

**Maiden Lane LLC Holdings**  
**As of 6/30/2010**

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
<b>Cash and Cash Equivalents</b>	439,707,681	
<b>Collateralized Debt Obligations (CDOs)</b>		
ACABS 073A X	5,512,939	00083MAA9
AIRLE 061A C	200,000	009368AD3
APIDOS CDO V 2007-5	3,000,000	03761XAF7
ATRIUM V 2006-5	1,600,000	04963WAJ5
AVENUE CLO III LTD 2006-3	30,947	05357TAD6
BEACH 0608 C2	1,581,000	88653VAA4
BGRS 2004-2A C1	2,508,027	09622WAC2
BWIC 061A B	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	12,200,000	125561AE0
CODA 071 LB	27,500,000	126184AB6
CODA 071 X	28,146,669	126184AA8
DRYDEN 04 LA	1,749,333	26249NAB1
DUANE STR CLO II 2006-2	5,000,000	26357XAE1
DUKEF 076A A2	25,000,000	264404AD6
DUKEF 076A AA	83,000,000	264404AB0
DUKEF 076A AB	12,000,000	264404AC8
DUKEF 076A X	10,125,000	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	2,373,498	347199AE1
GLCR 2004-2A C	1,233,958	37638WAA9
GSC PARTNERS CDO FD VI 2005-6	5,000,000	36294EAC2
GSC PARTNERS CDO FD VI 2005-6	536,745	36294EAF5
HGCOL 2007-1A A3L	4,981,250	40419HAD5
HGSC 041A C	1,265,000	429666AB6
HGSC 041A D	2,530,000	429666AC4
HGSC 051A X	8,603,252	429667AD0
ICM 06S1 X	7,943,008	46426VAE0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
INWOOD PARK CDO LTD 2007-1	1,000,000	46186GAL7
IVYL 2006-1A A1	102,072,996	46601QAC2
KATO 071 A2	13,000,000	48602PAB1
LANDM_01-1X-D2	2,179,996	USG5370MAC94
LANDMARK II CDO 2002-2	5,500,000	51507AAC2
LEXN 2006-2A D	334,661	52902WAF6
MACCL 071A A3	25,000,000	55265AAJ0
MARATHON FINANCING 2006-1	9,916,000	56580TAJ5
MCS_VX-1	2,000,000	USG6140FAA50
MDPK 074A D	1,000,000	55817UAF7
MILLS 061A D	1,427,149	601312AB7
NEPT 075A X	5,541,799	64069WAJ2
NEPTN_04-1X-A1LB	8,000,000	USG6421RAB71
NORTH_04-6X-A	25,500,000	USG6660JAA72
NWALL 051A A1	13,618,320	66726RAA2
NWALL 051A A2	8,540,000	66726RAB0
OCT10 2006-10A E	1,800,000	67572WAL0
PERI 051A X	1,707,802	71400HAB5
PORTSQ 3 A2	18,345,000	73629RAB4
PS 2004 A2	4,577,105	73629PAB8
REGATTA FDG LTD 2007-1	4,000,000	75885JAF7
RKWL 1A A3	3,000,000	774262AD1
RKWL 1A X	7,583,337	774262AG4
ROCKWALL CDO II LTD 2007-2	10,000,000	77426NAD5
RUTLAND RATED INV	10,000,000	783422AC2
SCHLR_07-1X-D	8,000,000	USG7860DAF53
SELMS 071A B	7,000,000	827699AE9
SELMS 071A C	3,740,713	827699AF6
SGAB 071A B1	4,000,000	79776PAE0
SHASTA CLO I LTD 2007-1	1,000,000	82017RAF6
SHINN 061A C	4,000,000	824612AF2
SIERRA CLO II LTD 2006-2	880,000	82626QAA2
SORIN CDO LTD 2007-6	4,998,519	835874AE8
STAK 051A BD	12,019,000	85233FAB2
STAMC 071 B1	5,000,000	85430XAE8
STNY 071A C	4,000,000	862015AG9
SYRAH 0410A B	15,119,000	87163XAA5
TABS 054A B	4,500,000	87337UAB0
TBRNA 079 2B	5,038,129	87331XAK0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
TBRNA 079 LB	47,000,000	87331XAH7
TRIAX 2006-2A A2	69,607,000	896008AE9
TROPC 0302 4L	7,600,000	89707UAD4
TROPIC CDO V 2006-5	9,000,000	89708BAE3
TROPIC CDO V 2006-5	2,900,000	89708BAG8
VENTR_04-1X-C1	1,000,000	USG93364AE01

**Commercial Real Estate Loans - Borrowing Entities**

HLT STAKIS SPE LIMITED	1,900,782,156	
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		

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

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

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

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT FRANCHISE MEZZ II-A LLC		
HLT FRANCHISE MEZZ III-A LLC		
HLT FRANCHISE MEZZ IV-A LLC		
HLT FRANCHISE MEZZ V-A LLC		
HLT JV MEZZ I-A LLC		
HLT JV MEZZ II-A LLC		
HLT OWNED MEZZ IV-A CORPORATION		
HLT MANAGED MEZZ II-A CORPORATION		
HLT MANAGED MEZZ X-A LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-A LIMITED		
HLT OWNED MEZZ XI-A LIMITED		
HLT MANAGED MEZZ IV-A LIMITED		
HLT MANAGED MEZZ V-A LIMITED		
HLT OPERATING MEZZ V-A LIMITED		
HLT OPERATING MEZZ III-A LIMITED		
HLT TREASURY MEZZ I-A LIMITED		
HLT OWNED MEZZ V-A LIMITED		
HLT OWNED MEZZ IX-A LIMITED		
HLT OPERATING MEZZ VII-A LIMITED		
HLT MANAGED MEZZ XI-A GMBH		
HLT OWNED MEZZ I-B LLC	309,514,517	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT FRANCHISE MEZZ I-B LLC		
HLT FRANCHISE MEZZ II-B LLC		
HLT FRANCHISE MEZZ III-B LLC		
HLT FRANCHISE MEZZ IV-B LLC		
HLT FRANCHISE MEZZ V-B LLC		
HLT JV MEZZ I-B LLC		
HLT JV MEZZ II-B LLC		
HLT OWNED MEZZ IV-B CORPORATION		
HLT MANAGED MEZZ II-B CORPORATION		
HLT MANAGED MEZZ X-B LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-B LIMITED		
HLT OWNED MEZZ XI-B LIMITED		
HLT MANAGED MEZZ IV-B LIMITED		
HLT MANAGED MEZZ V-B LIMITED		
HLT OPERATING MEZZ V-B LIMITED		
HLT OPERATING MEZZ III-B LIMITED		
HLT TREASURY MEZZ I-B LIMITED		
HLT OWNED MEZZ V-B LIMITED		
HLT OWNED MEZZ IX-B LIMITED		
HLT OPERATING MEZZ VII-B LIMITED		
HLT MANAGED MEZZ XI-B GMBH		
HLT OWNED MEZZ I-C LLC	298,662,252	
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		



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HLT TIMESHARE MEZZ II-C LLC		
HLT FRANCHISE MEZZ I-C LLC		
HLT FRANCHISE MEZZ II-C LLC		
HLT FRANCHISE MEZZ III-C LLC		
HLT FRANCHISE MEZZ IV-C LLC		
HLT FRANCHISE MEZZ V-C LLC		
HLT JV MEZZ I-C LLC		
HLT JV MEZZ II-C LLC		
HLT OWNED MEZZ IV-C CORPORATION		
HLT MANAGED MEZZ II-C CORPORATION		
HLT MANAGED MEZZ X-C LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-C LIMITED		
HLT OWNED MEZZ XI-C LIMITED		
HLT MANAGED MEZZ IV-C LIMITED		
HLT MANAGED MEZZ V-C LIMITED		
HLT OPERATING MEZZ V-C LIMITED		
HLT OPERATING MEZZ III-C LIMITED		
HLT TREASURY MEZZ I-C LIMITED		
HLT OWNED MEZZ V-C LIMITED		
HLT OWNED MEZZ IX-C LIMITED		
HLT OPERATING MEZZ VII-C LIMITED		
HLT MANAGED MEZZ XI-C GMBH		
HLT OWNED MEZZ I-D LLC	298,662,252	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT TIMESHARE MEZZ I-D LLC		
HLT TIMESHARE MEZZ II-D LLC		
HLT FRANCHISE MEZZ I-D LLC		
HLT FRANCHISE MEZZ II-D LLC		
HLT FRANCHISE MEZZ III-D LLC		
HLT FRANCHISE MEZZ IV-D LLC		
HLT FRANCHISE MEZZ V-D LLC		
HLT JV MEZZ I-D LLC		
HLT JV MEZZ II-D LLC		
HLT OWNED MEZZ IV-D CORPORATION		
HLT MANAGED MEZZ II-D CORPORATION		
HLT MANAGED MEZZ X-D LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-D LIMITED		
HLT OWNED MEZZ XI-D LIMITED		
HLT MANAGED MEZZ IV-D LIMITED		
HLT MANAGED MEZZ V-D LIMITED		
HLT OPERATING MEZZ V-D LIMITED		
HLT OPERATING MEZZ III-D LIMITED		
HLT TREASURY MEZZ I-D LIMITED		
HLT OWNED MEZZ V-D LIMITED		
HLT OWNED MEZZ IX-D LIMITED		
HLT OPERATING MEZZ VII-D LIMITED		
HLT MANAGED MEZZ XI-D GMBH		
HLT OWNED MEZZ I-E LLC	298,662,252	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OPERATING MEZZ IV-E LLC		
HLT TIMESHARE MEZZ I-E LLC		
HLT TIMESHARE MEZZ II-E LLC		
HLT FRANCHISE MEZZ I-E LLC		
HLT FRANCHISE MEZZ II-E LLC		
HLT FRANCHISE MEZZ III-E LLC		
HLT FRANCHISE MEZZ IV-E LLC		
HLT FRANCHISE MEZZ V-E LLC		
HLT JV MEZZ I-E LLC		
HLT JV MEZZ II-E LLC		
HLT OWNED MEZZ IV-E CORPORATION		
HLT MANAGED MEZZ II-E CORPORATION		
HLT MANAGED MEZZ X-E LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-E LIMITED		
HLT OWNED MEZZ XI-E LIMITED		
HLT MANAGED MEZZ IV-E LIMITED		
HLT MANAGED MEZZ V-E LIMITED		
HLT OPERATING MEZZ V-E LIMITED		
HLT OPERATING MEZZ III-E LIMITED		
HLT TREASURY MEZZ I-E LIMITED		
HLT OWNED MEZZ V-E LIMITED		
HLT OWNED MEZZ IX-E LIMITED		
HLT OPERATING MEZZ VII-E LIMITED		
HLT MANAGED MEZZ XI-E GMBH		
HLT OWNED MEZZ I-F LLC	298,662,252	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OPERATING MEZZ II-F LLC		
HLT OPERATING MEZZ IV-F LLC		
HLT TIMESHARE MEZZ I-F LLC		
HLT TIMESHARE MEZZ II-F LLC		
HLT FRANCHISE MEZZ I-F LLC		
HLT FRANCHISE MEZZ II-F LLC		
HLT FRANCHISE MEZZ III-F LLC		
HLT FRANCHISE MEZZ IV-F LLC		
HLT FRANCHISE MEZZ V-F LLC		
HLT JV MEZZ I-F LLC		
HLT JV MEZZ II-F LLC		
HLT OWNED MEZZ IV-F CORPORATION		
HLT MANAGED MEZZ II-F CORPORATION		
HLT MANAGED MEZZ X-F LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-F LIMITED		
HLT OWNED MEZZ XI-F LIMITED		
HLT MANAGED MEZZ IV-F LIMITED		
HLT MANAGED MEZZ V-F LIMITED		
HLT OPERATING MEZZ V-F LIMITED		
HLT OPERATING MEZZ III-F LIMITED		
HLT TREASURY MEZZ I-F LIMITED		
HLT OWNED MEZZ V-F LIMITED		
HLT OWNED MEZZ IX-F LIMITED		
HLT OPERATING MEZZ VII-F LIMITED		
HLT MANAGED MEZZ XI-F GMBH		
HLT OWNED MEZZ I-G LLC	298,662,252	
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OPERATING MEZZ I-G LLC		
HLT OPERATING MEZZ II-G LLC		
HLT OPERATING MEZZ IV-G LLC		
HLT TIMESHARE MEZZ I-G LLC		
HLT TIMESHARE MEZZ II-G LLC		
HLT FRANCHISE MEZZ I-G LLC		
HLT FRANCHISE MEZZ II-G LLC		
HLT FRANCHISE MEZZ III-G LLC		
HLT FRANCHISE MEZZ IV-G LLC		
HLT FRANCHISE MEZZ V-G LLC		
HLT JV MEZZ I-G LLC		
HLT JV MEZZ II-G LLC		
HLT OWNED MEZZ IV-G CORPORATION		
HLT MANAGED MEZZ II-G CORPORATION		
HLT MANAGED MEZZ X-G LP		
DTR TM HOLDINGS, INC.		
HLT OWNED MEZZ X-G LIMITED		
HLT OWNED MEZZ XI-G LIMITED		
HLT MANAGED MEZZ IV-G LIMITED		
HLT MANAGED MEZZ V-G LIMITED		
HLT OPERATING MEZZ V-G LIMITED		
HLT OPERATING MEZZ III-G LIMITED		
HLT TREASURY MEZZ I-G LIMITED		
HLT OWNED MEZZ V-G LIMITED		
HLT OWNED MEZZ IX-G LIMITED		
HLT OPERATING MEZZ VII-G LIMITED		
HLT MANAGED MEZZ XI-G GMBH		
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.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ESA MEZZ 5 L.L.C.		
ESH/HOMESTEAD MEZZ 6 L.L.C.	102,680,000	
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.	44,608,940	
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.	59,230,759	
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 9, L.P.	511,643,226	
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.	58,686,957 <sup>1</sup>	
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	364,296,110	
AP/AIM BURR RIDGE, LLC		
AP/AIM CVG AIRPORT, LLC		
AP/AIM DIA SUITES, LLC		
AP/AIM DUBLIN SUITES, LLC		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	13,291,097	
AP/AIM MEZZANINE II, LLC	75,517,599	
AP/AIM MEZZANINE III, LLC	75,517,599	
AP/AIM MEZZANINE IV, LLC	75,517,599	
AP/AIM MEZZANINE V, LLC	25,009,223	
R-ROOF VI, LLC	141,290,370	
R-ROOF MEZZ VI, LLC	30,774,808	
R-ROOF MEZZ VIA, LLC	34,413,036	
R-ROOF MEZZ VIB, LLC	39,896,868	
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.		
HEI ROMULUS LLC	60,000,000	
HEI FULLERTON LLC		
HEI SOUTHFIELD LLC		
HEI NORCROSS LLC		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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.		
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.		



Descriptor	Current Principal Balance or Notional Amount	CUSIP
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.		
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	77,193,347	
SRM – SPE, LLC	65,000,000	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	48,816,933	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	13,679,067 <sup>1</sup>	
101 LUDLOW LLC	59,246,801	
101 LUDLOW LLC	433,247 <sup>1</sup>	
1180 ASTRO URBAN RENEWAL INVESTORS LLC	54,500,000	
MIRAVAL RESORT TUCSON, LLC	54,180,000	
10100 INTERNATIONAL DRIVE OWNER LLC	48,000,000	
IPROCSCHAUMBURG, 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 <sup>1</sup>	
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 <sup>1</sup>	
LACEY MARKETSQUARE I, LLC	31,000,000	
LACEY MARKETSQUARE II, LLC		
THE VILLAGE AT MOORPARK, LLC	30,000,000	
ONE VILLAGE PLACE LLC	24,493,904	
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	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
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	17,347,412	
QCC FUND I, L.P.	16,798,870	
06-QCC-0093, LLC		
06-QCC-0121, LLC		
06-QCC-0082, LLC		
06-QCC-0110, LLC		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
06-QCC-0163, LLC		
WESTBROOK DEVELOPMENT CO.	16,659,020	
ACADIA ATLANTIC AVENUE, LLC	11,539,633	
ACADIA ATLANTIC AVENUE, LLC	4,610,367 <sup>1</sup>	
DELLS HOSPITALITY, INC.	12,481,098	
PANAMA CITY HOSPITALITY GROUP, LLC	10,359,883	
GLENROY COACHELLA LLC	4,775,814	
GLENROY COACHELLA LLC	4,115,560	
SHREE HARI OHM INC OF SAVNH	8,749,926	
OXNARD GSRS HOLDINGS, LLC	8,750,000	
MYM 13500 JC PROPERTY OWNER LLC	6,474,059	
MA-ANPURNA, INC.	5,810,293	
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	3,167,225	
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	1,468,085	
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		

<sup>1</sup> 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.

**Commercial Real Estate - Preferred Equity**

HILTON GLOBAL HOLDINGS LLC A-2	35,171,130
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**Real Estate Owned (REO)**

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CROSSROADS MALL, OK	N/A <sup>2</sup>	
<sup>2</sup> For REO properties, current principal balance is not applicable.		
<b>Corporate Bonds</b>		
MICHIGAN TOB SETTLEMENT FIN AU	1,675,000	594751AB5
MSTN 041A C	17,492,942	86358MBL1
TIERCO 212 44	31,630,000	88652XAA1
TIMES SQUARE HOTEL TR 2001	7,626,481	887367AA8
<b>CRE Securities (includes CRE CDOs)</b>		
ARCAP RES TR 2004-1	4,000,000	039279AE4
ARMSS 041A A	39,937,343	03877VAA3
ARMSS 2005 1A	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 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	578,464,045	07387KAD5
BEAR STEARNS CMBS 2006-BBA7	296,321,043	07387KAF0
BEAR STEARNS CMBS 2006-BBA7	16,181,291	07387KAB9
BEAR STEARNS CMBS 2006-BBA7	9,375,000	07387KAL7
BEAR STEARNS CMBS 2006-BBA7	543,591	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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STEARNS CMBS 2007-BBA8	20,000,000	07388TAK9
BEAR STEARNS CMBS 2007-PWR15	23,777,518	07388RBC9
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
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	503,374	07383FBX5
BSDB TRUST 2005-AFR1	40,000,000	11777LAB7
BSDB TRUST 2005-AFR1	20,356,308	11777LAA9
CAPITAL TR RE CDO 2004-1	6,145,327	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	17,500,047	202246AB0
CSFB COML MTG PTC 1998-C1	39,645,559	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	1,526,568	36170VAJ8
G-FORCE CDO 2006-1	9,220,158	36170VAK5
GMAC COML MTGE SECS 1997-C1	39,443,301	361849CB6
GMAC COML MTGE SECS 1998-C1	8,500,000	361849DL3
GS MTG COML 2005-GG4	3,771,325	36228CWC3
GS MTG COML 2007-EOP	848,444,381	36228CC43

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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
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	2,061,195	49436RAA9
LB COMMERCIAL MTG TR 1999-C2	41,239	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	486,705,763	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	1,222,789,627	61757LAJ9
MORGAN STANLEY CAP 2008-TOP29	3,803,000	61757LAS9
RREF 061A C	4,000,000	76122VAD6
SLATE 071A AJ	67,500,000	831020AB8
SLATE 071A B2	9,750,000	831020AF9
SORIN 064A A2	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**

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FEDERAL HM LN BANK VN-2015	45,366,091	3133XDZ20
FEDERAL NATL MTG ASSN	50,000,000	31359M7X5
FEDERAL NATL MTG ASSN	50,000,000	31359MH89
FHLMC	86,410,332	3128CUQ74
FHLMC	81,587,268	3128PQRE3
FHLMC PC 1YR LIBOR VR	11,684,495	3128JP4G2
FHLMC PC 1YR LIBOR VR	10,461,269	3128JP3T5
FHLMC PC ARM GIANT II	32,308,008	3128S4FW2
FHLMC PC ARM GIANT II	8,519,298	3128S5AN4
FHLMC PC ARM GIANT II	16,200,845	3128S5AQ7
FHLMC PC GOLD 15 YR	4,913,078	31288MDH9
FHLMC PC GOLD CASH 20	4,913,332	3128P7G72
FHLMC PC GOLD CASH 20	14,357,772	3128P7JV6
FHLMC PC GOLD CASH 30	14,355,573	31292GXT8
FHLMC PC GOLD COMB 15	14,716,263	3128M1CM9
FHLMC PC GOLD COMB 15	16,810,504	3128MCMV4
FHLMC PC GOLD COMB 20	39,711,864	3128CUQN9
FHLMC PC GOLD COMB 20	12,346,704	3128CUL53
FHLMC PC GOLD COMB 30	8,270,130	31296L4U2
FHLMC PC GOLD COMB 30	52,455,395	3128M7SY3
FHLMC PC GOLD COMB 30	1,579,038	3128LBZ35
FHLMC PC GOLD COMB IO	2,222,541	31282YWP0
FHLMC PC GOLD COMB IO	14,639,154	31282YDV8
FHLMC PC GOLD COMB IO	1,129,889	31282YDX4
FHLMC PC GOLD COMB IO	7,371,981	31282YSS9
FHLMC PC GOLD COMB IO	2,107,295	31282YWN5
FHLMC PC GOLD COMB PO	28,785,382	3128HVJ75
FHLMC PC GOLD COMB PO	564,766	3128CVPV0
FHLMC PC GOLD COMB PO	40,788,317	3128HVDZ9
FHLMC PC GOLD COMB PO	95,649,672	3128HVG3
FHLMC PC GOLD COMB PO	25,492,414	3128HVVH85
FHLMC PC GOLD COMB PO	50,283,373	3128HVJX8
FHLMC PC GOLD COMB PO	698,637	3128HVP78
FHLMC PC GOLD COMB PO	24,725,461	3128HWC62
FHLMC PC GOLD COOP 30	13,142,833	31281LCF3
FHLMC PC GOLD COOP 30	8,981,149	31281LCS5
FHLMC PC GUAR ADJ 30YR	17,016,259	31300LDL6
FHLMC PC II HYBRD ARM	7,064,078	3128QSW77
FHLMC PC II HYBRD ARM	36,405,769	3128QLSD4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC PC II HYBRD ARM	108,158,379	3128NGFN0
FHLMC REMIC SERIES 2056	9,699,249	3133TDYV2
FHLMC REMIC SERIES 2136	6,741,451	3133TKA26
FHLMC REMIC SERIES 2164	8,651,991	3133TLDZ8
FHLMC REMIC SERIES 2235	2,047,184	3133TP6F1
FHLMC REMIC SERIES 2266	8,110	3133TQFM4
FHLMC REMIC SERIES 2411	2,197,317	31339D4T2
FHLMC REMIC SERIES 2411	1,118,012	31339D4S4
FHLMC REMIC SERIES 2432	2,217,413	31339NP34
FHLMC REMIC SERIES 2454	7,633,359	31392KAA4
FHLMC REMIC SERIES 2513	47,349	31392XEV6
FHLMC REMIC SERIES 2519	1,844,551	31393FBN5
FHLMC REMIC SERIES 2530	4,290,692	31393F7F7
FHLMC REMIC SERIES 2534	4,952,473	31393FUN4
FHLMC REMIC SERIES 2535	12,761,208	31393GSD7
FHLMC REMIC SERIES 2542	2,941,595	31393GKY9
FHLMC REMIC SERIES 2545	1,449,995	31393GGZ1
FHLMC REMIC SERIES 2577	8,150,110	31393LEE9
FHLMC REMIC SERIES 2590	424,073	31393NEV7
FHLMC REMIC SERIES 2591	242,405	31393MDF5
FHLMC REMIC SERIES 2591	33,660,000	31393MFLO
FHLMC REMIC SERIES 2594	6,760,565	31393PXQ2
FHLMC REMIC SERIES 2595	14,830,705	31393PDK7
FHLMC REMIC SERIES 2595	9,621,686	31393PDR2
FHLMC REMIC SERIES 2617	665,538	31393RBP4
FHLMC REMIC SERIES 2630	11,250,000	31393RNW6
FHLMC REMIC SERIES 2631	47,943,471	31393RTM2
FHLMC REMIC SERIES 2633	584,369	31393RLU2
FHLMC REMIC SERIES 2638	252,573	31394G2E2
FHLMC REMIC SERIES 2642	18,000,000	31393VVL2
FHLMC REMIC SERIES 2650	7,988,355	31393W4H9
FHLMC REMIC SERIES 2655	32,366,926	31394GXS7
FHLMC REMIC SERIES 2656	280,406	31394HKG5
FHLMC REMIC SERIES 2656	36,165	31394HRC7
FHLMC REMIC SERIES 2656	2,340,469	31394HL58
FHLMC REMIC SERIES 2656	11,431,639	31394HL82
FHLMC REMIC SERIES 2656	17,151,931	31394HLA7
FHLMC REMIC SERIES 2656	17,151,931	31394HLB5
FHLMC REMIC SERIES 2656	2,635,821	31394HLC3



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 2656	8,991,224	31394HRG8
FHLMC REMIC SERIES 2662	179,104	31394H4M0
FHLMC REMIC SERIES 2667	1,130,790	31394HHW4
FHLMC REMIC SERIES 2676	17,990,000	31394JMS3
FHLMC REMIC SERIES 2677	10,000,000	31394JV20
FHLMC REMIC SERIES 2678	3,283,103	31394JA56
FHLMC REMIC SERIES 2682	25,000,000	31394KJP0
FHLMC REMIC SERIES 2682	34,491,000	31394KK60
FHLMC REMIC SERIES 2683	7,000,782	31394JEK9
FHLMC REMIC SERIES 2686	5,021,000	31394KM68
FHLMC REMIC SERIES 2690	15,000,000	31394KCQ5
FHLMC REMIC SERIES 2692	393,395	31394KZS6
FHLMC REMIC SERIES 2695	18,430,747	31394LAP7
FHLMC REMIC SERIES 2703	2,364,650	31394LXU1
FHLMC REMIC SERIES 2716	450,164	31394MLX6
FHLMC REMIC SERIES 2717	18,205,000	31394MZG8
FHLMC REMIC SERIES 2725	28,357	31394MVQ0
FHLMC REMIC SERIES 2727	13,418,001	31394NLW6
FHLMC REMIC SERIES 2727	103,108,000	31394NMW5
FHLMC REMIC SERIES 2733	140,000	31394NUY2
FHLMC REMIC SERIES 2736	4,117,510	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	9,125,102	31394TWC5
FHLMC REMIC SERIES 2767	16,838,970	31394THJ7
FHLMC REMIC SERIES 2769	21,562,874	31394RZ36
FHLMC REMIC SERIES 2770	52,119,820	31394W3D8
FHLMC REMIC SERIES 2777	20,389,566	31394WMV7
FHLMC REMIC SERIES 2780	8,250,000	31394XNC6
FHLMC REMIC SERIES 2780	2,235,569	31394XS31
FHLMC REMIC SERIES 2780	1,983,035	31394XS98
FHLMC REMIC SERIES 2780	10,178,000	31394XSL1
FHLMC REMIC SERIES 2787	1,396,197	31394WCA4
FHLMC REMIC SERIES 2789	416,982	31394YX33
FHLMC REMIC SERIES 2794	12,993,286	31394Y5J9
FHLMC REMIC SERIES 2802	2,282,615	31394YNU4
FHLMC REMIC SERIES 2802	9,260,789	31394YQG2
FHLMC REMIC SERIES 2804	17,926,552	31395APY5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 2808	30,000,000	31395AFT7
FHLMC REMIC SERIES 2810	20,479,163	31395AKR5
FHLMC REMIC SERIES 2815	31,006,499	31395ADT9
FHLMC REMIC SERIES 2820	53,710	31395CEC1
FHLMC REMIC SERIES 2820	102,305	31395CEK3
FHLMC REMIC SERIES 2820	6,000,000	31395CFR7
FHLMC REMIC SERIES 2820	4,537,839	31395CFT3
FHLMC REMIC SERIES 2824	4,000,000	31395AXQ3
FHLMC REMIC SERIES 2825	63,659,000	31395CQZ7
FHLMC REMIC SERIES 2827	5,000,000	31395CYM7
FHLMC REMIC SERIES 2833	836,157	31395ELH8
FHLMC REMIC SERIES 2840	5,879,000	31395EQS9
FHLMC REMIC SERIES 2844	27,385,000	31395EWE3
FHLMC REMIC SERIES 2846	22,122,000	31395EMO7
FHLMC REMIC SERIES 2852	5,280,928	31395GBT8
FHLMC REMIC SERIES 2852	2,491,478	31395GBV3
FHLMC REMIC SERIES 2852	13,287,881	31395GC91
FHLMC REMIC SERIES 2852	1,826,431	31395GCL4
FHLMC REMIC SERIES 2852	2,996,927	31395GF23
FHLMC REMIC SERIES 2852	16,645,098	31395GCN0
FHLMC REMIC SERIES 2852	3,245,794	31395GCT7
FHLMC REMIC SERIES 2852	2,996,927	31395GAU6
FHLMC REMIC SERIES 2852	2,269,149	31395GEU2
FHLMC REMIC SERIES 2857	10,000,000	31395FSA3
FHLMC REMIC SERIES 2859	3,199,614	31395FG24
FHLMC REMIC SERIES 2861	2,955,167	31395GGZ9
FHLMC REMIC SERIES 2862	2,595,514	31395FLW2
FHLMC REMIC SERIES 2864	51,226,000	31395G2S0
FHLMC REMIC SERIES 2866	510,446	31395H5J5
FHLMC REMIC SERIES 2866	4,028	31395H6V7
FHLMC REMIC SERIES 2866	518,108	31395HA42
FHLMC REMIC SERIES 2866	10,594,861	31395HBB5
FHLMC REMIC SERIES 2866	9,039,025	31395HBE9
FHLMC REMIC SERIES 2869	3,044,774	31395HHK9
FHLMC REMIC SERIES 2877	4,115,000	31395HJ43
FHLMC REMIC SERIES 2882	20,878,044	31395JEA0
FHLMC REMIC SERIES 2882	46,118,748	31395JF68
FHLMC REMIC SERIES 2882	20,878,044	31395JF92
FHLMC REMIC SERIES 2882	72,555	31395JG34

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 2882	7,487,566	31395JHZ2
FHLMC REMIC SERIES 2882	7,452,550	31395JKP0
FHLMC REMIC SERIES 2885	10,000,000	31395J3U8
FHLMC REMIC SERIES 2886	2,783,693	31395J2H8
FHLMC REMIC SERIES 2890	20,000,000	31395JSN7
FHLMC REMIC SERIES 2896	4,115,537	31395HVX5
FHLMC REMIC SERIES 2897	9,097,442	31395KBB8
FHLMC REMIC SERIES 2901	184	31395KRC9
FHLMC REMIC SERIES 2901	4,031	31395KRD7
FHLMC REMIC SERIES 2901	3,981,993	31395KSM6
FHLMC REMIC SERIES 2901	369,664	31395KST1
FHLMC REMIC SERIES 2901	354,811	31395KSV6
FHLMC REMIC SERIES 2903	12,090,750	31395KQ22
FHLMC REMIC SERIES 2905	15,741,215	31395KCW1
FHLMC REMIC SERIES 2907	3,409,918	31395KNB5
FHLMC REMIC SERIES 2914	5,000,000	31395L4E8
FHLMC REMIC SERIES 2916	12,793,036	31395LW31
FHLMC REMIC SERIES 2916	61,463,045	31395LW80
FHLMC REMIC SERIES 2916	2,868,377	31395LWC1
FHLMC REMIC SERIES 2916	3,301,925	31395LWD9
FHLMC REMIC SERIES 2916	10,214,913	31395LWF4
FHLMC REMIC SERIES 2916	10,000,000	31395LWG2
FHLMC REMIC SERIES 2916	12,342,519	31395LWH0
FHLMC REMIC SERIES 2916	914,873	31395LWN7
FHLMC REMIC SERIES 2916	8,932,774	31395LWQ0
FHLMC REMIC SERIES 2916	13,233,490	31395LXA4
FHLMC REMIC SERIES 2931	420,646	31395P3A8
FHLMC REMIC SERIES 2931	606,560	31395P4C3
FHLMC REMIC SERIES 2931	12,074,749	31395P6H0
FHLMC REMIC SERIES 2931	13,048,820	31395PBA9
FHLMC REMIC SERIES 2938	8,550,000	31395MW70
FHLMC REMIC SERIES 2941	590,288	31395PSB9
FHLMC REMIC SERIES 2941	45,982,504	31395PSN3
FHLMC REMIC SERIES 2941	12,200,199	31395PTV4
FHLMC REMIC SERIES 2941	23,941,338	31395PTX0
FHLMC REMIC SERIES 2941	265,639	31395PUM2
FHLMC REMIC SERIES 2942	10,044,758	31395PHQ8
FHLMC REMIC SERIES 2943	14,356,000	31395PDK5
FHLMC REMIC SERIES 2947	13,194,068	31395R7E2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 2957	27,652,843	31395TLJ1
FHLMC REMIC SERIES 2960	21,646,750	31395RD54
FHLMC REMIC SERIES 2962	6,573,033	31395TQ23
FHLMC REMIC SERIES 2962	745,575	31395TQ56
FHLMC REMIC SERIES 2962	623,545	31395TR30
FHLMC REMIC SERIES 2962	13,536,689	31395TRT3
FHLMC REMIC SERIES 2967	4,307,665	31395TBY9
FHLMC REMIC SERIES 2967	4,178,435	31395TC51
FHLMC REMIC SERIES 2968	19,948,866	31395RPX0
FHLMC REMIC SERIES 2971	30,793,000	31395UG54
FHLMC REMIC SERIES 2971	362,346	31395UGU9
FHLMC REMIC SERIES 2971	173,972	31395UHJ3
FHLMC REMIC SERIES 2971	383,278	31395UHR5
FHLMC REMIC SERIES 2971	260,958	31395UHS3
FHLMC REMIC SERIES 2971	50,031,000	31395UHV6
FHLMC REMIC SERIES 2975	5,000,000	31395UC66
FHLMC REMIC SERIES 2978	71,380	31395ULG4
FHLMC REMIC SERIES 2983	9,969,129	31395TUF9
FHLMC REMIC SERIES 2985	246,118	31395VNE5
FHLMC REMIC SERIES 2985	1,578,919	31395VNH8
FHLMC REMIC SERIES 2985	1,198,415	31395VNJ4
FHLMC REMIC SERIES 2985	6,520,955	31395VNM7
FHLMC REMIC SERIES 2985	1,400,000	31395VNO8
FHLMC REMIC SERIES 2985	2,258,060	31395VP37
FHLMC REMIC SERIES 2985	836,343	31395VP52
FHLMC REMIC SERIES 2989	54,050,000	31395VG60
FHLMC REMIC SERIES 2989	49,617,814	31395VGP8
FHLMC REMIC SERIES 2990	2,430,682	31395V3U1
FHLMC REMIC SERIES 2991	11,940,126	31395UWQ0
FHLMC REMIC SERIES 2991	12,261,000	31395UXT3
FHLMC REMIC SERIES 2992	21,574,391	31395VD30
FHLMC REMIC SERIES 2992	13,059,944	31395VCC1
FHLMC REMIC SERIES 2994	8,923,885	31395VHH5
FHLMC REMIC SERIES 2995	570,640	31395VM63
FHLMC REMIC SERIES 2999	354,961	31395VW54
FHLMC REMIC SERIES 3001	3,225,319	31395WA49
FHLMC REMIC SERIES 3003	62,215,000	31395W4L8
FHLMC REMIC SERIES 3006	2,196,833	31395WRE9
FHLMC REMIC SERIES 3008	2,301,656	31395WGM3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3010	859,966	31395WCH8
FHLMC REMIC SERIES 3010	332,410	31395WCR6
FHLMC REMIC SERIES 3012	5,727,302	31395WV20
FHLMC REMIC SERIES 3013	17,275,244	31395XQ40
FHLMC REMIC SERIES 3013	239,077	31395XT70
FHLMC REMIC SERIES 3014	3,593,456	31395XB95
FHLMC REMIC SERIES 3015	5,000,000	31395XMMW2
FHLMC REMIC SERIES 3015	1,097,101	31395XNT8
FHLMC REMIC SERIES 3017	7,779,858	31396A2E3
FHLMC REMIC SERIES 3017	1,251,185	31396A2K9
FHLMC REMIC SERIES 3017	4,212,014	31396A2Z6
FHLMC REMIC SERIES 3017	8,666,690	31396A3R3
FHLMC REMIC SERIES 3018	4,607,192	31395X2X2
FHLMC REMIC SERIES 3033	10,317,728	31396ADZ4
FHLMC REMIC SERIES 3035	2,827,363	31396AMW1
FHLMC REMIC SERIES 3036	1,308,934	31396AVS0
FHLMC REMIC SERIES 3036	6,189,090	31396AWW0
FHLMC REMIC SERIES 3042	3,764,241	31396A5H3
FHLMC REMIC SERIES 3042	6,927,821	31396A5R1
FHLMC REMIC SERIES 3045	8,866,104	31396CBU3
FHLMC REMIC SERIES 3046	69,535,181	31396CPA2
FHLMC REMIC SERIES 3050	13,964,062	31396EDX1
FHLMC REMIC SERIES 3056	1,718,230	31396C6C9
FHLMC REMIC SERIES 3062	19,289,436	31396EY34
FHLMC REMIC SERIES 3064	33,661,057	31396ERS7
FHLMC REMIC SERIES 3069	950,182	31396FBR3
FHLMC REMIC SERIES 3074	6,150,416	31396FMF7
FHLMC REMIC SERIES 3074	2,953,222	31396FNH2
FHLMC REMIC SERIES 3074	28,110	31396FNR0
FHLMC REMIC SERIES 3074	6,355,966	31396FPD9
FHLMC REMIC SERIES 3081	19,900,723	31396FX57
FHLMC REMIC SERIES 3082	344,485	31396G2H3
FHLMC REMIC SERIES 3082	8,586,790	31396G3B5
FHLMC REMIC SERIES 3083	30,200,000	31396FZE6
FHLMC REMIC SERIES 3102	2,098,950	31396H5B1
FHLMC REMIC SERIES 3102	725,906	31396H5K1
FHLMC REMIC SERIES 3102	688,035	31396H5T2
FHLMC REMIC SERIES 3102	5,532,422	31396H5U9
FHLMC REMIC SERIES 3102	11,518,979	31396H5W5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3102	22,000,000	31396H6C8
FHLMC REMIC SERIES 3102	64,611,000	31396H6E4
FHLMC REMIC SERIES 3102	2,598,840	31396H6Q7
FHLMC REMIC SERIES 3102	1,808,548	31396H6S3
FHLMC REMIC SERIES 3102	15,013,703	31396H6T1
FHLMC REMIC SERIES 3115	200,276	31396HKY4
FHLMC REMIC SERIES 3117	2,041,032	31396HVN6
FHLMC REMIC SERIES 3117	10,269,312	31396HVT3
FHLMC REMIC SERIES 3117	89,077,000	31396HVX4
FHLMC REMIC SERIES 3117	24,473,298	31396HW47
FHLMC REMIC SERIES 3117	4,670,824	31396HWH8
FHLMC REMIC SERIES 3117	27,533,277	31396HWN5
FHLMC REMIC SERIES 3121	18,520,465	31396JGK5
FHLMC REMIC SERIES 3122	56,669,109	31396JKT1
FHLMC REMIC SERIES 3122	5,598,555	31396JLFO
FHLMC REMIC SERIES 3122	36,451,391	31396JLZ6
FHLMC REMIC SERIES 3122	7,948,928	31396JM85
FHLMC REMIC SERIES 3123	11,931,412	31396JPJ8
FHLMC REMIC SERIES 3124	25,842,025	31396JC29
FHLMC REMIC SERIES 3126	1,569,819	31396HZW2
FHLMC REMIC SERIES 3128	4,823,000	31396JJK2
FHLMC REMIC SERIES 3130	9,928,654	31396JEY7
FHLMC REMIC SERIES 3132	207,165	31396JHH1
FHLMC REMIC SERIES 3135	9,268,510	31396N2T2
FHLMC REMIC SERIES 3135	1,267,426	31396N3B0
FHLMC REMIC SERIES 3136	5,412,779	31396NGH3
FHLMC REMIC SERIES 3138	34,950,000	31396N6Y7
FHLMC REMIC SERIES 3139	6,993,752	31396NBL9
FHLMC REMIC SERIES 3140	8,873,876	31396NEM4
FHLMC REMIC SERIES 3141	62,911,709	31396NFV3
FHLMC REMIC SERIES 3145	31,045	31396NCU8
FHLMC REMIC SERIES 3147	1,612,856	31396NJL1
FHLMC REMIC SERIES 3147	16,903,623	31396NJNI7
FHLMC REMIC SERIES 3147	95,672,989	31396NLK0
FHLMC REMIC SERIES 3147	41,548,648	31396NLS3
FHLMC REMIC SERIES 3147	495,632	31396NLX2
FHLMC REMIC SERIES 3149	2,029,100	31396RDT1
FHLMC REMIC SERIES 3149	18,571,428	31396RF51
FHLMC REMIC SERIES 3149	978,322	31396RFD4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3149	3,196,166	31396RG92
FHLMC REMIC SERIES 3149	23,856,864	31396RGJ0
FHLMC REMIC SERIES 3149	477,137	31396RGS0
FHLMC REMIC SERIES 3149	2,861,821	31396RHZ3
FHLMC REMIC SERIES 3149	2,727,871	31396RJA6
FHLMC REMIC SERIES 3149	19,022,810	31396RJK4
FHLMC REMIC SERIES 3149	897,329	31396RJT5
FHLMC REMIC SERIES 3150	3,455,406	31396RCT2
FHLMC REMIC SERIES 3156	1,498,329	31396RA23
FHLMC REMIC SERIES 3156	9,949,231	31396RAU1
FHLMC REMIC SERIES 3156	52,333,501	31396RAV9
FHLMC REMIC SERIES 3164	11,113,055	31396TDF7
FHLMC REMIC SERIES 3174	4,210,225	31396TJF1
FHLMC REMIC SERIES 3174	41,723,917	31396TPN7
FHLMC REMIC SERIES 3174	8,593,031	31396TQE6
FHLMC REMIC SERIES 3174	208,900	31396TQU0
FHLMC REMIC SERIES 3174	2,760,475	31396TR54
FHLMC REMIC SERIES 3174	51,558,191	31396TR96
FHLMC REMIC SERIES 3178	50,611,483	31396RQA8
FHLMC REMIC SERIES 3184	9,404,519	31396UVV9
FHLMC REMIC SERIES 3184	283,348	31396UVW7
FHLMC REMIC SERIES 3184	607,950	31396UVX5
FHLMC REMIC SERIES 3184	3,629,531	31396UWG1
FHLMC REMIC SERIES 3184	8,742,779	31396UYM6
FHLMC REMIC SERIES 3184	2,245,946	31396UYQ7
FHLMC REMIC SERIES 3198	7,460,952	31397AGA5
FHLMC REMIC SERIES 3198	6,006,755	31397AGC1
FHLMC REMIC SERIES 3199	89,174	31397A4D2
FHLMC REMIC SERIES 3200	34,728,164	31397AJ87
FHLMC REMIC SERIES 3200	15,019,931	31397AJ95
FHLMC REMIC SERIES 3203	1,341,182	31397APS6
FHLMC REMIC SERIES 3203	2,499,056	31397APU1
FHLMC REMIC SERIES 3203	7,774,895	31397APV9
FHLMC REMIC SERIES 3203	19,145,150	31397APW7
FHLMC REMIC SERIES 3203	5,539,085	31397AQ48
FHLMC REMIC SERIES 3203	10,931,111	31397AQ55
FHLMC REMIC SERIES 3203	7,272,353	31397AQ89
FHLMC REMIC SERIES 3203	306,022	31397AQB2
FHLMC REMIC SERIES 3203	43,725	31397AQX4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3203	68,718	31397AR39
FHLMC REMIC SERIES 3203	30,269,612	31397ARK1
FHLMC REMIC SERIES 3204	30,852,799	31397AL35
FHLMC REMIC SERIES 3213	8,000,000	31397AZB2
FHLMC REMIC SERIES 3213	4,281,069	31397B2Q3
FHLMC REMIC SERIES 3215	1,205,787	31397BL82
FHLMC REMIC SERIES 3216	523,211	31397AVK6
FHLMC REMIC SERIES 3218	69,595,271	31397BJY8
FHLMC REMIC SERIES 3219	10,826,000	31397BGS4
FHLMC REMIC SERIES 3221	17,250,319	31397BB91
FHLMC REMIC SERIES 3221	798,513	31397BBR1
FHLMC REMIC SERIES 3221	429,968	31397BBT7
FHLMC REMIC SERIES 3225	10,247,070	31397BQV6
FHLMC REMIC SERIES 3228	21,994,192	31397C2K4
FHLMC REMIC SERIES 3228	16,223,309	31397C2Q1
FHLMC REMIC SERIES 3228	45,342,418	31397C3A5
FHLMC REMIC SERIES 3228	5,637,978	31397C3J6
FHLMC REMIC SERIES 3228	10,188,756	31397C4A4
FHLMC REMIC SERIES 3228	13,477,927	31397C4B2
FHLMC REMIC SERIES 3231	3,141,285	31397BVH1
FHLMC REMIC SERIES 3239	16,807,505	31397CUP2
FHLMC REMIC SERIES 3239	16,216,709	31397CUY3
FHLMC REMIC SERIES 3239	18,466,879	31397CVX4
FHLMC REMIC SERIES 3239	15,333,139	31397CW21
FHLMC REMIC SERIES 3239	37,816,882	31397CW39
FHLMC REMIC SERIES 3239	608,649	31397CWJ4
FHLMC REMIC SERIES 3245	14,326,608	31397CNW5
FHLMC REMIC SERIES 3249	1,358,681	31397EDV4
FHLMC REMIC SERIES 3255	70,594,554	31397EAG0
FHLMC REMIC SERIES 3258	64,955,358	31397CXF1
FHLMC REMIC SERIES 3267	888,693	31397ERK3
FHLMC REMIC SERIES 3267	12,246,396	31397ERL1
FHLMC REMIC SERIES 3276	20,098,010	31397F5C2
FHLMC REMIC SERIES 3278	25,061,052	31397EXF7
FHLMC REMIC SERIES 3282	24,627,683	31397F2N1
FHLMC REMIC SERIES 3287	6,897,656	31397G5B2
FHLMC REMIC SERIES 3287	41,754,000	31397G5X4
FHLMC REMIC SERIES 3287	17,245,000	31397G6H8
FHLMC REMIC SERIES 3287	5,000,000	31397G6J4



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3289	15,002,746	31397FPL0
FHLMC REMIC SERIES 3296	26,670,140	31397FND0
FHLMC REMIC SERIES 3298	41,503,703	31397GGR5
FHLMC REMIC SERIES 3300	779,813	31397GQE3
FHLMC REMIC SERIES 3300	1,403,896	31397GQH6
FHLMC REMIC SERIES 3300	10,149,910	31397GQV5
FHLMC REMIC SERIES 3300	6,213,820	31397GR28
FHLMC REMIC SERIES 3300	7,661,904	31397GR77
FHLMC REMIC SERIES 3300	35,422,833	31397GR93
FHLMC REMIC SERIES 3300	11,437,383	31397GRV4
FHLMC REMIC SERIES 3308	5,765,679	31397GKB5
FHLMC REMIC SERIES 3308	15,253,490	31397GKD1
FHLMC REMIC SERIES 3316	11,470,487	31397HJA7
FHLMC REMIC SERIES 3316	12,965,043	31397HJB5
FHLMC REMIC SERIES 3316	27,265,000	31397HJC3
FHLMC REMIC SERIES 3316	14,665,753	31397HJF6
FHLMC REMIC SERIES 3316	10,334,000	31397HK23
FHLMC REMIC SERIES 3316	8,085,912	31397HKD9
FHLMC REMIC SERIES 3316	822,657	31397HKK0
FHLMC REMIC SERIES 3316	5,343,000	31397HKT4
FHLMC REMIC SERIES 3316	4,961,123	31397HKV9
FHLMC REMIC SERIES 3317	88,320,605	31397GZ94
FHLMC REMIC SERIES 3322	39,811,336	31397HMH8
FHLMC REMIC SERIES 3325	16,743,861	31397JDR2
FHLMC REMIC SERIES 3326	152,660	31397JHB3
FHLMC REMIC SERIES 3326	3,253,045	31397JJN5
FHLMC REMIC SERIES 3326	568,730	31397JJR6
FHLMC REMIC SERIES 3326	19,805,000	31397JJZ8
FHLMC REMIC SERIES 3326	14,786,968	31397JKJ2
FHLMC REMIC SERIES 3326	144,114,570	31397JKK9
FHLMC REMIC SERIES 3326	28,822,914	31397JKQ6
FHLMC REMIC SERIES 3326	1,510,941	31397JL69
FHLMC REMIC SERIES 3327	5,138,845	31397HS41
FHLMC REMIC SERIES 3329	840,061	31397HZ43
FHLMC REMIC SERIES 3329	21,440,337	31397HZG6
FHLMC REMIC SERIES 3330	29,366,055	31397JGA6
FHLMC REMIC SERIES 3331	39,830,000	31397J2E3
FHLMC REMIC SERIES 3335	275,864	31397JCC6
FHLMC REMIC SERIES 3341	28,660,154	31397JMJO

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3347	371,126	31397K2H3
FHLMC REMIC SERIES 3347	18,877,553	31397K2P5
FHLMC REMIC SERIES 3347	4,258,025	31397K3L3
FHLMC REMIC SERIES 3347	2,265,307	31397K3M1
FHLMC REMIC SERIES 3347	1,093,846	31397K3P4
FHLMC REMIC SERIES 3347	21,111,055	31397K3T6
FHLMC REMIC SERIES 3347	578,326	31397K3U3
FHLMC REMIC SERIES 3348	26,944,910	31397JLV4
FHLMC REMIC SERIES 3349	47,558,000	31397JUT9
FHLMC REMIC SERIES 3349	1,872,085	31397JWG5
FHLMC REMIC SERIES 3351	12,827,227	31397JQH0
FHLMC REMIC SERIES 3360	29,128,168	31397KDY4
FHLMC REMIC SERIES 3360	4,122,961	31397KE56
FHLMC REMIC SERIES 3361	42,095,244	31397KF89
FHLMC REMIC SERIES 3365	628,889	31397KNR8
FHLMC REMIC SERIES 3365	656,002	31397KNS6
FHLMC REMIC SERIES 3365	1,441,853	31397KNT4
FHLMC REMIC SERIES 3365	2,079,379	31397KNK3
FHLMC REMIC SERIES 3365	20,273,934	31397KNM9
FHLMC REMIC SERIES 3365	7,045,281	31397KNN7
FHLMC REMIC SERIES 3365	13,515,956	31397KNQ0
FHLMC REMIC SERIES 3370	70,701,473	31397KSS1
FHLMC REMIC SERIES 3375	43,483,165	31397KXL0
FHLMC REMIC SERIES 3376	15,833	31397KZT1
FHLMC REMIC SERIES 3376	21,376,027	31397KZU8
FHLMC REMIC SERIES 3376	5,939,850	31397KZZ7
FHLMC REMIC SERIES 3376	602,247	31397P2G4
FHLMC REMIC SERIES 3376	4,763,820	31397P2L3
FHLMC REMIC SERIES 3376	63,517,594	31397P2S8
FHLMC REMIC SERIES 3376	140,084,640	31397P2T6
FHLMC REMIC SERIES 3381	23,253,452	31397KVP3
FHLMC REMIC SERIES 3382	20,000,000	31397PGU8
FHLMC REMIC SERIES 3382	7,171,372	31397PHF0
FHLMC REMIC SERIES 3382	13,483,540	31397PHN3
FHLMC REMIC SERIES 3382	3,594,883	31397PHT0
FHLMC REMIC SERIES 3382	18,699,007	31397PHU7
FHLMC REMIC SERIES 3382	31,155,651	31397PJ43
FHLMC REMIC SERIES 3382	10,804,240	31397PJ68
FHLMC REMIC SERIES 3382	199,236	31397PJD3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3382	5,037,969	31397PJG6
FHLMC REMIC SERIES 3382	25,698,120	31397PJK7
FHLMC REMIC SERIES 3382	125,056	31397PJN1
FHLMC REMIC SERIES 3382	1,728,199	31397PJP6
FHLMC REMIC SERIES 3382	4,788,000	31397PJU5
FHLMC REMIC SERIES 3382	5,649,198	31397PJV3
FHLMC REMIC SERIES 3384	64,992,157	31397PCV0
FHLMC REMIC SERIES 3387	31,181,945	31397PFN5
FHLMC REMIC SERIES 3398	15,879,398	31397PPE4
FHLMC REMIC SERIES 3398	286,289	31397PPF1
FHLMC REMIC SERIES 3400	115,865,580	31397PNN6
FHLMC REMIC SERIES 3403	33,737,400	31397PQR4
FHLMC REMIC SERIES 3403	35,864,449	31397PQQ6
FHLMC REMIC SERIES 3404	65,449,255	31397PSV3
FHLMC REMIC SERIES 3407	65,818,664	31397PSB7
FHLMC REMIC SERIES 3413	133,606,240	31397REQ5
FHLMC REMIC SERIES 3415	42,281,456	31397R3R5
FHLMC REMIC SERIES 3417	969,949	31397RG83
FHLMC REMIC SERIES 3417	19,022,810	31397RGA8
FHLMC REMIC SERIES 3417	32,400,496	31397RGB6
FHLMC REMIC SERIES 3417	342,505	31397RGH3
FHLMC REMIC SERIES 3417	19,022,810	31397RGK6
FHLMC REMIC SERIES 3417	4,691,742	31397RGT7
FHLMC REMIC SERIES 3417	8,453,952	31397RH33
FHLMC REMIC SERIES 3417	217,865	31397RH74
FHLMC REMIC SERIES 3417	19,022,810	31397RHA7
FHLMC REMIC SERIES 3417	534,095	31397RHL3
FHLMC REMIC SERIES 3417	32,344,344	31397RHU3
FHLMC REMIC SERIES 3417	558,059	31397RHX7
FHLMC REMIC SERIES 3417	27,582,694	31397RHY5
FHLMC REMIC SERIES 3417	3,031,130	31397RJB3
FHLMC REMIC SERIES 3417	1,448,946	31397RJG2
FHLMC REMIC SERIES 3417	45,362,975	31397RJH0
FHLMC REMIC SERIES 3417	2,401,120	31397RJJ6
FHLMC REMIC SERIES 3417	2,023,436	31397RJL1
FHLMC REMIC SERIES 3417	15,963,361	31397RJM9
FHLMC REMIC SERIES 3417	1,950,453	31397RJN7
FHLMC REMIC SERIES 3417	52,786,413	31397RJX5
FHLMC REMIC SERIES 3417	2,029,978	31397RK62

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3417	11,398,589	31397RK70
FHLMC REMIC SERIES 3417	21,493,645	31397RK88
FHLMC REMIC SERIES 3417	31,278,732	31397RK96
FHLMC REMIC SERIES 3417	11,398,590	31397RKC9
FHLMC REMIC SERIES 3417	1,233,822	31397RKD7
FHLMC REMIC SERIES 3417	6,587,359	31397RKT2
FHLMC REMIC SERIES 3417	8,246,158	31397RKU9
FHLMC REMIC SERIES 3417	6,202,853	31397RL61
FHLMC REMIC SERIES 3417	8,271,137	31397RL95
FHLMC REMIC SERIES 3417	10,178,316	31397RLC8
FHLMC REMIC SERIES 3417	2,542,891	31397RLH7
FHLMC REMIC SERIES 3417	63,277,764	31397RKG0
FHLMC REMIC SERIES 3421	57,235,345	31397RQB8
FHLMC REMIC SERIES 3423	56,820,961	31397RUE4
FHLMC REMIC SERIES 3423	25,694,865	31397RUW4
FHLMC REMIC SERIES 3423	24,048,807	31397RV78
FHLMC REMIC SERIES 3423	90,231,241	31397RVG8
FHLMC REMIC SERIES 3423	5,760,489	31397RVM5
FHLMC REMIC SERIES 3423	31,573,000	31397RVN3
FHLMC REMIC SERIES 3423	75,410,016	31397RVP8
FHLMC REMIC SERIES 3423	12,300,157	31397RVR4
FHLMC REMIC SERIES 3423	25,661,989	31397RVU7
FHLMC REMIC SERIES 3423	73,800,938	31397RW44
FHLMC REMIC SERIES 3423	381,283,219	31397RW69
FHLMC REMIC SERIES 3423	12,625,612	31397RW77
FHLMC REMIC SERIES 3423	12,625,612	31397RW85
FHLMC REMIC SERIES 3423	12,625,612	31397RW93
FHLMC REMIC SERIES 3423	1,111,000	31397RVD5
FHLMC REMIC SERIES 3424	33,778,877	31397T4J8
FHLMC REMIC SERIES 3429	26,423,016	31397RML7
FHLMC REMIC SERIES 3435	170,393,399	31397T3F7
FHLMC REMIC SERIES 3436	18,838,256	31397TCK6
FHLMC REMIC SERIES 3437	58,052,218	31397TBA9
FHLMC REMIC SERIES 3439	35,584,679	31397TAZ5
FHLMC REMIC SERIES 3443	28,788,423	31397T7C0
FHLMC REMIC SERIES 3443	143,142,751	31397T7F3
FHLMC REMIC SERIES 3447	44,792,139	31397TRW4
FHLMC REMIC SERIES 3449	4,376,450	31397THJ4
FHLMC REMIC SERIES 3451	29,099,757	31397TPD8

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES 3455	25,848,362	31397WGV1
FHLMC REMIC SERIES 3460	32,911,032	31397W5J0
FHLMC REMIC SERIES 3460	57,543,471	31397W5K7
FHLMC REMIC SERIES 3461	52,129,687	31397TWW8
FHLMC REMIC SERIES 3463	15,742,265	31397WD69
FHLMC REMIC SERIES 3465	16,475,325	31397WCO6
FHLMC REMIC SERIES 3468	16,407,122	31397WWF8
FHLMC REMIC SERIES 3472	63,027,549	31397WN43
FHLMC REMIC SERIES 3484	29,095,370	31397Y4U2
FHLMC REMIC SERIES 3484	10,344,179	31397Y5W7
FHLMC REMIC SERIES 3484	14,740,412	31397Y6N6
FHLMC REMIC SERIES 3489	23,252,813	31397YCN9
FHLMC REMIC SERIES 3505	17,124,370	31397YPN5
FHLMC REMIC SERIES 3514	17,850,968	31398C6R4
FHLMC REMIC SERIES 3520	114,177,108	31398C3E6
FHLMC REMIC SERIES 3529	44,834,562	31398CC55
FHLMC REMIC SERIES 3529	130,346,879	31398CC63
FHLMC REMIC SERIES 3537	117,088,799	31398CR42
FHLMC REMIC SERIES 3537	41,344,974	31398CR59
FHLMC REMIC SERIES 3542	48,280,679	31398EDQ4
FHLMC REMIC SERIES 3544	41,426,721	31398EAF1
FHLMC REMIC SERIES 3546	74,820,507	31398E4E1
FHLMC REMIC SERIES 3547	63,498,363	31398ECE2
FHLMC REMIC SERIES 3547	177,566,898	31398ECQ5
FHLMC REMIC SERIES 3551	184,335,198	31398EM50
FHLMC REMIC SERIES 3558	25,317,887	31398JAO6
FHLMC REMIC SERIES 3561	37,780,000	31398JL92
FHLMC REMIC SERIES 3568	81,280,917	31398EY40
FHLMC REMIC SERIES 3579	41,932,506	31398JR96
FHLMC REMIC SERIES 3590	42,971,360	31398KGY0
FHLMC REMIC SERIES 3592	40,482,820	31398KFT2
FHLMC REMIC SERIES 3613	171,199,480	31398LKW7
FHLMC REMIC SERIES 3616	7,912,194	31398LHG6
FHLMC REMIC SERIES 3622	17,118,131	31398LXR4
FHLMC REMIC SERIES 3622	50,574,940	31398LXT0
FHLMC REMIC SERIES 3626	12,946,000	31398W7E8
FHLMC REMIC SERIES 3632	166,338,305	31398WSD7
FHLMC REMIC SERIES 3674	85,984,270	31398Q4P9
FHLMC REMIC SERIES R003	24,000,000	31396C3U2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHLMC REMIC SERIES R007	2,185,695	31396NPL4
FHLMC REMIC SERIES R007	1,071,524	31396NR65
FHLMC REMIC SERIES R007	44,897,628	31396NPF7
FHLMC REMIC SERIES R009	15,577,001	31397BMQ1
FHLMC REMIC SERIES R013	873,368	31397HNV6
FHLMC REMIC SERIES T-045	8,872,181	31392RSH5
FHLMC REMIC SERIES T-047	2,601,893	31392UAS3
FHLMC REMIC SERIES T-050	8,803,000	31392VXT4
FHLMC REMIC SERIES T-054	8,093,378	31393LFK4
FHLMC SERIES 1074	226	312905WT5
FHLMC SERIES 1324	81	312910T85
FHLMC SERIES 141	632	312903VW4
FHLMC SERIES 1486	137,251	312915BJ9
FHLMC SERIES 1675	6,261,800	3133T32C1
FHLMC SERIES 131	539	312903SD0
FHLMC SERIES 1534	422,812	312916UN7
FHLMC SERIES 1567	1,248,464	3133T0WB6
FHLMC SERIES 1644	1,619,905	3133T3BT4
FHLMC SERIES 1671	251	3133T36F0
FHLMC SERIES 1688	8,133	3133T4KJ4
FHLMC SERIES 1705	625,313	3133T42S4
FHLMC SERIES 1986	5,249,000	3133TAUG5
FHLMC STRUCTURED SERIES T011	3,550,064	3133TDPX8
FHLMC_10-82	100,000,000	31398R7A7
FHLMC_3656	6,299,863	31398VLP9
FHLMC_3691	72,600,000	3137A0HG3
FHR 2668 OG	4,000,000	31394HUD1
FHR 2820 PG	20,000,000	31395CFB2
FHR 2892 AD	13,000,000	31395JMG8
FHR 2952 EG	20,000,000	31395PFS6
FHR 2970 WK	55,020,000	31395TW75
FHR 2971 PA	75,461,000	31395UJB8
FHR 3089 PH	7,000,000	31396FQZ9
FHR 3153 NE	10,740,000	31396RLB1
FHR 3284 MD	7,102,000	31397FM25
FHR 3632 PA	14,362,883	31398WS47
FHR 3636 MJ	86,167,248	31398WFM1
FHR 3639 EA	71,510,437	31398WQ98
FHR 3645 KP	148,682,970	31398VF84

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FHR 3647 GA	160,673,000	31398V5Q5
FHR 3653 HJ	45,483,631	31398VXZ4
FHR 3653 JK	148,589,513	31398VY75
FHR 3654 DA	207,809,047	31398WV35
FNGT 2002-T18 A5	11,726,617	31392GFS9
FNMA	9,862,376	31371K2V2
FNMA	3,737,539	31393YAJ4
FNMA	57,053,107	31417YKH9
FNMA	33,047,059	31419AAU1
FNMA	300,000,000	01F042673
FNMA	-300,000,000	01F042673
FNMA PASS-THRU 2ND LIEN MULT	487,430	31413VVR5
FNMA PASS-THRU 2ND LIEN MULT	253,388	31409L6H3
FNMA PASS-THRU 2ND LIEN MULT	16,461	31377SS90
FNMA PASS-THRU ADJ LIBOR	17,047,278	31410ULF7
FNMA PASS-THRU ADJ LIBOR	29,642,549	31408FAX7
FNMA PASS-THRU ADJ LIBOR	20,635,950	31418MCP5
FNMA PASS-THRU ADJ LIBOR	18,785,075	31413UQP7
FNMA PASS-THRU ADJ LIBOR	17,862,129	31418MJ45
FNMA PASS-THRU ADJ LIBOR	14,613,330	31417S6X3
FNMA PASS-THRU ADJ LIBOR	12,877,683	31417S6Q8
FNMA PASS-THRU ADJ LIBOR	9,844,051	31417WRL7
FNMA PASS-THRU ADJ LIBOR	11,706,488	31417VRW5
FNMA PASS-THRU ARM MN SRV 30	6,161,714	31410EBG2
FNMA PASS-THRU BLLN MULTI	44,674	31377UF24
FNMA PASS-THRU BLLN MULTI 7+	24,958	31409LPH2
FNMA PASS-THRU BLLN MULTI 7+	25,000	31377UP64
FNMA PASS-THRU INT 15 YEAR	10,864,538	31403FZF4
FNMA PASS-THRU INT 15 YEAR	100,469,064	31410KLP7
FNMA PASS-THRU INT 15 YEAR	27,205,801	31410KTD6
FNMA PASS-THRU INT 15 YEAR	30,130,624	31410KTE4
FNMA PASS-THRU INT 15 YEAR	62,326,182	31416BYW2
FNMA PASS-THRU INT 20 YEAR	5,097,960	31371KXS5
FNMA PASS-THRU INT 20 YEAR	19,872,921	31371K4S7
FNMA PASS-THRU INT 20 YEAR	4,924,740	31402CTF9
FNMA PASS-THRU INT 20 YEAR	6,985,490	31371LHF9
FNMA PASS-THRU INT 20 YEAR	12,642,355	31418MR61
FNMA PASS-THRU INT 20 YEAR	5,538,820	31371LSJ9
FNMA PASS-THRU INT 20 YEAR	19,132,036	31371MLW5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA PASS-THRU INT 20 YEAR	4,346,311	31371NEY7
FNMA PASS-THRU INT 20 YEAR	7,698,590	31371K7J4
FNMA PASS-THRU INT 20 YEAR	13,612,736	31371K2U4
FNMA PASS-THRU INT 20 YEAR	59,658,355	31371K5X5
FNMA PASS-THRU INT 20 YEAR	1,605,734	31371LA82
FNMA PASS-THRU INT 20 YEAR	1,840,076	31371LF20
FNMA PASS-THRU INT 20 YEAR	3,827,543	31371LPK9
FNMA PASS-THRU INT 20 YEAR	16,353,635	31371MMM6
FNMA PASS-THRU INT 20 YEAR	2,200,373	31400GDJ1
FNMA PASS-THRU INT 20 YEAR	26,488,924	31418M2V3
FNMA PASS-THRU INT 20 YEAR	22,973,566	31418MZL9
FNMA PASS-THRU LNG 15+ YR	16,476,557	31402FJV8
FNMA PASS-THRU SHRT 10 YEAR	164,673,641	31417YHM2
FNMA REMIC 1996-27	183,192	31359KND5
FNMA REMIC 1996-27	806,357	31359KNA1
FNMA REMIC SERIES 1996-45	6,384,575	31359KZP5
FNMA REMIC TR 1999-7	7,049,722	31359VLW1
FNMA REMIC TRUST	33,168	31392FTR8
FNMA REMIC TRUST 1997-28	91,349	31359PHG4
FNMA REMIC TRUST 2000-46	2,252	31358SL74
FNMA REMIC TRUST 2001-51	2,091,022	313921SL3
FNMA REMIC TRUST 2001-62	77,587	31392ADL9
FNMA REMIC TRUST 2001-64	9,120,187	31392AHX9
FNMA REMIC TRUST 2001-68	8,770,495	31392AYW2
FNMA REMIC TRUST 2001-76	6,463,726	31392A5W4
FNMA REMIC TRUST 2001-M1	35,220,705	31358S6T3
FNMA REMIC TRUST 2002-10	2,169,882	31392B5Z5
FNMA REMIC TRUST 2002-15	433,279	31392CKM5
FNMA REMIC TRUST 2002-26B	19	31392CR30
FNMA REMIC TRUST 2002-34	1,396,946	31392CM84
FNMA REMIC TRUST 2002-49	1,550,208	31392DYX4
FNMA REMIC TRUST 2002-6	2,593,310	31392BRS7
FNMA REMIC TRUST 2002-60	17,437	31392EVN7
FNMA REMIC TRUST 2002-60	80,878	31392EWB2
FNMA REMIC TRUST 2002-60	2,293,707	31392EVQ0
FNMA REMIC TRUST 2002-60	7,337,807	31392EWA4
FNMA REMIC TRUST 2002-90	280,509	31392GEQ4
FNMA REMIC TRUST 2002-90	9,448,367	31392GEP6
FNMA REMIC TRUST 2002-92	4,325,141	31392HBR3



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2002-93	24,102,555	31392GRT4
FNMA REMIC TRUST 2002-93	24,102,555	31392GRU1
FNMA REMIC TRUST 2002-95	30,350,000	31392HGU1
FNMA REMIC TRUST 2002-95	16,634,452	31392HGF4
FNMA REMIC TRUST 2002-W12	10,679,200	31392GSP1
FNMA REMIC TRUST 2002-W2	8,798,124	31392CEN0
FNMA REMIC TRUST 2002-W8	9,339,331	31392DR20
FNMA REMIC TRUST 2003-106	798,137	31393TZ74
FNMA REMIC TRUST 2003-112	20,415,030	31393TJ80
FNMA REMIC TRUST 2003-117	15,481,665	31393UPV9
FNMA REMIC TRUST 2003-117	4,987,580	31393UQL0
FNMA REMIC TRUST 2003-123	2,688,091	31393UAW3
FNMA REMIC TRUST 2003-125	4,291,164	31393T7F7
FNMA REMIC TRUST 2003-129	3,214,607	31393UE25
FNMA REMIC TRUST 2003-15	9,480,889	31392JNE5
FNMA REMIC TRUST 2003-18	2,040,031	31392JUV9
FNMA REMIC TRUST 2003-26	692,081	31393AHV2
FNMA REMIC TRUST 2003-26	12,097,732	31393AKX4
FNMA REMIC TRUST 2003-27	1,845,021	31393AST5
FNMA REMIC TRUST 2003-33	6,518,697	31393BFU4
FNMA REMIC TRUST 2003-34	35,196	31393CCA9
FNMA REMIC TRUST 2003-35	449,448	31393BL94
FNMA REMIC TRUST 2003-42	8,171,194	31393BUD5
FNMA REMIC TRUST 2003-49	2,208,251	31393CY64
FNMA REMIC TRUST 2003-49	11,292,131	31393C3F8
FNMA REMIC TRUST 2003-63	1,007,329	31393DSQ5
FNMA REMIC TRUST 2003-63	77,274	31393DRO6
FNMA REMIC TRUST 2003-63	3,359,402	31393DRS2
FNMA REMIC TRUST 2003-63	32,378,783	31393DSE2
FNMA REMIC TRUST 2003-63	13	31393DSA0
FNMA REMIC TRUST 2003-64	5,113,162	31393DLM1
FNMA REMIC TRUST 2003-71	30,056,991	31393EGT0
FNMA REMIC TRUST 2003-73	258,698	31393DZH7
FNMA REMIC TRUST 2003-74	101,453,043	31393ECS6
FNMA REMIC TRUST 2003-75	7,355,130	31393D2P5
FNMA REMIC TRUST 2003-76	20,642,023	31393D5A5
FNMA REMIC TRUST 2003-8	76,750,000	31392HW66
FNMA REMIC TRUST 2003-87	5,927,743	31393E2X6
FNMA REMIC TRUST 2003-88	849,306	31393EXE4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2003-89	74,491	31393TFP6
FNMA REMIC TRUST 2003-89	6,684	31393TFQ4
FNMA REMIC TRUST 2003-T4	42,304,909	31393AV79
FNMA REMIC TRUST 2003-W13	4,608,456	31393C7C1
FNMA REMIC TRUST 2003-W16	29,982,388	31393T4J2
FNMA REMIC TRUST 2003-W3	15,587,314	31392JYP8
FNMA REMIC TRUST 2003-W6	13,983,877	31393BU52
FNMA REMIC TRUST 2004-10	14,060,576	31393XDA2
FNMA REMIC TRUST 2004-11	25,466,414	31393T7J9
FNMA REMIC TRUST 2004-26	153,844	31393XUT2
FNMA REMIC TRUST 2004-31	3,645,612	31393YAZ8
FNMA REMIC TRUST 2004-36	171,912	31393X5V5
FNMA REMIC TRUST 2004-37	529,689	31393YL94
FNMA REMIC TRUST 2004-37	9,810,011	31393YM69
FNMA REMIC TRUST 2004-45	21,027,408	31393YWJ0
FNMA REMIC TRUST 2004-52	6,000,000	31394AEC6
FNMA REMIC TRUST 2004-58	2,892,000	31393Y2H7
FNMA REMIC TRUST 2004-58B	4,831,041	31394AHM1
FNMA REMIC TRUST 2004-58B	1,102,383	31394AHQ2
FNMA REMIC TRUST 2004-63	6,415,592	31394ANU6
FNMA REMIC TRUST 2004-79	7,665,446	31394BGP3
FNMA REMIC TRUST 2004-81	11,331,104	31394BCC6
FNMA REMIC TRUST 2004-90	971,231	31394BTQ7
FNMA REMIC TRUST 2004-90	15,111,174	31394BTX2
FNMA REMIC TRUST 2004-90	88,809,290	31394BSV7
FNMA REMIC TRUST 2004-90	53,155,496	31394BTY0
FNMA REMIC TRUST 2004-91	25,068,724	31394BYA6
FNMA REMIC TRUST 2004-94	40,938,376	31394BLH5
FNMA REMIC TRUST 2004-T5	3,460,848	31394AYP5
FNMA REMIC TRUST 2004-T9	28,912,121	31394BA79
FNMA REMIC TRUST 2004-W1	44,620,226	31393U4H3
FNMA REMIC TRUST 2004-W6	10,122,496	31393YV93
FNMA REMIC TRUST 2004-W6	14,863,519	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	719,190	31394UXL1
FNMA REMIC TRUST 2005-112	23,225,234	31394UC67
FNMA REMIC TRUST 2005-112	401,316	31394UC75

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2005-118	31,568,000	31394VTC4
FNMA REMIC TRUST 2005-15	1,889,519	31394CUX8
FNMA REMIC TRUST 2005-16	40,480,000	31394CMY5
FNMA REMIC TRUST 2005-2	60,431,884	31394CCL4
FNMA REMIC TRUST 2005-2	8,197,743	31394CCS9
FNMA REMIC TRUST 2005-2	6,561,643	31394CCV2
FNMA REMIC TRUST 2005-20	14,577,643	31394CLN0
FNMA REMIC TRUST 2005-21	4,023,239	31394CTG7
FNMA REMIC TRUST 2005-23	13,033,760	31394C3N0
FNMA REMIC TRUST 2005-29	1,466,813	31394DFN5
FNMA REMIC TRUST 2005-29	9,952,061	31394DEX4
FNMA REMIC TRUST 2005-29	603,889	31394DGA2
FNMA REMIC TRUST 2005-29	4,110,959	31394DHB9
FNMA REMIC TRUST 2005-29	5,524,273	31394DFT2
FNMA REMIC TRUST 2005-29	717,874	31394DFU9
FNMA REMIC TRUST 2005-29	609,126	31394DGF1
FNMA REMIC TRUST 2005-33	420,680	31394CQ21
FNMA REMIC TRUST 2005-40	25,203,335	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	1,223,407	31394D5L0
FNMA REMIC TRUST 2005-5	20,153,307	31394B4L5
FNMA REMIC TRUST 2005-58	140,493	31394EDF2
FNMA REMIC TRUST 2005-59	6,349,440	31394EVG0
FNMA REMIC TRUST 2005-59	26,760,982	31394EUR7
FNMA REMIC TRUST 2005-62	355,107	31394ENB0
FNMA REMIC TRUST 2005-62	1,030,685	31394ENF1
FNMA REMIC TRUST 2005-69	2,452,235	31394EP93
FNMA REMIC TRUST 2005-69	186,114	31394EJ90
FNMA REMIC TRUST 2005-69	57,538	31394EK23
FNMA REMIC TRUST 2005-69	9,303,935	31394EQ43
FNMA REMIC TRUST 2005-69	435,982	31394EK64
FNMA REMIC TRUST 2005-69	3,891,438	31394EL63
FNMA REMIC TRUST 2005-69	43,991	31394EL71
FNMA REMIC TRUST 2005-74	4,458,896	31394FFH3
FNMA REMIC TRUST 2005-77	2,702,136	31394FLC7

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2005-80	6,638,000	31394FQM0
FNMA REMIC TRUST 2005-80	2,036,369	31394FQN8
FNMA REMIC TRUST 2005-80	158,620	31394FQT5
FNMA REMIC TRUST 2005-83	89,312,000	31394FTZ8
FNMA REMIC TRUST 2005-86	1,459,713	31394UAD4
FNMA REMIC TRUST 2005-86	59,743,346	31394UDH2
FNMA REMIC TRUST 2005-86	897,616	31394UAM4
FNMA REMIC TRUST 2005-86	2,718,423	31394UAN2
FNMA REMIC TRUST 2005-86	7,212,289	31394UAS1
FNMA REMIC TRUST 2005-86	7,683,333	31394UCV2
FNMA REMIC TRUST 2005-86	1,195,331	31394UBH4
FNMA REMIC TRUST 2005-86	15,826,000	31394UCZ3
FNMA REMIC TRUST 2005-96	1,528,436	31394FWX9
FNMA REMIC TRUST 2005-97	44,252,258	31394UML3
FNMA REMIC TRUST 2005-97	12,812	31394UNR9
FNMA REMIC TRUST 2005-97	1,065,842	31394UMM1
FNMA REMIC TRUST 2005-97	278,682	31394UNDO
FNMA REMIC TRUST 2005-97	1,142,565	31394UMP4
FNMA REMIC TRUST 2005-99	46,315,618	31394U4M1
FNMA REMIC TRUST 2005-99	1,684,597	31394U5T5
FNMA REMIC TRUST 2005-T2	22,978,270	31394C7J5
FNMA REMIC TRUST 2006-10	1,483,696	31395BPQ0
FNMA REMIC TRUST 2006-101	964,220	31396LJM3
FNMA REMIC TRUST 2006-101	59,088,753	31396LHZ6
FNMA REMIC TRUST 2006-102	10,500,000	31396LKH2
FNMA REMIC TRUST 2006-103	7,221,071	31396LGE4
FNMA REMIC TRUST 2006-103	3,421,881	31396LGP9
FNMA REMIC TRUST 2006-106	1,677,449	31396LNT3
FNMA REMIC TRUST 2006-106	1,106,581	31396LPA2
FNMA REMIC TRUST 2006-109	19,218,887	31396LRB8
FNMA REMIC TRUST 2006-112	18,126,418	31396LPS3
FNMA REMIC TRUST 2006-114	2,419,067	31396L2P4
FNMA REMIC TRUST 2006-120	1,190,800	31396LJ43
FNMA REMIC TRUST 2006-122	64,227,244	31396LG53
FNMA REMIC TRUST 2006-124	16,852,063	31396PFK2
FNMA REMIC TRUST 2006-126	15,374,144	31396L4Y3
FNMA REMIC TRUST 2006-127	61,052,578	31396PDP3
FNMA REMIC TRUST 2006-130	7,200,591	31396PAT8
FNMA REMIC TRUST 2006-130	2,984,677	31396PAU5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2006-130	1,524,963	31396PAV3
FNMA REMIC TRUST 2006-130	88,487	31396PAE1
FNMA REMIC TRUST 2006-130	2,996,191	31396PAK7
FNMA REMIC TRUST 2006-130	2,860,103	31396PAA9
FNMA REMIC TRUST 2006-14	12,492,470	31395BER0
FNMA REMIC TRUST 2006-14	416,416	31395BGB3
FNMA REMIC TRUST 2006-15	73,626,415	31395BTT0
FNMA REMIC TRUST 2006-16	557,681	31394V4S6
FNMA REMIC TRUST 2006-16	86,898	31394V4Y3
FNMA REMIC TRUST 2006-16	83,636	31394V4V9
FNMA REMIC TRUST 2006-23B	11,728,818	31395B4C4
FNMA REMIC TRUST 2006-23B	35,454,770	31395B4K6
FNMA REMIC TRUST 2006-25B	2,465,581	31395BXU2
FNMA REMIC TRUST 2006-27	47,454,906	31395BZG1
FNMA REMIC TRUST 2006-29	1,547,306	31395DCW7
FNMA REMIC TRUST 2006-29	8,008,199	31395DEA3
FNMA REMIC TRUST 2006-29	1,361,773	31395DCZ0
FNMA REMIC TRUST 2006-29	1,330,718	31395DDH9
FNMA REMIC TRUST 2006-29	738,661	31395DEB1
FNMA REMIC TRUST 2006-29	277,417	31395DDU0
FNMA REMIC TRUST 2006-37	854,008	31395DLZ0
FNMA REMIC TRUST 2006-3A	695,915	31395BHF3
FNMA REMIC TRUST 2006-3B	1,870,703	31395BLR2
FNMA REMIC TRUST 2006-41	1,547,306	31395DCC1
FNMA REMIC TRUST 2006-43	15,677,704	31395DP94
FNMA REMIC TRUST 2006-43	23,971,469	31395DQ85
FNMA REMIC TRUST 2006-45	7,206,682	31395NGJ0
FNMA REMIC TRUST 2006-45	1,527,391	31395NDY0
FNMA REMIC TRUST 2006-45	20,000,000	31395NFP7
FNMA REMIC TRUST 2006-48	38,849,000	31395NMX2
FNMA REMIC TRUST 2006-4A	6,885,404	31394VYB0
FNMA REMIC TRUST 2006-5	426,307,855	31394VL99
FNMA REMIC TRUST 2006-50	12,424,421	31395DTV1
FNMA REMIC TRUST 2006-51	11,147,564	31395DX46
FNMA REMIC TRUST 2006-51	43,904,977	31395DS42
FNMA REMIC TRUST 2006-52	25,144,883	31395D2C2
FNMA REMIC TRUST 2006-55	7,589,835	31395DYW3
FNMA REMIC TRUST 2006-56	93,555	31395NWJ2
FNMA REMIC TRUST 2006-56	42,448,425	31395NWE3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2006-56	736,298	31395NXZ5
FNMA REMIC TRUST 2006-56	4,157,174	31395NWC6
FNMA REMIC TRUST 2006-56	241,681	31395NYW1
FNMA REMIC TRUST 2006-57	10,000,000	31395DZW2
FNMA REMIC TRUST 2006-57	28,495,000	31395DZX0
FNMA REMIC TRUST 2006-58	9,288,645	31395NH67
FNMA REMIC TRUST 2006-59	13,222,347	31395NX36
FNMA REMIC TRUST 2006-60	7,902,575	31395NTX5
FNMA REMIC TRUST 2006-61	18,410,643	31395N4U8
FNMA REMIC TRUST 2006-64	24,250,696	31395NZQ3
FNMA REMIC TRUST 2006-71	1,274,555	31396KVV9
FNMA REMIC TRUST 2006-71	4,591,322	31396KVT6
FNMA REMIC TRUST 2006-74	5,622,797	31396KNT5
FNMA REMIC TRUST 2006-79	931,496	31396KYG1
FNMA REMIC TRUST 2006-86	407,070	31396KH88
FNMA REMIC TRUST 2006-86	5,996	31396KH96
FNMA REMIC TRUST 2006-88	22,731,986	31396KG30
FNMA REMIC TRUST 2006-89	35,739,450	31396KM25
FNMA REMIC TRUST 2006-91	12,825,138	31396KZ88
FNMA REMIC TRUST 2006-97	4,281,215	31396LDR8
FNMA REMIC TRUST 2006-B1	1,975,379	31395NPT8
FNMA REMIC TRUST 2006-W3	53,464,046	31396L7D6
FNMA REMIC TRUST 2007-100	13,619,430	31396XXU3
FNMA REMIC TRUST 2007-102	880,451	31396XL69
FNMA REMIC TRUST 2007-102	11,445,863	31396XL51
FNMA REMIC TRUST 2007-108	16,910,329	31396XR55
FNMA REMIC TRUST 2007-111	3,104,244	31396X6D1
FNMA REMIC TRUST 2007-111	33,161,585	31396X5K6
FNMA REMIC TRUST 2007-112	35,551,443	31396X4C5
FNMA REMIC TRUST 2007-112	27,125,097	31396X4J0
FNMA REMIC TRUST 2007-116	133,641,949	31396X6M1
FNMA REMIC TRUST 2007-118	32,720,274	31396YCC4
FNMA REMIC TRUST 2007-118	29,974,000	31396YCB6
FNMA REMIC TRUST 2007-12	34,243,828	31396PL90
FNMA REMIC TRUST 2007-13	1,288,548	31396PJ93
FNMA REMIC TRUST 2007-15	137,003,432	31396PWK3
FNMA REMIC TRUST 2007-18	22,434,594	31396P5Y3
FNMA REMIC TRUST 2007-18	3,283,444	31396P7D7
FNMA REMIC TRUST 2007-18	31,851,171	31396P5Z0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2007-18	16,471,773	31396P6A4
FNMA REMIC TRUST 2007-18	636,359	31396P6B2
FNMA REMIC TRUST 2007-18	23,088,037	31396P6C0
FNMA REMIC TRUST 2007-18	103,320,400	31396P7F2
FNMA REMIC TRUST 2007-18	65,229,919	31396P7H8
FNMA REMIC TRUST 2007-18	120,355,728	31396P7K1
FNMA REMIC TRUST 2007-18	217,891	31396P6F3
FNMA REMIC TRUST 2007-18	2,009,053	31396P6J5
FNMA REMIC TRUST 2007-18	41,470,588	31396P6K2
FNMA REMIC TRUST 2007-18	6,511,258	31396P6L0
FNMA REMIC TRUST 2007-18	7,053,321	31396P6M8
FNMA REMIC TRUST 2007-18	1,607,636	31396P6N6
FNMA REMIC TRUST 2007-18	46,013,218	31396P6R7
FNMA REMIC TRUST 2007-18	679,224	31396P7E5
FNMA REMIC TRUST 2007-18	41,327,770	31396P5R8
FNMA REMIC TRUST 2007-2	8,998,696	31396PLR0
FNMA REMIC TRUST 2007-20	30,029,699	31396PZ87
FNMA REMIC TRUST 2007-24	12,580,134	31396P4E8
FNMA REMIC TRUST 2007-27	23,540,000	31396VCR7
FNMA REMIC TRUST 2007-28	117,907,198	31396VKN7
FNMA REMIC TRUST 2007-28	17,782,005	31396VKP2
FNMA REMIC TRUST 2007-28	17,310,115	31396VKQ0
FNMA REMIC TRUST 2007-28	14,246,190	31396VKT4
FNMA REMIC TRUST 2007-28	6,442,724	31396VLE6
FNMA REMIC TRUST 2007-28	12,451,601	31396VKU1
FNMA REMIC TRUST 2007-28	38,784,972	31396VLR7
FNMA REMIC TRUST 2007-28	157,180,155	31396VLS5
FNMA REMIC TRUST 2007-28	74,476,763	31396VLU0
FNMA REMIC TRUST 2007-28	138,014,769	31396VLW6
FNMA REMIC TRUST 2007-28	13,766,091	31396VKV9
FNMA REMIC TRUST 2007-28	29,568,612	31396VKW7
FNMA REMIC TRUST 2007-28	26,532,917	31396VLB2
FNMA REMIC TRUST 2007-28	36,366,896	31396VKF4
FNMA REMIC TRUST 2007-30	118,894,516	31396VHU5
FNMA REMIC TRUST 2007-30	189,780,303	31396VGX0
FNMA REMIC TRUST 2007-33	74,193,349	31396VFD5
FNMA REMIC TRUST 2007-36	16,403,313	31396VRJ9
FNMA REMIC TRUST 2007-38	661,369	31396VX78
FNMA REMIC TRUST 2007-38	12,170,640	31396VY44

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2007-38	359,191	31396VY51
FNMA REMIC TRUST 2007-39	41,638,715	31396VSM1
FNMA REMIC TRUST 2007-40	28,365,772	31396VXY9
FNMA REMIC TRUST 2007-42	84,296,990	31396VR67
FNMA REMIC TRUST 2007-43	71,388,207	31396VVM7
FNMA REMIC TRUST 2007-44	28,220,436	31396VVY1
FNMA REMIC TRUST 2007-44	28,454,913	31396VWB0
FNMA REMIC TRUST 2007-48	14,491,586	31396VE46
FNMA REMIC TRUST 2007-48	12,961,736	31396VE61
FNMA REMIC TRUST 2007-5	452,928	31396PPH8
FNMA REMIC TRUST 2007-5	25,143,410	31396PNP2
FNMA REMIC TRUST 2007-5	483,325	31396PNY3
FNMA REMIC TRUST 2007-5	1,492,488	31396PPD7
FNMA REMIC TRUST 2007-5	5,435,129	31396PPK1
FNMA REMIC TRUST 2007-5	1,871,984	31396PNZ0
FNMA REMIC TRUST 2007-5	86,699	31396PNR8
FNMA REMIC TRUST 2007-50	56,375,086	31396V5N4
FNMA REMIC TRUST 2007-50	52,463,873	31396V5P9
FNMA REMIC TRUST 2007-50	12,105,827	31396V6E3
FNMA REMIC TRUST 2007-51	23,053,219	31396WHF6
FNMA REMIC TRUST 2007-52	8,525,141	31396WAA4
FNMA REMIC TRUST 2007-52	48,205,817	31396WAS5
FNMA REMIC TRUST 2007-53	48,663,812	31396WDQ6
FNMA REMIC TRUST 2007-54	59,354,032	31396WDZ6
FNMA REMIC TRUST 2007-54	47,321,160	31396WEL6
FNMA REMIC TRUST 2007-57	131,993,294	31396WKL9
FNMA REMIC TRUST 2007-57	49,161,729	31396WKK1
FNMA REMIC TRUST 2007-57	10,233,804	31396WKN5
FNMA REMIC TRUST 2007-57	7,506,000	31396WKA3
FNMA REMIC TRUST 2007-57	60,309,674	31396WJC1
FNMA REMIC TRUST 2007-57	56,030,344	31396WKD7
FNMA REMIC TRUST 2007-57	108,299,149	31396WKM7
FNMA REMIC TRUST 2007-57	2,641,454	31396WKE5
FNMA REMIC TRUST 2007-57	482,247	31396WKF2
FNMA REMIC TRUST 2007-58	76,591,079	31396V4C9
FNMA REMIC TRUST 2007-62	27,396,976	31396WZV1
FNMA REMIC TRUST 2007-63	16,397	31396WTB2
FNMA REMIC TRUST 2007-63	2,757,100	31396WTD8
FNMA REMIC TRUST 2007-63	1,969,106	31396WXJ0



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2007-63	43,866,601	31396WTP1
FNMA REMIC TRUST 2007-63	17,801,796	31396WTQ9
FNMA REMIC TRUST 2007-63	19,027,114	31396WUA2
FNMA REMIC TRUST 2007-64	19,632,482	31396WVG8
FNMA REMIC TRUST 2007-65B	70,924,273	31396WD60
FNMA REMIC TRUST 2007-67	23,783,993	31396WNV4
FNMA REMIC TRUST 2007-67	18,245,546	31396WPR1
FNMA REMIC TRUST 2007-68	14,707,928	31396WN69
FNMA REMIC TRUST 2007-76	13,262,485	31396WT55
FNMA REMIC TRUST 2007-76	10,822,739	31396WT63
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	3,392,125	31396XJF2
FNMA REMIC TRUST 2007-79	3,580,528	31396XDC5
FNMA REMIC TRUST 2007-81	2,868,338	31396XAW4
FNMA REMIC TRUST 2007-85	35,892,088	31396XQW7
FNMA REMIC TRUST 2007-85	32,758,538	31396XQV9
FNMA REMIC TRUST 2007-88	36,686,456	31396XUH5
FNMA REMIC TRUST 2007-93	795,668	31396XWNO
FNMA REMIC TRUST 2007-93	15,652,731	31396XWQ3
FNMA REMIC TRUST 2007-93	5,276,319	31396XWG5
FNMA REMIC TRUST 2007-93	222,373	31396XWJ9
FNMA REMIC TRUST 2007-96	80,026,244	31396XXD1
FNMA REMIC TRUST 2007-97	10,609,094	31396XC44
FNMA REMIC TRUST 2007-W6	61,764,040	31396WKS4
FNMA REMIC TRUST 2008-10	2,716,694	31396YLH3
FNMA REMIC TRUST 2008-12	67,066,232	31396YLP5
FNMA REMIC TRUST 2008-12	33,966,877	31396YMW9
FNMA REMIC TRUST 2008-12	56,684,504	31396YPB2
FNMA REMIC TRUST 2008-15	8,527,750	31396YE99
FNMA REMIC TRUST 2008-15	2,475,829	31396YD74
FNMA REMIC TRUST 2008-15	16,055,168	31396YC83
FNMA REMIC TRUST 2008-15	33,522,359	31396YZK1
FNMA REMIC TRUST 2008-15	146,761	31396YYZ9
FNMA REMIC TRUST 2008-15	884,581	31396YZJ4
FNMA REMIC TRUST 2008-15	28,743,644	31396YB50
FNMA REMIC TRUST 2008-15	40,008,308	31396YB68

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2008-15	2,157,419	31396YD41
FNMA REMIC TRUST 2008-15	22,358,099	31396YZZ8
FNMA REMIC TRUST 2008-15	44,382,571	31396YZU9
FNMA REMIC TRUST 2008-15	1,682,301	31396YB76
FNMA REMIC TRUST 2008-15	8,527,751	31396YA93
FNMA REMIC TRUST 2008-15	4,829,678	31396YA28
FNMA REMIC TRUST 2008-15	1,317,965	31396YZM7
FNMA REMIC TRUST 2008-15	8,272,044	31396YC42
FNMA REMIC TRUST 2008-15	400,858	31396YC59
FNMA REMIC TRUST 2008-15	543,433	31396YC67
FNMA REMIC TRUST 2008-15	1,348,387	31396YD58
FNMA REMIC TRUST 2008-15	25,016,103	31396YE65
FNMA REMIC TRUST 2008-18	31,420,549	31396YWR9
FNMA REMIC TRUST 2008-18	29,783,504	31396YVW0
FNMA REMIC TRUST 2008-18	19,840,853	31396YXH0
FNMA REMIC TRUST 2008-19	400,275,003	31396YYE6
FNMA REMIC TRUST 2008-2	16,180,963	31396YFM9
FNMA REMIC TRUST 2008-21	24,343,515	31396YV25
FNMA REMIC TRUST 2008-24	64,889,884	31397LDA4
FNMA REMIC TRUST 2008-3	29,803,565	31396YJA1
FNMA REMIC TRUST 2008-32	7,914,894	31396Y5D0
FNMA REMIC TRUST 2008-32	682,030	31396Y5L2
FNMA REMIC TRUST 2008-32	27,235,605	31396Y5F5
FNMA REMIC TRUST 2008-35	83,939,411	31397LQK8
FNMA REMIC TRUST 2008-35	14,505,096	31397LQW2
FNMA REMIC TRUST 2008-37	20,708,996	31397LLD9
FNMA REMIC TRUST 2008-42	32,013,203	31397LNZ8
FNMA REMIC TRUST 2008-47	48,970,850	31397LYY9
FNMA REMIC TRUST 2008-49	5,510,715	31396Y6C1
FNMA REMIC TRUST 2008-50	31,063,197	31397LXL8
FNMA REMIC TRUST 2008-54	47,000,324	31397LV63
FNMA REMIC TRUST 2008-56	28,574,441	31397MBG1
FNMA REMIC TRUST 2008-56	26,876,090	31397MAK3
FNMA REMIC TRUST 2008-56	22,486,658	31397MBM8
FNMA REMIC TRUST 2008-59	28,141,066	31397LA66
FNMA REMIC TRUST 2008-60	80,170,854	31397LH93
FNMA REMIC TRUST 2008-62	70,013,183	31397LX46
FNMA REMIC TRUST 2008-62	44,902,079	31397LZ77
FNMA REMIC TRUST 2008-65	34,978,436	31397MMY0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA REMIC TRUST 2008-65	26,056,075	31397MMZ7
FNMA REMIC TRUST 2008-71	27,510,250	31397MFG7
FNMA REMIC TRUST 2008-73	32,670,763	31397L6N4
FNMA REMIC TRUST 2008-75	55,681,270	31397MQL4
FNMA REMIC TRUST 2008-75	11,042,218	31397MQH3
FNMA REMIC TRUST 2008-78	19,669,106	31397MTK3
FNMA REMIC TRUST 2008-8	2,528,534	31396YHT2
FNMA REMIC TRUST 2008-8	112,815	31396YHW5
FNMA REMIC TRUST 2008-89	46,881,048	31397MZG5
FNMA REMIC TRUST 2008-9	101,599,845	31396YGT3
FNMA REMIC TRUST 2008-92	126,843,771	31397ME45
FNMA REMIC TRUST 2008-93	18,081,049	31397MR66
FNMA REMIC TRUST 2008-93	15,029,332	31397MR74
FNMA REMIC TRUST 2009-108	17,016,763	31398GNY1
FNMA REMIC TRUST 2009-12	62,646,256	31397NKD6
FNMA REMIC TRUST 2009-14	17,838,861	31397NJR7
FNMA REMIC TRUST 2009-21	45,145,702	31397NTT2
FNMA REMIC TRUST 2009-21	95,524,535	31397NTR6
FNMA REMIC TRUST 2009-29	35,666,214	31397NJ30
FNMA REMIC TRUST 2009-3	9,642,159	31397M2G1
FNMA REMIC TRUST 2009-30	147,305,795	31397NWW7
FNMA REMIC TRUST 2009-30	76,005,289	31397NWW3
FNMA REMIC TRUST 2009-39	81,587,058	31397NK87
FNMA REMIC TRUST 2009-40	73,798,080	31397NZ57
FNMA REMIC TRUST 2009-40	90,509,163	31397N2C8
FNMA REMIC TRUST 2009-53	43,966,572	31396QEM7
FNMA REMIC TRUST 2009-60	101,649,399	31396QPB9
FNMA REMIC TRUST 2009-61	99,558,532	31396QPP8
FNMA REMIC TRUST 2009-62	66,027,372	31396QTN9
FNMA REMIC TRUST 2009-66	75,534,670	31396QV30
FNMA REMIC TRUST 2009-69	60,746,235	31396Q4D8
FNMA REMIC TRUST 2009-73	74,609,682	31396QB24
FNMA REMIC TRUST 2009-74B	115,150,456	31396Q3N7
FNMA REMIC TRUST 2009-79	134,675,061	31398FNQ0
FNMA REMIC TRUST 2009-92	31,359,897	31398FVM0
FNMA REMIC TRUST 2009-98	15,586,234	31398GHB8
FNMA REMIC TRUST 2010-3	101,641,777	31398G4B2
FNMA REMIC TRUST 2010-9	10,696,000	31398MAX4
FNMA SERIES 2G021	1,428	31358MHL1

Descriptor		Current Principal Balance or Notional Amount	CUSIP
FNMA SERIES	8815	393	313602DV3
FNMA SERIES	8822	12,637	313602FN9
FNMA SERIES	8829	673	313602HT4
FNMA SERIES	8935	50	313602VN1
FNMA SERIES	9047	21,442	3136037J5
FNMA SERIES	9157	9	31358GR74
FNMA SERIES	9159	1,850	31358GF77
FNMA SERIES	92049	740	31358MXA7
FNMA SERIES	92123	33,535	31358N4A7
FNMA SERIES	92150	1,535	31358QVQ5
FNMA SERIES 92-G059		778	31358QZE8
FNMA SERIES 93-080		215,316	31359ADZ9
FNMA SERIES 93-092		4,015	31359AFE4
FNMA SERIES 93-165		10,854	31359D5R0
FNMA STRIP SMBS 00E	PI	1	31364HAJ6
FNMA STRIP SMBS 028	IO	480	31364HDH7
FNMA STRIP SMBS 273	PO	490,831	31364HL70
FNMA STRIP SMBS 300	PO	14,319,387	31364HT56
FNMA STRIP SMBS 316	PO	1,066,208	3136FADJ6
FNMA STRIP SMBS 319	PO	6,854,765	3136FAHA1
FNMA STRIP SMBS 321	PO	8,457,120	3136FAKL3
FNMA STRIP SMBS 331	IO	1,846,721	3136FAXL9
FNMA STRIP SMBS 334	IO	1,624,054	3136FAB41
FNMA STRIP SMBS 334	IO	1,772,396	3136FAB66
FNMA STRIP SMBS 334	IO	844,658	3136FAB74
FNMA STRIP SMBS 339	IO	5,289,180	3136FA2F6
FNMA STRIP SMBS 339	IO	9,262,225	3136FA2G4
FNMA STRIP SMBS 343	IO	4,363,168	3136FA6R6
FNMA STRIP SMBS 344	PO	19,001,375	3136FCAA4
FNMA STRIP SMBS 346	IO	3,469,640	3136FCBD7
FNMA STRIP SMBS 348	IO	8,389,807	3136FCER3
FNMA STRIP SMBS 348	IO	6,078,650	3136FCES1
FNMA STRIP SMBS 348	IO	1,378,520	3136FCEV4
FNMA STRIP SMBS 348	IO	1,844,590	3136FCEW2
FNMA STRIP SMBS 348	IO	8,872,762	3136FCFK7
FNMA STRIP SMBS 356	IO	13,738,012	3136FCQH2
FNMA STRIP SMBS 356	IO	3,632,746	3136FCQS8
FNMA STRIP SMBS 356	IO	2,163,563	3136FCQT6
FNMA STRIP SMBS 356	IO	2,603,684	3136FCQU3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA STRIP SMBS 357 IO	8,961,527	3136FCRX6
FNMA STRIP SMBS 359 IO	1,707,137	3136FCUA2
FNMA STRIP SMBS 359 IO	5,277,896	3136FCUJ3
FNMA STRIP SMBS 359 IO	6,933,256	3136FCUK0
FNMA STRIP SMBS 359 IO	1,198,845	3136FCUM6
FNMA STRIP SMBS 359 IO	1,184,547	3136FCUN4
FNMA STRIP SMBS 359 IO	4,181,755	3136FCUQ7
FNMA STRIP SMBS 359 IO	2,487,055	3136FCUS3
FNMA STRIP SMBS 361 PO	92,040,430	3136FCWG7
FNMA STRIP SMBS 362 IO	105,306	3136FCVR4
FNMA STRIP SMBS 362 IO	18,476,201	3136FCWB8
FNMA STRIP SMBS 362 IO	6,725,523	3136FCWE2
FNMA STRIP SMBS 362 IO	22,385,916	3136FCVW3
FNMA STRIP SMBS 362 IO	29,225,858	3136FCVX1
FNMA STRIP SMBS 364 IO	6,470,884	3136FCYJ9
FNMA STRIP SMBS 364 IO	2,313,146	3136FCYL4
FNMA STRIP SMBS 364 IO	2,552,109	3136FCYM2
FNMA STRIP SMBS 365 IO	4,009,060	3136FCZD1
FNMA STRIP SMBS 366 IO	9,927,185	3136FCB70
FNMA STRIP SMBS 366 IO	7,481,297	3136FCC79
FNMA STRIP SMBS 368 IO	2,090,408	3136FCJ31
FNMA STRIP SMBS 368 IO	593,379	3136FCL38
FNMA STRIP SMBS 368 IO	7,390,822	3136FCH25
FNMA STRIP SMBS 368 IO	3,882,623	3136FCG75
FNMA STRIP SMBS 368 IO	2,024,291	3136FCH82
FNMA STRIP SMBS 368 IO	940,078	3136FCH90
FNMA STRIP SMBS 368 IO	346,143	3136FCJ23
FNMA STRIP SMBS 368 IO	794,683	3136FCJ49
FNMA STRIP SMBS 368 IO	8,406,403	3136FCJ80
FNMA STRIP SMBS 368 IO	2,643,424	3136FCK88
FNMA STRIP SMBS 368 IO	2,172,604	3136FCK96
FNMA STRIP SMBS 368 IO	592,036	3136FCL20
FNMA STRIP SMBS 368 IO	1,821,515	3136FCH33
FNMA STRIP SMBS 368 IO	2,706,937	3136FCH74
FNMA STRIP SMBS 368 IO	2,174,862	3136FCG83
FNMA STRIP SMBS 369 IO	18,570,555	3136FCL95
FNMA STRIP SMBS 370 PO	34,528,225	3136FEAA0
FNMA STRIP SMBS 373 PO	35,688,633	3136FCW44
FNMA STRIP SMBS 374 IO	5,060,462	3136FC2M7

Descriptor		Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 374	IO	5,088,797	3136FC2T2
FNMA STRIP SMBS 374	IO	3,280,002	3136FC2H8
FNMA STRIP SMBS 374	IO	4,171,378	3136FC2J4
FNMA STRIP SMBS 374	IO	4,576,498	3136FC2K1
FNMA STRIP SMBS 374	IO	5,455,004	3136FC2L9
FNMA STRIP SMBS 374	IO	6,452,994	3136FC2N5
FNMA STRIP SMBS 374	IO	10,706,716	3136FC2P0
FNMA STRIP SMBS 374	IO	1,618,567	3136FC2Q8
FNMA STRIP SMBS 374	IO	3,507,390	3136FC2R6
FNMA STRIP SMBS 374	IO	4,360,601	3136FC2S4
FNMA STRIP SMBS 374	IO	4,579,272	3136FC2U9
FNMA STRIP SMBS 374	IO	2,551,944	3136FC2V7
FNMA STRIP SMBS 374	IO	1,395,617	3136FC2W5
FNMA STRIP SMBS 374	IO	37,180,998	3136FCZ90
FNMA STRIP SMBS 374	IO	2,297,383	3136FC2A3
FNMA STRIP SMBS 374	IO	16,848,886	3136FCZ58
FNMA STRIP SMBS 376	IO	413,701	3136FC3S3
FNMA STRIP SMBS 376	IO	131,972	3136FC3Y0
FNMA STRIP SMBS 376	IO	373,549	3136FC2X3
FNMA STRIP SMBS 376	IO	1,790,928	3136FC3J3
FNMA STRIP SMBS 376	IO	821,213	3136FC3P9
FNMA STRIP SMBS 376	IO	723,516	3136FC3Q7
FNMA STRIP SMBS 376	IO	372,671	3136FC3R5
FNMA STRIP SMBS 376	IO	186,357	3136FC2Y1
FNMA STRIP SMBS 376	IO	139,018	3136FC3T1
FNMA STRIP SMBS 376	IO	111,294	3136FC3U8
FNMA STRIP SMBS 376	IO	139,591	3136FC3V6
FNMA STRIP SMBS 376	IO	753,761	3136FC3W4
FNMA STRIP SMBS 376	IO	165,543	3136FC3X2
FNMA STRIP SMBS 376	IO	60,583	3136FC2Z8
FNMA STRIP SMBS 376	IO	255,876	3136FC4C7
FNMA STRIP SMBS 376	IO	220,320	3136FC4G8
FNMA STRIP SMBS 376	IO	169,292	3136FC4H6
FNMA STRIP SMBS 376	IO	47,430	3136FC4J2
FNMA STRIP SMBS 376	IO	92,667	3136FC4K9
FNMA STRIP SMBS 376	IO	63,834	3136FC4L7
FNMA STRIP SMBS 376	IO	547,112	3136FC3D6
FNMA STRIP SMBS 377	PO	33,370,989	3136FC5M4
FNMA STRIP SMBS 378	IO	3,261,779	3136FEMP4

Descriptor			Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS	378	IO	701,376	3136FENU2
FNMA STRIP SMBS	378	IO	261,112	3136FEMS8
FNMA STRIP SMBS	378	IO	2,404,222	3136FENC2
FNMA STRIP SMBS	378	IO	381,954	3136FENF5
FNMA STRIP SMBS	378	IO	1,995,296	3136FEME9
FNMA STRIP SMBS	378	IO	716,850	3136FENR9
FNMA STRIP SMBS	378	IO	182,339	3136FENS7
FNMA STRIP SMBS	378	IO	1,424,308	3136FENT5
FNMA STRIP SMBS	378	IO	387,682	3136FENV0
FNMA STRIP SMBS	378	IO	10,871,946	3136FEMD1
FNMA STRIP SMBS	378	IO	7,027,574	3136FEMW9
FNMA STRIP SMBS	378	IO	1,063,299	3136FEMF6
FNMA STRIP SMBS	378	IO	6,888,903	3136FEMG4
FNMA STRIP SMBS	381	IO	2,627,234	3136FEN99
FNMA STRIP SMBS	381	IO	947,508	3136FEP63
FNMA STRIP SMBS	381	IO	1,783,745	3136FEQ54
FNMA STRIP SMBS	381	IO	3,474,651	3136FEL67
FNMA STRIP SMBS	381	IO	3,900,248	3136FEM74
FNMA STRIP SMBS	381	IO	7,741,901	3136FEM82
FNMA STRIP SMBS	381	IO	4,082,042	3136FEM90
FNMA STRIP SMBS	381	IO	1,808,222	3136FEN24
FNMA STRIP SMBS	381	IO	6,904,201	3136FEN65
FNMA STRIP SMBS	381	IO	3,614,974	3136FEN73
FNMA STRIP SMBS	381	IO	2,104,293	3136FEN81
FNMA STRIP SMBS	381	IO	1,089,830	3136FEP22
FNMA STRIP SMBS	381	IO	783,192	3136FEP30
FNMA STRIP SMBS	381	IO	1,086,829	3136FEP48
FNMA STRIP SMBS	381	IO	490,028	3136FEP55
FNMA STRIP SMBS	381	IO	1,956,396	3136FEP71
FNMA STRIP SMBS	381	IO	1,044,547	3136FEP89
FNMA STRIP SMBS	381	IO	2,983,126	3136FEP97
FNMA STRIP SMBS	381	IO	1,904,721	3136FEQ21
FNMA STRIP SMBS	381	IO	4,525,151	3136FEL83
FNMA STRIP SMBS	381	IO	807,914	3136FEQ39
FNMA STRIP SMBS	381	IO	829,438	3136FEQ47
FNMA STRIP SMBS	381	IO	1,051,626	3136FEQ62
FNMA STRIP SMBS	381	IO	814,812	3136FEQ70
FNMA STRIP SMBS	381	IO	614,300	3136FEQ88
FNMA STRIP SMBS	381	IO	2,218,678	3136FEL91

Descriptor			Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS	381	IO	2,118,404	3136FEM41
FNMA STRIP SMBS	381	IO	16,394,083	3136FEM58
FNMA STRIP SMBS	381	IO	6,556,124	3136FEM66
FNMA STRIP SMBS	381	IO	2,045,546	3136FEL75
FNMA STRIP SMBS	382	IO	23,293,439	3136FFMR7
FNMA STRIP SMBS	382	IO	6,957,296	3136FFML0
FNMA STRIP SMBS	382	IO	17,552,720	3136FFMM8
FNMA STRIP SMBS	382	IO	6,454,208	3136FFMP1
FNMA STRIP SMBS	384	IO	25,730,450	3136FES29
FNMA STRIP SMBS	384	IO	10,349,886	3136FET69
FNMA STRIP SMBS	384	IO	7,447,351	3136FEV25
FNMA STRIP SMBS	384	IO	17,141,004	3136FES37
FNMA STRIP SMBS	384	IO	11,913,919	3136FES78
FNMA STRIP SMBS	384	IO	9,693,774	3136FES86
FNMA STRIP SMBS	384	IO	18,093,240	3136FET44
FNMA STRIP SMBS	384	IO	4,436,850	3136FET77
FNMA STRIP SMBS	384	IO	14,333,006	3136FEU59
FNMA STRIP SMBS	384	IO	11,135,009	3136FEU67
FNMA STRIP SMBS	384	IO	6,191,969	3136FEU75
FNMA STRIP SMBS	384	IO	2,654,684	3136FEU83
FNMA STRIP SMBS	384	IO	5,845,483	3136FEU91
FNMA STRIP SMBS	384	IO	3,375,739	3136FEV33
FNMA STRIP SMBS	384	IO	8,193,739	3136FER46
FNMA STRIP SMBS	384	IO	22,066,271	3136FER95
FNMA STRIP SMBS	384	IO	27,275,738	3136FET28
FNMA STRIP SMBS	384	IO	7,632,890	3136FES45
FNMA STRIP SMBS	384	IO	3,666,432	3136FEV41
FNMA STRIP SMBS	384	IO	2,493,682	3136FET85
FNMA STRIP SMBS	384	IO	8,080,973	3136FET93
FNMA STRIP SMBS	384	IO	1,647,496	3136FEU26
FNMA STRIP SMBS	384	IO	2,407,548	3136FEU34
FNMA STRIP SMBS	384	IO	2,577,962	3136FEU42
FNMA STRIP SMBS	385	IO	20,225,750	3136FEX31
FNMA STRIP SMBS	385	IO	10,060,681	3136FEX98
FNMA STRIP SMBS	385	IO	3,436,777	3136FEY30
FNMA STRIP SMBS	385	IO	60,206,036	3136FEV90
FNMA STRIP SMBS	385	IO	14,482,626	3136FEW73
FNMA STRIP SMBS	385	IO	28,924,944	3136FEW81
FNMA STRIP SMBS	385	IO	19,526,308	3136FEX23



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNMA STRIP SMBS 385 IO	35,650,719	3136FEX72
FNMA STRIP SMBS 385 IO	27,845,013	3136FEX80
FNMA STRIP SMBS 385 IO	48,810,828	3136FEW99
FNMA STRIP SMBS 385 IO	6,767,525	3136FEX49
FNMA STRIP SMBS 385 IO	1,737,932	3136FEX56
FNMA STRIP SMBS 385 IO	41,487,341	3136FEX64
FNMA STRIP SMBS 385 IO	10,233,504	3136FEY22
FNMA STRIP SMBS 385 IO	3,096,852	3136FEY48
FNMA STRIP SMBS 385 IO	27,513,053	3136FEW24
FNMA STRIP SMBS 385 IO	21,570,538	3136FEW32
FNMA STRIP SMBS 386 IO	57,033,888	3136FFSR1
FNMA_10-45	99,392,359	31398PMD8
FNMA_10-82	121,665,743	31398R7B5
FNR 2003-94 PG	15,000,000	31393EZX0
FNR 2004-91 BK	16,000,000	31394BYU2
FNR 2005-51 ND	12,000,000	31394EAV0
FNR 2006-56 CA	8,311,373	31395NWW5
FNR 2007-38 C	19,925,209	31396VY28
FNR 2008-18 BG	10,200,675	31396YXV9
FNR 2009-15 AC	34,000,000	31397NDF9
FNR 2010 -43 MK	87,621,250	31398RDH5
FNR 2010-20 HJ	121,803,573	31398MFA9
FNR 2010-28 DA	37,422,000	31398ME28
FNR 2010-34 AL	43,631,222	31398M2Z8
FNR 2010-37 A1	43,285,626	31398MJ98
FNR 2010-39 KC	18,562,397	31398PY94
FNR 2010-39 KL	8,918,441	31398PW39
FNR 2010-43 HJ	194,095,890	31398RCG8
FNR 2010-45 GD	57,568,699	31398PMV8
FNR 2010-45 JH	155,009,771	31398PMM8
FNR 2010-57 NA	69,851,912	31398RG58
FNR 2010-57 TW	40,921,179	31398RZS7
FNR 2010-60 HJ	150,742,986	31398RFN0
FNR 2010-60 JH	65,245,326	31398RGD1
FNR 2010-68 HJ	45,045,000	31398THT1
FNR 2010-71 HJ	232,333,000	31398TDU2
FNR 2010-71 ML	102,494,000	31398TDQ1
FNR 2010-80 AD	199,098,707	31398R2D6
FNR 2010-80 HJ	200,000,000	31398RZ99

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FNR 2010-80 JH	179,590,319	31398R2A2
FNR 2702 AD	10,000,000	31394MC99
FNW 2007-W3 1A3	26,308,651	31396VQB7
FNW 2009-W1 A	44,524,579	31398F7A3
GINNIE MAE REMIC TRUST 1997-16	2,275,949	3837H03J0
GNMA REMIC TR 1999-25	10,000,000	3837H2PW3
GNMA REMIC TRUST 2001-40	8,393,238	38373RSY6
GNMA REMIC TRUST 2001-48	17,175	38373RJ34
GNMA REMIC TRUST 2001-51	53,763	38373RYW3
GNMA REMIC TRUST 2001-51	67,467	38373RYX1
GNMA REMIC TRUST 2001-56	12,023,217	38373RW21
GNMA REMIC TRUST 2001-59	16,347	38373TXJ9
GNMA REMIC TRUST 2001-61	8,583,426	38373TRA5
GNMA REMIC TRUST 2001-65	1,706,564	38373TNW1
GNMA REMIC TRUST 2002-11	983,412	38373WCS5
GNMA REMIC TRUST 2002-13	22,526	38373T5Q4
GNMA REMIC TRUST 2002-4	68,238	38373TG90
GNMA REMIC TRUST 2002-65	1,852,325	38373VMZ0
GNMA REMIC TRUST 2002-67	72,476,361	38373VQY9
GNMA REMIC TRUST 2002-71	20,694,763	38373MGJ3
GNMA REMIC TRUST 2003-114	11,400,270	38374EW29
GNMA REMIC TRUST 2003-18	21,852,294	38373SK30
GNMA REMIC TRUST 2003-19	203,442	38373SWY9
GNMA REMIC TRUST 2003-24	1,722,627	38373SF77
GNMA REMIC TRUST 2003-34	4,715,983	38373QGV7
GNMA REMIC TRUST 2003-46	3,018,683	38373Q2U4
GNMA REMIC TRUST 2003-55	1,096,964	38374BAQ6
GNMA REMIC TRUST 2003-65	1,675,453	38374BRE5
GNMA REMIC TRUST 2003-82	11,086,508	38374CSG7
GNMA REMIC TRUST 2003-83	303,879	38374CUJ8
GNMA REMIC TRUST 2003-98	5,144,507	38374ETD9
GNMA REMIC TRUST 2004-102	926,146	38374J3B0
GNMA REMIC TRUST 2004-102	37	38374JZ41
GNMA REMIC TRUST 2004-15	719,189	38374FFK5
GNMA REMIC TRUST 2004-2	200,724	38374FBX1
GNMA REMIC TRUST 2004-28	41,758	38374GDC3
GNMA REMIC TRUST 2004-32	14,203,000	38374GXV9
GNMA REMIC TRUST 2004-34	2,535,901	38374GK76
GNMA REMIC TRUST 2004-42	856,678	38374G4F6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
GNMA REMIC TRUST 2004-66	3,906,416	38374HVV8
GNMA REMIC TRUST 2004-69	699,826	38374H4Z0
GNMA REMIC TRUST 2004-89	2,233,601	38374JJY3
GNMA REMIC TRUST 2004-91	6,617,658	38374JJ49
GNMA REMIC TRUST 2004-93	13,067,675	38374J5X0
GNMA REMIC TRUST 2004-95	3,502,353	38374JB62
GNMA REMIC TRUST 2005-24	45,252,171	38374KX65
GNMA REMIC TRUST 2005-28	2,486,425	38374K7U1
GNMA REMIC TRUST 2005-3	6,941,369	38374KQJ5
GNMA REMIC TRUST 2005-39	1,037,199	38374LNX5
GNMA REMIC TRUST 2005-41	6,884,670	38374LCG4
GNMA REMIC TRUST 2005-46	1,179,580	38374LFE6
GNMA REMIC TRUST 2005-5	955,580	38374KNT6
GNMA REMIC TRUST 2005-5	19,939,399	38374KNB5
GNMA REMIC TRUST 2005-53	16,981,715	38374LUV1
GNMA REMIC TRUST 2005-58	18,280,585	38374LL58
GNMA REMIC TRUST 2005-58	36,561,170	38374LM40
GNMA REMIC TRUST 2005-58	23,239,011	38374LM81
GNMA REMIC TRUST 2005-68	64,287,117	38374L3B5
GNMA REMIC TRUST 2005-93	543,783	38374MMF3
GNMA REMIC TRUST 2006-22	8,068,423	38374M2N8
GNMA REMIC TRUST 2006-25	2,809,227	38374M3T4
GNMA REMIC TRUST 2006-33	16,568,738	38374DFX2
GNMA REMIC TRUST 2007-14	390,210	38373MXG0
GNMA REMIC TRUST 2007-14	18,295,000	38373MXR6
GNMA REMIC TRUST 2007-16	4,482,873	38373MA91
GNMA REMIC TRUST 2007-16	4,653,627	38373MB82
GNMA REMIC TRUST 2007-26	1,210,686	38375KBR2
GNMA REMIC TRUST 2007-26	2,552,348	38375KAP7
GNMA REMIC TRUST 2007-35	9,190,564	38375KSY9
GNMA REMIC TRUST 2007-37	4,469,087	38375KLF7
GNMA REMIC TRUST 2007-48	21,191	38375K6A5
GNMA REMIC TRUST 2007-54	7,106,159	38375LJG6
GNMA REMIC TRUST 2007-54	44,279	38375LJL5
GNMA REMIC TRUST 2007-61	3,389,394	38375LLM0
GNMA REMIC TRUST 2007-61	1,119,623	38375LLR9
GNMA REMIC TRUST 2007-66	2,852,753	38375L2D1
GNMA REMIC TRUST 2007-66	16,970,369	38375L2E9
GNMA REMIC TRUST 2007-8	7,108,941	38375JRN7

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
GNMA REMIC TRUST 2008-1	578,467	38375PDE8
GNMA REMIC TRUST 2008-1	1,375,037	38375PEK3
GNMA REMIC TRUST 2008-1	3,379,091	38375PDK4
GNMA REMIC TRUST 2008-1	8,000,000	38375PCJ8
GNMA REMIC TRUST 2008-1	7,280,089	38375PDA6
GNMA REMIC TRUST 2008-1	6,574,476	38375PCK5
GNMA REMIC TRUST 2008-1	2,282,431	38375PCR0
GNMA REMIC TRUST 2008-18	46,484,797	38375PWQ0
GNMA REMIC TRUST 2008-47	9,465,972	38375XAA2
GNMA REMIC TRUST 2008-54	29,647,731	3837427Y3
GNMA REMIC TRUST 2008-7	6,691,990	38375PP96
GNMA REMIC TRUST 2008-7	740,980	38375PL33
GNMA REMIC TRUST 2008-7	23,415,792	38375PN31
GNMA REMIC TRUST 2009-33	10,899,658	38374UMG3
GNMA REMIC TRUST 2009-57	66,201,918	38374VVF3
GNMA REMIC TRUST 2009-91	17,597,935	38376KL90
GNMA REMIC TRUST 2010-3	16,349,150	38376TKG6
GNR 2007-33 LD	5,522,000	38375KEW8
GNR 2009-81 A	8,738,514	38376F6M9
PACIFIC COLL MORT OBL 2	9,877	69412BAB8
USVA VENDEE MTG TR 2002-1	47,539,969	911760RP3
<b>Non-Agency RMBS</b>		
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	12,512,969	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	13,584,628	004421AX1
ACE SECS HEQ 2003-HE1	5,513,372	004421DA8
ACE SECS HEQ 2003-NC1	5,345,000	004421CQ4
ACE SECS HEQ 2004-FM1	2,569,620	004421DK6
ACE SECS HEQ 2005-RM2	1,265,475	004421PA5
ACE SECS HEQ 2005-SD1	5,000,000	004421KK8
ACE SECS HEQ 2006-FM1	53,279,000	00441VAD0
ACE SECS HEQ 2006-HE4	10,000,000	00442BAC5
ACE SECS HEQ 2006-SD2	9,072,500	00442MAB3
ADJUSTABLE RATE MTG 2007-2	20,899	00703AAR8

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
AEGIS ABS 2005-5	5,000,000	00764MHF7
AFC MTG LOAN ABC 1999-2	21	00105HEA0
AMERICAN HM ASSETS 2005-2	1,927,550	02660VAY4
AMERICAN HOME MTG 2004-1	408,053	02660TAK9
AMERICAN HOME MTG 2004-1	176,821	02660TAL7
AMERICAN HOME MTG 2004-1	81,615	02660TAM5
AMERICAN HOME MTG 2004-1	1,301,589	02660TAP8
AMERICAN HOME MTG 2004-1	434,013	02660TAQ6
AMERICAN HOME MTG 2004-1	667,800	02660TAS2
AMERICAN HOME MTG 2004-1	482,332	02660TAT0
AMERICAN HOME MTG 2004-1	407,735	02660TAG8
AMERICAN HOME MTG 2004-1	244,686	02660TAH6
AMERICAN HOME MTG 2004-2	86	02660TAV5
AMERICAN HOME MTG 2005-1	3,808,554	02660TDU4
AMERICAN HOME MTG 2006-2	34,042,351	02660YAS1
AMERICAN HOME MTG 2006-3	275,553	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	5,167,084	03072SRG2
AMERIQUEST MTG SECS 2005-R3	4,000,000	03072SA62
ARGENT SECS INC 2003-W7	5,142	040104CX7
ARGENT SECS INC 2005-W1	31,138,710	040104MY4
ARSI 2004-W11 M9	571,524	040104MP3
BA MTG SECS INC 2003-B	7,148,041	06050HE20
BA MTG SECS INC 2004-7	2,929,369	05949AQG8
BA MTG TRUST 2007-2	4,655,776	05952FAU7
BANC AMERICA FDG 2007-2	9,789,487	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	31,032,524	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
BEAR STEARNS ABS TR 2006-2	3,414,000	07388FAH6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	49,161,632	07387UCV1
BEAR STEARNS ABS TR 2006-AC1	126,898,130	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	419,927	073888AG4
BEAR STEARNS ABS TR 2006-SD3	5,685,097	073888AP4
BEAR STEARNS ABS TR 2006-SD3	15,105,571	073888AQ2
BEAR STEARNS ABS TR 2006-SD3	10,326,095	073888AU3
BEAR STEARNS ABS TR 2006-SD3	1,101,181	073888AV1
BEAR STEARNS ABS TR 2006-SD3	17,299,808	073888AR0
BEAR STEARNS ABS TR 2006-SD3	4,326,684	073888AT6
BEAR STEARNS ABS TR 2006-SD3	22,259,178	073888AD1
BEAR STEARNS ABS TR 2006-SD4	4,036,124	07389NAC9
BEAR STEARNS ABS TR 2006-SD4	14,212,173	07389NAE5
BEAR STEARNS ABS TR 2006-SD4	4,362,675	07389NAF2
BEAR STEARNS ABS TR 2006-SD4	14,243,849	07389NAJ4
BEAR STEARNS ABS TR 2006-SD4	1,551,350	07389NAK1
BEAR STEARNS ABS TR 2006-SD4	25,351,943	07389NAG0
BEAR STEARNS ABS TR 2006-SD4	4,362,675	07389NAH8
BEAR STEARNS ABS TR 2007-2	2,000,000	07400TAB3
BEAR STEARNS ABS TR 2007-AC1	19,037,384	07389XAC7
BEAR STEARNS ABS TR 2007-AC4	7,348,662	07378RAC3
BEAR STEARNS ABS TR 2007-AC4	5,601,150	07378RAP4
BEAR STEARNS ABS TR 2007-AC5	23,582,410	07388BAF9
BEAR STEARNS ABS TR 2007-AC5	2,764,000	07388BAD4
BEAR STEARNS ABS TR 2007-AC5	3,475,509	07388BAU6
BEAR STEARNS ABS TR 2007-AC5	863,305	07388BAG7
BEAR STEARNS ABS TR 2007-AC5	49,470,792	07388BAH5
BEAR STEARNS ABS TR 2007-AC6	14,256,755	07387TAB0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STEARNS ABS TR 2007-AC6	3,744,698	07387TAC8
BEAR STEARNS ABS TR 2007-AC6	191,827,214	07387TAD6
BEAR STEARNS ABS TR 2007-AQ2	25,079,000	073857AC8
BEAR STEARNS ABS TR 2007-AQ2	1,978,878	073857AG9
BEAR STEARNS ABS TR 2007-HE1	3,803,000	07389UAE9
BEAR STEARNS ABS TR 2007-HE1	1,690,285	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	1,709,286	07389QAD0
BEAR STEARNS ABS TR 2007-SD1	2,076,256	07389QAF5
BEAR STEARNS ABS TR 2007-SD1	5,122,494	07389QAH1
BEAR STEARNS ABS TR 2007-SD1	2,890,822	07389QAJ7
BEAR STEARNS ABS TR 2007-SD1	1,044,014	07389QAK4
BEAR STEARNS ABS TR 2007-SD1	1,365,794	07389QAB4
BEAR STEARNS ABS TR 2007-SD1	12,465,584	07389QAG3
BEAR STEARNS ABS TR 2007-SD1	7,686,906	07389QAS7
BEAR STEARNS ABS TR 2007-SD1	40,013	07389QAT5
BEAR STEARNS ABS TR 2007-SD2	1,147,421	07386UAB8
BEAR STEARNS ABS TR 2007-SD2	1,681,266	07386UAG7
BEAR STEARNS ABS TR 2007-SD2	7,740,661	07386UAJ1
BEAR STEARNS ABS TR 2007-SD2	4,730,871	07386UAK8
BEAR STEARNS ABS TR 2007-SD2	774,563	07386UAL6
BEAR STEARNS ABS TR 2007-SD2	846,560	07386UAE2
BEAR STEARNS ABS TR 2007-SD2	24,571,236	07386UAH5
BEAR STEARNS ABS TR 2007-SD2	4,170,848	07386UAR3
BEAR STEARNS ABS TR 2007-SD2	1,241,850	07386UAC6
BEAR STEARNS ALT-A 2003-3	310,905	07386HCH2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STEARNS ALT-A 2004-11	26,458,065	07386HNA5
BEAR STEARNS ALT-A 2004-12	15,934,075	07386HPL9
BEAR STEARNS ALT-A 2004-3	4,624,463	07386HGK1
BEAR STEARNS ALT-A 2004-5	1,801,238	07386HJC6
BEAR STEARNS ALT-A 2005-10	708,420	07386HYW5
BEAR STEARNS ALT-A 2005-2	1,188,809	07386HQR5
BEAR STEARNS ALT-A 2006-1	40,913,261	07386HD81
BEAR STEARNS ALT-A 2006-2	1,531,056	07386HH53
BEAR STEARNS ALT-A 2006-6	69,512	073868AB7
BEAR STEARNS ALT-A 2007-2	166,219,085	073870AK3
BEAR STEARNS ALT-A 2007-2	22,162,820	073870AL1
BEAR STEARNS ALT-A 2007-2	5,607,869	073870AM9
BEAR STEARNS ALT-A 2007-2	2,561,652	073870AA5
BEAR STEARNS ALT-A II 2007-1	393,452,872	07389KAJ0
BEAR STEARNS ALT-A II 2007-1	187,570,618	07389KAF8
BEAR STEARNS ALT-A II 2007-1	540,428,899	07389KAC5
BEAR STEARNS ARM TR 2000-2	152,884	07384MAD4
BEAR STEARNS ARM TR 2000-2	81,538	07384MAE2
BEAR STEARNS ARM TR 2002-12	4,547,403	07384MRK0
BEAR STEARNS ARM TR 2002-12	2,655,370	07384MRF1
BEAR STEARNS ARM TR 2003-1	10,511	07384MTL6
BEAR STEARNS ARM TR 2003-5	51,476,708	07384MXM9
BEAR STEARNS ARM TR 2003-5	10,012,767	07384MWJ7
BEAR STEARNS ARM TR 2003-6	29,805,661	07384MWY4
BEAR STEARNS ARM TR 2003-6	9,480,057	07384MXA5
BEAR STEARNS ARM TR 2003-7	86,397	07384MZM7
BEAR STEARNS ARM TR 2003-8	693,881	07384MA44
BEAR STEARNS ARM TR 2004-1	1,055,106	07384MG89
BEAR STEARNS ARM TR 2004-1	3,799,799	07384MG55
BEAR STEARNS ARM TR 2004-1	47,921,613	07384ML75
BEAR STEARNS ARM TR 2004-2	18,682,418	07384MN40
BEAR STEARNS ARM TR 2004-2	3,934,369	07384MM90
BEAR STEARNS ARM TR 2004-7	26,085,880	07384MZ62
BEAR STEARNS ARM TR 2005-12	3,891,027	07387AGQ2
BEAR STEARNS ARM TR 2005-3	11,277,527	07387AAY1
BEAR STEARNS ARM TR 2007-3	13,794,572	073881AN4
BEAR STEARNS ARM TR 2007-5	4,159,845	07386YAB0
BEAR STEARNS ARM TR 2007-5	6,372,189	07386YAD6
BEAR STEARNS ARM TR 2007-5	18,345,453	07386YAF1



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STEARNS ARM TR 2007-5	156,956,538	07386YAG9
BEAR STEARNS ARM TRUST 2004-3	771,901	07384MR95
BEAR STEARNS ASSET BK 2003-1	3,971	07384YGX8
BEAR STEARNS ASSET BK 2003-AC5	181,974	07384YMF0
BEAR STEARNS ASSET BK 2003-AC7	1,939,837	07384YPN0
BEAR STEARNS ASSET BK 2003-SD2	1,726,731	07384YLN4
BEAR STEARNS ASSET BK 2004-AC5	9,526,739	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	2,725,937	07384YTN6
BEAR STEARNS ASSET BK 2004-SD2	2,299,549	07384YTP1
BEAR STEARNS ASSET BK 2004-SD4	622,218	073879MG0
BEAR STEARNS ASSET BK 2005-3	1,936	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	73,815	073879WU8
BEAR STEARNS ASSET BK 2005-AC5	1,036,558	073879B31
BEAR STEARNS ASSET BK 2005-AC5	9,896,722	073879B56
BEAR STEARNS ASSET BK 2005-AC5	381,890	073879B64
BEAR STEARNS ASSET BK 2005-AC6	15,911,853	073879L48
BEAR STEARNS ASSET BK 2005-AC7	55,888,346	073879T57
BEAR STEARNS ASSET BK 2005-AC8	10,844,648	0738792P2
BEAR STEARNS ASSET BK 2005-AC8	62,442,888	073879Z35
BEAR STEARNS ASSET BK 2005-AC8	1,209,000	073879Z76
BEAR STEARNS ASSET BK 2005-AC8	455,025	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
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STEARNS ASSET BK 2005-SD3	505,446	073877DD1
BEAR STEARNS ASSET BK 2005-SD4	1,347,301	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	5,555,287	073877EB4
BEAR STEARNS ASSET BK 2005-SD4	20,939,369	073877EA6
BEAR STEARNS MTG FDG 2007-AR1	153,092,371	07401MAD3
BEAR STEARNS MTG FDG 2007-AR3	204,783,659	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	1,986,440	07401YAX3
BEAR STEARNS MTG FDG 2007-AR4	55,070,145	07401YAD7
BEAR STEARNS MTG FDG 2007-AR4	212,818,607	07401YAE5
BEAR STEARNS MTG FDG 2007-AR5	25,319,831	07400NAU4
BEAR STEARNS MTG FDG 2007-AR5	3,000,000	07400NAX8
BEAR STEARNS MTG FDG 2007-AR5	25,940,310	07400NAA8
BEAR STEARNS MTG FDG 2007-AR5	122,012,746	07400NAS9
BEAR STEARNS MTG FDG 2007-AR5	33,641,158	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	55,105,501	07400NAF7
BEAR STEARNS MTG FDG 2007-AR5	166,346,468	07400NAG5
BEAR STEARNS MTG SECS 96-6	14,865	073914TP8
BEAR STEARNS MTG SECS 96-6	3,897,561	073914TQ6
BEAR STEARNS STRUC SEC 2000-1	91,099	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	1,212,017	07383UAU9
BEAR STEARNS STRUC SEC 2000-1	36,349	07383UBS3
BEAR STEARNS STRUC SEC 97-2	22,785	073919AL6
BEAR STEARNS STRUC SEC 97-2	5,535,170	073919AM4
BEAR STRNS MTG FDG 2006-AR1	280,888,090	07401LAD5
BEAR STRNS MTG FDG 2006-AR1	8,818,784	07401LAB9
BEAR STRNS MTG FDG 2006-AR1	5,091,116	07401LAQ6
BEAR STRNS MTG FDG 2006-AR1	13,010,629	07401LBA0
BEAR STRNS MTG FDG 2006-AR2	299,220,855	07401AAD9
BEAR STRNS MTG FDG 2006-AR2	8,142,872	07401AAX5
BEAR STRNS MTG FDG 2006-AR3	211,257,964	07400HAE3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
BEAR STRNS MTG FDG 2006-AR5	390,204,122	07401NAD1
BEAR STRNS STRCT PROD 2007-R6	52,648,249	07402FAB1
BEAR STRNS STRCT PROD 2007-R6	28,220,888	07402FAD7
BEAR STRNS STRCT PROD 2007-R8	13,544,059	07402PAB9
BEAR STRNS STRCT PROD 2007-R8	59,484,275	07402PAL7
BEAR STRNS STRCT PROD 2007-R8	9,633,231	07402PAM5
BEAR STRNS STRCT PROD 2007-R8	4,910,494	07402PAD5
BEAR STRNS STRCT PROD 2007-R8	9,848,020	07402PAF0
BEAR STRNS STRCT PROD 2007-R8	18,234,409	07402PAH6
BEAR STRNS STRCT PROD 2007-R8	8,294,328	07402PAK9
BEAR STRNS STRCT PROD 2008-R1	4,785,888	07402WAB4
BLACKROCK CAP FIN LLC 1997-R1	326,862	05535DAM6
BLACKROCK CAP FIN LLC 1997-R2	3,547,443	05535DBB9
BLACKROCK CAP FIN LLC 1997-R2	163,287	05535DBC7
BSSP 0415 A1	1,428,961	07383UHZ1
BSSP 0510 A	2,410,991	07383UKS3
BSSP 0614 A1	38,740,056	125879SV9
BSSP 0620D A2	252,714	18976VAS2
BSSP 0624B A2	52,967	18977BAG1
BSSP 07N2H A1	385,386	18977DBJ0
BSSP 07N3D A1	256,287	12587PAW0
BSSP 07N3D A2	545,000	12587PAX8
BSSP 07N3E A1	527,451	12587PAZ3
BSSP 07N3K A1	4,151,326	12587PBT6
BSSP 07N3K A2	2,025,000	12587PBU3
BSSP 07N4A A1	1,201,435	12587PCD0
BSSP 07N4A A2	4,390,000	12587PCE8
BSSP 07N4D A1	943,284	12587PCU2
BSSP 07R1 A1	2,864,382	12587PAA8
BSSP 07R2 A1	2,532,315	12587PBY5
BSSP 07R4 A1	3,101,027	12587PDF4
BSSP 07R4 A2	1,800,000	12587PDG2
BSSP 08R3 AE	29,598,426	12587PFQ8
BSSP 08R3 AI	8,052,195	12587PFS4
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	584,981	12489WEK6
C-BASS ABS LLC 2002-CB4	1,208,146	12489WFE9
C-BASS ABS LLC 2003-RP1	1,594,813	124860DT1
CENTEX HEQ LN TR 2005-D	2,000,000	152314PN4
CHARLIE MAC TRUST 2004-1	2,337,487	160762AK6
CHARLIE MAC TRUST 2004-1	1,800,227	160762AJ9
CHASE FUNDING MTG ABC 2003-6	10,023	161546HH2
CIT HM EQUITY LN TRUST 2003-1	4,281,721	12558MBM3
CITICORP MORTGAGE SECS 2004-5	6,941,024	172973ZY8
CITIGROUP MTG LN TR 2004-CB7	8,618,000	17307GLP1
CITIGROUP MTG LN TR 2004-HYB1	3,116,530	17307GDO8
CITIGROUP MTG LN TR 2004-OPT1	14,615	17307GJG4
CITIGROUP MTG LN TR 2004-RES1	9,191,405	17307GKL1
CITIGROUP MTG LN TR 2007-AR1	451,729	17310UAA0
CITYSCAPE HM EQ LN TR 1996-2	22	178779AQ7
CMO HLDG II BSABS HE11 2005-11	1,575,000	125879JH0
CMO HLDGS III 2007-R2	58,668,001	12587PFN5
CONTIM 98A A	79,754,488	21218NAB9
CSFB MTG PTC 2004-3	5,755,669	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
CWABS INC 2007-5	645,986	12668KAB9
CWALT 723CB AB	9,447,311	02151EAW2
CWALT INC 2004-35T2	10,481,074	12667FQ99
CWALT INC 2005-36	191,611,133	12667GWH2
CWALT INC 2005-46CB	8,190,480	12667G7G2
CWALT INC 2005-46CB	4,563,018	12668ABE4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
CWALT INC 2005-59	532,640,130	12668ASJ5
CWALT INC 2005-62	17,603	12668ATT2
CWALT INC 2005-63	2,424,981	12668AXC4
CWALT INC 2006-24CB	51,006,568	02146TAV9
CWALT INC 2006-24CB	1,497,430	02146TAH0
CWALT INC 2006-29T1	20,983,282	02147PAY0
CWALT INC 2006-36T2	5,321,539	02146XAE8
CWALT INC 2006-36T2	2,891,275	02146XAG3
CWALT INC 2006-39CB	7,429,800	02148JBE6
CWALT INC 2006-6CB	184,805,262	12668BRY1
CWALT INC 2006-J4	10,000,000	23242WAJ8
CWALT INC 2006-J4	8,500,000	23242WAR0
CWALT INC 2006-OA1	3,894,441	126694A40
CWALT INC 2006-OA10	7,109,042	02146QAM5
CWALT INC 2006-OA10	2,289,744	02146QBB8
CWALT INC 2006-OA10	16,912,719	02146QAG8
CWALT INC 2006-OA17	35,633,129	12668PAK8
CWALT INC 2006-OA21	19,690,451	23245QAE9
CWALT INC 2007-14T2	11,802,825	02150BAM1
CWALT INC 2007-23CB	7,935,741	02151EAB8
CWALT INC 2007-23CB	17,848,794	02151EAF9
CWALT INC 2007-7T2	78,594,941	02147BBJ3
CWALT INC 2007-8CB	11,697,000	02150FAY6
CWALT INC 2007-HY4	29,617,279	02150QAC0
CWALT INC 2007-HY4	247,432,858	02150QAF3
CWALT INC 2007-HY4	129,058,429	02150QAJ5
CWALT INC 2007-HY4	595,280,678	02150QAM8
CWALT INC 2007-HY7C	3,857,158	02150VAK1
CWALT INC ALT LN TR 2006-20CB	12,342,703	02147MAP6
CWALT INC ALT LN TR 2006-OA6	11,881,644	12668BE90
CWALT INC ALT LN TR 2006-OA7	14,982,757	02146BAA4
CWALT INC ALT LN TR 2006-OA9	17,374,797	02146YAG1
CWHEQ HEQ LN TR 2006-S5	38,037	126683AA9
CWHEQ HEQ LN TR 2006-S5	5,485,625	126683AF8
CWMBS CHL MTG TR 2006-21	2,103,143	12543PAS2
CWMBS CHL MTG TR 2006-6	129,213	126694L97
CWMBS CHL MTG TR 2007-13	290,000	17025JAL7
CWMBS CHL MTG TR 2007-13	11,967	17025JAP8
CWMBS CHL MTG TR 2007-13	1,423,000	17025JAO6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
CWMBS CHL MTG TR 2007-13	1,795,008	17025JAC7
CWMBS CHL MTG TR 2007-13	37,045,171	17025JAH6
CWMBS CHL MTG TR 2007-14	8,130,299	12544DAJ8
CWMBS CHL MTG TR 2007-16	16,460,723	12544MAB5
CWMBS CHL MTG TR 2007-17	2,669,309	12544KAC7
CWMBS CHL MTG TR 2007-2	13,042,677	12544CAU5
CWMBS CHL MTG TR 2007-2	23,083,302	12544CAX9
CWMBS CHL MTG TR 2007-6	13,269,954	125439AU3
CWMBS INC 2003-56	85,002,718	12669FBM4
CWMBS INC 2003-56	55,207,102	12669FES8
CWMBS INC 2003-56	11,223,294	12669FET6
CWMBS INC 2003-7	24,901,182	12669D3N6
CWMBS INC 2004-12	20,100,805	12669FP98
CWMBS INC 2004-12	9,708,295	12669FQ22
CWMBS INC 2004-20	32,767,117	12669F2R3
CWMBS INC 2004-25	33,645,509	12669GKE0
CWMBS INC 2004-25	4,265,292	12669GKH3
CWMBS INC 2004-25	10,663,231	12669GKK6
CWMBS INC 2004-25	7,832,805	12669GKL4
CWMBS INC 2004-25	42,340	12669GKY6
CWMBS INC 2004-7	6,789,502	12669FXS7
CWMBS INC 2004-HYB8	4,501,507	12669GGD7
CWMBS INC 2004-J2	776,121	12669QW6
CWMBS INC 2005-2	67,314,979	12669GPQ8
CWMBS INC 2005-2	361,451	12669GPV7
CWMBS INC 2005-30	9,276,525	126694TR9
CWMBS INC ALT 3T1 2003-9	6,163,000	12669D6X1
CWMBS INC ALT 3T1 2003-9	28,762,647	12669D7A0
CWMBS INC RESECURE 2004-28R	335	12669GEZ0
DEUTSCHE MTG SECS 2004-1	1,369,244	251563CD2
EF HUTTON TRUST 3	17,114	26842KAA0
EQUITY ONE ABS INC 2002-1	910,441	294754AS5
EQUITY ONE ABS INC 2002-4	2,152,750	294751BF8
EQUITY ONE ABS INC 2002-5	5,763,889	294751BP6
EQUITY ONE ABS INC 2002-5	791,290	294751BQ4
EQUITY ONE ABS INC 2003-1	4,734,531	294751BX9
EQUITY ONE ABS INC 2003-2	2,270,758	294751CJ9
EQUITY ONE ABS INC 2004-2	3,862,260	294751EL2
FIRST FRANKLIN MTG 2006-FF11	261,000	32028PAE5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FIRST HORIZON ALT 2007-AA2	114,046,358	32053CAC6
FIRST HORIZON ALT 2007-AA2	8,332,534	32053CAE2
FIRST HORIZON ALT 2007-FA2	31,371,803	32053LAE2
FIRST HORIZON ALT 2007-FA2	47,012,035	32053LAH5
FIRST HORIZON ALT MTG 2005-AA6	46,066,090	32051GQC2
FIRST HORIZON MTG TR 2003-2	3,637,645	32051DUE0
FREMONT HM LN TR 2004-A	2,326,611	35729PCL2
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	938,469	36829JAB7
GMACM HEQ LN TR 2004-HE4	149,636,797	361856DR5
GMACM HEQ LN TR 2005-HE3	32,531,386	361856EH6
GMACM HM EQ LN TR 2004-HE2	15,970,316	361856DD6
GMACM MTG LN TR 2004-J5	802,651	36185N5F3
GMACM MTG LN TR 2004-J5	195,730,305	36185N5G1
GMACM MTG LN TR 2005-AF2	88,843,797	36185MDE9
GMACM MTG LN TR 2006-J1	210,659,076	36185MEK4
GREENPOINT MTA TR 2005-AR1	214,985	39538RAE9
GREENPOINT MTA TR 2005-AR3	1,793,010	39538RBY4
GREENPOINT MTA TR 2005-AR3	3,053,017	39538RCA5
GREENPOINT MTA TR 2005-AR3	12,670,806	39538RCB3
GREENPOINT MTA TR 2005-AR4	2,622,165	39538WCA4
GREENPOINT MTA TR 2005-AR4	26,193,331	39538WCD8
GREENPOINT MTA TR 2005-AR4	21,119,563	39538WCC0
GREENPOINT MTA TR 2005-AR4	16,073,871	39538WCF3
GREENPOINT MTA TR 2005-AR5	11,558,835	39538WEP9
GREENPOINT MTA TR 2005-AR5	84,910,514	39538WEH7
GREENPOINT MTA TR 2005-AR5	34,715,253	39538WEM6
GREENPOINT MTA TR 2005-AR5	8,663,086	39538WER5
GREENPOINT MTG FDG 2006-AR3	196,655,014	39538WHJ0
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	7,540,576	3622MAAG6
HARBORVIEW MTG LN TR 2004-8	37,764,794	41161PHQ9
HARBORVIEW MTG LN TR 2005-12	200,339,465	41161PVN0
HARBORVIEW MTG LN TR 2005-12	40	41161PVP5
HARBORVIEW MTG LN TR 2006-5	106,426	41161MAK6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
HARBORVIEW MTG LN TR 2006-5	24,462,764	41161MAG5
HARBORVIEW MTG LN TR 2006-9	17,289,000	41161XAG1
HOME EQUITY ASSET TR 2003-1	11,759,041	22541NZD4
HOME EQUITY LN TR 2006-HSA3	115,449	76113JAA0
HOME EQUITY LN TR 2007-FRE1	14,933,000	43710XAF5
HOME EQUITY LN TR 2007-HSA3	72,933	43710WAC4
HOME LOAN TRUST 2006-HI4	2,000,000	43718MAD6
HOMEBANC MTG TR 2004-1	578,973	43739EAG2
HOMEBANC MTG TR 2004-1	2,383,844	43739EAH0
HOMEBANC MTG TR 2004-2	3,781,163	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	93,958,538	43741BAK5
HOMEBANC MTG TR 2007-1	17,558,302	43741BAM1
HOMEBANC MTG TR 2007-1	3,408,867	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	4,630,622	452565AA2
IMPAC 0703N N	5,986,628	452563AA7
IMPAC CMB TR 2003-1	126,787	45254NDW4
IMPAC CMB TR 2007-A	10,132,404	452550AC0
IMPAC CMB TR 2007-A	11,145,298	452550AD8
IMPAC CMB TR 2007-A	7,700,189	452550AE6
IMPAC SECD ASSETS TR 2004-3	2,488,965	45254TPY4
IMPAC SECD ASSETS TR 2005-1	1,449,714	45254TRY2
IMPAC SECD ASSETS TR 2006-1	6,692,541	45254TTL8
IMPAC SECD ASSETS TR 2006-1	60,400	45254TTN4
IMSA 06SD1 A	39,945,564	45256CAA7
INDYMAC ABS 2005-L2	140,441	456606HK1



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
INDYMAC INDX 2006-AR14	3,204,941	45668GAB8
INDYMAC INDX 2006-AR37	484,463	45668LAJ0
INDYMAC INDX 2007-AR17	243,146,005	45670HAC0
INDYMAC MBS 2004-AR7	971,975	45660NT96
INDYMAC MBS 2005-AR3	65,674,808	45660LFM6
IRWIN HEQ LN TR 2005-1	676,356	464126CS8
IRWIN HOME EQUITY TR 2006-P1	92,070	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	3,560,646	46629FAB6
LAKE COUNTRY MTG TR 2005-HE1	3,679	50820NAD4
LAKE COUNTRY MTG TR 2005-HE1	1,553,671	50820NAH5
LEHMAN MTG TR 2006-6	38,499,121	52520NBQ3
LONG BEACH MTG LN TR 2005-1	1,229,552	542514KG8
LONG BEACH MTG LN TR 2006-6	1,740,000	54251RAE3
LUMINENT MTG TR 2006-3	6,129,013	55027AAW0
MADISON AVE MFH 2002-A	5,768,827	55660AAC6
MASD 072 M2	9,290,000	55291QAC8
MASTR ABS TRUST 2006-AM2	1,342,735	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	327,351	585525FG8
MELLON RESIDENTIAL FDG 1998-2	91,846	585525BH0
ML MTG INV 2006-RM4	3,179,933	59023QAC5
ML MTG INV TR 2006-MLN1	281,876	59023AAG1
ML MTG INV TR 2007-HE1	15,000,000	59024EAD9
ML MTG INV TR 2007-HE3	1,297,000	590238AE1
ML MTG INVESTORS 2003-G	4,409,266	5899295Z7
ML MTG INVESTORS 2004-B	17,652,647	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	1,042,282	61753VAB8
MORGAN STANLEY CAP 2002-HE1	17,393,033	61746WPY0
MORGAN STANLEY CAP 2003-NC7	2,193,101	61746RCR0
MORGAN STANLEY CAP 2004-HE8	10,000,000	61744CHB5

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MORTGAGE IT TR 2005-4	3,847,297	61913PBA9
MORTGAGE IT TR 2005-AR1	3,697,624	61915RBC9
MS MTG LN TR 2005-5AR	4,255,308	61748HKZ3
MS MTG LN TR 2005-AR3	2,460,844	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	61755FAG0
MS STRUCTURED TR 2007-1	2,044,627	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	2,941,214	65535VNC8
NOMURA HEQ LN TR 2006-AF1	24,846,403	65535AAC8
NOMURA HEQ LN TR 2007-1	596,535	65537KAB6
NSTRN 007B A	802,628	63859SAA6
NSTRN 07C A	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	1,279,634	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	4,219	68389FBH6
OPTION ONE MTG LN TR 2007-1	7,000,000	68400DAF1
PARK PLACE SECS 2004-WCW2	315,654	70069FBF3
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
PPSI 2004-WHQ2 M8	245,695	70069FEQ6
PRIME 04CLA XB	21,968,537	07383UGE9
PRIME MTG TR 2003-1	13,119,360	74160MAW2
PRIME MTG TR 2003-1	982,078	74160MAD4
PRIME MTG TR 2003-2	6,609,629	74160MBV3
PRIME MTG TR 2003-3	1,384,735	74160MCT7
PRIME MTG TR 2004-1	2,784,588	74160MFC1
PRIME MTG TR 2004-1	430,754	74160MFJ6
PRIME MTG TR 2004-2	1,345,468	74160MFS6
PRIME MTG TR 2004-2	74,298,013	74160MFU1
PRIME MTG TR 2004-CL1	34,245,504	74160MDN9

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
PRIME MTG TR 2004-CL1	74,263,014	74160MDP4
PRIME MTG TR 2004-CL1	6,977,981	74160MDU3
PRIME MTG TR 2004-CL2	2,825,437	74160MEG3
PRIME MTG TR 2005-1	16,895,000	74160MGM8
PRIME MTG TR 2005-2	33,302,188	74160MHV7
PRIME MTG TR 2005-3	714,735	74160MJS2
PRIME MTG TR 2005-3	8,072,259	74160MJN3
PRIME MTG TR 2005-4	448,507	74160MKJ0
PRIME MTG TR 2005-5	610,495	74160MMJ8
PRIME MTG TR 2006-1	7,696,133	74161BAN5
PRIME MTG TR 2006-2	7,741,598	74161YAB1
PRIME MTG TR 2006-2	25,756,823	74161YAS4
PRIME MTG TR 2006-DR1	374,310	74159UAE7
PRIME MTG TR 2006-DR1	1,175,066	74159UAF4
PRIME MTG TR 2006-DR1	67,833,165	74159UAH0
PRIME MTG TR 2006-DR1	5,660,974	74159UAL1
PRIME MTG TR 2006-DR1	4,528,697	74159UAG2
PRIME MTG TR 2007-1	4,399,900	74162FAF2
PRIME MTG TR 2007-1	3,159,158	74162FAG0
PRIME MTG TR 2007-1	5,106,541	74162FAM7
PRIME MTG TR 2007-1	446,149,979	74162FAL9
PRIME MTG TR 2007-2	1,966,987	74162JAH0
PRIME MTG TR 2007-2	221,135,383	74162JAG2
PRIME MTG TR 2007-3	1,299,058	74162WAL2
PRIME MTG TR 2007-3	757,928	74162WAM0
PRIME MTG TR 2007-3	1,860,784	74162WAP3
PRIME MTG TR 2007-3	12,033,416	74162WAB4
PRIME MTG TR 2007-3	881,300	74162WAD0
PRIME MTG TR 2007-3	78,642,545	74162WAN8
PRIME MTG TR 2007-3	885,894	74162WAG3
PRIME MTG TR 2007-3	133,445,636	74162WAF5
PRUDENTIAL HM MTG SEC 94-A	3,156	74434UCQ5
RAAC 06RP1 M2	8,000,000	76112B2W9
RALI SERIES TRUST 2006-QO5	83,427,560	75114HAX5
RALI SERIES TRUST 2006-QO6	6,253,188	75114NAB0
RALI SERIES TRUST 2006-QO7	275,444,765	751150AR4
RALI SERIES TRUST 2006-QO8	7,692,131	75115FAB6
RALI SERIES TRUST 2006-QO9	1,255,981	75114PAA7
RALI SERIES TRUST 2006-QS1	162,365,043	761118SK5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
RALI SERIES TRUST 2006-QS11	397,211,132	75115EAK9
RALI SERIES TRUST 2006-QS12	271,519,100	751151BA8
RALI SERIES TRUST 2006-QS18	195,091,529	74922RAT7
RALI SERIES TRUST 2006-QS18	398,699,756	74922RAV2
RALI SERIES TRUST 2006-QS18	54,738,146	74922RAX8
RALI SERIES TRUST 2006-QS3	220,140,612	761118XW3
RALI SERIES TRUST 2006-QS3	239,985,985	761118YH5
RALI SERIES TRUST 2006-QS4	345,228,004	749228AP7
RALI SERIES TRUST 2006-QS5	321,875,211	75114TAL5
RALI SERIES TRUST 2006-QS6	343,891,271	74922EAV1
RALI SERIES TRUST 2006-QS6	48,980,248	74922EAX7
RALI SERIES TRUST 2006-QS7	648,465	748940AF0
RALI SERIES TRUST 2006-QS7	263,950,254	748940AG8
RALI SERIES TRUST 2007-QH2	8,977,219	74922JAA6
RALI SERIES TRUST 2007-QS10	13,834,190	74924DAB5
RALI SERIES TRUST 2007-QS2	333,692,521	74923CAJ1
RALI SERIES TRUST 2007-QS3	3,772,660	75116BAG3
RALI SERIES TRUST 2007-QS3	559,604,763	75116BAH1
RALI SERIES TRUST 2007-QS4	146,355,114	74923HBE0
RALI SERIES TRUST 2007-QS4	1,503,088	74923HBF7
RALI SERIES TRUST 2007-QS4	237,318	74923HBH3
RALI SERIES TRUST 2007-QS4	83,922	74923HBB6
RALI SERIES TRUST 2007-QS4	38,738,594	74923HBC4
RALI SERIES TRUST 2007-QS4	54,025,065	74923HBJ9
RALI SERIES TRUST 2007-QS4	226,341,323	74923HBG5
RALI SERIES TRUST 2007-QS5	2,125,749	74923JAO0
RALI SERIES TRUST 2007-QS5	296,385,845	74923JAR8
RALI SERIES TRUST 2007-QS6	3,981,848	75116CEW2
RALI SERIES TRUST 2007-QS7	389,565,591	74923WAN8
RALI SERIES TRUST 2007-QS7	156,981,338	74923WAQ1
RALI SERIES TRUST 2007-QS7	713,173	74923WAM0
RALI SERIES TRUST 2007-QS8	3,935,622	74922UAT0
RALI SERIES TRUST 2007-QS8	461,804,883	74922UAU7
RALI SERIES TRUST 2007-QS9	3,094,287	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	5,367	74927XAN2
RENAISSANCE HEQ 2002-3	1,865,730	75970NAC1
RENAISSANCE HEQ 2004-4	9,102,130	759950EQ7

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	3,187,411	76110GC58
RESIDENTIAL ACCREDIT 2003-QS13	18,192,609	76110HFY0
RESIDENTIAL ACCREDIT 2005-QS15	38,495,828	761118KG2
RESIDENTIAL ASSET 2003-KS10	3,668,051	76110WUZ7
RESIDENTIAL ASSET 2005-A8CB	1,801	45660LSU4
RESIDENTIAL ASSET 2005-A8CB	13,075,431	45660LSX8
RESIDENTIAL ASSET 2006-A14CB	24,057,432	76114BAB4
RESIDENTIAL ASSET 2006-A7CB	9,775,194	76113NAS2
RESIDENTIAL ASSET SEC 2002-RM1	13,217,462	760985QB0
RESIDENTIAL ASSET SEC 2003-KS9	119,892	76110WUP9
RESIDENTIAL ASSET SEC 2003-RS1	2,281,629	760985D24
RESIDENTIAL ASSET SEC 2003-RS2	1,897	760985SU6
RESIDENTIAL ASSET SEC 2003-RZ2	1,889,404	760985SK8
RESIDENTIAL ASSET SEC 2004-A1	3,314,466	45660NZG3
RESIDENTIAL ASSET SEC 2004-A1	23,469,019	45660NZK4
RESIDENTIAL ASSET SEC 2004-A2	20,971,750	45660NC94
RESIDENTIAL ASSET SEC 2004-A7	897,339	45660NV44
RESIDENTIAL ASSET SEC 2004-KS5	4,814,638	76110WYF7
RESIDENTIAL ASSET SEC 2004-KS5	3,489,404	76110WYG5
RESIDENTIAL ASSET SEC 2004-RS1	4,049,657	760985N49
RESIDENTIAL ASSET SEC 2004-RS2	2,300,399	760985Q61
RESIDENTIAL ASSET SEC 2007-A8	5,580,000	761128BL0
RESIDENTIAL ASSET SEC 2007-A8	18,237,903	761128AF4
RESIDENTIAL ASSET SEC 2007-A8	36,439,403	761128AG2
RESIDENTIAL ASSET SEC 2007-A8	7,130,200	761128AH0
RESIDENTIAL ASSET SEC 2007-A8	3,080,000	761128BM8
RFMSI SERIES TRUST 2007-S3	4,002,083	74958BAJ1
RFMSI SERIES TRUST 2007-S2	58,934,973	749583AG5
RFMSI SERIES TRUST 2007-S9	493,036	74958VAF5
RFMSI SERIES TRUST 2007-S9	91,532,408	74958VAG3
RFMSI SERIES TRUST 2007-S9	35,719	74958VAH1
RFMSI SERIES TRUST 2007-S9	16,501,241	74958VAJ7
SAACO TRUST 2005-NC4	5,000,000	78514RAF2
SACO 0003A IO	1,114,784	78386NFJ3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
SACO 9905 B3	214,942	78386NBZ1
SACO I INC 2000-3	140,471	78386NEY1
SACO I INC 2000-3	140,471	78386NEZ8
SACO I INC 2000-3	93,666	78386NFA2
SACO I TRUST 2005-10	2,835	785778ND9
SACO I TRUST 2005-2	73,182	785778EC1
SACO I TRUST 2006-2	136,031	785778PG0
SACO I TRUST 2006-3	247,987	785778QL8
SALOMON BRO MTG SEC 6 1986-1	318	795485AB7
SASC 05RF4 AO	24,285,455	86359DQC4
SASCO ARC 2004-BNC1	313,027	80382QBB7
SECURITIZED ASSET REC 2005-FR5	800,000	81375WFY7
SECURITIZED ASSET REC 2007-NC1	652,378	81378AAB7
SECURITIZED ASSET SALES 93-6	309,444	81375FDK6
SECURITIZED ASSET SALES 93-6	65,839	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	1,920,340	84752CAG2
STRUCTURAL ASSET ADJ 2005-9	2,962,731	863579QW1
STRUCTURED ASSET INV 2003-BC7	6,378,204	86358ECY0
STRUCTURED ASSET INV 2005-11	27,880,416	86358EZP4
STRUCTURED ASSET INV 2005-11	18,708,808	86358EZU3
STRUCTURED ASSET MTG 2001-4	282,009	86358HMA4
STRUCTURED ASSET MTG 2001-4	283,873	86358HMB2
STRUCTURED ASSET MTG 2002-AR5	29,552,415	86358HRG6
STRUCTURED ASSET MTG 2003-AR1	33,811,380	86358HSB6
STRUCTURED ASSET MTG 2003-AR2	21,365,247	86358HUA5
STRUCTURED ASSET MTG 2003-AR3	43,593,300	86358HUV9
STRUCTURED ASSET MTG 2003-AR4	41,918,674	86359LAC3
STRUCTURED ASSET MTG 2003-CL1	10,951,590	86358HSW0
STRUCTURED ASSET MTG 2003-CL1	1,512,962	86358HSX8
STRUCTURED ASSET MTG 2004-AR1	63,839,836	86359LAT6
STRUCTURED ASSET MTG 2004-AR2	32,943,017	86359LBP3
STRUCTURED ASSET MTG 2004-AR3	41,355,076	86359LCB3
STRUCTURED ASSET MTG 2004-AR4	3,122,788	86359LDW6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
STRUCTURED ASSET MTG 2004-AR4	39,524,564	86359LDK2
STRUCTURED ASSET MTG 2004-AR5	67,818,487	86359LEC9
STRUCTURED ASSET MTG 2004-AR6	55,247,406	86359LEX3
STRUCTURED ASSET MTG 2004-AR7	71,102,324	86359LFQ7
STRUCTURED ASSET MTG 2004-AR8	5,109,840	86359LGH6
STRUCTURED ASSET MTG 2004-AR8	5,623,827	86359LGJ2
STRUCTURED ASSET MTG 2005-AR1	69,800,064	86359LGU7
STRUCTURED ASSET MTG 2005-AR1	14,669,219	86359LGV5
STRUCTURED ASSET MTG 2005-AR2	14,547,508	86359LJE0
STRUCTURED ASSET MTG 2005-AR2	924,713	86359LJF7
STRUCTURED ASSET MTG 2005-AR2	28,926,423	86359LJD2
STRUCTURED ASSET MTG 2005-AR3	41,182,159	86359LKC2
STRUCTURED ASSET MTG 2005-AR4	2,204,465	86359LMC0
STRUCTURED ASSET MTG 2005-AR6	952,514	86359LMY2
STRUCTURED ASSET MTG 2005-AR7	15,024,582	86359LQE2
STRUCTURED ASSET MTG 2005-AR7	22,967,642	86359LRU5
STRUCTURED ASSET MTG 2005-AR8	8,602,815	86359LRW1
STRUCTURED ASSET MTG 2006-AR2	9,425,830	86359LSP5
STRUCTURED ASSET MTG 2006-AR3	5,765,699	86360KAB4
STRUCTURED ASSET MTG 2006-AR3	13,475,929	86360KAX6
STRUCTURED ASSET MTG 2006-AR3	2,022,258	86360KAY4
STRUCTURED ASSET MTG 2006-AR3	130,692,413	86360KAJ7
STRUCTURED ASSET MTG 2006-AR4	2,612,767	86360QAD7
STRUCTURED ASSET MTG 2006-AR4	29,878,644	86360QAH8
STRUCTURED ASSET MTG 2006-AR4	3,381,428	86360QAL9
STRUCTURED ASSET MTG 2006-AR4	103,175,773	86360QAO8
STRUCTURED ASSET MTG 2006-AR5	3,843,470	86360JAS0
STRUCTURED ASSET MTG 2006-AR5	55,019,709	86360JAD3
STRUCTURED ASSET MTG 2006-AR5	62,926,848	86360JAH4
STRUCTURED ASSET MTG 2006-AR5	20,311,402	86360JAM3
STRUCTURED ASSET MTG 2006-AR5	89,431,753	86360JAR2
STRUCTURED ASSET MTG 2006-AR6	379,707,776	86360UAJ5
STRUCTURED ASSET MTG 2006-AR7	1,075,260,085	86361HAT1
STRUCTURED ASSET MTG 2006-AR7	87,741,639	86361HAC8
STRUCTURED ASSET MTG 2006-AR8	9,066,375	86361WAJ0
STRUCTURED ASSET MTG 2006-AR8	656,488,187	86361WAL5
STRUCTURED ASSET MTG 2007-AR1	144,723,638	86362XAD0
STRUCTURED ASSET MTG 2007-AR2	1,064,112	86363DAQ4
STRUCTURED ASSET MTG 2007-AR2	7,276,506	86363DAM3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
STRUCTURED ASSET MTG 2007-AR2	46,969,633	86363DAL5
STRUCTURED ASSET MTG 2007-AR3	3,500,000	86363NAN9
STRUCTURED ASSET MTG 2007-AR3	303,371,612	86363NAE9
STRUCTURED ASSET MTG 2007-AR3	141,463,513	86363NAF6
STRUCTURED ASSET MTG 2007-AR4	251,356,474	86364MAH3
STRUCTURED ASSET MTG 2007-AR4	105,612,984	86364MAD2
STRUCTURED ASSET MTG 2007-AR4	78,031,717	86364MAE0
STRUCTURED ASSET MTG 2007-AR4	86,206,216	86364MAF7
STRUCTURED ASSET MTG 2007-AR4	86,206,216	86364MAG5
STRUCTURED ASSET MTG 2007-AR4	470,201,328	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	7,600,010	86364RAJ8
STRUCTURED ASSET MTG 2007-AR6	242,588,486	86364RAC3
STRUCTURED ASSET MTG 2007-AR6	480,166,947	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	34,658,208	86364KAJ3
STRUCTURED ASSET MTG 2007-AR7	21,126,001	86364KAN4
STRUCTURED ASSET MTG 2007-AR7	10,770,059	86364KAP9
STRUCTURED ASSET MTG 2007-AR7	3,875,309	86364KAQ7
STRUCTURED ASSET MTG 2007-AR7	80,114,443	86364KAB0
STRUCTURED ASSET MTG 2007-AR7	153,000,262	86364KAE4
STRUCTURED ASSET MTG 2007-AR7	33,047,472	86364KAG9
STRUCTURED ASSET MTG 2007-AR7	8,664,955	86364KAK0
STRUCTURED ASSET MTG 2007-AR7	153,000,262	86364KAF1
STRUCTURED ASSET MTG 2007-AR7	219,822,439	86364KAC8
STRUCTURED ASSET MTG 2007-AR7	80,114,443	86364KAD6
STRUCTURED ASSET MTG 2007-AR7	118,365,144	86364KAM6
STRUCTURED ASSET MTG SEC 98-2	5,647	073914C27
STRUCTURED ASSET MTG SEC 98-2	84	073914F65
STRUCTURED ASSET SECS 2003-4	6,526,498	86359APF4
STRUCTURED ASSET SECS 2005-11H	8,254,665	86359DDX2
STRUCTURED ASSET SECS 2006-WF3	20,000,000	86361EAF8
STRUCTURED MTG ASSET RES 91-1	36	863573AU5
STRUCTURED MTG ASSET RES 93-2	325,999	863573RX1
THORNBURG MTG TR 2005-4	747,100,538	885220JS3



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
THORNBURG MTG TR 2006-1	971,398,834	885220KH5
TMTS 061 J3	7,988,000	881561M43
TMTSN 038HE NS	80,164	881562AA0
TRUMAN CAP MTG LN TR 2002-2	4,257,824	897896AJ5
TRUMN 021 M1	3,712,461	897896AD8
US BK NATL ASSN MINNEAPOLISMTN	4,971,414	90331HLG6
WACHOVIA MTG LN TR 2005-B	2,869	92977YCC3
WALSH ACCEPT CORP SER 1997-2	95,865	933095AL5
WAMU ABC TRUST 2007-HE1	1,906,604	933631AG8
WAMU MTG CERT 2001-AR3	184,044	929227FD3
WAMU MTG CERT 2003-AR4	821,621	929227M52
WAMU MTG CERT 2003-S10	975,067	92922FGH5
WAMU MTG CERT 2003-S13	437,557	92922FKD9
WAMU MTG CERT 2003-S8	688,620	92922FDL9
WAMU MTG CERT 2004-S1	1,404,801	92922FMF2
WAMU MTG CERT 2004-S1	106	92922FLR7
WAMU MTG CERT 2006-AR13	267,078,794	93363RAG1
WAMU MTG CERT 2006-AR19	207,664,100	933638AJ7
WAMU MTG CERT 2006-AR4	27,745,739	93934FPV8
WAMU MTG CERT 2007-HY1	5,766,533	92925VAY6
WAMU MTG CERT 2007-HY2	3,283,714	92926UAJ0
WAMU MTG CERT 2007-HY6	14,475,728	92927XAL8
WAMU MTG CERT 2007-HY7	5,311,503	93364FAV3
WAMU PTC WMALT 2006-2	19,069,888	93934FMA7
WAMU PTC WMALT 2006-2	5,138,225	93934FMG4
WAMU PTC WMALT 2006-6	4,436,919	93935GAH2
WAMU PTC WMALT 2006-AR1	116,309,370	93934FJU7
WAMU PTC WMALT 2006-AR6	33,278,493	93935FAD3
WAMU PTC WMALT 2006-AR7	38,558,645	93935DAD8
WAMU PTC WMALT 2006-AR8	76,419,555	93935LAC2
WAMU PTC WMALT 2006-AR8	28,901,815	93935LAH1
WAMU PTC WMALT 2006-AR9	49,509,856	939346AE2
WAMU PTC WMALT 2007-OA1	28,406,396	93935NAE4
WAMU PTC WMALT 2007-OA2	24,446,248	93935QAE7
WAMU PTC WMALT 2007-OA3	33,829,909	939355AK9
WAMU PTC WMALT 2007-OA4	40,981,252	93936MAA3
WASHINGTON MUTUAL 2003-MS7	9,979,926	939336TR4
WASHINGTON MUTUAL 2003-MS7	25,472,949	939336TU7
WASHINGTON MUTUAL 2003-MS8	255,990	939336C68

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WASHINGTON MUTUAL 2003-MS8	647,903	939336A94
WASHINGTON MUTUAL 2003-MS8	546,509	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	136,794,793	94984UAG1
WELLS FARGO ALT LN 2007-PA4	85,215,814	94984UAK2
WELLS FARGO ALT LN 2007-PA4	25,862,487	94984UAN6
WELLS FARGO ALT LN 2007-PA4	107,281,482	94984UAQ9
WELLS FARGO HEQ 2004-2	14,948	94980GAX9
WELLS FARGO MBS 2003-13	354,972	949767AH0
WELLS FARGO MBS 2006-4	23,350,553	94983BAF6
WELLS FARGO MBS 2007-15	2,156,933	949797AH7
WELLS FARGO MBS 2007-2	61,791,687	94984XAL4
WELLS FARGO MBS 2007-2	3,064,926	94984XBA7
WELLS FARGO MBS 2007-6	1,460,000	949773AE5
WELLS FARGO MBS 2007-8	5,102,348	94986AAY4
WELLS FARGO MBS 2007-8	12,158,558	94986AAQ1
<b>Non-Residential ABS</b>		
AMXCA 2007-2 A	9,875,000	02582JEM8
BACCT 2007-A2 A2	9,775,000	05522RAW8
CAPITAL AUTO RECV ABN 2007-3	818,748	13974DAJ5
DISCOVER CARD MSTR TR I 2003-4	8,000,000	25466KEV7
EDUFP 0601A A1	10,246,650	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
MBNAS 2006-A5 A5	4,000,000	55264TDX6
MCG 061A A4	325,000	55271KAR2
MCG 061A A5	875,000	55271KAS0
SLC STUDENT LN TR 2005-2	660,426	784420AF8
<b>Residential Whole Loans</b>	<b>1,426,618,644</b>	
<b>Treasuries</b>		
UNITED STATES TREAS NTS	15,000,000	912828KR0
<b>Swaps<sup>3</sup> and Hedges</b>		
<b>CDS - CDO</b>		

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
ACABS 2004-1A B	-1,616,605	000809AC7
ACABS 2004-1A C1	-4,490,654	000809AD5
ACABS 2004-1A C1	-4,445,592	000809AD5
ALEXP 2004-1A D1	-2,914,462	014684AE4
AMMC 2006-7A E	-2,996,786	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 2004-3A 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	303,734	09070FAA0
BLACK 2005-2A E1	2,000,000	092018AA8
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	-7,442,416	122310AB1
BWIC 2006-1A A1B	3,037,757	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	114,275,961	
COMMO 2005-3A C1	-3,455,371	202648AG6
COMMO 2006-5A B	-2,040,000	202636AF3
CSTRA 2004-1A C2	-2,500,000	18971WAE6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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 2005-2A C	-7,500,000	36867VAE7
GEMST 2005-2A C	-5,000,000	36867VAE7
GLCR 2006-4A C	-3,914,920	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	362470AC0
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
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
OCT10 2006-10A C	-5,000,000	67572WAG1
OCT10 2006-10A E	-2,400,000	67572WAL0
OCT10 2006-10A E	200,000	67572WAL0
OCT10 2006-10A E	4,000,000	67572WAL0

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-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
SCF 5A B	-9,401,938	84129VAG6
SCF 5A B	4,700,969	84129VAG6
SCF 7A C	-3,471,038	83743YAE3
SCF 7A D1A	-7,059	83743YAF0
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
STACK 2004-1A C	-5,000,000	85233VAC5
SUMLK 2005-1A B2L	1,731,525	86613RAA6
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	1,725,813	965247AA7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
<b>CDS - CMBX</b>		
CMBX NA A 06-2	-17,999,999	
CMBX NA AA 06-2	-7,000,000	
CMBX NA AAA 06-2	-68,000,000	
CMBX NA BBB 06-2	-24,000,000	
CMBX NA BBB- 06-2	-47,000,000	
CMBX.NA.A.06-1	-38,000,000	
CMBX.NA.A.3	-43,000,000	
CMBX.NA.A.4	-5,000,000	
CMBX.NA.AA.06-1	-57,000,000	
CMBX.NA.AA.3	-16,000,000	
CMBX.NA.AA.4	-67,000,000	
CMBX.NA.AAA.06-1	-35,000,000	
CMBX.NA.AAA.3	-88,000,000	
CMBX.NA.AAA.4	-18,000,000	
CMBX.NA.AJ.1	-11,000,000	
CMBX.NA.AJ.2	-27,000,000	
CMBX.NA.AJ.4	17,000,000	
CMBX.NA.BBB.06-1	-9,000,000	
CMBX.NA.BBB-.06-1	-11,000,000	
CMBX.NA.BBB.3	-21,000,000	
<b>CDS - Corporate</b>		
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
MBIA GLOBAL FUNDING	-6,000,000	55266MCH5
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
PMI GROUP	-5,000,000	69344MAH4
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
<b>CDS - CRE Securities</b>		
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 2007-2 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



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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 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	225458WB0
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
CSMC 2006-C1 K	2,970,000	225470H63
CSMC 2006-C1 K	3,515,000	225470H63

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	396789KD0
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
GCCFC 2006-GG7 J	-5,000,000	20173MAR1
GCCFC 2006-GG7 J	5,000,000	20173MAR1

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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-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
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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 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
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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
<b>CDS - Municipal</b>		
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
<b>CDS - Non-Agency RMBS</b>		
AABST 2004-4 B2	-1,808,648	00764MCX3
AABST 2004-5 B2	-26,161	00764MDL8
AABST 2004-5 B2	197,395	00764MDL8
AABST 2004-6 B2	2,150,154	00764MEB9
ABFC 2004-FF1 M2	-1,933,052	04542BHN5
ABFC 2004-HE1 M5	-248,766	04542BJT0
ABFC 2004-OPT2 M6	-83,166	04542BGB2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
ABFC 2004-OPT4 M3	-1,146,024	04542BHF2
ABFC 2004-OPT4 M3	-458,410	04542BHF2
ABFC 2004-OPT4 M3	2,865,060	04542BHF2
ABFC 2005-WF1 M8	-1,870,948	04542BMF6
ABFC 2005-WF1 M9	-4,864,247	04542BMG4
ABFC 2005-WF1 M9	-2,806,296	04542BMG4
ABFC 2005-WF1 M9	-2,806,296	04542BMG4
ABFC 2005-WF1 M9	-748,346	04542BMG4
ABFC 2005-WF1 M9	935,432	04542BMG4
ABFC 2005-WF1 M9	935,432	04542BMG4
ABFC 2005-WF1 M9	1,870,864	04542BMG4
ABFC 2005-WF1 M9	1,870,864	04542BMG4
ABFC 2005-WF1 M9	4,677,160	04542BMG4
ABSHE 2004-HE10 M5	-2,262,549	04541GNS7
ABSHE 2004-HE10 M6	-1,451,309	04541GNT5
ABSHE 2004-HE3 M6	-361,265	04541GJY9
ABSHE 2004-HE6 M3	4,023,703	04541GLL4
ABSHE 2004-HE6 M3	4,023,703	04541GLL4
ABSHE 2004-HE7 M6	-1,386,447	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
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	-474,952	04541GVO2
ACCR 2004-3 1M3	-9,644,668	004375BG5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
ACCR 2004-3 2M6	-1,231,985	004375BW0
ACCR 2004-4 M4	-3,380,449	004375CK5
ACCR 2004-4 M5	-2,535,671	004375CL3
ACCR 2004-4 M5	-2,028,537	004375CL3
ACCR 2004-4 M5	-1,690,448	004375CL3
ACCR 2004-4 M5	-1,352,358	004375CL3
ACCR 2005-1 M5	-2,195,750	004375CX7
ACCR 2005-2 M7	-2,980,879	004375DK4
ACCR 2005-2 M8	-2,196,831	004375DL2
ACCR 2005-2 M8	-915,346	004375DL2
ACCR 2005-3 M8	-1,263,020	004375EB3
ACCR 2005-3 M8	-589,409	004375EB3
ACCR 2005-3 M8	-505,208	004375EB3
ACE 2004-HE2 M5	-2,586,871	004421GX5
ACE 2004-HE2 M6	-3,689,070	004421GY3
ACE 2004-HS1 M3	1,700,504	004421EC3
ACE 2004-RM1 M4	867,367	004421FV0
ACE 2004-RM2 M7	-281,335	004421KC6
ACE 2005-HE2 M8	50,000	004421MK6
ACE 2005-HE2 M8	150,000	004421MK6
ACE 2005-HE2 M9	-2,638,105	004421ML4
ACE 2005-HE2 M9	-2,638,105	004421ML4
ACE 2005-HE2 M9	-1,978,579	004421ML4
ACE 2005-HE2 M9	1,319,053	004421ML4
ACE 2005-HE2 M9	2,638,105	004421ML4
ACE 2005-HE4 M9	-3,375,000	004421PY3
ACE 2005-HE4 M9	4,400,000	004421PY3
ACE 2005-RM2 M8	5,061,900	004421PA5
ACE 2005-RM2 M8	6,327,375	004421PA5
ACE 2005-WF1 M9	-3,815,134	004421QX4
ACE 2005-WF1 M9	-2,289,080	004421QX4
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	1,412,793	00442EAN5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
AMIT 2004-1 M8	-7,000,000	00252FAM3
AMIT 2004-1 M8	-3,000,000	00252FAM3
AMIT 2005-2 M8	13,057,091	126673L75
AMSI 2004-R1 M10	-32,064	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	731,400	03072SPQ2
AMSI 2004-R2 M9	-945,011	03072SPR0
AMSI 2004-R2 M9	472,506	03072SPR0
AMSI 2004-R8 M9	-423,187	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	-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
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



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-1,516,690	03072SD36
AMSI 2005-R4 M10	-1,516,690	03072SD36
AMSI 2005-R4 M10	-758,345	03072SD36
AMSI 2005-R4 M10	379,172	03072SD36
AMSI 2005-R4 M10	758,345	03072SD36
AMSI 2005-R4 M10	1,137,517	03072SD36
AMSI 2005-R4 M10	2,275,035	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	-2,422,359	03072SK87
AMSI 2005-R7 M9	-1,211,180	03072SK87
AMSI 2005-R7 M9	1,211,180	03072SK87
AMSI 2005-R7 M9	1,211,180	03072SK87
AMSI 2005-R9 M7	-10,000,000	03072SQ99
AMSI 2005-R9 M7	-3,750,000	03072SQ99
AMSI 2006-R1 M8	-1,558,288	03072SY33
AMSI 2006-R1 M8	-667,838	03072SY33
AMSI 2006-R1 M8	1,113,063	03072SY33
AMSI 2006-R2 M8	-1,818,421	03072S2E4
ARMT 2004-2 7M3	-4,558,828	007036CE4
ARMT 2005-2 6M4	-1,330,297	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	3,238,637	040104MP3

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	07386HNNW7
BALTA 2004-12 1B2	5,047,655	07386HNNX5
BALTA 2005-2 1B2	-504,803	07386HQV6
BSABS 2004-AC2 B3	-10,580,171	073879AM0
BSABS 2004-AC4 B	-1,888,268	073879EJ3
BSABS 2004-AC7 M3	-1,989,744	073879ND6
BSABS 2004-FR1 M7	-584,341	073879DL9
BSABS 2004-FR1 M7	32,723	073879DL9
BSABS 2004-FR1 M7	81,808	073879DL9
BSABS 2004-FR1 M7	294,508	073879DL9
BSABS 2004-FR2 M5	-2,733,727	073879FK9
BSABS 2004-FR2 M7	-1,040,731	073879FM5
BSABS 2004-FR2 M7	66,607	073879FM5
BSABS 2004-FR2 M7	166,517	073879FM5
BSABS 2004-FR2 M7	599,461	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	-2,385,022	073879KH0
BSABS 2004-HE9 M6	-2,385,022	073879KH0
BSABS 2005-4 M5	-2,616,500	07384YUM6
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	-1,822,123	073879QH4
BSABS 2005-AC2 2B3	-2,015,009	073879TA6
BSABS 2005-AC3 1B3	-4,603,534	073879XL7
BSABS 2005-AC3 1B3	4,603,533	073879XL7
BSABS 2005-AC6 1B3	-3,977,963	073879M47
BSABS 2005-AC6 1B3	-2,651,975	073879M47
BSABS 2005-AC6 1B3	5,303,951	073879M47

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-11,515,523	073879H27
BSABS 2005-FR1 M6	-4,798,134	073879H27
BSABS 2005-FR1 M6	3,838,508	073879H27
BSABS 2005-FR1 M6	5,757,761	073879H27
BSABS 2005-FR1 M6	9,596,269	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
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-4,550,818	073879YD4
BSABS 2005-HE6 M6	-3,413,113	073879YD4
BSABS 2005-HE6 M6	-2,912,523	073879YD4
BSABS 2005-HE6 M6	-1,137,704	073879YD4
BSABS 2005-HE6 M6	4,550,818	073879YD4
BSABS 2005-HE6 M6	9,101,636	073879YD4
BSABS 2005-TC1 M5	-4,677,679	073879VK1
BSABS 2005-TC1 M5	-1,897,734	073879VK1
BSABS 2005-TC1 M5	5,887,795	073879VK1
BSABS 2005-TC1 M7	-752,540	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	-4,173,578	0738796V5
BSABS 2006-HE1 1M7	-3,712,857	0738796V5
BSABS 2006-HE1 1M7	-2,686,198	0738796V5
BSABS 2006-HE1 1M7	-417,900	0738796V5
BSABS 2006-HE1 1M7	-278,127	0738796V5
BSABS 2006-HE1 2M7	-1,693,916	07387UBX8
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	144538AP0
CARR 2006-FRE1 M10	-622,000	144538AP0
CARR 2006-FRE1 M10	-544,000	144538AP0
CARR 2006-FRE1 M10	-344,000	144538AP0
CARR 2006-FRE1 M10	-294,000	144538AP0
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-3,320,000	14453FAM1
CARR 2006-NC2 M8	-2,305,600	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 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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	144526AN0
CARR 2007-RFC1 M9	-2,000,000	144526AN0
CARR 2007-RFC1 M9	2,000,000	144526AN0
CBASS 2004-CB3 B3	-189,430	17307GEU8
CBASS 2004-CB4 B1	-3,601,204	12489WJU9
CBASS 2004-CB6 B2	-2,229,509	59020UJG1
CBASS 2004-CB8 B1	-1,259,796	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	-550,735	1248MBAQ8
CFAB 2004-1 2B	-633,914	161546JC1
CFAB 2004-1 2B	-633,914	161546JC1
CFAB 2004-2 2B	-672,797	161546JN7
CFLAT 2004-AQ1 M3	2,462,602	161542DR3
CFLAT 2004-AQ1 M3	2,462,602	161542DR3
CFLAT 2004-OPT1 B2	-1,681,270	161542ED3
CFLAT 2004-OPT1 B3	-2,241,693	161542EE1
CFLAT 2004-OPT1 B4	-336,221	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	17307GJR0
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-561,839	17307GWZ7
CMLTI 2005-HE3 M9	-384,859	17307GWZ7
CMLTI 2005-HE3 M9	-174,732	17307GWZ7
CMLTI 2005-HE3 M9	-152,258	17307GWZ7
CMLTI 2005-HE3 M9	-96,636	17307GWZ7
CMLTI 2005-HE3 M9	-82,590	17307GWZ7
CMLTI 2005-HE3 M9	-67,982	17307GWZ7
CMLTI 2005-HE3 M9	-64,050	17307GWZ7
CMLTI 2005-HE3 M9	-57,308	17307GWZ7
CMLTI 2005-HE3 M9	-43,262	17307GWZ7
CMLTI 2005-HE3 M9	561,839	17307GWZ7
CMLTI 2005-HE4 M2	-10,000,000	17307GP77
CMLTI 2005-HE4 M7	1,392,770	17307GQ43
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	-2,157,862	17307GSR0
CMLTI 2005-OPT3 M9	-3,962,882	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	-148,327	17309QAN4
CMLTI 2006-WFH3 M9	-37,823	17309QAN4
CMLTI 2006-WFH3 M9	-6,675	17309QAN4



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
CMLTI 2006-WFH3 M9	148,327	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	-4,258,011	17312BAN2
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	-1,668,877	126673TO5
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
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	-4,535,993	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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	126670PO5
CWL 2005-17 BV	-522,645	126670RM2
CWL 2005-17 BV	-461,704	126670RM2
CWL 2005-17 BV	-206,108	126670RM2
CWL 2005-17 BV	-190,415	126670RM2
CWL 2005-17 BV	-105,829	126670RM2
CWL 2005-17 BV	-102,407	126670RM2
CWL 2005-17 BV	-80,773	126670RM2
CWL 2005-17 BV	-57,239	126670RM2
CWL 2005-17 BV	-34,671	126670RM2
CWL 2005-17 BV	-23,689	126670RM2
CWL 2005-17 BV	-19,666	126670RM2
CWL 2005-17 BV	-18,261	126670RM2
CWL 2005-17 BV	-12,338	126670RM2
CWL 2005-17 BV	-9,841	126670RM2
CWL 2005-17 BV	-6,855	126670RM2
CWL 2005-17 BV	-5,314	126670RM2
CWL 2005-7 MV8	10,000,000	1266732P6
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	-806,589	126673XZ0
CWL 2005-BC1 B	-4,954,689	126673YS5
CWL 2005-BC1 B	-2,972,813	126673YS5
CWL 2005-BC1 B	-1,981,876	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	-957,553	23243LAN2
CWL 2006-14 M9	-638,369	23243LAN2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-1,017,295	126670XC7
CWL 2006-4 M8	-678,196	126670XC7
CWL 2006-6 M6	-1,630,018	126670ZT8
CWL 2006-6 M6	-742,112	126670ZT8
CWL 2006-6 M6	-651,290	126670ZT8
CWL 2006-6 M6	-411,090	126670ZT8
CWL 2006-6 M6	-351,338	126670ZT8
CWL 2006-6 M6	-290,392	126670ZT8
CWL 2006-6 M6	-274,856	126670ZT8
CWL 2006-6 M6	-244,981	126670ZT8
CWL 2006-6 M6	-184,034	126670ZT8
CWL 2006-8 M7	-596,363	045427AL5
CWL 2006-8 M7	-270,281	045427AL5
CWL 2006-8 M7	-237,150	045427AL5
CWL 2006-8 M7	-149,963	045427AL5
CWL 2006-8 M7	-127,294	045427AL5
CWL 2006-8 M7	-106,369	045427AL5
CWL 2006-8 M7	-99,394	045427AL5
CWL 2006-8 M7	-88,931	045427AL5
CWL 2006-8 M7	-68,006	045427AL5
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	152314PB0
CXHE 2005-C B1	-432,058	152314PB0
CXHE 2005-C B1	996,841	152314PB0
CXHE 2005-C B1	2,823,911	152314PB0
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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
EMLT 2004-3 M10	1,171,792	29445FCG1
EMLT 2005-1 B1	-616,943	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	32027NKO3
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	-73,168	32027NFX4
FFML 2004-FFB B	-257,738	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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FFML 2005-FF2 B3	-1,723,505	36242DP23
FFML 2005-FF2 B3	-1,378,804	36242DP23
FFML 2005-FF2 B3	1,723,505	36242DP23
FFML 2005-FF3 M8	-3,230,778	86359DBS5
FFML 2005-FF3 M8	-1,739,649	86359DBS5
FFML 2005-FF4 M7	-1,912,790	32027NRJ2
FFML 2005-FF7 M7	-7,500,000	32027NUS8
FFML 2005-FF8 B1	-3,449,797	362341QV4
FHLT 2004-4 M8	-685,306	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	-168,839	35729PJK7
FHLT 2005-1 M9	337,678	35729PJK7
FHLT 2005-2 M8	-7,004,017	35729PLT5
FHLT 2005-2 M8	10,506,026	35729PLT5
FHLT 2005-A M8	-1,168,083	35729PHT0
FHLT 2005-A M8	-898,525	35729PHT0
FHLT 2005-A M8	-700,850	35729PHT0
FHLT 2005-A M8	-628,968	35729PHT0
FHLT 2005-A M8	-584,041	35729PHT0
FHLT 2005-A M8	-377,381	35729PHT0
FHLT 2005-A M8	-314,484	35729PHT0
FHLT 2005-A M8	50,317	35729PHT0
FHLT 2005-A M8	53,912	35729PHT0
FHLT 2005-A M8	79,070	35729PHT0
FHLT 2005-A M8	143,764	35729PHT0
FHLT 2005-A M8	167,126	35729PHT0
FHLT 2005-A M8	521,145	35729PHT0
FHLT 2005-A M8	781,717	35729PHT0
FHLT 2005-B M8	10,000,000	35729PKC3
FHLT 2005-C M9	-2,404,709	35729PKZ2
FHLT 2005-D M6	-4,504,806	35729PML1
FHLT 2006-D 2A3	-1,000,000	35729VAD9
FMIC 2004-4 M5	-3,963,674	31659TCF0
FMIC 2004-4 M5	-2,378,205	31659TCF0
FMIC 2004-5 M4	-10,000,000	31659TCS2

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
FMIC 2004-5 M4	-4,000,000	31659TCS2
GSAA 2004-10 B3	-3,278,032	36242DNJ8
GSAA 2004-11 B1	-6,570,723	36242DQL0
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	-975,884	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	-768,445	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	-1,687,934	362341KK4
GSAMP 2005-HE4 B2	4,219,836	362341KK4
GSAMP 2005-HE4 B2	4,219,836	362341KK4
GSAMP 2005-HE4 B2	8,439,671	362341KK4
GSAMP 2005-HE5 B1	-12,556,704	362341ZK8
GSAMP 2005-HE5 B1	-2,897,701	362341ZK8
GSAMP 2005-HE5 B1	9,659,003	362341ZK8
GSAMP 2005-NC1 B1	-1,673,514	36242DUK7
HASC 2006-OPT1 M8	-3,181,468	40430HDM7
HASC 2006-OPT2 M8	-6,949,962	40430HEH7
HASC 2006-OPT2 M8	-1,737,491	40430HEH7
HASC 2007-WF1 M6	-2,000,000	40431RAL9
HEAT 2004-8 B1	-2,395,393	437084GX8
HEAT 2005-2 B2	2,018,356	437084JX5
HEAT 2005-4 B1	-2,650,213	437084LT1
HEAT 2005-4 B1	2,650,213	437084LT1
HEAT 2005-4 B1	2,650,213	437084LT1
HEAT 2005-8 M5	-4,895,929	437084QD1
HEAT 2005-8 M5	-2,447,964	437084QD1
HEAT 2005-8 M5	-2,447,964	437084QD1

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
HEMT 2005-2 M7	-5,000,000	225458JE9
HMAC 2004-3 M5	-349,519	437690BC3
HMAC 2004-6 M8	-988,533	437690CS7
HVMLT 2004-11 B3	-534,312	41161PKS1
HVMLT 2004-11 B3	-164,404	41161PKS1
HVMLT 2004-11 B3	-123,303	41161PKS1
IMM 2004-4 1M6	-752,983	45254NJA6
IMSA 2004-4 B	19,423	45254TQX5
IMSA 2004-4 B	36,136	45254TQX5
IMSA 2004-4 B	170,291	45254TQX5
INABS 2005-A M8	-2,000,000	43708AAY8
INABS 2005-A M8	4,000,000	43708AAY8
INABS 2005-B M10	-123,317	456606HC9
INABS 2005-D M5	-7,054,306	456606JT0
INDX 2004-AR3 B3	-4,403,470	45660NM51
INHEL 2000-B MV1	1,362,344	456606AY8
INHEL 2000-B MV1	1,362,344	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	-212,525	46626LBB5
JPMAC 2005-FLD1 M9	-212,516	46626LBB5
JPMAC 2005-FLD1 M9	-195,705	46626LBB5
JPMAC 2005-FLD1 M9	-93,651	46626LBB5
JPMAC 2005-FLD1 M9	-92,743	46626LBB5
JPMAC 2005-FLD1 M9	-92,732	46626LBB5
JPMAC 2005-FLD1 M9	-92,732	46626LBB5
JPMAC 2005-FLD1 M9	-54,259	46626LBB5
JPMAC 2005-FLD1 M9	-54,250	46626LBB5
JPMAC 2005-FLD1 M9	-46,371	46626LBB5
JPMAC 2005-FLD1 M9	-45,937	46626LBB5
JPMAC 2005-FLD1 M9	-20,897	46626LBB5
JPMAC 2005-FLD1 M9	-16,811	46626LBB5
JPMAC 2005-FLD1 M9	-15,924	46626LBB5
JPMAC 2005-FLD1 M9	-15,918	46626LBB5
JPMAC 2005-FLD1 M9	-15,918	46626LBB5
JPMAC 2005-FLD1 M9	-12,612	46626LBB5
JPMAC 2005-FLD1 M9	-9,409	46626LBB5
JPMAC 2005-FLD1 M9	-9,409	46626LBB5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
JPMAC 2005-FLD1 M9	-9,392	46626LBB5
JPMAC 2005-FLD1 M9	-8,323	46626LBB5
JPMAC 2005-FLD1 M9	-7,962	46626LBB5
JPMAC 2005-FLD1 M9	-6,229	46626LBB5
JPMAC 2005-FLD1 M9	-4,696	46626LBB5
JPMAC 2005-FLD1 M9	-535	46626LBB5
JPMAC 2005-FLD1 M9	-535	46626LBB5
JPMAC 2005-FLD1 M9	-534	46626LBB5
JPMAC 2005-FLD1 M9	-267	46626LBB5
JPMAC 2005-FLD1 M9	192,685	46626LBB5
JPMAC 2005-FLD1 M9	385,369	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	-1,391,948	542514FB5
LBMLT 2004-4 M8	-3,158,807	542514JA3
LBMLT 2004-5 M6	-475,262	542514HJ6
LBMLT 2005-1 M8	-1,921,174	542514KG8
LBMLT 2005-1 M8	-1,536,940	542514KG8
LBMLT 2005-1 M8	-614,776	542514KG8
LBMLT 2005-1 M8	153,694	542514KG8
LBMLT 2005-1 M8	3,073,879	542514KG8
LBMLT 2005-1 M8	3,073,879	542514KG8
LBMLT 2005-2 M7	-5,000,000	542514KX1
MABS 2004-FRE1 M7	-10,000,000	57643LEA0
MABS 2004-FRE1 M7	-5,000,000	57643LEA0
MABS 2004-HE1 M9	-1,500,000	57643LES1
MABS 2004-WMC1 M6	-172,882	57643LDB9
MABS 2004-WMC3 M7	2,836,263	57643LFU5
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



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
MLCC 2005-A B3	-2,001,413	59020UUA1
MLCC 2005-B B3	-2,200,720	59020UXB6
MLMI 2004-FM1 B1	-5,000,000	59020UFY6
MLMI 2004-SL2 B1	-317,674	59020UKH7
MLMI 2004-SL2 B3	-5,701,299	59020UKK0
MLMI 2004-WMC1 B1	-861,681	5899297M4
MLMI 2004-WMC2 B2	-539,319	59020UBP9
MLMI 2004-WMC5 B2	-3,346,615	59020UMN2
MLMI 2004-WMC5 B2	-892,431	59020UMN2
MLMI 2005-A6 B1	-5,000,000	59020UZN8
MLMI 2005-AR1 B2	9,125,425	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	-938,090	61746RGPO
MSAC 2004-HE4 B3	-495,558	61746RGO8
MSAC 2004-HE6 B2	-2,022,364	61744CFH4
MSAC 2004-HE6 B2	-1,348,243	61744CFH4
MSAC 2004-HE7 B3	-403,994	61744CGL4
MSAC 2004-HE8 B1	-1,507,632	61744CHG4
MSAC 2004-HE8 B2	-1,256,501	61744CHH2
MSAC 2004-HE8 B3	-1,884,751	61744CHJ8
MSAC 2004-HE8 B3	-1,570,626	61744CHJ8
MSAC 2004-HE8 B3	125,650	61744CHJ8
MSAC 2004-HE8 B3	263,865	61744CHJ8
MSAC 2004-HE8 B3	1,181,111	61744CHJ8
MSAC 2004-NC1 B3	-236,341	61744CBB1
MSAC 2004-NC7 B2	-1,194,101	61744CFV3
MSAC 2004-NC8 B1	-1,247,269	61744CHV1
MSAC 2004-NC8 B3	-1,247,270	61744CHX7
MSAC 2004-OP1 B2	-2,326,520	61744CJL1
MSAC 2004-OP1 B2	-1,744,890	61744CJL1

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
MSAC 2004-OP1 B2	-1,163,260	61744CJL1
MSAC 2004-OP1 B3	-372,243	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-NC1 B1	-1,437,765	61744CMR4
MSAC 2005-NC1 B2	-2,636,693	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	61744CTC0
MSAC 2005-WMC6 B3	-740,891	61744CTD8
MSAC 2005-WMC6 B3	493,927	61744CTD8
NCHET 2003-4 M6	-1,153,429	64352VDQ1
NCHET 2004-2 M9	-995,559	64352VGJ4
NCHET 2004-3 M7	-1,785,539	64352VJB8
NCHET 2004-4 M8	2,933,296	64352VJR3
NCHET 2004-4 M9	942,130	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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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
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	869	66987XDP7
NHEL 2003-4 B3	-10,300	66987XDU6
NHEL 2003-4 B3	-7,725	66987XDU6
NHEL 2004-1 B2	-770,534	66987XE4
NHEL 2004-1 B2	647,248	66987XE4
NHEL 2004-2 B2	-1,047,281	66987XEZ4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-1,431,271	66987WCB1
NHEL 2004-4 B3	-787,199	66987WCB1
NHEL 2004-4 B3	-715,636	66987WCB1
NHEL 2004-4 B3	-715,636	66987WCB1
NHEL 2004-4 B3	-715,636	66987WCB1
NHEL 2004-4 B3	214,691	66987WCB1
NHEL 2004-4 B3	500,945	66987WCB1
NHEL 2004-4 B3	715,636	66987WCB1
NHEL 2004-4 B3	858,763	66987WCB1
NHEL 2004-4 B3	1,431,271	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
NHEL 2005-1 B2	2,900,000	66987XGM1
NHEL 2005-1 B2	4,350,000	66987XGM1
NHEL 2005-1 B3	-3,183,077	66987XGN9
NHEL 2005-1 B3	-3,183,077	66987XGN9
NHEL 2005-1 B3	-1,591,538	66987XGN9
NHEL 2005-1 B3	4,774,615	66987XGN9
NHEL 2005-2 M8	-2,490,020	66987WCU9
NHEL 2005-2 M8	-2,075,016	66987WCU9
NHEL 2005-2 M8	-518,754	66987WCU9
NHEL 2005-2 M8	2,075,016	66987WCU9
NHEL 2005-2 M8	2,490,020	66987WCU9
NHEL 2005-3 M8	-10,000,000	66987XHE8
NHEL 2005-3 M9	-1,403,800	66987XHF5
NHEL 2005-3 M9	-272,961	66987XHF5

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
NHEL 2005-3 M9	193,022	66987XHF5
NHEL 2005-3 M9	391,894	66987XHF5
NHEL 2005-3 M9	1,871,733	66987XHF5
NHELI 2006-WF1 M5	-2,720,000	65536RAJ5
NHELI 2006-WF1 M5	-1,280,000	65536RAJ5
NHELI 2006-WF1 M8	-2,210,839	65536RAM8
NSTR 2006-B M5	10,000,000	63860FAJ2
NSTR 2007-C M8	-1,332,261	63860KAN2
OOMLT 2003-4 M6	-291,050	68389FEB6
OOMLT 2004-3 M8	-2,688,079	68389FGA6
OOMLT 2004-3 M8	-2,016,059	68389FGA6
OOMLT 2004-3 M8	-1,344,040	68389FGA6
OOMLT 2004-3 M8	2,688,079	68389FGA6
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	-1,144,409	59020USX4
OWNIT 2005-1 B3	1,430,511	59020USX4
PCHLT 2005-1 B1	-5,000,000	71085PBO5
PCHLT 2005-1 M5	10,000,000	71085PBP7
PCHLT 2005-3 M6	-9,260,686	71085PCW1
POPLR 2004-4 B1	-4,911,027	73316PAM2
POPLR 2004-4 M4	-7,221,681	73316PAL4
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	-428,146	73316PEC0
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 2006-C M5	-2,788,033	73316MAJ6
POPLR 2006-C M5	-2,602,165	73316MAJ6
POPLR 2006-C M5	-1,115,213	73316MAJ6

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
POPLR 2006-C M5	5,576,067	73316MAJ6
PPSI 2004-WCW2 M8	-961,800	70069FBE6
PPSI 2004-WCW2 M8	961,800	70069FBE6
PPSI 2004-WHQ2 M7	-5,000,000	70069FEP8
PPSI 2004-WHQ2 M8	85,993	70069FEQ6
PPSI 2004-WHQ2 M8	92,136	70069FEQ6
PPSI 2004-WHQ2 M8	135,132	70069FEQ6
PPSI 2004-WHQ2 M8	285,621	70069FEQ6
PPSI 2004-WHQ2 M8	890,645	70069FEQ6
PPSI 2004-WHQ2 M8	1,335,967	70069FEQ6
PPSI 2005-WCH1 M9	-582,851	70069FFR3
PPSI 2005-WCH1 M9	582,851	70069FFR3
PPSI 2005-WCH1 M9	1,165,702	70069FFR3
PPSI 2005-WCW1 M9	-1,161,835	70069FKN6
PPSI 2005-WCW1 M9	3,098,228	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	-3,939,936	70069FGJ0
PPSI 2005-WHQ1 M9	-3,939,936	70069FGJ0
PPSI 2005-WHQ1 M9	-3,939,936	70069FGJ0
PPSI 2005-WHQ1 M9	7,879,872	70069FGJ0
PPSI 2005-WHQ1 M9	7,879,872	70069FGJ0
PPSI 2005-WHQ2 M8	10,000,000	70069FJB4
PPSI 2005-WHQ2 M9	-4,149,982	70069FJC2
RAMC 2006-2 M5	-5,000,000	759676AP4
RAMP 2004-RS12 M14	-2,879,421	76112BFY1
RAMP 2005-EFC2 M9	-814,963	76112BVX5
RAMP 2005-EFC2 M9	814,963	76112BVX5
RAMP 2005-EFC3 M9	2,215,487	76112BZB9
RAMP 2005-EFC3 M9	2,215,487	76112BZB9
RAMP 2005-EFC5 M8	-1,822,350	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	-5,052,225	75405MAP9
RASC 2005-EMX3 M9	-2,993,911	75405MAP9
RASC 2005-EMX3 M9	1,436,119	75405MAP9

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
RASC 2005-EMX3 M9	2,993,911	75405MAP9
RASC 2005-EMX3 M9	3,354,138	75405MAP9
RASC 2005-EMX4 M8	-2,579,130	76110W6G6
RASC 2005-EMX4 M8	-1,289,565	76110W6G6
RASC 2005-KS1 M5	-2,701,289	76110WM78
RASC 2005-KS1 M5	-1,350,644	76110WM78
RASC 2005-KS1 M5	-1,350,644	76110WM78
RASC 2005-KS1 M5	-1,350,644	76110WM78
RASC 2005-KS1 M5	75,636	76110WM78
RASC 2005-KS1 M5	81,039	76110WM78
RASC 2005-KS1 M5	118,857	76110WM78
RASC 2005-KS1 M5	216,103	76110WM78
RASC 2005-KS1 M5	251,220	76110WM78
RASC 2005-KS1 M5	783,374	76110WM78
RASC 2005-KS1 M5	1,175,061	76110WM78
RASC 2005-KS1 M5	2,701,289	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
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	-3,481,224	75406AAH2
RASC 2006-EMX2 M5	-1,638,223	75406AAH2
RFMS2 2004-HI1 M3	-1,595,296	76110VPU6
SABR 2004-DO1 B1	-621,672	81375WAW6
SABR 2004-OP1 B2	405,005	81375WAF3
SABR 2005-EC1 B3	-36,602	81375WDK9
SABR 2005-EC1 B3	3,843	81375WDK9
SABR 2005-FR1 B1	-601,589	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

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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	-901,880	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	-477,698	86358EMH6
SAIL 2004-9 M6	-1,123,718	86358EMY9
SAIL 2004-BNC1 M6	-309,375	86358ELF1
SARM 2005-2 B6	-1,537,906	863579KR8
SASC 2004-S2 M7	-288,021	86359BSY8
SASC 2005-NC1 M6	6,904,397	86359BZ61
SASC 2005-WF3 M5	-10,000,000	86359DLO8
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	-2,314,517	863576FR0
SASC 2006-WF1 M9	-925,807	863576FR0
SASC 2006-WF1 M9	2,314,517	863576FR0
SASC 2006-WF2 M5	-6,800,000	86360LAJ5
SASC 2006-WF2 M5	-3,200,000	86360LAJ5
SAST 2003-3 M6	-1,064,196	805564PK1
SAST 2004-2 MV5	-2,887,179	805564QP9
SAST 2004-2 MV6	2,411,726	805564QQ7
SAST 2005-1 B1	-2,651,437	805564RT0
SAST 2005-1 B3	-93,735	805564RV5
SAST 2005-1 B3	-71,551	805564RV5
SAST 2005-1 B3	93,735	805564RV5
SAST 2005-1 B3	312,451	805564RV5
SAST 2005-4 M2	-10,000,000	805564TK7
SAST 2006-2 B1	-3,096,393	80556XAN7
SURF 2004-BC3 B2	-1,196,986	84751PDC0



<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
SURF 2004-BC3 B2	-1,196,986	84751PDC0
SVHE 2005-4 M8	-1,761,837	83611MKM9
SVHE 2005-4 M8	-1,236,053	83611MKM9
SVHE 2005-4 M8	-691,821	83611MKM9
SVHE 2005-4 M8	-368,971	83611MKM9
SVHE 2005-4 M8	-184,486	83611MKM9
SVHE 2005-4 M8	922,428	83611MKM9
SVHE 2005-DO1 M10	-1,300,000	83611MEG9
SVHE 2006-EQ1 M5	-936,988	83612JAJ3
SVHE 2007-1 M8A	-224,449	83612PANO
SVHE 2007-WMC1 M2	-3,600,000	83612NAH8
TMTS 2005-3SL B1	-124,908	881561SX3
WAMU 2004-AR10 B3	-6,319,812	92922FXC7
WAMU 2004-AR10 B3	2,524,401	92922FXC7
WAMU 2004-AR12 B3	2,635,992	92922FZQ4
WAMU 2004-AR2 B3	-4,632,323	92922FNZ7
WAMU 2004-AR6 B3	-5,674,311	92922FSQ2
WAMU 2004-AR8 B3	-5,684,032	92922FTN8
WAMU 2004-AR8 B3	6,806,915	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	-1,187,374	9497EUAQ0
WFHET 2006-1 M8	1,187,374	9497EUAQ0
WFHET 2006-2 M7	-1,661,902	9497EAAL5
WFMBS 2005-AR8 B3	-2,247,355	94982BAL4

<b>Descriptor</b>	<b>Current Principal Balance or Notional Amount</b>	<b>CUSIP</b>
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<sup>3</sup> The CUSIPs for CDS positions represents the reference obligation where relevant.

**Rate Hedges<sup>4</sup>**

EURO\$ 90 DAY SEP 10	-13,996	EDU020101
EURO\$ 90 DAY DEC 10	-496	EDZ020106
US 5YR NOTE SEP 10	-1,810	FVU020100
US 10YR NOTE SEP 10	-5,356	TYU020109
US LONG BOND SEP 10	-2,013	USU020100
INTEREST RATE SWAPS	-3,374,500,000	

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

<b>TOTAL ASSETS</b>	<b>70,712,561,174</b>	
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