H	-5,000,000	396789KF5
GCCFC 2005-GG3 H	-5,000,000	396789KF5
GCCFC 2005-GG3 H	5,000,000	396789KF5
GCCFC 2005-GG3 H	5,000,000	396789KF5
GCCFC 2005-GG3 K	-4,000,000	396789KK4
GCCFC 2005-GG3 K	-4,000,000	396789KK4
GCCFC 2006-GG7 J	-10,000,000	20173MAR1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GCCFC 2006-GG7 J	-5,000,000	20173MAR1
GCCFC 2006-GG7 J	5,000,000	20173MAR1
GECMC 2005-C1 G	-5,000,000	36828QLB0
GECMC 2005-C1 H	-5,000,000	36828QLC8
GECMC 2005-C2 J	-10,000,000	36828QMQ6
GECMC 2005-C2 J	-5,000,000	36828QMQ6
GECMC 2005-C3 J	-10,000,000	36828QPK6
GECMC 2005-C3 J	-5,000,000	36828QPK6
GECMC05-C4 2005-C4 J	-15,000,000	36828QQW9
GECMC05-C4 2005-C4 J	10,000,000	36828QQW9
GMACC 2003-C3 J	-2,000,000	361849B43
GMACC 2004-C1 H	-10,000,000	361849E24
GSMS 2004-GG2 G	-6,000,000	36228CTS2
GSMS 2004-GG2 G	-5,000,000	36228CTS2
GSMS 2006-GG6 K	-7,000,000	36228CXN8
GSMS 2006-GG6 K	-3,000,000	36228CXN8
JPMCC 2004-C1 G	-10,000,000	46625MW88
JPMCC 2004-C1 G	-5,000,000	46625MW88
JPMCC 2004-C1 G	-5,000,000	46625MW88
JPMCC 2004-CB8 G	-10,000,000	46625M2Q1
JPMCC 2004-CB8 G	-5,000,000	46625M2Q1
JPMCC 2004-LN2 G	2,500,000	46625YBR3
JPMCC 2004-PNC1 H	5,000,000	46625M5T2
JPMCC 2005-CB11 G	-3,000,000	46625YJT1
JPMCC 2005-CB11 H	-7,000,000	46625YJU8
JPMCC 2005-CB12 G	-10,000,000	46625YRD7
JPMCC 2005-LDP3 G	-5,000,000	46625YSV6
JPMCC 2006-CB14 H	-10,000,000	46625YC92
JPMCC 2006-CB16 H	816,886	46629GAT5
JPMCC 2006-CB16 H	9,183,114	46629GAT5
JPMCC 2006-LDP7 AJ	25,000,000	46628FAN1
JPMCC 2006-LDP9 G	-5,000,000	46630AAJ7
JPMCC 2007-CB18 H	5,000,000	46629YAT6
JPMCC 2007-CB18 H	10,000,000	46629YAT6
LBUBS 2004-C1 J	-5,000,000	52108HYV0
LBUBS 2004-C1 J	-5,000,000	52108HYV0
LBUBS 2004-C2 J	-10,000,000	52108HA87
LBUBS 2004-C4 K	10,000,000	52108HG24
LBUBS 2005-C1 H	-5,000,000	52108HZ64

Descriptor	Current Principal Balance or Notional Amount	CUSIP
LBUBS 2005-C1 H	10,000,000	52108HZ64
LBUBS 2005-C1 J	-10,000,000	52108HZ80
LBUBS 2005-C1 J	-5,000,000	52108HZ80
LBUBS 2005-C2 H	-3,000,000	52108H3S1
LBUBS 2005-C2 H	5,000,000	52108H3S1
LBUBS 2005-C3 K	-4,591,557	52108H5G5
LBUBS 2005-C3 K	-408,443	52108H5G5
LBUBS 2005-C3 K	5,000,000	52108H5G5
LBUBS 2005-C3 K	5,000,000	52108H5G5
LBUBS 2005-C3 K	10,000,000	52108H5G5
LBUBS 2005-C3 K	10,000,000	52108H5G5
LBUBS 2005-C5 K	1,000,000	52108H7K4
LBUBS 2005-C5 K	4,000,000	52108H7K4
LBUBS 2005-C5 K	5,000,000	52108H7K4
LBUBS 2005-C5 K	5,000,000	52108H7K4
LBUBS 2006-C3 K	-7,000,000	52108MGF4
LBUBS 2006-C6 J	-10,000,000	50179MAS0
MLMT 05-MKB2 G	-4,000,000	59022HGR7
MLMT 2005-CK11 H	1,000,000	59022HLS9
MLMT 2005-CK11 H	4,000,000	59022HLS9
MLMT 2005-MKB2 H	10,000,000	59022HGS5
MSC 2004-HQ3 J	-10,000,000	61745MXM0
MSC 2004-HQ4 J	5,000,000	61745MU68
MSC 2004-HQ4 J	5,000,000	61745MU68
MSC 2004-HQ4 J	10,000,000	61745MU68
MSC 2004-T13 H	-2,500,000	61745MVM2
MSC 2005-HQ6 J	5,000,000	61745M6U2
MSC 2005-HQ6 K	-5,000,000	61745M6V0
MSC 2005-HQ6 K	-4,591,557	61745M6V0
MSC 2005-HQ6 K	-408,443	61745M6V0
MSC 2005-HQ6 K	5,000,000	61745M6V0
MSC 2005-IQ9 AJ	-15,000,000	61745M2H5
MSC 2005-IQ9 AJ	-15,000,000	61745M2H5
MSC 2005-IQ9 D	-20,000,000	61745M2L6
MSC 2005-T17 D	-20,000,000	61745MW90
MSC 2005-T17 D	10,000,000	61745MW90
MSC 2005-T19 H	10,000,000	61745M5T6
MSC 2006-T21 G	10,000,000	617451DA4
WBCMT 2004-C10 D	-10,000,000	929766NT6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WBCMT 2004-C10 H	-5,000,000	929766NY5
WBCMT 2004-C11 H	-5,000,000	929766RD7
WBCMT 2004-C12 G	-10,000,000	929766SM6
WBCMT 2004-C12 G	-5,000,000	929766SM6
WBCMT 2004-C12 G	-5,000,000	929766SM6
WBCMT 2004-C14 H	-5,000,000	929766TW3
WBCMT 2004-C14 H	15,000,000	929766TW3
WBCMT 2005-C16 G	-5,000,000	929766ZQ9
WBCMT 2005-C16 H	-20,000,000	929766ZS5
WBCMT 2005-C16 H	-10,000,000	929766ZS5
WBCMT 2005-C16 H	5,000,000	929766ZS5
WBCMT 2005-C16 H	5,000,000	929766ZS5
WBCMT 2005-C16 H	10,000,000	929766ZS5
WBCMT 2005-C16 H	10,000,000	929766ZS5
WBCMT 2005-C16 K	-2,000,000	929766ZW6
WBCMT 2005-C17 H	-20,000,000	929766D67
WBCMT 2005-C20 G	-10,000,000	9297663B7
WBCMT 2005-C20 G	-5,000,000	9297663B7
WBCMT 2005-C20 H	-15,000,000	9297663C5
WBCMT 2005-C20 H	-5,000,000	9297663C5
WBCMT 2005-C20 H	-5,000,000	9297663C5
WBCMT 2005-C20 H	5,000,000	9297663C5
WBCMT 2005-C20 H	10,000,000	9297663C5
WBCMT 2005-C21 G	-10,000,000	92976BAC6
WBCMT 2006-C29 J	-5,000,000	92978PAT6
CDS - Municipal		
STATE OF CALIFORNIA	-25,000,000	13062PAV4
STATE OF CALIFORNIA	-25,000,000	13062RFP8
STATE OF CALIFORNIA	15,000,000	13062PAV4
STATE OF FLORIDA	-10,000,000	341426SV7
STATE OF FLORIDA	-25,000,000	341426SV7
STATE OF FLORIDA	-25,000,000	341426SV7
STATE OF NEVADA	-10,000,000	641460FG0
STATE OF NEVADA	-10,000,000	641460FG0
CDS - Non-Agency RMBS		
AABST 2004-4 B2	-2,116,641	00764MCX3
AABST 2004-5 B2	-30,253	00764MDL8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AABST 2004-5 B2	228,275	00764MDL8
AABST 2004-6 B2	2,689,974	00764MEB9
ABFC 2004-FF1 M2	-1,976,486	04542BHN5
ABFC 2004-HE1 M5	-248,766	04542BJT0
ABFC 2004-OPT2 M6	-101,498	04542BGB2
ABFC 2004-OPT3 M5	-12,976	04542BGZ9
ABFC 2004-OPT4 M3	-1,171,317	04542BHF2
ABFC 2004-OPT4 M3	-468,527	04542BHF2
ABFC 2004-OPT4 M3	2,928,293	04542BHF2
ABFC 2005-WF1 M8	-2,051,107	04542BMF6
ABFC 2005-WF1 M9	-5,332,639	04542BMG4
ABFC 2005-WF1 M9	-3,076,522	04542BMG4
ABFC 2005-WF1 M9	-3,076,522	04542BMG4
ABFC 2005-WF1 M9	-820,406	04542BMG4
ABFC 2005-WF1 M9	1,025,507	04542BMG4
ABFC 2005-WF1 M9	1,025,507	04542BMG4
ABFC 2005-WF1 M9	2,051,015	04542BMG4
ABFC 2005-WF1 M9	2,051,015	04542BMG4
ABFC 2005-WF1 M9	5,127,537	04542BMG4
ABSHE 2004-HE10 M5	-2,262,549	04541GNS7
ABSHE 2004-HE10 M6	-1,451,309	04541GNT5
ABSHE 2004-HE3 M6	-545,934	04541GJY9
ABSHE 2004-HE6 M3	4,023,703	04541GLL4
ABSHE 2004-HE6 M3	4,023,703	04541GLL4
ABSHE 2004-HE7 M6	-1,566,924	04541GMH2
ABSHE 2005-HE2 M5	-1,936,651	04541GQF2
ABSHE 2005-HE3 M8	10,000,000	04541GRB0
ABSHE 2005-HE6 M9	-1,820,000	04541GTT9
ABSHE 2005-HE6 M9	-1,560,000	04541GTT9
ABSHE 2005-HE6 M9	-980,000	04541GTT9
ABSHE 2005-HE6 M9	-840,000	04541GTT9
ABSHE 2005-HE7 M5	-3,000,000	04541GUB6
ABSHE 2005-HE7 M5	197,146	04541GUB6
ABSHE 2005-HE7 M5	257,006	04541GUB6
ABSHE 2005-HE7 M5	551,400	04541GUB6
ABSHE 2005-HE7 M5	841,988	04541GUB6
ABSHE 2005-HE7 M5	1,477,667	04541GUB6
ABSHE 2005-HE7 M5	1,674,793	04541GUB6
ABSHE 2005-HE7 M5	12,000,000	04541GUB6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ABSHE 2005-HE7 M6	-6,500,000	04541GUC4
ABSHE 2005-HE7 M6	-5,000,000	04541GUC4
ABSHE 2005-HE7 M6	-3,500,000	04541GUC4
ABSHE 2005-HE7 M6	2,500,000	04541GUC4
ABSHE 2006-HE1 M5	-3,210,355	04541GVQ2
ACCR 2004-3 1M3	-9,623,452	004375BG5
ACCR 2004-3 2M6	-1,263,857	004375BW0
ACCR 2004-4 M4	-3,856,460	004375CK5
ACCR 2004-4 M5	-2,949,562	004375CL3
ACCR 2004-4 M5	-2,359,650	004375CL3
ACCR 2004-4 M5	-1,966,375	004375CL3
ACCR 2004-4 M5	-1,573,100	004375CL3
ACCR 2005-1 M5	-2,195,750	004375CX7
ACCR 2005-2 M7	-2,980,879	004375DK4
ACCR 2005-2 M8	-2,279,865	004375DL2
ACCR 2005-2 M8	-949,944	004375DL2
ACCR 2005-3 M8	-3,484,188	004375EB3
ACCR 2005-3 M8	-1,625,954	004375EB3
ACCR 2005-3 M8	-1,393,675	004375EB3
ACE 2004-HE2 M5	-2,586,871	004421GX5
ACE 2004-HE2 M6	-3,673,165	004421GY3
ACE 2004-HS1 M3	1,700,504	004421EC3
ACE 2004-RM1 M4	923,656	004421FV0
ACE 2004-RM2 M7	-615,705	004421KC6
ACE 2005-HE2 M8	50,000	004421MK6
ACE 2005-HE2 M8	150,000	004421MK6
ACE 2005-HE2 M9	-2,965,462	004421ML4
ACE 2005-HE2 M9	-2,965,462	004421ML4
ACE 2005-HE2 M9	-2,224,096	004421ML4
ACE 2005-HE2 M9	1,482,731	004421ML4
ACE 2005-HE2 M9	2,965,462	004421ML4
ACE 2005-HE3 M7	894,083	004421NJ8
ACE 2005-HE4 M9	-3,375,000	004421PY3
ACE 2005-HE4 M9	4,400,000	004421PY3
ACE 2005-HE7 M5	-1,032,926	004421UG6
ACE 2005-RM2 M8	5,565,196	004421PA5
ACE 2005-RM2 M8	6,956,495	004421PA5
ACE 2005-WF1 M9	-3,815,134	004421QX4
ACE 2005-WF1 M9	-2,289,080	004421QX4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ACE 2005-WF1 M9	-1,907,567	004421QX4
ACE 2005-WF1 M9	-1,907,567	004421QX4
ACE 2005-WF1 M9	-1,526,054	004421QX4
ACE 2005-WF1 M9	-953,783	004421QX4
ACE 2005-WF1 M9	-953,783	004421QX4
ACE 2005-WF1 M9	3,815,134	004421QX4
ACE 2005-WF1 M9	5,531,944	004421QX4
ACE 2006-NC3 M5	2,160,000	00442EAN5
AMIT 2004-1 M8	-7,000,000	00252FAM3
AMIT 2004-1 M8	-3,000,000	00252FAM3
AMIT 2005-2 M8	15,000,000	126673L75
AMSI 2004-R1 M10	-134,229	03072SPB5
AMSI 2004-R11 M8	-1,192,129	03072SWX9
AMSI 2004-R11 M8	-794,752	03072SWX9
AMSI 2004-R11 M8	874,228	03072SWX9
AMSI 2004-R11 M8	1,589,505	03072SWX9
AMSI 2004-R12 M10	-678,353	03072SXP5
AMSI 2004-R12 M9	-1,741,681	03072SXM2
AMSI 2004-R12 M9	-937,828	03072SXM2
AMSI 2004-R12 M9	4,465,849	03072SXM2
AMSI 2004-R2 M8	915,380	03072SPQ2
AMSI 2004-R2 M9	-945,011	03072SPR0
AMSI 2004-R2 M9	472,506	03072SPR0
AMSI 2004-R8 M9	-742,402	03072SUH6
AMSI 2004-R9 M6	-3,382,426	03072SUT0
AMSI 2005-R10 M9	-10,000,000	03072ST62
AMSI 2005-R10 M9	-5,000,000	03072ST62
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-10,000,000	03072SV93
AMSI 2005-R11 M9	-7,500,000	03072SV93
AMSI 2005-R11 M9	10,000,000	03072SV93
AMSI 2005-R2 M8	-2,526,679	03072SYY5
AMSI 2005-R2 M8	141,494	03072SYY5
AMSI 2005-R2 M8	151,601	03072SYY5
AMSI 2005-R2 M8	222,348	03072SYY5
AMSI 2005-R2 M8	404,269	03072SYY5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AMSI 2005-R2 M8	469,962	03072SYY5
AMSI 2005-R2 M8	1,465,474	03072SYY5
AMSI 2005-R2 M8	2,198,211	03072SYY5
AMSI 2005-R2 M9	-2,941,951	03072SYZ2
AMSI 2005-R2 M9	-644,303	03072SYZ2
AMSI 2005-R2 M9	1,010,672	03072SYZ2
AMSI 2005-R2 M9	2,526,679	03072SYZ2
AMSI 2005-R3 M8	6,000,000	03072SA62
AMSI 2005-R3 M9	-3,280,000	03072SA70
AMSI 2005-R3 M9	-1,674,560	03072SA70
AMSI 2005-R3 M9	-1,211,520	03072SA70
AMSI 2005-R3 M9	-720,000	03072SA70
AMSI 2005-R3 M9	-188,480	03072SA70
AMSI 2005-R3 M9	-125,440	03072SA70
AMSI 2005-R3 M9	2,000,000	03072SA70
AMSI 2005-R3 M9	4,000,000	03072SA70
AMSI 2005-R3 M9	6,000,000	03072SA70
AMSI 2005-R4 M10	-2,968,493	03072SD36
AMSI 2005-R4 M10	-2,968,493	03072SD36
AMSI 2005-R4 M10	-1,484,246	03072SD36
AMSI 2005-R4 M10	742,123	03072SD36
AMSI 2005-R4 M10	1,484,246	03072SD36
AMSI 2005-R4 M10	2,226,370	03072SD36
AMSI 2005-R4 M10	4,452,739	03072SD36
AMSI 2005-R7 M8	394,292	03072SK79
AMSI 2005-R7 M8	514,012	03072SK79
AMSI 2005-R7 M8	1,102,800	03072SK79
AMSI 2005-R7 M8	1,683,976	03072SK79
AMSI 2005-R7 M8	2,955,335	03072SK79
AMSI 2005-R7 M8	3,349,585	03072SK79
AMSI 2005-R7 M8	10,000,000	03072SK79
AMSI 2005-R7 M9	-3,200,751	03072SK87
AMSI 2005-R7 M9	-1,600,375	03072SK87
AMSI 2005-R7 M9	1,600,375	03072SK87
AMSI 2005-R7 M9	1,600,375	03072SK87
AMSI 2005-R9 M7	-10,000,000	03072SQ99
AMSI 2005-R9 M7	-3,750,000	03072SQ99
AMSI 2006-R1 M8	-4,054,704	03072SY33
AMSI 2006-R1 M8	-1,737,730	03072SY33

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AMSI 2006-R1 M8	2,896,217	03072SY33
AMSI 2006-R2 M8	-4,000,000	03072S2E4
AMSI 2006-R2 M9	-544,894	03072S2F1
ARMT 2004-2 7M3	-5,000,000	007036CE4
ARMT 2005-2 6M4	-1,818,885	007036HC3
ARSI 2004-W10 M7	-1,714,523	040104LU3
ARSI 2004-W10 M8	1,714,523	040104LV1
ARSI 2004-W11 M9	-1,905,081	040104MP3
ARSI 2004-W11 M9	3,810,161	040104MP3
ARSI 2004-W4 M3	-3,555,169	040104GF2
ARSI 2004-W4 M3	711,034	040104GF2
ARSI 2004-W4 M3	1,066,551	040104GF2
ARSI 2004-W4 M3	2,666,377	040104GF2
ARSI 2004-W9 M3	-1,350,533	040104LD1
ARSI 2004-W9 M3	-245,551	040104LD1
ARSI 2004-W9 M3	2,455,514	040104LD1
BALTA 2004-11 1B1	-2,237,231	07386HMT5
BALTA 2004-12 1B1	-3,364,701	07386HNW7
BALTA 2004-12 1B2	5,047,655	07386HNX5
BALTA 2005-2 1B2	-1,088,664	07386HQV6
BALTA 2005-5 1B3	-1,360,659	07386HUY5
BSABS 2004-AC2 B3	-10,841,010	073879AM0
BSABS 2004-AC4 B	-1,947,737	073879EJ3
BSABS 2004-AC7 M3	-2,073,263	073879ND6
BSABS 2004-FR1 M7	-619,130	073879DL9
BSABS 2004-FR1 M7	34,671	073879DL9
BSABS 2004-FR1 M7	86,678	073879DL9
BSABS 2004-FR1 M7	312,042	073879DL9
BSABS 2004-FR2 M5	-2,938,203	073879FK9
BSABS 2004-FR2 M7	-1,062,866	073879FM5
BSABS 2004-FR2 M7	68,023	073879FM5
BSABS 2004-FR2 M7	170,059	073879FM5
BSABS 2004-FR2 M7	612,211	073879FM5
BSABS 2004-HE11 M6	-1,877,581	073879PD4
BSABS 2004-HE11 M6	3,755,162	073879PD4
BSABS 2004-HE5 M6	-1,473,771	073879CH9
BSABS 2004-HE9 M6	-2,416,715	073879KH0
BSABS 2004-HE9 M6	-2,416,715	073879KH0
BSABS 2005-4 M5	-2,616,500	07384YUM6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSABS 2005-4 M5	-1,893,000	07384YUM6
BSABS 2005-4 M5	-294,500	07384YUM6
BSABS 2005-4 M5	-196,000	07384YUM6
BSABS 2005-AC1 M3	-1,863,303	073879QH4
BSABS 2005-AC2 2B3	-2,085,062	073879TA6
BSABS 2005-AC3 1B3	-4,758,966	073879XL7
BSABS 2005-AC3 1B3	4,758,966	073879XL7
BSABS 2005-AC6 1B3	-4,095,504	073879M47
BSABS 2005-AC6 1B3	-2,730,336	073879M47
BSABS 2005-AC6 1B3	5,460,672	073879M47
BSABS 2005-AQ1 M5	-7,500,000	073879US5
BSABS 2005-AQ1 M5	-5,000,000	073879US5
BSABS 2005-AQ1 M5	4,000,000	073879US5
BSABS 2005-FR1 M5	5,000,000	073879G93
BSABS 2005-FR1 M6	-12,000,000	073879H27
BSABS 2005-FR1 M6	-5,000,000	073879H27
BSABS 2005-FR1 M6	4,000,000	073879H27
BSABS 2005-FR1 M6	6,000,000	073879H27
BSABS 2005-FR1 M6	10,000,000	073879H27
BSABS 2005-HE11 M5	-17,500,000	0738793S5
BSABS 2005-HE11 M5	-5,000,000	0738793S5
BSABS 2005-HE11 M7	-5,000,000	0738793U0
BSABS 2005-HE11 M7	385,000	0738793U0
BSABS 2005-HE11 M7	510,000	0738793U0
BSABS 2005-HE11 M7	590,000	0738793U0
BSABS 2005-HE11 M7	610,000	0738793U0
BSABS 2005-HE11 M7	735,000	0738793U0
BSABS 2005-HE11 M7	870,000	0738793U0
BSABS 2005-HE11 M7	1,350,000	0738793U0
BSABS 2005-HE11 M7	1,555,000	0738793U0
BSABS 2005-HE11 M7	2,150,000	0738793U0
BSABS 2005-HE11 M7	3,395,000	0738793U0
BSABS 2005-HE11 M7	5,350,000	0738793U0
BSABS 2005-HE11 M8	-10,000,000	0738793V8
BSABS 2005-HE11 M8	-10,000,000	0738793V8
BSABS 2005-HE11 M8	-6,250,000	0738793V8
BSABS 2005-HE11 M8	-4,000,000	0738793V8
BSABS 2005-HE11 M8	-4,000,000	0738793V8
BSABS 2005-HE11 M8	-3,000,000	0738793V8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSABS 2005-HE11 M8	2,000,000	0738793V8
BSABS 2005-HE11 M8	8,000,000	0738793V8
BSABS 2005-HE11 M8	20,000,000	0738793V8
BSABS 2005-HE2 M5	-2,452,799	073879RD2
BSABS 2005-HE2 M6	-2,405,432	073879RE0
BSABS 2005-HE2 M6	2,004,527	073879RE0
BSABS 2005-HE3 M6	5,000,000	073879SB5
BSABS 2005-HE3 M6	5,000,000	073879SB5
BSABS 2005-HE4 M6	-2,804,169	073879TY4
BSABS 2005-HE4 M6	-2,243,335	073879TY4
BSABS 2005-HE4 M6	1,794,668	073879TY4
BSABS 2005-HE6 M3	3,000,000	073879YA0
BSABS 2005-HE6 M3	10,000,000	073879YA0
BSABS 2005-HE6 M5	-10,000,000	073879YC6
BSABS 2005-HE6 M5	-6,250,000	073879YC6
BSABS 2005-HE6 M5	-5,000,000	073879YC6
BSABS 2005-HE6 M5	-3,000,000	073879YC6
BSABS 2005-HE6 M5	10,000,000	073879YC6
BSABS 2005-HE6 M6	-4,911,860	073879YD4
BSABS 2005-HE6 M6	-3,683,895	073879YD4
BSABS 2005-HE6 M6	-3,143,590	073879YD4
BSABS 2005-HE6 M6	-1,227,965	073879YD4
BSABS 2005-HE6 M6	4,911,860	073879YD4
BSABS 2005-HE6 M6	9,823,720	073879YD4
BSABS 2005-TC1 M5	-4,740,398	073879VK1
BSABS 2005-TC1 M5	-1,923,179	073879VK1
BSABS 2005-TC1 M5	5,966,738	073879VK1
BSABS 2005-TC1 M7	-758,370	073879VM7
BSABS 2005-TC2 M6	-1,856,853	073879E79
BSABS 2005-TC2 M6	8,912,896	073879E79
BSABS 2006-1 M6	-584,000	07384YUZ7
BSABS 2006-HE1 1M7	-4,176,429	0738796V5
BSABS 2006-HE1 1M7	-3,715,393	0738796V5
BSABS 2006-HE1 1M7	-2,688,033	0738796V5
BSABS 2006-HE1 1M7	-418,186	0738796V5
BSABS 2006-HE1 1M7	-278,317	0738796V5
BSABS 2006-HE1 2M7	-2,000,000	07387UBX8
BSABS 2006-HE1 2M8	-225,566	07387UBY6
BSABS 2006-HE1 2M8	-25,063	07387UBY6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSABS 2006-PC1 M5	-2,870,400	07387UBB6
BSABS 2006-PC1 M5	-1,435,200	07387UBB6
BSABS 2006-PC1 M5	-1,435,200	07387UBB6
BSABS 2006-PC1 M5	-1,129,600	07387UBB6
BSABS 2006-PC1 M5	-564,800	07387UBB6
BSABS 2006-PC1 M5	-564,800	07387UBB6
BSABS 2006-PC1 M7	-4,000,000	07387UBD2
BSABS 2006-PC1 M7	6,000,000	07387UBD2
CARR 2004-NC2 M6	-445,154	144531AV2
CARR 2004-NC2 M6	-356,124	144531AV2
CARR 2005-FRE1 M9	-5,000,000	144531EP1
CARR 2005-FRE1 M9	12,000,000	144531EP1
CARR 2005-NC3 M8	-6,250,000	144531DF4
CARR 2005-NC3 M8	2,000,000	144531DF4
CARR 2005-NC3 M8	3,000,000	144531DF4
CARR 2005-NC4 M7	5,000,000	78514RAK1
CARR 2005-NC4 M7	10,000,000	78514RAK1
CARR 2005-NC4 M8	-3,750,000	78514RAL9
CARR 2005-NC4 M8	-850,000	78514RAL9
CARR 2005-NC4 M8	-400,000	78514RAL9
CARR 2005-NC4 M8	7,500,000	78514RAL9
CARR 2005-NC4 M8	7,500,000	78514RAL9
CARR 2005-NC5 M8	-8,200,000	144531DV9
CARR 2005-NC5 M8	-4,000,000	144531DV9
CARR 2005-NC5 M8	-1,500,000	144531DV9
CARR 2005-NC5 M8	-340,000	144531DV9
CARR 2005-NC5 M8	-160,000	144531DV9
CARR 2005-NC5 M8	1,200,000	144531DV9
CARR 2005-NC5 M8	4,800,000	144531DV9
CARR 2005-NC5 M9	-1,500,000	144531DW7
CARR 2005-NC5 M9	-340,000	144531DW7
CARR 2005-NC5 M9	-160,000	144531DW7
CARR 2005-OPT2 M7	-1,259,000	144531CQ1
CARR 2005-OPT2 M8	-2,000,000	144531CR9
CARR 2006-FRE1 M10	-1,364,000	144538APO
CARR 2006-FRE1 M10	-622,000	144538APO
CARR 2006-FRE1 M10	-544,000	144538APO
CARR 2006-FRE1 M10	-344,000	144538APO
CARR 2006-FRE1 M10	-294,000	144538APO

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CARR 2006-FRE1 M10	-242,000	144538AP0
CARR 2006-FRE1 M10	-230,000	144538AP0
CARR 2006-FRE1 M10	-206,000	144538AP0
CARR 2006-FRE1 M10	-154,000	144538AP0
CARR 2006-FRE1 M6	-5,740,800	144538AK1
CARR 2006-FRE1 M6	-2,259,200	144538AK1
CARR 2006-FRE1 M9	-4,000,000	144538AN5
CARR 2006-FRE1 M9	-2,680,000	144538AN5
CARR 2006-FRE1 M9	-1,364,000	144538AN5
CARR 2006-FRE1 M9	-1,320,000	144538AN5
CARR 2006-FRE1 M9	-622,000	144538AN5
CARR 2006-FRE1 M9	-544,000	144538AN5
CARR 2006-FRE1 M9	-344,000	144538AN5
CARR 2006-FRE1 M9	-294,000	144538AN5
CARR 2006-FRE1 M9	-242,000	144538AN5
CARR 2006-FRE1 M9	-230,000	144538AN5
CARR 2006-FRE1 M9	-206,000	144538AN5
CARR 2006-FRE1 M9	-154,000	144538AN5
CARR 2006-NC1 M9	-8,000,000	144531FG0
CARR 2006-NC1 M9	-3,000,000	144531FG0
CARR 2006-NC1 M9	-2,744,400	144531FG0
CARR 2006-NC1 M9	-2,600,000	144531FG0
CARR 2006-NC1 M9	-2,000,000	144531FG0
CARR 2006-NC1 M9	-2,000,000	144531FG0
CARR 2006-NC1 M9	-1,375,000	144531FG0
CARR 2006-NC1 M9	-1,255,600	144531FG0
CARR 2006-NC1 M9	-400,000	144531FG0
CARR 2006-NC1 M9	1,000,000	144531FG0
CARR 2006-NC1 M9	4,000,000	144531FG0
CARR 2006-NC1 M9	6,800,000	144531FG0
CARR 2006-NC1 M9	8,000,000	144531FG0
CARR 2006-NC2 M8	-4,305,600	14453FAM1
CARR 2006-NC2 M8	-3,320,000	14453FAM1
CARR 2006-NC2 M8	-2,000,000	14453FAM1
CARR 2006-NC2 M8	-2,000,000	14453FAM1
CARR 2006-NC2 M8	-1,694,400	14453FAM1
CARR 2006-NC2 M8	-680,000	14453FAM1
CARR 2006-NC2 M8	2,000,000	14453FAM1
CARR 2006-NC2 M8	2,000,000	14453FAM1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CARR 2006-NC2 M9	-4,600,000	14453FAN9
CARR 2006-NC2 M9	-2,000,000	14453FAN9
CARR 2006-NC3 M9	-2,000,000	144528AN6
CARR 2006-NC3 M9	-500,000	144528AN6
CARR 2006-NC3 M9	660,000	144528AN6
CARR 2006-NC3 M9	1,340,000	144528AN6
CARR 2006-NC4 M8	-2,400,000	14453MAN4
CARR 2006-NC4 M8	-1,600,000	14453MAN4
CARR 2006-NC5 M7	1,170,400	144539AM5
CARR 2006-OPT1 M9	2,000,000	144531FW5
CARR 2006-RFC1 M8	-3,320,000	14453EAM4
CARR 2006-RFC1 M8	-2,000,000	14453EAM4
CARR 2006-RFC1 M8	-800,000	14453EAM4
CARR 2006-RFC1 M8	-680,000	14453EAM4
CARR 2006-RFC1 M8	-600,000	14453EAM4
CARR 2006-RFC1 M8	600,000	14453EAM4
CARR 2006-RFC1 M8	800,000	14453EAM4
CARR 2006-RFC1 M8	4,000,000	14453EAM4
CARR 2007-RFC1 M9	-2,400,000	144526ANO
CARR 2007-RFC1 M9	-2,000,000	144526ANO
CARR 2007-RFC1 M9	2,000,000	144526ANO
CBASS 2004-CB3 B3	-235,013	17307GEU8
CBASS 2004-CB4 B1	-3,601,204	12489WJU9
CBASS 2004-CB6 B2	-2,282,531	59020UJG1
CBASS 2004-CB8 B1	-1,413,437	59020UPU3
CBASS 2004-CB8 B2	3,883,361	59020UPV1
CBASS 2005-CB1 B3	-1,844,935	12673TAN7
CBASS 2005-CB3 B3	-5,705,145	12489WLL6
CBASS 2005-CB3 B3	-4,754,287	12489WLL6
CBASS 2005-CB3 B3	7,606,860	12489WLL6
CBASS 2005-CB3 B3	11,410,289	12489WLL6
CBASS 2005-CB3 B4	-930,012	12489WLM4
CBASS 2005-CB4 B3	-6,490,017	12489WMM3
CBASS 2007-CB2 M4	-2,000,000	1248MBAQ8
CFAB 2004-1 2B	-633,914	161546JC1
CFAB 2004-1 2B	-633,914	161546JC1
CFAB 2004-2 2B	-785,004	161546JN7
CFLAT 2004-AQ1 M3	2,462,602	161542DR3
CFLAT 2004-AQ1 M3	2,462,602	161542DR3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CFLAT 2004-OPT1 B2	-1,712,422	161542ED3
CFLAT 2004-OPT1 B3	-2,283,230	161542EE1
CFLAT 2004-OPT1 B4	-342,451	161542EF8
CMLTI 06-WFH3 M5	-4,000,000	17309QAJ3
CMLTI 06-WFH3 M5	2,200,000	17309QAJ3
CMLTI 2004-OPT1 M10	-1,957,943	17307GJS8
CMLTI 2004-OPT1 M9	-1,305,243	17307GJRO
CMLTI 2004-RES1 M10	-2,314,764	17307GKV9
CMLTI 2005-HE3 M8	-2,732,000	17307GWY0
CMLTI 2005-HE3 M8	-1,242,000	17307GWY0
CMLTI 2005-HE3 M8	-1,090,000	17307GWY0
CMLTI 2005-HE3 M8	-686,000	17307GWY0
CMLTI 2005-HE3 M8	-684,000	17307GWY0
CMLTI 2005-HE3 M8	-588,000	17307GWY0
CMLTI 2005-HE3 M8	-484,000	17307GWY0
CMLTI 2005-HE3 M8	-460,000	17307GWY0
CMLTI 2005-HE3 M8	-410,000	17307GWY0
CMLTI 2005-HE3 M8	-310,000	17307GWY0
CMLTI 2005-HE3 M8	-308,000	17307GWY0
CMLTI 2005-HE3 M8	-272,000	17307GWY0
CMLTI 2005-HE3 M8	-172,000	17307GWY0
CMLTI 2005-HE3 M8	-146,000	17307GWY0
CMLTI 2005-HE3 M8	-122,000	17307GWY0
CMLTI 2005-HE3 M8	-114,000	17307GWY0
CMLTI 2005-HE3 M8	-102,000	17307GWY0
CMLTI 2005-HE3 M8	-78,000	17307GWY0
CMLTI 2005-HE3 M9	-1,262,438	17307GWZ7
CMLTI 2005-HE3 M9	-864,770	17307GWZ7
CMLTI 2005-HE3 M9	-392,618	17307GWZ7
CMLTI 2005-HE3 M9	-342,121	17307GWZ7
CMLTI 2005-HE3 M9	-217,139	17307GWZ7
CMLTI 2005-HE3 M9	-185,578	17307GWZ7
CMLTI 2005-HE3 M9	-152,755	17307GWZ7
CMLTI 2005-HE3 M9	-143,918	17307GWZ7
CMLTI 2005-HE3 M9	-128,769	17307GWZ7
CMLTI 2005-HE3 M9	-97,208	17307GWZ7
CMLTI 2005-HE3 M9	1,262,438	17307GWZ7
CMLTI 2005-HE4 M2	-10,000,000	17307GP77
CMLTI 2005-HE4 M7	2,368,045	17307GQ43

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CMLTI 2005-OPT1 M8	-1,571,713	17307GNY0
CMLTI 2005-OPT1 M8	-1,257,371	17307GNY0
CMLTI 2005-OPT1 M9	-1,897,050	17307GNZ7
CMLTI 2005-OPT1 M9	-1,897,050	17307GNZ7
CMLTI 2005-OPT3 M8	-2,177,460	17307GSRO
CMLTI 2005-OPT3 M9	-3,982,979	17307GSS8
CMLTI 2005-WF1 M3	-5,417,830	17307GPJ1
CMLTI 2006-WFH2 M5	-10,000,000	17309MAJ2
CMLTI 2006-WFH2 M5	-7,500,000	17309MAJ2
CMLTI 2006-WFH3 M8	-2,000,000	17309QAM6
CMLTI 2006-WFH3 M9	-2,670,785	17309QAN4
CMLTI 2006-WFH3 M9	-681,050	17309QAN4
CMLTI 2006-WFH3 M9	-120,185	17309QAN4
CMLTI 2006-WFH3 M9	2,670,785	17309QAN4
CMLTI 2007-AHL1 M6	-2,200,000	17311VAM1
CMLTI 2007-WFH1 M4	-2,400,000	17311CAG6
CMLTI 2007-WFH1 M5	-3,200,000	17311CAH4
CMLTI 2007-WFH2 M9	-4,800,000	17312BAN2
CWHL 2005-2 B1	-1,140,117	12669GPZ8
CWL 2003-BC4 B	-23,211	126671G67
CWL 2004-10 BV	-1,164,414	126673KB7
CWL 2004-13 BF	-3,154,478	126673RG9
CWL 2004-13 MV8	-6,905,252	126673RT1
CWL 2004-13 MV8	-2,301,751	126673RT1
CWL 2004-15 MV7	-5,319,521	126673UT7
CWL 2004-15 MV8	-4,706,486	126673UU4
CWL 2004-6 M8	-2,012,760	126673BK7
CWL 2004-7 MV7	-1,333,127	126673EJ7
CWL 2004-9 MV7	-802,609	126673GV8
CWL 2004-BC5 M7	-997,862	126673PU0
CWL 2004-BC5 M8	-1,425,500	126673PV8
CWL 2004-S1 M3	-1,789,885	126673TQ5
CWL 2005-1 MV8	-5,000,000	126673XE7
CWL 2005-1 MV8	-4,000,000	126673XE7
CWL 2005-1 MV8	-1,000,000	126673XE7
CWL 2005-1 MV8	5,000,000	126673XE7
CWL 2005-1 MV8	5,000,000	126673XE7
CWL 2005-1 MV8	5,000,000	126673XE7
CWL 2005-1 MV8	10,000,000	126673XE7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWL 2005-11 MF8	-10,000,000	126670CU0
CWL 2005-11 MV8	5,000,000	126670DH8
CWL 2005-11 MV8	10,000,000	126670DH8
CWL 2005-11 MV8	10,000,000	126670DH8
CWL 2005-13 MV8	-5,000,000	126670HR2
CWL 2005-16 BV	-562,663	126670PR3
CWL 2005-16 BV	-497,056	126670PR3
CWL 2005-16 BV	-221,889	126670PR3
CWL 2005-16 BV	-204,995	126670PR3
CWL 2005-16 BV	-113,932	126670PR3
CWL 2005-16 BV	-110,248	126670PR3
CWL 2005-16 BV	-86,958	126670PR3
CWL 2005-16 BV	-61,622	126670PR3
CWL 2005-16 BV	-37,326	126670PR3
CWL 2005-16 BV	-25,503	126670PR3
CWL 2005-16 BV	-21,172	126670PR3
CWL 2005-16 BV	-19,659	126670PR3
CWL 2005-16 BV	-13,283	126670PR3
CWL 2005-16 BV	-10,594	126670PR3
CWL 2005-16 BV	-7,380	126670PR3
CWL 2005-16 BV	-5,721	126670PR3
CWL 2005-16 MV8	9,000,000	126670PQ5
CWL 2005-17 BV	-562,663	126670RM2
CWL 2005-17 BV	-497,056	126670RM2
CWL 2005-17 BV	-221,889	126670RM2
CWL 2005-17 BV	-204,995	126670RM2
CWL 2005-17 BV	-113,932	126670RM2
CWL 2005-17 BV	-110,248	126670RM2
CWL 2005-17 BV	-86,958	126670RM2
CWL 2005-17 BV	-61,622	126670RM2
CWL 2005-17 BV	-37,326	126670RM2
CWL 2005-17 BV	-25,503	126670RM2
CWL 2005-17 BV	-21,172	126670RM2
CWL 2005-17 BV	-19,659	126670RM2
CWL 2005-17 BV	-13,283	126670RM2
CWL 2005-17 BV	-10,594	126670RM2
CWL 2005-17 BV	-7,380	126670RM2
CWL 2005-17 BV	-5,721	126670RM2
CWL 2005-7 MV8	10,000,000	1266732P6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWL 2005-7 MV9	-12,000,000	1266732Q4
CWL 2005-7 MV9	7,500,000	1266732Q4
CWL 2005-7 MV9	7,500,000	1266732Q4
CWL 2005-8 M8	-6,250,000	1266735K4
CWL 2005-AB1 B	-1,304,670	126673XZ0
CWL 2005-BC1 B	-5,000,000	126673YS5
CWL 2005-BC1 B	-3,000,000	126673YS5
CWL 2005-BC1 B	-2,000,000	126673YS5
CWL 2005-BC2 M7	-5,000,000	126673F49
CWL 2005-BC2 M8	6,259,017	126673F56
CWL 2005-BC5 B	-10,000,000	126670NN4
CWL 2005-BC5 B	-10,000,000	126670NN4
CWL 2006-14 M9	-1,200,000	23243LAN2
CWL 2006-14 M9	-800,000	23243LAN2
CWL 2006-17 M5	-4,000,000	12666VAJ0
CWL 2006-17 M8	-4,000,000	12666VAM3
CWL 2006-18 M5	-8,000,000	23243WAJ7
CWL 2006-22 M8	-4,000,000	12666BAN5
CWL 2006-4 M8	-2,353,798	126670XC7
CWL 2006-4 M8	-1,569,199	126670XC7
CWL 2006-6 M6	-2,728,000	126670ZT8
CWL 2006-6 M6	-1,242,000	126670ZT8
CWL 2006-6 M6	-1,090,000	126670ZT8
CWL 2006-6 M6	-688,000	126670ZT8
CWL 2006-6 M6	-588,000	126670ZT8
CWL 2006-6 M6	-486,000	126670ZT8
CWL 2006-6 M6	-460,000	126670ZT8
CWL 2006-6 M6	-410,000	126670ZT8
CWL 2006-6 M6	-308,000	126670ZT8
CWL 2006-8 M7	-684,000	045427AL5
CWL 2006-8 M7	-310,000	045427AL5
CWL 2006-8 M7	-272,000	045427AL5
CWL 2006-8 M7	-172,000	045427AL5
CWL 2006-8 M7	-146,000	045427AL5
CWL 2006-8 M7	-122,000	045427AL5
CWL 2006-8 M7	-114,000	045427AL5
CWL 2006-8 M7	-102,000	045427AL5
CWL 2006-8 M7	-78,000	045427AL5
CWL 2006-8 M8	-542,998	045427AM3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWL 2006-8 M8	-247,258	045427AM3
CWL 2006-8 M8	-216,784	045427AM3
CWL 2006-8 M8	-137,135	045427AM3
CWL 2006-8 M8	-117,049	045427AM3
CWL 2006-8 M8	-96,964	045427AM3
CWL 2006-8 M8	-91,423	045427AM3
CWL 2006-8 M8	-81,727	045427AM3
CWL 2006-8 M8	-61,641	045427AM3
CWL 2006-BC2 M8	-781,182	22237JAN7
CWL 2006-BC2 M8	-781,182	22237JAN7
CWL 2006-BC3 M6	-8,000,000	23242HAK8
CWL 2007-1 M8	-5,696,000	23245CAN0
CWL 2007-1 M8	-1,992,000	23245CAN0
CWL 2007-1 M8	-312,000	23245CAN0
CXHE 2005-A M7	-1,239,388	152314MP2
CXHE 2005-C B1	-2,823,911	152314PBO
CXHE 2005-C B1	-1,694,347	152314PBO
CXHE 2005-C B1	2,259,129	152314PBO
CXHE 2005-C B1	2,823,911	152314PBO
CXHE 2005-D B2	-7,202,669	152314PV6
CXHE 2005-D B2	-2,701,001	152314PV6
CXHE 2006-A M8	-4,979,044	15231AAM8
CXHE 2006-A M8	-1,555,951	15231AAM8
EMLT 2004-3 M10	-1,830,926	29445FCG1
EMLT 2004-3 M10	1,171,792	29445FCG1
EMLT 2004-3 M10	1,171,792	29445FCG1
EMLT 2005-1 B1	-758,193	29445FCX4
EMLT 2005-1 M7	-2,894,188	29445FCU0
EMLT 2005-1 M8	-2,524,230	29445FCV8
EMLT 2005-1 M8	883,481	29445FCV8
EMLT 2005-1 M8	1,640,750	29445FCV8
EMLT 2005-1 M8	2,524,230	29445FCV8
EQABS 2004-3 B2	-332,856	294751FE7
EQABS 2004-3 B2	-332,856	294751FE7
FFML 2004-FF1 B2	-441,362	32027NGF2
FFML 2004-FF1 B3	-155,275	32027NGG0
FFML 2004-FF4 B1	-2,156,721	32027NJP7
FFML 2004-FF6 B3	-504,860	32027NKP5
FFML 2004-FF6 B4	-834,626	32027NKQ3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FFML 2004-FF8 B2	-1,939,229	32027NNV9
FFML 2004-FF8 B2	-1,292,819	32027NNV9
FFML 2004-FF8 B2	2,585,639	32027NNV9
FFML 2004-FF8 B3	-1,473,578	32027NNW7
FFML 2004-FF8 B3	-1,473,578	32027NNW7
FFML 2004-FF8 B3	-1,473,578	32027NNW7
FFML 2004-FF8 B3	2,947,157	32027NNW7
FFML 2004-FFA M5	-320,818	32027NFX4
FFML 2004-FFB B	-268,452	22541SRE0
FFML 2004-FFC B1	-1,232,679	32027NPX3
FFML 2005-FF1 B2	-1,987,299	32027NQQ7
FFML 2005-FF1 B2	-1,987,299	32027NQQ7
FFML 2005-FF1 B2	-1,361,300	32027NQQ7
FFML 2005-FF1 B2	-1,361,300	32027NQQ7
FFML 2005-FF1 B2	-1,192,379	32027NQQ7
FFML 2005-FF1 B2	-625,999	32027NQQ7
FFML 2005-FF1 B2	-625,999	32027NQQ7
FFML 2005-FF1 B2	111,289	32027NQQ7
FFML 2005-FF1 B2	119,238	32027NQQ7
FFML 2005-FF1 B2	174,882	32027NQQ7
FFML 2005-FF1 B2	317,968	32027NQQ7
FFML 2005-FF1 B2	369,638	32027NQQ7
FFML 2005-FF1 B2	1,152,633	32027NQQ7
FFML 2005-FF1 B2	1,728,950	32027NQQ7
FFML 2005-FF1 B2	3,974,598	32027NQQ7
FFML 2005-FF2 B3	-1,963,282	36242DP23
FFML 2005-FF2 B3	-1,570,626	36242DP23
FFML 2005-FF2 B3	1,963,282	36242DP23
FFML 2005-FF3 M8	-5,008,229	86359DBS5
FFML 2005-FF3 M8	-2,696,739	86359DBS5
FFML 2005-FF4 M7	-3,561,308	32027NRJ2
FFML 2005-FF7 M7	-7,500,000	32027NUS8
FFML 2005-FF8 B1	-5,000,000	362341QV4
FFML 2005-FF8 B2	-15,255	362341QW2
FFML 2005-FF8 B2	-6,956	362341QW2
FFML 2005-FF8 B2	-6,084	362341QW2
FFML 2005-FF8 B2	-3,847	362341QW2
FFML 2005-FF8 B2	-3,288	362341QW2
FFML 2005-FF8 B2	-2,707	362341QW2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FFML 2005-FF8 B2	-2,572	362341QW2
FFML 2005-FF8 B2	-2,304	362341QW2
FFML 2005-FF8 B2	-1,722	362341QW2
FHLT 2004-4 M8	-997,256	35729PHA1
FHLT 2004-A B2	-174,502	35729PCP3
FHLT 2004-C M5	-1,228,202	35729PEX4
FHLT 2004-D M8	1,084,412	35729PGK0
FHLT 2005-1 M8	-5,000,000	35729PJJ0
FHLT 2005-1 M8	10,000,000	35729PJJ0
FHLT 2005-1 M9	-345,018	35729PJK7
FHLT 2005-1 M9	690,037	35729PJK7
FHLT 2005-2 M8	-8,750,239	35729PLT5
FHLT 2005-2 M8	13,125,358	35729PLT5
FHLT 2005-A M8	-2,220,303	35729PHT0
FHLT 2005-A M8	-1,707,926	35729PHT0
FHLT 2005-A M8	-1,332,182	35729PHT0
FHLT 2005-A M8	-1,195,548	35729PHT0
FHLT 2005-A M8	-1,110,152	35729PHT0
FHLT 2005-A M8	-717,329	35729PHT0
FHLT 2005-A M8	-597,774	35729PHT0
FHLT 2005-A M8	95,644	35729PHT0
FHLT 2005-A M8	102,476	35729PHT0
FHLT 2005-A M8	150,297	35729PHT0
FHLT 2005-A M8	273,268	35729PHT0
FHLT 2005-A M8	317,674	35729PHT0
FHLT 2005-A M8	990,597	35729PHT0
FHLT 2005-A M8	1,485,895	35729PHT0
FHLT 2005-B M10	122,663	35729PKE9
FHLT 2005-B M10	211,205	35729PKE9
FHLT 2005-B M8	10,000,000	35729PKC3
FHLT 2005-C M9	-5,507,558	35729PKZ2
FHLT 2005-D M6	-5,000,000	35729PML1
FHLT 2006-D 2A3	-1,000,000	35729VAD9
FMIC 2004-4 M5	-4,525,634	31659TCF0
FMIC 2004-4 M5	-2,715,381	31659TCF0
FMIC 2004-5 M4	-10,000,000	31659TCS2
FMIC 2004-5 M4	-4,000,000	31659TCS2
GSAA 2004-10 B3	-3,278,032	36242DNJ8
GSAA 2004-11 B1	-6,570,723	36242DQLO

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GSAA 2004-11 B1	-2,628,289	36242DQL0
GSAA 2004-3 B2	-6,947,168	36228F3U8
GSAA 2005-1 B1	-12,500,001	36242DSW4
GSAA 2005-1 B2	-3,000,000	36242DSX2
GSAA 2005-11 B2	-2,673,856	362341PG8
GSAA 2005-4 B3	-5,000,000	36242DZU0
GSAA 2005-8 B2	-5,000,000	362341CZ0
GSAMP 2003-AHL M2	-1,146,125	36228FXL5
GSAMP 2004-AHL B2	-2,323,118	36242DHU0
GSAMP 2004-AR2 B1	-4,164,240	36242DDV2
GSAMP 2004-NC1 B3	-787,500	36228FQ33
GSAMP 2004-OPT B2	-759,137	36242DNY5
GSAMP 2004-OPT B3	-633,011	36242DNZ2
GSAMP 2004-OPT B3	-633,011	36242DNZ2
GSAMP 2004-OPT B3	633,011	36242DNZ2
GSAMP 2004-WF B3	-52,407	36242DKQ5
GSAMP 2005-HE4 B2	-1,989,099	362341KK4
GSAMP 2005-HE4 B2	4,972,747	362341KK4
GSAMP 2005-HE4 B2	4,972,747	362341KK4
GSAMP 2005-HE4 B2	9,945,494	362341KK4
GSAMP 2005-HE5 B1	-13,000,000	362341ZK8
GSAMP 2005-HE5 B1	-3,000,000	362341ZK8
GSAMP 2005-HE5 B1	10,000,000	362341ZK8
GSAMP 2005-NC1 B1	-1,673,514	36242DUK7
HASC 2006-OPT1 M8	-4,000,000	40430HDM7
HASC 2006-OPT1 M9	-438,377	40430HDN5
HASC 2006-OPT2 M8	-8,000,000	40430HEH7
HASC 2006-OPT2 M8	-2,000,000	40430HEH7
HASC 2006-OPT2 M9	-75,223	40430HEJ3
HASC 2006-OPT2 M9	-29,523	40430HEJ3
HASC 2006-OPT2 M9	-25,890	40430HEJ3
HASC 2006-OPT2 M9	-23,443	40430HEJ3
HASC 2006-OPT2 M9	-20,995	40430HEJ3
HASC 2006-OPT2 M9	-16,138	40430HEJ3
HASC 2007-WF1 M6	-2,000,000	40431RAL9
HEAT 2004-8 B1	-2,395,393	437084GX8
HEAT 2005-2 B2	2,308,530	437084JX5
HEAT 2005-4 B1	-3,100,873	437084LT1
HEAT 2005-4 B1	3,100,873	437084LT1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HEAT 2005-4 B1	3,100,873	437084LT1
HEAT 2005-8 M5	-6,992,919	437084QD1
HEAT 2005-8 M5	-3,496,460	437084QD1
HEAT 2005-8 M5	-3,496,460	437084QD1
HEMT 2005-2 M7	-5,000,000	225458JE9
HMAC 2004-3 M5	-771,275	437690BC3
HMAC 2004-6 M8	-988,533	437690CS7
HVMLT 2004-11 B3	-761,178	41161PKS1
HVMLT 2004-11 B3	-234,209	41161PKS1
HVMLT 2004-11 B3	-175,656	41161PKS1
IMM 2004-4 1M6	-778,583	45254NJA6
IMSA 2004-4 B	27,270	45254TOX5
IMSA 2004-4 B	50,735	45254TOX5
IMSA 2004-4 B	239,087	45254TOX5
INABS 2005-A M8	-2,000,000	43708AAAY8
INABS 2005-A M8	4,000,000	43708AAAY8
INABS 2005-B M10	-192,465	456606HC9
INABS 2005-D M5	-13,993,137	456606JTO
INDX 2004-AR2 B3	-3,300,348	45660NH57
INDX 2004-AR3 B3	-4,656,847	45660NM51
INDX 2005-AR11 B3	-129,424	45660LQR3
INHEL 2000-B MV1	1,370,972	456606AY8
INHEL 2000-B MV1	1,370,972	456606AY8
JPMAC 2005-FLD1 M8	-7,500,000	46626LBA7
JPMAC 2005-FLD1 M8	2,500,000	46626LBA7
JPMAC 2005-FLD1 M8	5,000,000	46626LBA7
JPMAC 2005-FLD1 M9	-1,476,538	46626LBB5
JPMAC 2005-FLD1 M9	-1,476,476	46626LBB5
JPMAC 2005-FLD1 M9	-1,359,680	46626LBB5
JPMAC 2005-FLD1 M9	-650,646	46626LBB5
JPMAC 2005-FLD1 M9	-644,339	46626LBB5
JPMAC 2005-FLD1 M9	-644,264	46626LBB5
JPMAC 2005-FLD1 M9	-644,264	46626LBB5
JPMAC 2005-FLD1 M9	-376,972	46626LBB5
JPMAC 2005-FLD1 M9	-376,910	46626LBB5
JPMAC 2005-FLD1 M9	-322,169	46626LBB5
JPMAC 2005-FLD1 M9	-319,149	46626LBB5
JPMAC 2005-FLD1 M9	-145,181	46626LBB5
JPMAC 2005-FLD1 M9	-116,796	46626LBB5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
JPMAC 2005-FLD1 M9	-110,636	46626LBB5
JPMAC 2005-FLD1 M9	-110,594	46626LBB5
JPMAC 2005-FLD1 M9	-110,594	46626LBB5
JPMAC 2005-FLD1 M9	-87,623	46626LBB5
JPMAC 2005-FLD1 M9	-65,367	46626LBB5
JPMAC 2005-FLD1 M9	-65,367	46626LBB5
JPMAC 2005-FLD1 M9	-65,254	46626LBB5
JPMAC 2005-FLD1 M9	-57,824	46626LBB5
JPMAC 2005-FLD1 M9	-55,318	46626LBB5
JPMAC 2005-FLD1 M9	-43,274	46626LBB5
JPMAC 2005-FLD1 M9	-32,627	46626LBB5
JPMAC 2005-FLD1 M9	-3,714	46626LBB5
JPMAC 2005-FLD1 M9	-3,714	46626LBB5
JPMAC 2005-FLD1 M9	-3,711	46626LBB5
JPMAC 2005-FLD1 M9	-1,855	46626LBB5
JPMAC 2005-FLD1 M9	1,338,694	46626LBB5
JPMAC 2005-FLD1 M9	2,677,387	46626LBB5
JPMAC 2005-OPT1 M9	-2,238,142	46626LAN0
JPMAC 2005-OPT1 M9	-1,119,071	46626LAN0
JPMAC 2005-OPT2 M9	-5,000,000	46626LEU0
JPMAC 2006-CW1 M8	-4,000,000	46628MAP1
JPMAC 2006-CW1 M8	-2,000,000	46628MAP1
JPMAC 2006-CW1 M9	-4,000,000	46628MAQ9
JPMAC 2006-CW2 MV5	-4,000,000	46629BAX7
JPMAC 2006-CW2 MV8	-2,000,000	46629BBA6
JPMAC 2007-CH5 M6	-2,200,000	46631KAL9
LBMLT 2004-1 M8	-1,437,816	542514FB5
LBMLT 2004-4 M8	-3,158,807	542514JA3
LBMLT 2004-5 M6	-507,624	542514HJ6
LBMLT 2005-1 M8	-2,530,944	542514KG8
LBMLT 2005-1 M8	-2,024,756	542514KG8
LBMLT 2005-1 M8	-809,902	542514KG8
LBMLT 2005-1 M8	60,743	542514KG8
LBMLT 2005-1 M8	1,761,537	542514KG8
LBMLT 2005-1 M8	4,049,511	542514KG8
LBMLT 2005-1 M8	4,049,511	542514KG8
LBMLT 2005-2 M7	-5,000,000	542514KX1
MABS 2004-FRE1 M7	-10,000,000	57643LEAO
MABS 2004-FRE1 M7	-5,000,000	57643LEAO

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MABS 2004-HE1 M9	-1,500,000	57643LES1
MABS 2004-WMC1 M6	-172,882	57643LDB9
MABS 2004-WMC3 M7	2,836,263	57643LFU5
MABS 2005-WMC1 M8	-283,523	57643LHD1
MABS 2005-WMC1 M8	285,413	57643LHD1
MABS 2006-AM1 M5	-6,800,000	57643LQN9
MABS 2006-AM1 M5	-5,000,000	57643LQN9
MABS 2006-AM1 M5	-3,200,000	57643LQN9
MARM 2004-11 B2	-5,000,000	576433SG2
MARM 2005-2 B3	-249,779	576433YH3
MLCC 2005-A B3	-2,059,706	59020UUA1
MLCC 2005-B B3	-2,215,711	59020UXB6
MLMI 2004-FM1 B1	-5,000,000	59020UFY6
MLMI 2004-SL2 B1	-352,916	59020UKH7
MLMI 2004-SL2 B3	-5,978,274	59020UKK0
MLMI 2004-WMC1 B1	-861,681	5899297M4
MLMI 2004-WMC2 B2	-539,319	59020UBP9
MLMI 2004-WMC5 B2	-3,428,790	59020UMN2
MLMI 2004-WMC5 B2	-914,344	59020UMN2
MLMI 2005-A6 B1	-5,000,000	59020UZN8
MLMI 2005-AR1 B2	10,000,000	59020UG58
MLMI 2005-WMC1 B2	-1,696,953	59020URA5
MLMI 2005-WMC1 B2	95,029	59020URA5
MLMI 2005-WMC1 B2	101,817	59020URA5
MLMI 2005-WMC1 B2	149,332	59020URA5
MLMI 2005-WMC1 B2	271,513	59020URA5
MLMI 2005-WMC1 B2	315,633	59020URA5
MLMI 2005-WMC1 B2	984,233	59020URA5
MLMI 2005-WMC1 B2	1,476,349	59020URA5
MLMI 2005-WMC1 B2	3,393,907	59020URA5
MLMI 2005-WMC1 B4	-595,417	59020URC1
MSAC 2004-HE4 B2	-1,154,656	61746RGPO
MSAC 2004-HE4 B3	-495,558	61746RGQ8
MSAC 2004-HE6 B2	-2,062,849	61744CFH4
MSAC 2004-HE6 B2	-1,375,233	61744CFH4
MSAC 2004-HE7 B3	-540,097	61744CGL4
MSAC 2004-HE8 B1	-1,544,678	61744CHG4
MSAC 2004-HE8 B2	-1,287,376	61744CHH2
MSAC 2004-HE8 B3	-1,931,064	61744CHJ8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MSAC 2004-HE8 B3	-1,609,220	61744CHJ8
MSAC 2004-HE8 B3	128,738	61744CHJ8
MSAC 2004-HE8 B3	270,349	61744CHJ8
MSAC 2004-HE8 B3	1,210,133	61744CHJ8
MSAC 2004-NC1 B3	-279,162	61744CBB1
MSAC 2004-NC7 B2	-1,252,905	61744CFV3
MSAC 2004-NC8 B1	-1,280,398	61744CHV1
MSAC 2004-NC8 B3	-1,280,398	61744CHX7
MSAC 2004-OP1 B2	-2,388,124	61744CJL1
MSAC 2004-OP1 B2	-1,791,093	61744CJL1
MSAC 2004-OP1 B2	-1,194,062	61744CJL1
MSAC 2004-OP1 B3	-382,100	61744CJM9
MSAC 2004-WMC3 B1	-304,311	61746RJR3
MSAC 2004-WMC3 B1	-243,448	61746RJR3
MSAC 2004-WMC3 B1	-162,299	61746RJR3
MSAC 2004-WMC3 B1	1,014,369	61746RJR3
MSAC 2004-WMC3 B2	-781,363	61746RJS1
MSAC 2004-WMC3 B3	-699,026	61746RJT9
MSAC 2004-WMC3 B3	-699,026	61746RJT9
MSAC 2005-HE1 B3	2,093,798	61744CKW5
MSAC 2005-HE2 B2	-3,225,329	61744CNJ1
MSAC 2005-HE5 B2	-45,105	61744CUZ7
MSAC 2005-HE5 B2	-45,105	61744CUZ7
MSAC 2005-HE5 B2	225,523	61744CUZ7
MSAC 2005-NC1 B1	-1,495,557	61744CMR4
MSAC 2005-NC1 B2	-3,007,339	61744CMS2
MSAC 2005-WMC2 B1	3,233,598	61744CNX0
MSAC 2005-WMC2 B2	-2,276,381	61744CNY8
MSAC 2005-WMC2 B2	1,517,587	61744CNY8
MSAC 2005-WMC2 B2	2,276,381	61744CNY8
MSAC 2005-WMC3 B2	2,147,726	61744CQE9
MSAC 2005-WMC4 B2	-3,000,000	61744CRH1
MSAC 2005-WMC5 B2	-7,500,000	61744CRY4
MSAC 2005-WMC5 B3	-8,437,500	61744CRZ1
MSAC 2005-WMC5 B3	8,400,000	61744CRZ1
MSAC 2005-WMC6 B2	5,000,000	61744CTCO
MSAC 2005-WMC6 B3	-841,661	61744CTD8
MSAC 2005-WMC6 B3	561,108	61744CTD8
MSAC 2006-HE6 M5	673,736	61750FAL4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NCHET 2003-4 M6	-1,323,855	64352VDQ1
NCHET 2004-2 M9	-1,022,451	64352VGJ4
NCHET 2004-3 M7	-1,785,539	64352VJB8
NCHET 2004-4 M8	2,933,296	64352VJR3
NCHET 2004-4 M9	1,203,020	64352VJS1
NCHET 2005-1 M8	-4,903,446	64352VKH3
NCHET 2005-1 M8	-3,064,654	64352VKH3
NCHET 2005-1 M8	-2,451,723	64352VKH3
NCHET 2005-1 M8	-1,225,861	64352VKH3
NCHET 2005-1 M8	-1,225,861	64352VKH3
NCHET 2005-1 M8	137,296	64352VKH3
NCHET 2005-1 M8	147,103	64352VKH3
NCHET 2005-1 M8	215,752	64352VKH3
NCHET 2005-1 M8	392,276	64352VKH3
NCHET 2005-1 M8	456,020	64352VKH3
NCHET 2005-1 M8	1,029,724	64352VKH3
NCHET 2005-1 M8	1,421,999	64352VKH3
NCHET 2005-1 M8	1,912,344	64352VKH3
NCHET 2005-1 M8	2,132,999	64352VKH3
NCHET 2005-1 M8	4,903,446	64352VKH3
NCHET 2005-2 M7	-4,229,460	64352VKZ3
NCHET 2005-2 M7	-2,819,640	64352VKZ3
NCHET 2005-2 M8	-6,323,215	64352VLA7
NCHET 2005-2 M8	-5,058,572	64352VLA7
NCHET 2005-2 M8	-2,529,286	64352VLA7
NCHET 2005-2 M8	-2,529,286	64352VLA7
NCHET 2005-2 M8	5,058,572	64352VLA7
NCHET 2005-2 M8	5,058,572	64352VLA7
NCHET 2005-2 M8	5,058,572	64352VLA7
NCHET 2005-2 M9	-775,013	64352VLB5
NCHET 2005-2 M9	3,100,053	64352VLB5
NCHET 2005-2 M9	3,875,066	64352VLB5
NCHET 2005-4 M8	-1,000,000	64352VNB3
NCHET 2005-4 M8	-1,000,000	64352VNB3
NCHET 2005-4 M8	-1,000,000	64352VNB3
NCHET 2005-4 M8	10,000,000	64352VNB3
NCHET 2005-4 M9	-10,000,000	64352VNC1
NCHET 2005-4 M9	-10,000,000	64352VNC1
NCHET 2005-4 M9	-10,000,000	64352VNC1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NCHET 2005-4 M9	-7,000,000	64352VNC1
NCHET 2005-4 M9	-1,000,000	64352VNC1
NCHET 2005-4 M9	1,750,000	64352VNC1
NCHET 2005-4 M9	3,250,000	64352VNC1
NCHET 2005-4 M9	5,000,000	64352VNC1
NCHET 2005-4 M9	20,000,000	64352VNC1
NCMT 2006-1 M8	-14,352,000	65106AAV5
NCMT 2006-1 M8	-1,648,000	65106AAV5
NHEL 2003-4 B2	102,897	66987XDP7
NHEL 2003-4 B3	-10,300	66987XDU6
NHEL 2003-4 B3	-7,725	66987XDU6
NHEL 2004-1 B2	-770,534	66987XEH4
NHEL 2004-1 B2	647,248	66987XEH4
NHEL 2004-2 B2	-1,047,281	66987XEZ4
NHEL 2004-2 B2	-523,640	66987XEZ4
NHEL 2004-2 B2	1,445,247	66987XEZ4
NHEL 2004-3 B1	-3,000,000	66987XFV2
NHEL 2004-3 B2	-10,000,000	66987XFW0
NHEL 2004-3 B2	-5,000,000	66987XFW0
NHEL 2004-3 B2	10,000,000	66987XFW0
NHEL 2004-4 B2	-10,000,000	66987WCA3
NHEL 2004-4 B2	-7,500,000	66987WCA3
NHEL 2004-4 B2	10,000,000	66987WCA3
NHEL 2004-4 B3	-2,220,027	66987WCB1
NHEL 2004-4 B3	-1,221,015	66987WCB1
NHEL 2004-4 B3	-1,110,014	66987WCB1
NHEL 2004-4 B3	-1,110,014	66987WCB1
NHEL 2004-4 B3	-1,110,014	66987WCB1
NHEL 2004-4 B3	333,004	66987WCB1
NHEL 2004-4 B3	777,010	66987WCB1
NHEL 2004-4 B3	1,110,014	66987WCB1
NHEL 2004-4 B3	1,332,016	66987WCB1
NHEL 2004-4 B3	2,220,027	66987WCB1
NHEL 2005-1 B2	-7,500,000	66987XGM1
NHEL 2005-1 B2	280,000	66987XGM1
NHEL 2005-1 B2	300,000	66987XGM1
NHEL 2005-1 B2	440,000	66987XGM1
NHEL 2005-1 B2	800,000	66987XGM1
NHEL 2005-1 B2	930,000	66987XGM1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NHEL 2005-1 B2	2,900,000	66987XGM1
NHEL 2005-1 B2	4,350,000	66987XGM1
NHEL 2005-1 B3	-4,000,000	66987XGN9
NHEL 2005-1 B3	-4,000,000	66987XGN9
NHEL 2005-1 B3	-2,000,000	66987XGN9
NHEL 2005-1 B3	6,000,000	66987XGN9
NHEL 2005-2 M10	-157,704	66987WCW5
NHEL 2005-2 M8	-2,693,158	66987WCU9
NHEL 2005-2 M8	-2,244,298	66987WCU9
NHEL 2005-2 M8	-561,075	66987WCU9
NHEL 2005-2 M8	2,244,298	66987WCU9
NHEL 2005-2 M8	2,693,158	66987WCU9
NHEL 2005-3 M8	-10,000,000	66987XHE8
NHEL 2005-3 M9	-9,000,000	66987XHF5
NHEL 2005-3 M9	-1,750,000	66987XHF5
NHEL 2005-3 M9	1,237,500	66987XHF5
NHEL 2005-3 M9	2,512,500	66987XHF5
NHEL 2005-3 M9	12,000,000	66987XHF5
NHELI 2006-WF1 M5	-2,720,000	65536RAJ5
NHELI 2006-WF1 M5	-1,280,000	65536RAJ5
NHELI 2006-WF1 M8	-3,532,861	65536RAM8
NSTR 2006-B M5	10,000,000	63860FAJ2
NSTR 2007-C M8	-2,000,000	63860KAN2
OOMLT 2003-4 M6	-291,050	68389FEB6
OOMLT 2004-3 M8	-2,756,824	68389FGA6
OOMLT 2004-3 M8	-2,067,618	68389FGA6
OOMLT 2004-3 M8	-1,378,412	68389FGA6
OOMLT 2004-3 M8	2,756,824	68389FGA6
OOMLT 2007-5 M5	795,395	68403HAK8
OOMLT 2007-6 M5	-2,000,000	68403KAJ4
OPMAC 2005-1 M9	-5,000,000	68383NAP8
OWNIT 2005-1 B2	2,197,585	59020USW6
OWNIT 2005-1 B3	-1,796,094	59020USX4
OWNIT 2005-1 B3	2,245,117	59020USX4
PCHLT 2005-1 B1	-5,000,000	71085PBQ5
PCHLT 2005-1 M5	10,000,000	71085PBP7
PCHLT 2005-3 M6	-10,000,000	71085PCW1
POPLR 2004-4 B1	-4,911,027	73316PAM2
POPLR 2004-4 M4	-7,221,681	73316PAL4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
POPLR 2004-5 B1	-2,882,673	73316PBE9
POPLR 2005-1 B1	-7,500,000	73316PBW9
POPLR 2005-1 B2	2,841,237	73316PBX7
POPLR 2005-1 M3	-3,318,564	73316PBU3
POPLR 2005-2 M5	-6,130,891	73316PCP3
POPLR 2005-2 M5	1,471,414	73316PCP3
POPLR 2005-2 M5	6,703,107	73316PCP3
POPLR 2005-3 B3	-1,226,597	73316PECO
POPLR 2005-3 M3	-4,234,636	73316PDU1
POPLR 2005-3 M6	-6,470,796	73316PDX5
POPLR 2005-4 M6	-7,500,000	73316PFH8
POPLR 2005-4 M6	12,000,000	73316PFH8
POPLR 2005-B B1	-1,500,000	73316PES5
POPLR 2005-D M6	-1,139,304	73316PHW3
POPLR 2006-C M5	-3,000,000	73316MAJ6
POPLR 2006-C M5	-2,800,000	73316MAJ6
POPLR 2006-C M5	-1,200,000	73316MAJ6
POPLR 2006-C M5	6,000,000	73316MAJ6
PPSI 2004-WCW2 M8	-961,800	70069FBE6
PPSI 2004-WCW2 M8	961,800	70069FBE6
PPSI 2004-WCW2 M9	-820,700	70069FBF3
PPSI 2004-WCW2 M9	328,280	70069FBF3
PPSI 2004-WHQ2 M7	-5,000,000	70069FEP8
PPSI 2004-WHQ2 M8	105,129	70069FEQ6
PPSI 2004-WHQ2 M8	112,638	70069FEQ6
PPSI 2004-WHQ2 M8	165,203	70069FEQ6
PPSI 2004-WHQ2 M8	300,369	70069FEQ6
PPSI 2004-WHQ2 M8	349,179	70069FEQ6
PPSI 2004-WHQ2 M8	1,088,837	70069FEQ6
PPSI 2004-WHQ2 M8	1,633,256	70069FEQ6
PPSI 2005-WCH1 M9	-670,535	70069FFR3
PPSI 2005-WCH1 M9	670,535	70069FFR3
PPSI 2005-WCH1 M9	1,341,071	70069FFR3
PPSI 2005-WCW1 M9	-1,305,235	70069FKN6
PPSI 2005-WCW1 M9	3,480,627	70069FKN6
PPSI 2005-WCW3 M8	3,000,000	70069FMD6
PPSI 2005-WCW3 M8	3,000,000	70069FMD6
PPSI 2005-WCW3 M9	-1,500,000	70069FME4
PPSI 2005-WHQ1 M9	-4,623,629	70069FGJ0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
PPSI 2005-WHQ1 M9	-4,623,629	70069FGJ0
PPSI 2005-WHQ1 M9	-4,623,629	70069FGJ0
PPSI 2005-WHQ1 M9	9,247,257	70069FGJ0
PPSI 2005-WHQ1 M9	9,247,257	70069FGJ0
PPSI 2005-WHQ2 M8	10,000,000	70069FJB4
PPSI 2005-WHQ2 M9	-4,249,681	70069FJC2
RAMC 2006-2 M5	-5,000,000	759676AP4
RAMP 2004-RS12 M14	-3,692,203	76112BFY1
RAMP 2005-EFC2 M9	-1,717,327	76112BVX5
RAMP 2005-EFC2 M9	1,717,327	76112BVX5
RAMP 2005-EFC3 M9	2,500,000	76112BZB9
RAMP 2005-EFC3 M9	2,500,000	76112BZB9
RAMP 2005-EFC5 M8	-3,614,605	76112BJ35
RAMP 2005-RS4 M6	-5,000,000	76112BPG9
RAMP 2005-RZ1 M9	-1,092,064	76112BMG2
RASC 2005-EMX3 M8	-8,160,000	75405MAN4
RASC 2005-EMX3 M8	-3,840,000	75405MAN4
RASC 2005-EMX3 M9	-7,619,269	75405MAP9
RASC 2005-EMX3 M9	-4,515,122	75405MAP9
RASC 2005-EMX3 M9	2,165,814	75405MAP9
RASC 2005-EMX3 M9	4,515,122	75405MAP9
RASC 2005-EMX3 M9	5,058,382	75405MAP9
RASC 2005-EMX4 M8	-4,326,746	76110W6G6
RASC 2005-EMX4 M8	-2,163,373	76110W6G6
RASC 2005-KS1 M5	-2,822,613	76110WM78
RASC 2005-KS1 M5	-1,411,306	76110WM78
RASC 2005-KS1 M5	-1,411,306	76110WM78
RASC 2005-KS1 M5	-1,411,306	76110WM78
RASC 2005-KS1 M5	79,033	76110WM78
RASC 2005-KS1 M5	84,678	76110WM78
RASC 2005-KS1 M5	124,195	76110WM78
RASC 2005-KS1 M5	225,809	76110WM78
RASC 2005-KS1 M5	262,503	76110WM78
RASC 2005-KS1 M5	818,558	76110WM78
RASC 2005-KS1 M5	1,227,837	76110WM78
RASC 2005-KS1 M5	2,822,613	76110WM78
RASC 2005-KS11 M5	-5,000,000	76110W7H3
RASC 2005-KS5 M9	4,869,392	76110WX50
RASC 2005-KS5 M9	4,869,392	76110WX50

Descriptor	Current Principal Balance or Notional Amount	CUSIP
RASC 2005-KS6 M8	-5,000,000	76110WZ58
RASC 2005-KS6 M9	-3,750,000	76110WZ66
RASC 2005-KS7 M9	-1,500,000	76110W3F1
RASC 2005-KS8 M8	-3,000,000	76110W3Y0
RASC 2005-KS9 M9	-6,250,000	754058AM7
RASC 2006-EMX2 M5	-5,906,420	75406AAH2
RASC 2006-EMX2 M5	-2,779,492	75406AAH2
RFMS2 2004-HI1 M3	-1,666,753	76110VPU6
SABR 2004-DO1 B1	-621,672	81375WAW6
SABR 2004-OP1 B2	416,537	81375WAF3
SABR 2005-EC1 B3	-106,031	81375WDK9
SABR 2005-EC1 B3	11,133	81375WDK9
SABR 2005-FR1 B1	-647,517	81375WDV5
SABR 2005-FR4 B3	-3,375,000	81375WFN1
SABR 2005-FR4 B3	800,000	81375WFN1
SABR 2005-FR4 B3	2,000,000	81375WFN1
SABR 2005-FR4 B3	2,000,000	81375WFN1
SABR 2005-FR4 B3	2,575,000	81375WFN1
SABR 2005-FR5 B2	2,000,000	81375WFY7
SABR 2005-FR5 B2	4,000,000	81375WFY7
SABR 2005-FR5 B3	-2,000,000	81375WFZ4
SABR 2005-FR5 B3	-2,000,000	81375WFZ4
SABR 2005-FR5 B3	-1,600,000	81375WFZ4
SABR 2005-FR5 M3	-2,000,000	81375WFW1
SACO 2004-3A B1	-1,082,498	785778DJ7
SAIL 2003-BC10 B	-541,481	86359A2N2
SAIL 2003-BC10 B	-541,481	86359A2N2
SAIL 2003-BC10 B	-270,741	86359A2N2
SAIL 2003-BC10 B	270,741	86359A2N2
SAIL 2003-BC10 B	270,741	86359A2N2
SAIL 2003-BC11 B	-28,339	86358EES1
SAIL 2003-BC12 M6	-66,372	86358EFT8
SAIL 2004-1 M6	-52,876	86358EGF7
SAIL 2004-8 M9	-459,896	86358EMH6
SAIL 2004-9 M6	-1,157,862	86358EMY9
SAIL 2004-BNC1 M6	-309,375	86358ELF1
SARM 2005-1 B7	-3,382,897	863579LU0
SARM 2005-2 B6	-1,540,262	863579KR8
SASC 2004-S2 M7	-382,271	86359BSY8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SASC 2005-NC1 M6	6,904,397	86359BZ61
SASC 2005-WF3 M5	-10,000,000	86359DLQ8
SASC 2005-WF4 M9	-10,000,000	863576DP6
SASC 2005-WF4 M9	-10,000,000	863576DP6
SASC 2006-WF1 M8	-2,793,200	863576FQ2
SASC 2006-WF1 M9	-3,021,257	863576FRO
SASC 2006-WF1 M9	-1,208,503	863576FRO
SASC 2006-WF1 M9	3,021,257	863576FRO
SASC 2006-WF2 M5	-6,800,000	86360LAJ5
SASC 2006-WF2 M5	-3,200,000	86360LAJ5
SAST 2003-3 M6	-1,308,672	805564PK1
SAST 2004-2 MV5	-2,965,315	805564QP9
SAST 2004-2 MV6	2,476,995	805564QQ7
SAST 2005-1 B1	-2,651,437	805564RT0
SAST 2005-1 B3	-20,290	805564RV5
SAST 2005-1 B3	-15,488	805564RV5
SAST 2005-1 B3	20,290	805564RV5
SAST 2005-1 B3	67,634	805564RV5
SAST 2005-4 B3	-1,265,530	805564TS0
SAST 2005-4 B3	-847,905	805564TS0
SAST 2005-4 B3	-417,625	805564TS0
SAST 2005-4 M2	-10,000,000	805564TK7
SAST 2006-2 B1	-4,000,000	80556XAN7
SURF 2004-BC3 B2	-1,261,919	84751PDC0
SURF 2004-BC3 B2	-1,261,919	84751PDC0
SVHE 2005-4 M8	-4,751,912	83611MKM9
SVHE 2005-4 M8	-3,333,802	83611MKM9
SVHE 2005-4 M8	-1,865,934	83611MKM9
SVHE 2005-4 M8	-995,165	83611MKM9
SVHE 2005-4 M8	-497,582	83611MKM9
SVHE 2005-4 M8	2,487,912	83611MKM9
SVHE 2005-DO1 M10	-1,300,000	83611MEG9
SVHE 2006-EQ1 M5	-5,660,323	83612JAJ3
SVHE 2007-1 M8A	-1,500,083	83612PAN0
SVHE 2007-WMC1 M2	-3,600,000	83612NAH8
TMTS 2005-3SL B1	-224,426	881561SX3
WAMU 2004-AR10 B3	-6,372,760	92922FXC7
WAMU 2004-AR10 B3	2,545,551	92922FXC7
WAMU 2004-AR12 B3	2,658,526	92922FZO4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WAMU 2004-AR2 B3	-4,647,246	92922FNZ7
WAMU 2004-AR6 B3	-5,712,448	92922FSQ2
WAMU 2004-AR8 B3	-5,732,555	92922FTN8
WAMU 2004-AR8 B3	6,865,023	92922FTN8
WFHET 2005-1 M9	-5,000,000	9497ERAJ3
WFHET 2005-1 M9	-5,000,000	9497ERAJ3
WFHET 2005-1 M9	-4,000,000	9497ERAJ3
WFHET 2005-1 M9	-3,750,000	9497ERAJ3
WFHET 2005-1 M9	10,000,000	9497ERAJ3
WFHET 2005-2 M7	-7,500,000	94981PAK6
WFHET 2005-2 M8	-10,000,000	94981PAL4
WFHET 2005-2 M8	-10,000,000	94981PAL4
WFHET 2005-2 M8	-8,700,000	94981PAL4
WFHET 2005-2 M8	-8,700,000	94981PAL4
WFHET 2005-2 M8	-5,000,000	94981PAL4
WFHET 2005-2 M8	-1,300,000	94981PAL4
WFHET 2005-2 M8	-1,300,000	94981PAL4
WFHET 2005-2 M8	1,800,000	94981PAL4
WFHET 2005-2 M8	8,200,000	94981PAL4
WFHET 2005-2 M9	-5,000,000	94981PAM2
WFHET 2006-1 M8	-2,000,000	9497EUAQ0
WFHET 2006-1 M8	2,000,000	9497EUAQ0
WFHET 2006-1 M9	-519,407	9497EUAR8
WFHET 2006-1 M9	-404,208	9497EUAR8
WFHET 2006-1 M9	-58,206	9497EUAR8
WFHET 2006-2 M7	-2,579,411	9497EAAL5
WFMB 2005-AR8 B3	-2,262,663	94982BAL4

CDS - Non-Residential ABS

COMET 2003-C3 C3	5,000,000	14041NAV3
COMET 2003-C3 C3	10,000,000	14041NAV3
COMET 2005-C1 C1	5,000,000	14041NBZ3
MBNAS 2004-C2 C2	5,000,000	55264TCRO

³ The CUSIPs for CDS positions represents the reference obligation where relevant.

Rate Hedges⁴

EURO\$ 90 DAY DEC 10	-496	EDZ020106
EURO\$ 90 DAY JUN 10	-17,587	EDM020100
EURO\$ 90 DAY SEP 10	-13,996	EDU020101

Descriptor	Current Principal Balance or Notional Amount	CUSIP
US 10YR NOTE JUN 10	-7,428	TYM020108
US 5YR NOTE JUN 10	-3,814	FVM020109
US LONG BOND JUN 10	-2,168	USM020109
INTEREST RATE SWAPS	-2,864,500,000	

⁴ All Rate Hedges with the exception of Interest Rate Swaps are expressed as the number of contracts and are not included in Total Assets.

TOTAL ASSETS	73,740,103,587
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