

Cusip	2009 credit impairment
68389FCZ5	-
576434BZ6	-
576434CC6	-
576434BZ6	-
939336RD7	-
576434CF9	-
576434CC6	-
12669DD96	-
576434BZ6	-
12669DD88	-
66987XCD5	-
66987XCD5	-
66987XCD5	-
12669DN20	-
576434CF9	-
589929J25	-
68389FDF8	-
68389FDF8	-
68389FDF8	-
86358EAJ5	-
576434CU6	-
576434CU6	-
576434CW2	-
576434CZ5	-
576434CW2	-
576434CW2	-
576434CW2	-
589929L97	-
68400XBH2	-
22541N2X6	-
576434CZ5	-
12669D5R5	-
576434CU6	-
576434CU6	-
03072SGG4	-
03072SGG4	-
03072SHB4	-

57643LAT3	-
805564NN7	-
57643LBD7	-
576434EJ9	-
86358EBG0	-
12669EDB9	-
12669EKH8	-
576434EJ9	-
576434EJ9	-
576434EL4	-
576434EJ9	-
66987WAP2	-
66987WAP2	-
66987WAP2	-
68389FDS0	-
68389FDS0	-
05948KCJ6	-
03072SHQ1	-
542514EE0	-
542514EE0	-
68400XBR0	-
12669EWU6	-
86358ECF1	-
86358ECT1	-
576434FF6	-
576434FF6	-
05948KDH9	-
576434FF6	-
576434FF6	-
576434FF6	-
040104AJ0	-
040104AJ0	-
35729PBH2	-
04542BDD1	-
04541GFH0	-
36228FVQ6	-
86358EDF0	-
576434GD0	-

576434GD0	-
589929Z84	-
576434GE8	-
576434GE8	-
576434GD0	-
576434GD0	-
86358EDU7	-
86359AW66	-
03072SJQ9	-
66987XCQ6	-
66987XCQ6	-
66987XCQ6	-
66987XCQ6	-
66987XCQ6	-
66987XCQ6	-
64352VDF5	-
64352VDF5	-
35729PBR0	-
86359AZ89	-
12669E2W5	-
12669E4R4	-
05948XTV3	-
64352VDR9	-
040104CJ8	-
040104BN0	-
03072SKH7	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
68389FED2	-
564760AC0	-
12669FEG4	-

86359A6X6	-
86359A6Y4	-
12669FEE9	-
576434GW8	-
576433FM3	-
576434GW8	-
576434GX6	-
576434GW8	-
576434GW8	-
04541GFY3	-
04541GFY3	-
040104CM1	-
564760BH8	-
040104DE8	-
03072SLM5	-
03072SLM5	-
03072SLM5	-
64352VEQ0	-
66987XDE2	-
66987XDE2	-
04542BDX7	-
126671S31	-
86358EET9	-
5899295F1	-
86358EFJ0	-
05948KJV6	-
576434KA1	-
05948KGY9	-
12669FFP3	-
576434JT2	-
86359BDQ1	-
576434KA1	-
05948KHF9	-
04541GGN6	-
66987XCD5	-
03072SMT9	-
03072SND3	-
004427BJ8	-

004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
004427BJ8	-
576433GM2	-
576433GM2	-
576434KW3	-
576434KU7	-
576434KX1	-
04541GHH8	-
68389FEP5	-
152314JB7	-
86359BFN6	-
86359BFP1	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
004421DG5	-
04542BEX6	-
07384YPU4	-
12667FAR6	-
542514FD1	-

542514FD1	-
542514FD1	-
542514FD1	-
03072SNP6	-
5899297F9	-
35729PCR9	-
881561DR2	-
126671Y75	-
126671Y75	-
86358EGJ9	-
881561DR2	-
126671Y75	-
126671Y75	-
126671Y75	-
576434ML5	-
07384YQX7	-
86359BKA8	(1,586,455)
86359BMH1	-
66987XDV4	-
66987XDV4	-
03072SPC3	(12,765)
45660NZX6	-
68389FFA7	-
152314KC3	-
12667FCW3	(2,485,699)
64352VFK2	-
57643LCS3	-
05948KNE5	-
05948KNE5	-
1266714L7	-
57643LCF1	-
36228FN85	-
36228FN85	-
04542BFT4	-
05948KCJ6	-
07384YRW8	-
05948KLW7	-
22541Q3Z3	-

41161PEC3	-
04542BGR7	-
05946XFW8	-
251563ED0	-
86358EHL3	-
86358EHL3	-
86359BQK0	-
05946XFV0	-
12667FGK5	(19,913,942)
576434QB3	-
05946XFS7	-
576434QC1	-
12667FGT6	-
05948KPM5	-
41161PED1	-
41161PDK6	(790,248)
251563ED0	-
576434PZ1	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
542514FT6	-
03072SRM9	-
576434MK7	-
59020UCH6	-
35729PDL1	-
03072SRL1	-
004421FD0	-
004421FD0	-
1266716B7	-
004421FD0	-
41161PER0	(1,584,311)

41161PDV2	-
251563EU2	-
251563EU2	-
1266716B7	-
1266716B7	-
251563EU2	-
004421FD0	-
251563EU2	-
004421FD0	-
576434MJ0	-
317350AL0	-
317350AL0	-
86359BSC6	-
22541QPZ9	-
317350AK2	-
12667FJR7	-
317350AK2	-
576434FJ8	-
05948KRE1	-
05946XFX6	-
22541SJD1	(131,450)
92922FRL4	-
576434RF3	-
576434RG1	-
22541SJE9	(957,787)
12667FJC0	(7,982,862)
05948KRB7	-
251563FD9	(1,051,571)
251510BC6	-
251510BC6	-
04541GJP8	-
03072SRS6	-
45660NG66	-
542514GF5	-
542514GF5	-
542514GF5	-
03072SSH9	-
59020UCY9	-

66987XEN1	-
152314KL3	-
05949AJD3	-
92922FRB6	-
17307GFS2	-
76110HVT3	-
881561GZ1	-
17307GFP8	-
05948KTE9	-
576434QD9	-
12667FMF9	-
86359BVT5	-
92922FTW8	-
92922FTY4	-
12669FN25	(8,931,487)
12669FN41	(2,147,196)
12669FL92	(7,486,326)
12669FM42	(8,741,507)
05948KJJ9	-
12667FLZ6	-
126673AW2	-
07386HJW2	(5,195,960)
576434SH8	-
22541SNY0	(128,573)
576434SM7	-
12669FM34	(3,484,370)
92922FTX6	-
576434SL9	-
073879CA4	-
22541SNZ7	(758,969)
126673AW2	-
126673AW2	-
05948KNH8	-
07386HJW2	(5,195,960)
12667FLT0	-
05948KSG5	-
12669FM59	(14,377,767)
12669FM26	(5,992,453)

126673AW2	-
05948KHB8	-
03072STB1	-
03072STB1	-
04541GKR2	(148,008)
36228F6J0	-
12669FW90	(537,272)
881561JK1	-
05949ALK4	-
57643LDE3	-
22541SRQ3	-
07386HKT7	(1,271,513)
22541SRR1	-
86358EKV7	-
86359LDJ5	(1,159,234)
004421FQ1	-
073879CS5	-
073879CS5	-
576434TC8	-
12667FQT5	-
36242DAA1	-
86358EKU9	-
65535VDR6	(441,280)
12667FJP1	-
576434TD6	-
576434TC8	-
576434TM6	-
05949ALX6	-
576434TC8	-
576434TC8	-
86358EKE5	-
86358EKB1	-
05948KRB7	-
004421FQ1	-
004421FQ1	-
576434MK7	-
12667FNW1	(3,869,288)
05948KLW7	-

12667FRE7	-
073879DD7	-
64352VGZ8	-
03072STU9	-
03072STU9	-
03072STU9	-
03072STU9	-
45660NS22	(2,347,393)
03072STU9	-
05948KPM5	-
59020UFS9	-
45660NS22	(2,347,393)
542514GW8	-
71085PAS2	-
86358ELN4	-
86358ELM6	-
86358ELK0	-
86358ELK0	-
86358ELM6	-
86358ELN4	-
12669F2G7	(3,793,183)
004421GE7	-
004421GE7	-
05948KTF6	-
004421GE7	-
004421GE7	-
07386HLF6	(4,267,870)
92922FYJ1	-
004421GE7	-
92922FYJ1	-
576433QT6	-
94980MAA6	-
004421GE7	-
004421GE7	-
92922FXM5	-
22541SU Y2	-
576434UR3	-
576434UQ5	-

576434UP7	-
576434UP7	-
576434UQ5	-
22541SXH6	-
073879FE3	-
576434UR3	-
881561KJ2	-
576434UQ5	-
36242DDJ9	-
45254TPZ1	-
22541SXJ2	-
35729PEQ9	-
92922FXL7	-
17307GHY7	-
23332UAA2	(2,280,592)
07386HMC2	(1,605,197)
17307GJE9	-
04541GLG5	-
70069FAQ0	-
70069FAQ0	-
70069FBL0	-
70069FBL0	-
70069FBL0	-
70069FBL0	-
70069FBL0	-
03072SUW3	-
542514HN7	-
542514HN7	-
66987XFF7	-
040104LL3	-
542514HN7	-
70069FCB1	-
70069FCB1	-
45660N2H7	(16,173,701)
362373AA0	-
126673GK2	-
126673ER9	-
126673HD7	-

12669F7J6	-
456606EZ1	-
05948KPM5	-
05948KUG2	-
031733AB4	-
12667FVB8	-
86358EML7	-
86358EML7	-
576434ML5	-
031733AA6	-
456606EZ1	-
456606EZ1	-
05948KJJ9	-
86359LEW5	-
949810AF2	-
456606EZ1	-
456606EZ1	-
76110HZE2	(1,636,352)
45660N2W4	-
86358EMM5	-
456606EZ1	-
456606EZ1	-
456606EZ1	-
456606EZ1	-
456606EZ1	-
456606EZ1	-
456606EZ1	-
68389FFP4	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-

03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
03072SVL6	-
04541GLY6	(282,520)
040104MR9	-
040104MR9	-
04542BJY9	-
693525AF4	-
17307GKJ6	-
59020UKL8	-
57643LFG6	-
57643LFG6	-
70069FDE4	-
70069FDE4	-
35729PFG0	-
35729PFG0	-
542514JG0	-
542514JH8	-
073879JJ8	-
36242DGX5	-
36242DJA2	-
126673KT8	-
073879JZ2	-
576434XB5	-
576434WW0	-
576433RX6	-
576434NW0	-
23332UAP9	(3,788,228)

41161PGY3	(12,823,957)
004421HJ5	-
004421HJ5	-
004421HJ5	-
007036BT2	(470,996)
86358ENC6	-
576434WZ3	-
86358ENR3	-
004421HJ5	-
59020UMA0	-
59020UMA0	-
86358ENS1	-
576434XA7	-
576434QD9	-
004421HJ5	-
004421HJ5	-
004421HJ5	-
92922FRJ9	-
36242DJQ7	-
86358END4	-
073879KP2	-
004421HJ5	-
004421HJ5	-
004421HJ5	-
576434WV2	-
59020UMA0	-
03072SWN1	-
03072SWN1	-
70069FDV6	-
70069FDW4	-
70069FDW4	-
61744CHK5	-
61744CHK5	-
35729PFY1	-
36242DJQ7	-
36242DPL1	(15,769)
126673NP3	-
94980RAA5	-

126673NP3	-
94980RAA5	-
05948KVS5	-
92922FZW1	-
61744CKD7	-
12667FGV1	-
23332UBD5	-
576433UX2	-
92922FZX9	-
70069FEV5	-
576433UD6	-
05948KWS4	-
12669UCB4	-
41161PHR7	(17,443,329)
007036DP8	(1,860,087)
70069FEV5	-
07386HNS6	(6,667,533)
70069FEU7	-
04541GML3	-
45660LAA7	(8,935,695)
04541GMY5	-
35729PGN4	-
94982CAA6	-
61744CKF2	-
83611MBQ0	-
949779AA0	-
36242DQE6	-
41161PJX2	(15,330,037)
76110HH36	(10,491,168)
576434YF5	-
76110HG94	(1,758,406)
007036ET9	(1,336,018)
007036ES1	(460,599)
576434YE8	-

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

Purchase Settlement Date	CUSIP	Product	Purchase UPB	Current UPB	Current Wrap	Purchase Price	Current Price	Current 60+ Delinquency Rate	Original Rating	Current Rating	Deal Name	Bond	INTEX Name
15 Jan 2003	68389FCZ5	Subprime	500,000,000		No	100.00			AAA		OOMLT 2003-1	A1	OOHE0301
30 Jan 2003	576434BZ6	Alt-A	56,390,000	7,594,313	No	102.29	95.19	4.8	AAA	AAA	MALT 2003-1	1A1	MALT0301
30 Jan 2003	576434CC6	Alt-A	36,183,000	1,158,955	No	102.43	97.59	4.8	AAA	AAA	MALT 2003-1	2A1	MALT0301
30 Jan 2003	576434BZ6	Alt-A	47,409,000	6,384,798	No	101.97	95.19	4.8	AAA	AAA	MALT 2003-1	1A1	MALT0301
30 Jan 2003	939336RD7	Alt-A	20,522,000	3,425,548	No	101.51	89.80	2.1	AAA	AAA	WAMMS 2003-MS2	VA1	WMS03MS2
30 Jan 2003	576434CF9	Alt-A	13,514,000	3,608,620	No	100.74	99.77	4.8	AAA	AAA	MALT 2003-1	3A1	MALT0301
30 Jan 2003	576434CC6	Alt-A	50,111,000	1,605,074	No	101.66	97.59	4.8	AAA	AAA	MALT 2003-1	2A1	MALT0301
30 Jan 2003	12669DD96	Alt-A	103,577,000	3,210,592	No	103.23	93.47	5.5	AAA	AAA	CWALT 2003-2CB	2A1	CWF03006
30 Jan 2003	576434BZ6	Alt-A	32,426,000	4,366,965	No	102.22	95.19	4.8	AAA	AAA	MALT 2003-1	1A1	MALT0301
30 Jan 2003	12669DD88	Alt-A	397,208,000	59,075,418	No	101.92	92.32	5.5	AAA	AAA	CWALT 2003-2CB	1A1	CWF03006
27 Feb 2003	66987XCD5	Subprime	444,793,000	15,552,368	No	100.00	74.71	18.3	AAA	BBB	NHEL 2003-1	A1	NFHE0301
27 Feb 2003	66987XCD5	Subprime	200,000,000	6,993,081	No	100.00	74.71	18.3	AAA	BBB	NHEL 2003-1	A1	NFHE0301
27 Feb 2003	66987XCD5	Subprime	200,000,000	6,993,081	No	100.00	74.71	18.3	AAA	BBB	NHEL 2003-1	A1	NFHE0301
28 Feb 2003	12669DN20	Alt-A	501,352,000	84,086,950	No	102.07	95.65	6.6	AAA	AAA	CWALT 2003-4CB	1A1	CWF03012
28 Feb 2003	576434CF9	Alt-A	19,793,013	5,285,294	No	101.20	99.77	4.8	AAA	AAA	MALT 2003-1	3A1	MALT0301
11 Mar 2003	589929J25	Subprime	298,080,000		No	100.00			AAA		MLMI 2003-WMC1	A1	MLHE03W1
14 Mar 2003	68389FDF8	Subprime	400,000,000		Yes	100.00	72.28	21.6	AAA	AAA	OOMLT 2003-2	A1	OOHE0302
14 Mar 2003	68389FDF8	Subprime	100,000,000		Yes	100.00	72.28	21.6	AAA	AAA	OOMLT 2003-2	A1	OOHE0302
14 Mar 2003	68389FDF8	Subprime	500,000,000		Yes	100.00	72.28	21.6	AAA	AAA	OOMLT 2003-2	A1	OOHE0302
28 Mar 2003	86358EAJ5	Subprime	624,271,000	9,049,364	No	100.00	90.25	28.2	AAA	AAA	SAIL 2003-BC2	A1	SAIL03B2
31 Mar 2003	576434CU6	Alt-A	54,301,000	5,266,424	No	101.52	91.21	7.0	AAA	AAA	MALT 2003-2	1A1	MALT0302
31 Mar 2003	576434CU6	Alt-A	49,823,000	4,832,121	No	102.27	91.21	7.0	AAA	AAA	MALT 2003-2	1A1	MALT0302
31 Mar 2003	576434CW2	Alt-A	25,002,000	5,242,373	No	101.19	98.21	7.0	AAA	AAA	MALT 2003-2	2A1	MALT0302
31 Mar 2003	576434CZ5	Alt-A	8,498,000	1,567,840	No	102.73	100.44	7.0	AAA	AAA	MALT 2003-2	5A1	MALT0302
31 Mar 2003	576434CW2	Alt-A	29,402,000	6,164,957	No	100.83	98.21	7.0	AAA	AAA	MALT 2003-2	2A1	MALT0302
31 Mar 2003	576434CW2	Alt-A	19,001,000	3,984,095	No	101.05	98.21	7.0	AAA	AAA	MALT 2003-2	2A1	MALT0302
31 Mar 2003	576434CW2	Alt-A	19,501,000	4,088,934	No	101.19	98.21	7.0	AAA	AAA	MALT 2003-2	2A1	MALT0302
3 Apr 2003	589929L97	Subprime	300,000,000		No	100.00			AAA		MLMI 2003-WMC2	A1	MLHE03W2
21 Apr 2003	68400XBH2	Subprime	700,000,000		No	100.00			AAA		OOMLT 2003-3	A1	OOHE0303
21 Apr 2003	22541N2X6	Subprime	88,760,000		No	100.00			AAA		HEMT 2003-2	A1	HEMT0302
30 Apr 2003	576434CZ5	Alt-A	5,890,783	1,086,821	No	102.64	100.44	7.0	AAA	AAA	MALT 2003-2	5A1	MALT0302
30 Apr 2003	12669D5R5	Alt-A	449,756,319	108,288,452	No	101.25	100.61	4.8	AAA	AAA	CWALT 2003-8CB	1A1	CWF03019
30 Apr 2003	576434CU6	Alt-A	72,944,530	7,074,580	No	102.65	91.21	7.0	AAA	AAA	MALT 2003-2	1A1	MALT0302
30 Apr 2003	576434CU6	Alt-A	48,630,337	4,716,450	No	102.62	91.21	7.0	AAA	AAA	MALT 2003-2	1A1	MALT0302
9 May 2003	03072SGG4	Subprime	161,606,000		No	100.00			AAA		AMSI 2003-6	AV2	AMQ03006
9 May 2003	03072SGG4	Subprime	100,000,000		No	100.00			AAA		AMSI 2003-6	AV2	AMQ03006
14 May 2003	03072SHB4	Subprime	100,317,000		No	100.00			AAA		AMSI 2003-AR2	A2	AMQ03AR2
28 May 2003	57643LAT3	Subprime	121,525,000		No	100.00			AAA		MABS 2003-WMC1	A2	MABS03W1
29 May 2003	805564NN7	Subprime	162,800,000		No	100.00			AAA		SAST 2003-2	AV1	SAST0302
29 May 2003	57643LBD7	Subprime	163,678,000		No	100.00			AAA		MABS 2003-OPT2	A2	MABS03O2

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

30 May 2003	576434EJ9	Alt-A	46,823,000	13,014,514	No	101.38	99.03	6.6	AAA	AAA	MALT 2003-4	1A1	MALT0304
30 May 2003	86358EBG0	Subprime	183,309,000		No	100.00			AAA		SAIL 2003-BC4	1A2	SAIL03B4
30 May 2003	12669EDB9	Alt-A	522,308,848	131,081,018	No	102.16	91.42	5.2	AAA	AAA	CWALT 2003-10CB	1A1	CWF03023
30 May 2003	12669EKH8	Alt-A	676,089,000	172,381,441	No	102.86	90.36	6.0	AAA	AA	CWALT 2003-12CB	1A1	CWF03030
30 May 2003	576434EJ9	Alt-A	48,860,000	13,580,701	No	101.27	99.03	6.6	AAA	AAA	MALT 2003-4	1A1	MALT0304
30 May 2003	576434EJ9	Alt-A	25,448,000	7,073,305	No	100.75	99.03	6.6	AAA	AAA	MALT 2003-4	1A1	MALT0304
30 May 2003	576434EL4	Alt-A	96,968,000	4,294,347	No	101.77	97.00	6.6	AAA	AAA	MALT 2003-4	3A1	MALT0304
30 May 2003	576434EJ9	Alt-A	24,430,000	6,790,351	No	101.58	99.03	6.6	AAA	AAA	MALT 2003-4	1A1	MALT0304
12 Jun 2003	66987WAP2	Subprime	400,000,000		No	100.00			AAA		NHEL 2003-2	A1	NFHE0302
12 Jun 2003	66987WAP2	Subprime	100,000,000		No	100.00			AAA		NHEL 2003-2	A1	NFHE0302
12 Jun 2003	66987WAP2	Subprime	500,000,000		No	100.00			AAA		NHEL 2003-2	A1	NFHE0302
13 Jun 2003	68389FDS0	Subprime	100,000,000		Yes	100.00	74.33	21.0	AAA	A	OOMLT 2003-4	A1	OOHE0304
13 Jun 2003	68389FDS0	Subprime	700,000,000		Yes	100.00	74.33	21.0	AAA	A	OOMLT 2003-4	A1	OOHE0304
30 Jun 2003	05948KCJ6	Alt-A	221,305,747	74,636,966	No	103.07	90.61	0.0	AAA	AAA	BOAA 2003-5	CB1	BAA03005
3 Jul 2003	03072SHQ1	Subprime	495,000,000		No	100.00			AAA		AMSI 2003-7	A	AMQ03007
10 Jul 2003	542514EE0	Subprime	791,390,000	20,773,751	No	100.00	92.82	25.0	AAA	AAA	LBMLT 2003-4	AV1	LBML0304
10 Jul 2003	542514EE0	Subprime	500,000,000	13,124,851	No	100.00	92.82	25.0	AAA	AAA	LBMLT 2003-4	AV1	LBML0304
23 Jul 2003	68400XBR0	Subprime	345,390,000	25,816,794	No	100.00	71.39	18.0	AAA	AA	OOMLT 2003-5	A1	OOHE0305
30 Jul 2003	12669EWU6	Alt-A	658,700,000	241,740,212	No	101.12	89.82	4.4	AAA	AA	CWALT 2003-18CB	1A1	CWF03045
30 Jul 2003	86358ECF1	Subprime	206,029,000		No	100.00			AAA		SAIL 2003-BC6	1A3	SAIL03B6
30 Jul 2003	86358ECT1	Subprime	194,269,000	13,388,103	No	100.00	92.31	24.6	AAA	AAA	SAIL 2003-BC7	1A2	SAIL03B7
30 Jul 2003	576434FF6	Alt-A	36,958,000	12,722,737	No	102.09	92.71	4.9	AAA	AAA	MALT 2003-5	4A1	MALT0305
31 Jul 2003	576434FF6	Alt-A	44,950,000	15,473,971	No	102.59	92.71	4.9	AAA	AAA	MALT 2003-5	4A1	MALT0305
31 Jul 2003	05948KDH9	Alt-A	323,459,000	120,937,377	No	103.04	91.77	0.0	AAA	AA	BOAA 2003-6	1CB1	BAA03006
31 Jul 2003	576434FF6	Alt-A	31,963,000	11,003,216	No	102.73	92.71	4.9	AAA	AAA	MALT 2003-5	4A1	MALT0305
31 Jul 2003	576434FF6	Alt-A	26,969,000	9,284,039	No	102.83	92.71	4.9	AAA	AAA	MALT 2003-5	4A1	MALT0305
31 Jul 2003	576434FF6	Alt-A	174,800,000	60,174,643	No	102.69	92.71	4.9	AAA	AAA	MALT 2003-5	4A1	MALT0305
5 Aug 2003	040104AJ0	Subprime	650,808,000		No	100.00			AAA		ARSI 2003-W1	A1	ARS03W01
5 Aug 2003	040104AJ0	Subprime	100,000,000		No	100.00			AAA		ARSI 2003-W1	A1	ARS03W01
8 Aug 2003	35729PBH2	Subprime	294,422,000		No	100.00			AAA		FHLT 2003-A	1A1	FRHE03A
20 Aug 2003	04542BDD1	Subprime	454,678,000	15,145,811	No	100.00	80.06	20.0	AAA	AAA	ABFC 2003-OPT1	A1	ABF03OP1
20 Aug 2003	04541GFH0	Subprime	268,000,000		No	100.00			AAA		ABSHE 2003-HE5	A1	ABSH03H5
25 Aug 2003	36228FVQ6	Subprime	99,982,000	5,577,236	No	100.00	77.11	21.9	AAA	AAA	GSAMP 2003-HE2	A1A	GSA03HE2
29 Aug 2003	86358EDF0	Subprime	73,508,000		No	100.00			AAA		SAIL 2003-BC9	1A2	SAIL03B9
29 Aug 2003	576434GD0	Alt-A	73,284,000	24,240,666	No	102.91	98.36	4.5	AAA	AAA	MALT 2003-6	1A1	MALT0306
29 Aug 2003	576434GD0	Alt-A	55,215,000	18,263,855	No	102.98	98.36	4.5	AAA	AAA	MALT 2003-6	1A1	MALT0306
29 Aug 2003	589929Z84	Subprime	445,076,000		No	100.00			AAA		MLMI 2003-WMC3	A1	MLHE03W3
29 Aug 2003	576434GE8	Alt-A	8,107,000	3,028,581	No	102.44	98.04	4.5	AAA	AAA	MALT 2003-6	2A1	MALT0306
29 Aug 2003	576434GE8	Alt-A	35,465,000	13,248,875	No	102.33	98.04	4.5	AAA	AAA	MALT 2003-6	2A1	MALT0306
29 Aug 2003	576434GD0	Alt-A	15,058,000	4,980,841	No	102.48	98.36	4.5	AAA	AAA	MALT 2003-6	1A1	MALT0306
29 Aug 2003	576434GD0	Alt-A	24,094,000	7,969,742	No	102.77	98.36	4.5	AAA	AAA	MALT 2003-6	1A1	MALT0306
29 Aug 2003	86358EDU7	Subprime	69,771,000		No	100.00			AAA		SAIL 2003-BC8	1A2	SAIL03B8
2 Sep 2003	86359AW66	Alt-A	77,370,000	29,022,674	No	98.45	92.24	3.5	AAA	AAA	SASC 2003-29	3A1	SAS03029

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

10 Sep 2003	03072SJQ9	Subprime	406,455,000	22,933,475	No	100.00	72.82	10.7	AAA	AAA	AMSI 2003-9	AV1	AMQ03009
16 Sep 2003	66987XCQ6	Subprime	187,293,000	2,985,054	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
16 Sep 2003	66987XCQ6	Subprime	400,000,000	6,375,153	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
16 Sep 2003	66987XCQ6	Subprime	100,000,000	1,593,788	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
16 Sep 2003	66987XCQ6	Subprime	200,000,000	3,187,577	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
16 Sep 2003	66987XCQ6	Subprime	100,000,000	1,593,788	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
16 Sep 2003	66987XCQ6	Subprime	100,000,000	1,593,788	No	100.00	76.61	10.4	AAA	AAA	NHEL 2003-3	A1	NFHE0303
23 Sep 2003	64352VDF5	Subprime	500,000,000		No	100.00			AAA		NCHET 2003-4	A1	NCC03004
23 Sep 2003	64352VDF5	Subprime	408,399,000		No	100.00			AAA		NCHET 2003-4	A1	NCC03004
25 Sep 2003	35729PBR0	Subprime	270,614,000		No	100.00			AAA		FHLT 2003-3	A1	FRHE0303
26 Sep 2003	86359AZ89	Subprime	256,971,000	4,261,743	No	100.00	98.56	19.9	AAA	AAA	SAIL 2003-BC10	1A2	SAIL0310
30 Sep 2003	12669E2W5	Alt-A	193,158,000	55,090,909	No	97.06	83.55	5.7	AAA	AAA	CWHL 2003-54	A1	CWF03054
30 Sep 2003	12669E4R4	Alt-A	146,655,000	39,598,834	No	99.92	89.72	5.3	AAA	AAA	CWALT 2003-20CB	2A1	CWF03051
30 Sep 2003	05948XTV3	Alt-A	400,507,000	174,808,541	No	100.01	90.80	5.2	AAA	AAA	BOAA 2003-8	1CB1	BAA03008
30 Sep 2003	64352VDR9	Subprime	243,230,000	8,802,009	No	100.00	89.08	24.7	AAA	AAA	NCHET 2003-A	A	NCC0300A
7 Oct 2003	040104CJ8	Subprime	323,720,000		No	100.00			AAA		ARSI 2003-W4	A1	ARS03W04
8 Oct 2003	040104BN0	Subprime	825,960,000		Yes	100.00	91.38	13.4	AAA	AAA	ARSI 2003-W5	AV1	ARS03W05
10 Oct 2003	03072SKH7	Subprime	681,161,000	80,576,695	No	100.00	76.39	11.6	AAA	AAA	AMSI 2003-10	AV1	AMQ03010
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	27,151,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
14 Oct 2003	68389FED2	Subprime	50,000,000		Yes	100.00	79.75	16.6	AAA	AAA	OOMLT 2003-6	A1	OOHE0306
15 Oct 2003	564760AC0	Alt-A	18,802,624	4,808,593	No	102.02	92.50	4.4	AAA	AAA	MTTC 2002-1	A3	MTTC0201
30 Oct 2003	12669FEG4	Alt-A	202,669,000	51,472,364	No	101.84	92.22	6.4	AAA	AAA	CWALT 2003-22CB	3A1	CWF03059
30 Oct 2003	86359A6X6	Alt-A	80,714,000	30,021,989	No	100.54	89.70	3.8	AAA	AAA	SASC 2003-32	4A1	SAS03032
30 Oct 2003	86359A6Y4	Alt-A	331,302,000	112,259,604	No	101.72	91.85	3.8	AAA	AAA	SASC 2003-32	5A1	SAS03032
30 Oct 2003	12669FEE9	Alt-A	104,484,000	35,789,459	No	100.64	95.82	6.4	AAA	AAA	CWALT 2003-22CB	1A1	CWF03059
30 Oct 2003	576434GW8	Alt-A	60,129,000	21,448,948	No	99.30	97.66	5.8	AAA	AAA	MALT 2003-7	1A1	MALT0307
31 Oct 2003	576433FM3	Alt-A	71,755,000	7,054,949	No	102.38	77.88	16.8	AAA	AA-	MARM 2003-5	6A1	MARM0305
31 Oct 2003	576434GW8	Alt-A	42,090,000	15,014,156	No	102.00	97.66	5.8	AAA	AAA	MALT 2003-7	1A1	MALT0307
31 Oct 2003	576434GX6	Alt-A	20,131,000	6,349,227	No	100.53	90.03	5.8	AAA	AAA	MALT 2003-7	2A1	MALT0307
31 Oct 2003	576434GW8	Alt-A	55,118,000	19,661,446	No	100.41	97.66	5.8	AAA	AAA	MALT 2003-7	1A1	MALT0307
31 Oct 2003	576434GW8	Alt-A	15,032,000	5,362,148	No	100.86	97.66	5.8	AAA	AAA	MALT 2003-7	1A1	MALT0307
4 Nov 2003	04541GFY3	Subprime	121,000,000		No	100.00			AAA		ABSHE 2003-HE6	A2	ABSH03H6
4 Nov 2003	04541GFY3	Subprime	100,000,000		No	100.00			AAA		ABSHE 2003-HE6	A2	ABSH03H6
5 Nov 2003	040104CM1	Subprime	491,634,000	6,521,892	No	100.00	94.92	15.0	AAA	AAA	ARSI 2003-W6	AV1	ARS03W06
7 Nov 2003	564760BH8	Alt-A	112,359,563	50,022,314	No	100.00	88.23	1.9	AAA	AAA	MTTC 2003-1	A1	MTTC0301

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

10 Nov 2003	040104DE8	Subprime	762,300,000		Yes	100.00	98.52	18.4	AAA	AAA	ARSI 2003-W7	A1	ARS03W07
12 Nov 2003	03072SLM5	Subprime	128,138,000		Yes	100.00	75.45	19.7	AAA	AAA	AMSI 2003-11	AV1	AMQ03011
12 Nov 2003	03072SLM5	Subprime	385,931,000		Yes	100.00	75.45	19.7	AAA	AAA	AMSI 2003-11	AV1	AMQ03011
12 Nov 2003	03072SLM5	Subprime	514,069,000		Yes	100.00	75.45	19.7	AAA	AAA	AMSI 2003-11	AV1	AMQ03011
14 Nov 2003	64352VEQ0	Subprime	132,295,000		No	100.00			AAA		NCHET 2003-B	A2	NCC0300B
20 Nov 2003	66987XDE2	Subprime	500,000,000	33,159,985	No	100.00	80.23	18.2	AAA	AAA	NHEL 2003-4	A1	NFHE0304
20 Nov 2003	66987XDE2	Subprime	574,859,000	38,124,632	No	100.00	80.23	18.2	AAA	AAA	NHEL 2003-4	A1	NFHE0304
25 Nov 2003	04542BDX7	Subprime	212,422,000		No	100.00			AAA		ABFC 2003-WMC1	A1	ABF03WM1
25 Nov 2003	126671S31	Subprime	603,011,000		No	100.00			AAA		CWL 2003-5	1AV2	CWHE0305
26 Nov 2003	86358EET9	Subprime	375,682,000	20,719,828	No	100.00	74.21	21.0	AAA	AAA	SAIL 2003-BC13	1A1	SAIL0313
26 Nov 2003	5899295F1	Subprime	728,304,000	48,907,558	No	100.00	80.94	19.2	AAA	AAA	MLMI 2003-OPT1	A1	MLHE03O1
26 Nov 2003	86358EFJ0	Subprime	361,366,000	27,692,163	No	100.00	74.63	21.0	AAA	AAA	SAIL 2003-BC12	1A	SAIL0312
28 Nov 2003	05948KVF6	Alt-A	99,802,436	41,142,227	No	100.50	90.60	2.9	AAA	AAA	BOAA 2003-9	1CB1	BAA03009
28 Nov 2003	576434KA1	Alt-A	52,198,000	13,278,138	No	102.16	91.13	4.8	AAA	AAA	MALT 2003-8	6A1	MALT0308
28 Nov 2003	05948KGY9	Alt-A	61,876,000	30,231,369	No	100.69	91.46	5.7	AAA	AAA	BOAA 2003-10	1A1	BAA03010
28 Nov 2003	12669FFP3	FHA/VA Reperforming	97,964,000	85,952,276	No	99.99	84.77	44.4	AAA	AA-	CWHL 2003-R4	1A4	CWF03R04
28 Nov 2003	576434JT2	Alt-A	51,311,000	20,235,892	No	100.25	88.88	4.8	AAA	AAA	MALT 2003-8	2A1	MALT0308
28 Nov 2003	86359BDQ1	Alt-A	254,333,000	92,986,902	No	102.09	92.08	2.9	AAA	AAA	SASC 2003-35	4A1	SAS03035
28 Nov 2003	576434KA1	Alt-A	40,599,000	10,327,582	No	101.84	91.13	4.8	AAA	AAA	MALT 2003-8	6A1	MALT0308
28 Nov 2003	05948KHF9	Alt-A	86,988,000	23,738,575	No	100.50	93.52	5.7	AAA	AAA	BOAA 2003-10	3A1	BAA03010
4 Dec 2003	04541GGN6	Subprime	230,000,000		No	99.94			AAA		ABSHE 2003-HE7	A1	ABSH03H7
10 Dec 2003	66987XCD5	Subprime	129,394,967	4,524,348	No	100.00	74.71	18.3	AAA	BBB	NHEL 2003-1	A1	NFHE0301
10 Dec 2003	03072SMT9	Subprime	504,105,000		No	100.00			AAA		AMSI 2003-12	AV1	AMQ03012
11 Dec 2003	03072SND3	Subprime	677,487,000		Yes	100.00	79.10	16.3	AAA	AAA	AMSI 2003-13	AV1	AMQ03013
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	18,212,000	49,886	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
18 Dec 2003	004427BJ8	Subprime	50,000,000	136,960	No	100.00	98.96	18.1	AAA	AAA	ACE 2003-OP1	A1	ACE03OP1
29 Dec 2003	576433GM2	Alt-A	49,764,109	6,468,515	No	102.34	78.86	15.1	AAA	A+	MARM 2003-6	6A1	MARM0306
29 Dec 2003	576433GM2	Alt-A	55,648,217	7,233,353	No	102.00	78.86	15.1	AAA	A+	MARM 2003-6	6A1	MARM0306
30 Dec 2003	576434KW3	Alt-A	54,633,000	19,880,293	No	99.04	97.20	1.8	AAA	AAA	MALT 2003-9	3A1	MALT0309
30 Dec 2003	576434KU7	Alt-A	28,756,000	9,173,322	No	101.84	99.45	1.8	AAA	AAA	MALT 2003-9	1A1	MALT0309
30 Dec 2003	576434KX1	Alt-A	99,828,000	47,596,069	No	98.30	90.12	1.8	AAA	AAA	MALT 2003-9	4A1	MALT0309
6 Jan 2004	04541GHH8	Subprime	221,300,000		No	100.00			AAA		ABSHE 2004-HE1	A2	ABSH04H1

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
20 Apr 2004	004421ES8	Subprime	50,000,000		No	100.00			AAA	ACE 2004-OP1	A1	ACE04OP1
26 Apr 2004	86359BNQ0	Alt-A	189,847,926	48,611,714	No	102.69	75.44	10.8	AAA	AA- SARM 2004-4	2A	SAR04004
29 Apr 2004	35729PCV0	Subprime	100,000,000		No	100.00			AAA	FHLT 2004-1	IA1	FRHE0401
29 Apr 2004	32027NHG9	Subprime	50,000,000		No	100.00			AAA	FFML 2004-FF2	A6	FFML04F2
30 Apr 2004	41161PEC3	Alt-A	490,274,000	91,546,810	No	102.44	87.59	8.1	AAA	AA+ HVMLT 2004-3	1A	HVMLT0403
30 Apr 2004	04542BGR7	Subprime	395,510,000		Yes	100.00	86.78	16.5	AAA	AAA ABFC 2004-OPT3	A1	ABF04OP3
30 Apr 2004	05946XFW8	Alt-A	118,322,000	30,382,126	No	103.39	94.73	11.1	AAA	AA- BAFC 2004-1	3A1	BAF04001
30 Apr 2004	251563ED0	Alt-A	45,986,000	5,572,470	No	100.00	63.19	17.4	AAA	A DMSI 2004-3	IIAR1	DMS04003
30 Apr 2004	86358EHL3	Subprime	505,067,000		No	100.00			AAA	SAIL 2004-4	A1	SAIL0404
30 Apr 2004	86358EHL3	Subprime	100,000,000		No	100.00			AAA	SAIL 2004-4	A1	SAIL0404
30 Apr 2004	86359BQK0	Alt-A	463,826,000	200,291,052	No	100.97	89.30	5.2	AAA	AAA SASC 2004-7	1A1	SAS04007
30 Apr 2004	05946XFBV0	Alt-A	56,692,000	18,432,275	No	103.33	94.78	11.1	AAA	AA- BAFC 2004-1	2A1	BAF04001
30 Apr 2004	12667FGK5	Alt-A	418,000,000	137,059,590	No	100.00	64.79	20.5	AAA	A- CWALT 2004-8CB	A	CWA048CB
30 Apr 2004	576434QB3	Alt-A	44,310,000	15,946,826	No	103.89	96.16	3.8	AAA	AAA MALT 2004-4	5A1	MALT0404
30 Apr 2004	05946XFS7	Alt-A	23,168,000	6,871,154	No	103.45	80.65	11.1	AAA	AA- BAFC 2004-1	1A1	BAF04001
30 Apr 2004	576434QC1	Alt-A	52,834,000	28,175,996	No	102.36	94.04	3.8	AAA	AAA MALT 2004-4	6A1	MALT0404
30 Apr 2004	12667FGT6	Alt-A	35,719,000	19,122,182	No	102.31	86.73	6.7	AAA	AA CWALT 2004-J3	1A1	CWA04J03
30 Apr 2004	05948KPM5	Alt-A	20,000,000	9,759,783	No	103.84	88.81	5.6	AAA	A BOAA 2004-4	2A1	BAA04004
30 Apr 2004	41161PED1	Alt-A	328,469,000	71,017,888	No	101.39	83.26	8.1	AAA	AA+ HVMLT 2004-3	2A	HVMLT0403
30 Apr 2004	41161PDK6	OptionARM Alt-A	75,000,000	10,175,952	No	100.00	63.02	17.6	AAA	A+ HVMLT 2004-2	1A1	HVMLT0402
30 Apr 2004	251563ED0	Alt-A	50,000,000	6,058,877	No	100.00	63.19	17.4	AAA	A DMSI 2004-3	IIAR1	DMS04003
30 Apr 2004	576434PZ1	Alt-A	30,434,000	13,166,056	No	100.84	93.70	3.8	AAA	AAA MALT 2004-4	3A1	MALT0404
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	28,000,000	710,604	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
4 May 2004	542514FT6	Subprime	50,000,000	1,268,936	No	100.00	92.43	27.3	AAA	AAA LBMLT 2004-2	A1	LBML0402
5 May 2004	03072SRM9	Subprime	622,659,000		No	100.00			AAA	AMSI 2004-R4	A1A	AMQ04R04
5 May 2004	576434MK7	Alt-A	14,501,897	4,967,721	No	103.44	91.63	4.6	AAA	AAA MALT 2004-2	2A1	MALT0402
12 May 2004	59020UCH6	Subprime	692,620,000		No	100.00			AAA	MLMI 2004-WMC3	A1	MLHE04W3
13 May 2004	35729PDL1	Subprime	200,000,000		No	100.00			AAA	FHLT 2004-B	IA1	FRHE04B
14 May 2004	03072SRL1	Subprime	469,570,989	26,299,462	No	100.00	74.61	14.5	AAA	AAA AMSI 2003-12W	AV1	AMQ03012

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

27 May 2004 004421FD0	Subprime	50,000,000		No	100.00				AAA	ACE 2004-IN1	A1	ACE04IN1	
27 May 2004 004421FD0	Subprime	50,000,000		No	100.00				AAA	ACE 2004-IN1	A1	ACE04IN1	
27 May 2004 1266716B7	Subprime	420,312,000	36,408,142	No	100.00	81.22	31.7		AAA	AAA	CWL 2004-5	1A	CWHE0405
27 May 2004 004421FD0	Subprime	14,890,000		No	100.00				AAA	ACE 2004-IN1	A1	ACE04IN1	
27 May 2004 41161PER0	Alt-A	163,020,000	16,620,442	No	101.83	68.35	12.8		AAA	A-	HVMLT 2004-5	1A	HVML0405
27 May 2004 41161PDV2	Alt-A	50,000,000	3,959,373	No	100.00	38.82	21.4		AAA	AA	HVMLT 2004-4	1A	HVML0404
27 May 2004 251563EU2	Alt-A	50,000,000	6,570,533	No	100.00	65.70	0.0		AAA	AA-	DMSI 2004-4	IIAR1	DMS04004
27 May 2004 251563EU2	Alt-A	50,000,000	6,570,533	No	100.00	65.70	0.0		AAA	AA-	DMSI 2004-4	IIAR1	DMS04004
27 May 2004 1266716B7	Subprime	100,000,000	8,662,170	No	100.00	81.22	31.7		AAA	AAA	CWL 2004-5	1A	CWHE0405
27 May 2004 1266716B7	Subprime	800,000,000	69,297,364	No	100.00	81.22	31.7		AAA	AAA	CWL 2004-5	1A	CWHE0405
27 May 2004 251563EU2	Alt-A	50,000,000	6,570,533	No	100.00	65.70	0.0		AAA	AA-	DMSI 2004-4	IIAR1	DMS04004
27 May 2004 004421FD0	Subprime	50,000,000		No	100.00				AAA	ACE 2004-IN1	A1	ACE04IN1	
27 May 2004 251563EU2	Alt-A	42,795,000	5,623,719	No	100.00	65.70	0.0		AAA	AA-	DMSI 2004-4	IIAR1	DMS04004
27 May 2004 004421FD0	Subprime	50,000,000		No	100.00				AAA	ACE 2004-IN1	A1	ACE04IN1	
28 May 2004 576434MJ0	Alt-A	35,542,962	7,885,955	No	102.72	95.06	4.6		AAA	AAA	MALT 2004-2	1A1	MALT0402
28 May 2004 317350AL0	Subprime	49,282,000		No	100.00				AAA	FINA 2004-1	1A2	FAMT0401	
28 May 2004 317350AL0	Subprime	100,000,000		No	100.00				AAA	FINA 2004-1	1A2	FAMT0401	
28 May 2004 86359BSC6	Alt-A	421,776,000	195,975,164	No	98.30	90.93	6.4		AAA	A-	SASC 2004-10	1A1	SAS04010
28 May 2004 22541QPZ9	Alt-A	24,985,710	2,370,837	No	97.41	89.98	13.3		AAA	AAA	CSFB 2003-21	IVA1	CSF03021
28 May 2004 317350AK2	Subprime	140,000,000		No	100.00				AAA	FINA 2004-1	1A1	FAMT0401	
28 May 2004 12667FJR7	Alt-A	128,950,000	50,837,183	No	98.56	92.85	5.7		AAA	A	CWALT 2004-12CB	3A1	CWA0412C
28 May 2004 317350AK2	Subprime	118,958,000		No	100.00				AAA	FINA 2004-1	1A1	FAMT0401	
28 May 2004 576434FJ8	Alt-A	113,638,955	42,669,725	No	99.53	95.73	2.9		AAA	AAA	MALT 2003-5	7A1	MALT0305
28 May 2004 05948KRE1	Alt-A	95,263,000	39,057,100	No	101.39	87.57	4.3		AAA	AA	BOAA 2004-5	2A1	BAA04005
28 May 2004 05946XFX6	Alt-A	144,317,417	38,044,840	No	101.20	95.55	11.1		AAA	AA+	BAFC 2004-1	4A1	BAF04001
28 May 2004 22541SJD1	Alt-A	50,220,000	5,070,635	No	100.64	86.33	7.6		AAA	A+	CSFB 2004-AR5	5A1	CSF04AR5
28 May 2004 92922FRL4	Alt-A	100,743,800	42,251,535	No	101.91	96.87	3.3		AAA	AAA	WAMU 2004-CB1	6A	WMS04CB1
28 May 2004 576434RF3	Alt-A	28,350,000	15,006,798	No	99.84	87.20	0.0		AAA	AAA	MALT 2004-5	1A1	MALT0405
28 May 2004 576434RG1	Alt-A	35,300,000	16,393,551	No	102.47	93.52	0.0		AAA	AA-	MALT 2004-5	2A1	MALT0405
28 May 2004 22541SJE9	Alt-A	118,078,000	28,056,338	No	100.13	86.56	7.6		AAA	A+	CSFB 2004-AR5	6A1	CSF04AR5
28 May 2004 12667FJC0	Alt-A	307,283,000	88,358,433	No	101.91	75.86	16.7		AAA	B+	CWALT 2004-10CB	A	CWA0410C
28 May 2004 05948KRB7	Alt-A	157,163,000	83,718,736	No	101.88	87.16	4.3		AAA	AA	BOAA 2004-5	1A1	BAA04005
1 Jun 2004 251563FD9	Alt-A	45,196,900	12,370,730	No	100.00	54.42	0.0		AAA	BBB	DMSI 2004-4	VIIAR1	DMS04004
1 Jun 2004 251510BC6	Alt-A	41,558,826	8,161,252	No	100.00	88.38	9.9		AAA	AAA	DBALT 2003-3	IA1	DAA03003
1 Jun 2004 251510BC6	Alt-A	17,870,295	3,509,339	No	100.00	88.38	9.9		AAA	AAA	DBALT 2003-3	IA1	DAA03003
4 Jun 2004 04541GJP8	Subprime	198,000,000		No	100.00				AAA	ABSHE 2004-HE3	A2	ABSH04H3	
4 Jun 2004 03072SRS6	Subprime	619,000,000		Yes	100.00	93.73	23.9		AAA	AAA	AMSI 2004-R5	A1A	AMQ04R05
4 Jun 2004 45660NG66	OptionARM Alt-A	217,000,000	10,390,662	No	100.00	52.25	29.2		AAA	A+	INDX 2004-AR2	1A1	INX04AR2
7 Jun 2004 542514GF5	Subprime	700,285,000		Yes	100.00	86.73	30.3		AAA	AAA	LBMLT 2004-3	A1	LBML0403
7 Jun 2004 542514GF5	Subprime	199,715,000		Yes	100.00	86.73	30.3		AAA	AAA	LBMLT 2004-3	A1	LBML0403
7 Jun 2004 542514GF5	Subprime	300,285,000		Yes	100.00	86.73	30.3		AAA	AAA	LBMLT 2004-3	A1	LBML0403
9 Jun 2004 03072SSH9	Subprime	720,620,000		No	100.00				AAA	AMSI 2004-R6	A1	AMQ04R06	
15 Jun 2004 59020UCY9	Subprime	585,585,000		No	100.00				AAA	MLMI 2004-WMC4	A1A	MLHE04W4	

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

16 Jun 2004	66987XEN1	Subprime	944,800,000		No	100.00				AAA	NHEL 2004-2	A1	NFHE0402
24 Jun 2004	152314KL3	Subprime	98,220,000		No	100.00				AAA	CXHE 2004-C	AV1	CHEC04C
28 Jun 2004	05949AJD3	Alt-A	208,930,000	72,073,939	No	98.45	86.45	8.8	AAA	AA-	BOAMS 2004-F	3A1	BMS0400F
28 Jun 2004	92922FRB6	Alt-A	18,486,725	10,124,120	No	94.20	79.81	3.3	AAA	AAA	WAMU 2004-CB1	2A	WMS04CB1
29 Jun 2004	17307GFS2	Alt-A	126,231,000	60,903,863	No	97.67	86.63	6.4	AAA	A+	CMLTI 2004-NCM1	IIA1	CML04NC1
29 Jun 2004	76110HVT3	Alt-A	242,807,000	40,392,449	No	100.00	65.73	25.4	AAA	A+	RALI 2004-QA2	AI	RFC04QA2
29 Jun 2004	881561GZ1	Other	75,626,000		No	100.00				AAA	TMTS 2004-6SL	A1	TMT046SL
29 Jun 2004	17307GFP8	Alt-A	79,594,000	37,194,991	No	97.98	85.00	6.4	AAA	A+	CMLTI 2004-NCM1	IA1	CML04NC1
30 Jun 2004	05948KTE9	Alt-A	165,409,000	85,068,997	No	100.88	93.94	4.5	AAA	AAA	BOAA 2004-6	1A1	BAA04006
30 Jun 2004	576434QD9	Alt-A	14,575,747	5,600,793	No	100.55	90.52	3.8	AAA	AAA	MALT 2004-4	7A1	MALT0404
30 Jun 2004	12667FMF9	Alt-A	381,697,000	108,821,054	No	100.64	86.70	7.2	AAA	A+	CWALT 2004-16CB	5A1	CWA0416C
30 Jun 2004	86359BVT5	Alt-A	415,572,000	168,356,558	No	99.66	83.85	6.8	AAA	A+	SASC 2004-13	2A1	SAS04013
30 Jun 2004	92922FTW8	Alt-A	27,793,587	16,110,653	No	95.33	79.99	2.4	AAA	AAA	WAMU 2004-CB2	1A	WMS04CB2
30 Jun 2004	92922FTY4	Alt-A	81,301,890	41,289,019	No	101.30	93.18	2.4	AAA	AAA	WAMU 2004-CB2	3A	WMS04CB2
30 Jun 2004	12669FN25	Alt-A	234,526,000	60,876,312	No	100.14	69.73	22.1	AAA	BB	CWHL 2004-12	9A1	CWF04012
30 Jun 2004	12669FN41	Alt-A	113,152,400	12,099,823	No	100.69	71.89	22.1	AAA	B+	CWHL 2004-12	10A1	CWF04012
30 Jun 2004	12669FL92	Alt-A	237,091,700	60,290,106	No	101.19	76.20	22.1	AAA	B+	CWHL 2004-12	2A1	CWF04012
30 Jun 2004	12669FM42	Alt-A	237,238,300	69,766,334	No	101.33	70.80	22.1	AAA	B+	CWHL 2004-12	5A1	CWF04012
30 Jun 2004	05948KJJ9	Alt-A	14,078,654	6,547,693	No	100.73	93.43	4.9	AAA	AAA	BOAA 2003-11	1A1	BAA03011
30 Jun 2004	12667FLZ6	Alt-A	113,810,000	50,893,444	No	97.94	85.65	7.2	AAA	A+	CWALT 2004-16CB	3A1	CWA0416C
30 Jun 2004	126673AW2	Subprime	500,000,000	63,555,246	No	100.00	71.05	28.1	AAA	AAA	CWL 2004-6	1A1	CWHE0406
30 Jun 2004	07386HJW2	Alt-A	140,695,000	28,930,583	No	99.97	55.31	18.4	AAA	AA-	BALTA 2004-6	IIIA	BSAA0406
30 Jun 2004	576434SH8	Alt-A	29,500,000	9,190,370	No	100.75	96.04	9.9	AAA	A	MALT 2004-6	5A1	MALT0406
30 Jun 2004	22541SNY0	Alt-A	56,550,000	3,982,398	No	100.12	79.01	12.5	AAA	AA-	CSFB 2004-AR6	6A1	CSF04AR6
30 Jun 2004	576434SM7	Alt-A	40,000,000	15,321,954	No	98.49	91.56	9.9	AAA	BBB	MALT 2004-6	9A1	MALT0406
30 Jun 2004	12669FM34	Alt-A	94,271,700	28,486,364	No	101.33	72.34	22.1	AAA	B+	CWHL 2004-12	4A1	CWF04012
30 Jun 2004	92922FTX6	Alt-A	80,272,386	47,368,945	No	98.47	89.13	2.4	AAA	AAA	WAMU 2004-CB2	2A	WMS04CB2
30 Jun 2004	576434SL9	Alt-A	74,000,000	28,219,228	No	97.19	93.15	9.9	AAA	BBB	MALT 2004-6	8A1	MALT0406
30 Jun 2004	073879CA4	Subprime	166,214,000		No	100.00				AAA	BSABS 2004-HE5	IIA	BSHE04H5
30 Jun 2004	22541SNZ7	Alt-A	83,985,000	22,063,569	No	99.72	84.59	12.5	AAA	AA-	CSFB 2004-AR6	7A1	CSF04AR6
30 Jun 2004	126673AW2	Subprime	500,000,000	63,555,246	No	100.00	71.05	28.1	AAA	AAA	CWL 2004-6	1A1	CWHE0406
30 Jun 2004	126673AW2	Subprime	500,000,000	63,555,246	No	100.00	71.05	28.1	AAA	AAA	CWL 2004-6	1A1	CWHE0406
30 Jun 2004	05948KNH8	Alt-A	19,422,742	5,996,640	No	100.36	88.22	5.9	AAA	BBB	BOAA 2004-3	2A1	BAA04003
30 Jun 2004	07386HJW2	Alt-A	194,078,000	39,907,528	No	99.97	55.31	18.4	AAA	AA-	BALTA 2004-6	IIIA	BSAA0406
30 Jun 2004	12667FLT0	Alt-A	96,000,000	44,445,456	No	97.42	87.66	7.2	AAA	A+	CWALT 2004-16CB	1A1	CWA0416C
30 Jun 2004	05948KSG5	Alt-A	93,876,000	36,879,841	No	100.44	94.53	4.5	AAA	AA+	BOAA 2004-6	2A1	BAA04006
30 Jun 2004	12669FM59	Alt-A	378,791,100	103,899,564	No	101.39	76.28	22.1	AAA	B+	CWHL 2004-12	6A1	CWF04012
30 Jun 2004	12669FM26	Alt-A	106,201,900	44,723,730	No	98.09	76.98	22.1	AAA	B+	CWHL 2004-12	3A1	CWF04012
30 Jun 2004	126673AW2	Subprime	319,425,000	40,602,269	No	100.00	71.05	28.1	AAA	AAA	CWL 2004-6	1A1	CWHE0406
30 Jun 2004	05948KHB8	Alt-A	9,023,895	3,473,847	No	100.70	95.13	5.7	AAA	AAA	BOAA 2003-10	2A1	BAA03010
7 Jul 2004	03072STB1	Subprime	900,000,000	84,501,069	No	100.00	82.28	23.8	AAA	AAA	AMSI 2004-R7	A1	AMQ04R07
7 Jul 2004	03072STB1	Subprime	688,146,000	64,610,080	No	100.00	82.28	23.8	AAA	AAA	AMSI 2004-R7	A1	AMQ04R07
7 Jul 2004	04541GKR2	Subprime	537,000,000	3,622,142	No	100.00	98.10	21.4	AAA	AAA	ABSHE 2004-HE5	A1	ABSH04H5

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

12 Jul 2004	36228F6J0	Subprime	639,127,000	938,972	No	100.00	71.15	28.3	AAA	AAA	GSAMP 2004-AR1	A1A	GSA04AR1
28 Jul 2004	12669FW90	OptionARM Alt-A	152,658,000	17,570,014	No	100.00	63.29	27.1	AAA	BB+	CWHL 2004-16	2A1	CWF04016
29 Jul 2004	881561JK1	Alt-A	49,948,030	18,144,551	No	102.75	90.78	6.3	AAA	AA	TMTS 2004-13AL	2PA1	TWM0413A
29 Jul 2004	05949ALK4	Alt-A	195,558,000	60,823,916	No	100.71	77.11	12.2	AAA	BBB	BOAMS 2004-G	3A1	BMS0400G
29 Jul 2004	57643LDE3	Subprime	111,042,000		No	100.00			AAA		MABS 2004-WMC2	A2	MABS04W2
30 Jul 2004	22541SRQ3	Alt-A	36,200,000	1,688,029	No	100.76	83.89	15.1	AAA	AA+	CSFB 2004-AR7	3A1	CSF04AR7
30 Jul 2004	07386HKT7	Alt-A	176,820,000	25,036,620	No	99.97	54.57	23.4	AAA	A	BALTA 2004-8	IIA	BSAA0408
30 Jul 2004	22541SRR1	Alt-A	107,025,000	26,657,370	No	100.40	83.26	15.1	AAA	AA+	CSFB 2004-AR7	4A1	CSF04AR7
30 Jul 2004	86358EKV7	Subprime	69,488,000		No	100.00			AAA		SAIL 2004-BNC1	A2	SAIL04B1
30 Jul 2004	86359LDJ5	Alt-A	202,524,000	16,305,033	No	99.92	70.96	14.1	AAA	AAA	SAMI 2004-AR4	2A1	SAMI04A4
30 Jul 2004	004421FQ1	Subprime	50,000,000		No	100.00			AAA		ACE 2004-RM1	A1B	ACE04RM1
30 Jul 2004	073879CS5	Subprime	111,021,000		No	100.00			AAA		BSABS 2004-HE6	IIA	BSHE04H6
30 Jul 2004	073879CS5	Subprime	100,000,000		No	100.00			AAA		BSABS 2004-HE6	IIA	BSHE04H6
30 Jul 2004	576434TC8	Alt-A	12,000,000	6,579,323	No	98.48	87.16	3.1	AAA	AAA	MALT 2004-7	1A1	MALT0407
30 Jul 2004	12667FQT5	Alt-A	137,276,000	59,692,463	No	98.95	89.50	10.0	AAA	A+	CWALT 2004-18CB	4A1	CWA0418C
30 Jul 2004	36242DAA1	Subprime	284,714,000	7,233,754	No	100.00	95.54	33.2	AAA	AAA	GSAMP 2004-HE2	A1	GSA04HE2
30 Jul 2004	86358EKU9	Subprime	298,171,000		No	100.00			AAA		SAIL 2004-BNC1	A1	SAIL04B1
30 Jul 2004	65535VDR6	Alt-A	54,646,000	10,876,898	No	100.72	81.67	14.8	AAA	A-	NAA 2004-AR1	IIIA	NAA04AR1
30 Jul 2004	12667FJP1	Alt-A	34,951,071	15,715,855	No	100.64	92.48	5.7	AAA	A	CWALT 2004-12CB	2A1	CWA0412C
30 Jul 2004	576434TD6	Alt-A	30,000,000	15,861,939	No	94.46	83.81	3.1	AAA	AA	MALT 2004-7	2A1	MALT0407
30 Jul 2004	576434TC8	Alt-A	62,000,000	33,993,170	No	97.76	87.16	3.1	AAA	AAA	MALT 2004-7	1A1	MALT0407
30 Jul 2004	576434TM6	Alt-A	110,000,000	49,465,715	No	101.03	93.65	3.1	AAA	AA	MALT 2004-7	9A1	MALT0407
30 Jul 2004	05949ALX6	Alt-A	145,430,000	69,865,136	No	102.16	86.48	6.9	AAA	AA	BOAA 2004-7	1A1	BAA04007
30 Jul 2004	576434TC8	Alt-A	9,000,000	4,934,492	No	98.13	87.16	3.1	AAA	AAA	MALT 2004-7	1A1	MALT0407
30 Jul 2004	576434TC8	Alt-A	65,000,000	35,638,001	No	98.00	87.16	3.1	AAA	AAA	MALT 2004-7	1A1	MALT0407
30 Jul 2004	86358EKE5	Subprime	340,669,000		No	100.00			AAA		SAIL 2004-7	A4	SAIL0407
30 Jul 2004	86358EKB1	Subprime	334,549,000		No	100.00			AAA		SAIL 2004-7	A1	SAIL0407
30 Jul 2004	05948KRB7	Alt-A	19,787,954	10,540,792	No	102.16	87.16	4.3	AAA	AA	BOAA 2004-5	1A1	BAA04005
30 Jul 2004	004421FQ1	Subprime	31,108,000		No	100.00			AAA		ACE 2004-RM1	A1B	ACE04RM1
30 Jul 2004	004421FQ1	Subprime	50,000,000		No	100.00			AAA		ACE 2004-RM1	A1B	ACE04RM1
30 Jul 2004	576434MK7	Alt-A	13,201,220	4,522,166	No	101.03	91.63	4.6	AAA	AAA	MALT 2004-2	2A1	MALT0402
30 Jul 2004	12667FNW1	Alt-A	185,517,000	20,105,155	No	101.09	69.72	21.9	AAA	B+	CWALT 2004-17CB	1A1	CWA0417C
30 Jul 2004	05948KLW7	Alt-A	24,701,239	11,847,557	No	102.16	94.17	0.0	AAA	AAA	BOAA 2004-2	1A1	BAA04002
30 Jul 2004	12667FRE7	Alt-A	41,317,000	18,984,242	No	98.39	91.29	4.8	AAA	AAA	CWALT 2004-J6	1A1	CWA04J06
30 Jul 2004	073879DD7	Subprime	185,420,000		No	100.00			AAA		BSABS 2004-FR1	IIA	BSHE04F1
4 Aug 2004	64352VGZ8	Subprime	194,330,000		No	100.00			AAA		NCHET 2004-A	AIIIA	NCC0400A
5 Aug 2004	03072STU9	Subprime	46,270,000	2,150,304	No	100.00	89.36	29.2	AAA	AAA	AMSI 2004-R8	A1	AMQ04R08
5 Aug 2004	03072STU9	Subprime	500,000,000	23,236,478	No	100.00	89.36	29.2	AAA	AAA	AMSI 2004-R8	A1	AMQ04R08
5 Aug 2004	03072STU9	Subprime	500,000,000	23,236,478	No	100.00	89.36	29.2	AAA	AAA	AMSI 2004-R8	A1	AMQ04R08
5 Aug 2004	03072STU9	Subprime	500,000,000	23,236,478	No	100.00	89.36	29.2	AAA	AAA	AMSI 2004-R8	A1	AMQ04R08
5 Aug 2004	45660NS22	OptionARM Alt-A	300,000,000	27,136,159	No	100.00	43.94	33.4	AAA	BB+	INDX 2004-AR5	1A1	INX04AR5
5 Aug 2004	03072STU9	Subprime	300,000,000	13,941,887	No	100.00	89.36	29.2	AAA	AAA	AMSI 2004-R8	A1	AMQ04R08
6 Aug 2004	05948KPM5	Alt-A	38,412,583	18,744,924	No	102.16	88.81	5.6	AAA	A	BOAA 2004-4	2A1	BAA04004

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

11 Aug 2004	59020UFS9	Subprime	150,598,000		No	100.00			AAA		MLMI 2004-FM1	A1	MLHE04F1
19 Aug 2004	45660NS22	OptionARM Alt-A	25,000,000	2,261,347	No	100.00	43.94	33.4	AAA	BB+	INDX 2004-AR5	1A1	INX04AR5
20 Aug 2004	542514GW8	Subprime	603,510,000	45,115,257	No	100.00	80.28	34.6	AAA	AAA	LBMLT 2004-5	A1	LBML0405
27 Aug 2004	71085PAS2	Subprime	151,047,000		No	100.00			AAA		PCHLT 2004-2	A3	PCH04002
27 Aug 2004	86358ELN4	Subprime	95,000,000	15,701,377	No	100.00	92.42	26.9	AAA	AAA	SAIL 2004-8	A4	SAIL0408
27 Aug 2004	86358ELM6	Subprime	380,000,000		No	100.00			AAA		SAIL 2004-8	A3	SAIL0408
27 Aug 2004	86358ELK0	Subprime	100,000,000	3,565,020	No	100.00	91.34	26.9	AAA	AAA	SAIL 2004-8	A1	SAIL0408
27 Aug 2004	86358ELK0	Subprime	257,189,000	9,168,839	No	100.00	91.34	26.9	AAA	AAA	SAIL 2004-8	A1	SAIL0408
27 Aug 2004	86358ELM6	Subprime	200,000,000		No	100.00			AAA		SAIL 2004-8	A3	SAIL0408
27 Aug 2004	86358ELN4	Subprime	31,652,000	5,231,368	No	100.00	92.42	26.9	AAA	AAA	SAIL 2004-8	A4	SAIL0408
30 Aug 2004	12669F2G7	OptionARM Alt-A	291,984,000	47,094,340	No	100.00	45.41	33.4	AAA	B-	CWHL 2004-20	1A1	CWF04020
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	05948KTF6	Alt-A	109,301,000	52,918,334	No	102.09	86.79	8.4	AAA	AA	BOAA 2004-8	1CB1	BAA04008
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	07386HLF6	Alt-A	180,692,657	46,397,750	No	101.25	65.85	15.4	AAA	AA-	BALTA 2004-9	7A1	BSAA0409
30 Aug 2004	92922FYJ1	FHA/VA Reperforming	154,505,000	47,115,027	No	99.88	52.56	23.2	AAA	A	WAMU 2004-RP1	IF	WMS04RP1
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	92922FYJ1	FHA/VA Reperforming	240,000,000	73,186,022	No	100.00	52.56	23.2	AAA	A	WAMU 2004-RP1	IF	WMS04RP1
30 Aug 2004	576433QT6	Alt-A	71,205,000	22,734,833	No	101.03	80.75	13.8	AAA	A+	MARM 2004-8	4A1	MARM0408
30 Aug 2004	94980MAA6	Alt-A	330,946,000	114,846,503	No	99.68	82.64	5.7	AAA	A+	WFMBBS 2004-P	IA1	WFM0400P
30 Aug 2004	004421GE7	Subprime	21,661,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
30 Aug 2004	004421GE7	Subprime	50,000,000		No	100.00			AAA		ACE 2004-FM2	A1B	ACE04FM2
31 Aug 2004	92922FXM5	Alt-A	69,000,648	30,409,332	No	103.95	93.06	3.0	AAA	AA+	WAMU 2004-CB3	IIA	WMS04CB3
31 Aug 2004	22541SUY2	Alt-A	93,775,890	49,360,981	No	99.64	89.73	4.1	AAA	AA	CSFB 2004-4	IVA1	CSF04004
31 Aug 2004	576434UR3	Alt-A	22,000,000	12,361,570	No	99.14	89.45	3.3	AAA	AAA	MALT 2004-8	3A1	MALT0408
31 Aug 2004	576434UQ5	Alt-A	27,280,800	11,582,422	No	102.17	94.56	3.3	AAA	AAA	MALT 2004-8	2A1	MALT0408
31 Aug 2004	576434UP7	Alt-A	20,000,000	6,922,805	No	103.64	92.23	11.2	AAA	AAA	MALT 2004-8	1A1	MALT0408
31 Aug 2004	576434UP7	Alt-A	75,000,000	25,960,520	No	103.80	92.23	11.2	AAA	AAA	MALT 2004-8	1A1	MALT0408
31 Aug 2004	576434UQ5	Alt-A	23,239,200	9,866,507	No	101.72	94.56	3.3	AAA	AAA	MALT 2004-8	2A1	MALT0408
31 Aug 2004	22541SXH6	Alt-A	32,200,000	2,522,117	No	101.06	86.50	10.5	AAA	AAA	CSFB 2004-AR8	5A1	CSF04AR8
31 Aug 2004	073879FE3	Subprime	243,910,000		No	100.00			AAA		BSABS 2004-FR2	IIA	BSHE04F2
31 Aug 2004	576434UR3	Alt-A	10,000,000	5,618,896	No	99.16	89.45	3.3	AAA	AAA	MALT 2004-8	3A1	MALT0408
31 Aug 2004	881561KJ2	Seconds	88,866,000		No	100.00			AAA		TMTS 2004-10SL		
31 Aug 2004	576434UQ5	Alt-A	35,364,000	15,014,250	No	101.88	94.56	3.3	AAA	AAA	MALT 2004-8	2A1	MALT0408
31 Aug 2004	36242DDJ9	Subprime	273,942,000		No	100.00			AAA		GSAMP 2004-AR2	A1A	GSA04AR2
31 Aug 2004	45254TPZ1	Alt-A	400,124,000	16,715,300	No	100.00	42.40	32.3	AAA	AAA	IMSA 2004-3	2A1	ISC04003
31 Aug 2004	22541SXJ2	Alt-A	88,120,000	22,496,118	No	101.05	84.74	10.5	AAA	AAA	CSFB 2004-AR8	6A1	CSF04AR8
31 Aug 2004	35729PEQ9	Subprime	312,595,000		No	100.00			AAA		FHLT 2004-C	IA	FRHE04C
31 Aug 2004	92922FXL7	Alt-A	75,996,454	37,506,066	No	101.86	91.65	3.0	AAA	AA+	WAMU 2004-CB3	IA	WMS04CB3
31 Aug 2004	17307GHY7	Reperforming	220,808,000	58,121,660	No	100.11	61.41	33.8	AAA	CCC	CMLTI 2004-RP1	A	CTM04RP1
31 Aug 2004	23332UAA2	OptionARM Alt-A	269,596,000	31,852,170	No	100.00	46.52	23.2	AAA	BBB-	DSLA 2004-AR1	A1A	DSLA04A1

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

31 Aug 2004	07386HMC2	Alt-A	272,658,000	48,555,269	No	100.00	65.24	19.4	AAA	AA-	BALTA 2004-10	IIA1	BSAA0410
2 Sep 2004	17307GJE9	Subprime	974,885,000	19,753,490	No	100.00	89.08	24.9	AAA	AAA	CMLTI 2004-OPT1	A1A	CTM04OP1
2 Sep 2004	04541GLG5	Subprime	448,000,000		No	100.00			AAA		ABSHE 2004-HE6	A1	ABSH04H6
3 Sep 2004	70069FAQ0	Subprime	900,000,000		No	100.00			AAA		PPSI 2004-WCW2	A1	PPAB04W2
3 Sep 2004	70069FAQ0	Subprime	721,609,000		No	100.00			AAA		PPSI 2004-WCW2	A1	PPAB04W2
7 Sep 2004	70069FBL0	Subprime	250,000,000		No	100.00			AAA		PPSI 2004-WHQ1	A1	PPAB04Q1
7 Sep 2004	70069FBL0	Subprime	250,000,000		No	100.00			AAA		PPSI 2004-WHQ1	A1	PPAB04Q1
7 Sep 2004	70069FBL0	Subprime	250,000,000		No	100.00			AAA		PPSI 2004-WHQ1	A1	PPAB04Q1
7 Sep 2004	70069FBL0	Subprime	137,320,000		No	100.00			AAA		PPSI 2004-WHQ1	A1	PPAB04Q1
7 Sep 2004	70069FBL0	Subprime	250,000,000		No	100.00			AAA		PPSI 2004-WHQ1	A1	PPAB04Q1
8 Sep 2004	03072SUW3	Subprime	696,058,000	27,398,303	No	100.00	91.84	29.7	AAA	AAA	AMSI 2004-R9	A1	AMQ04R09
9 Sep 2004	542514HN7	Subprime	503,443,000		No	100.00			AAA		LBMLT 2004-4	IA1	LBML0404
9 Sep 2004	542514HN7	Subprime	500,000,000		No	100.00			AAA		LBMLT 2004-4	IA1	LBML0404
9 Sep 2004	66987XFF7	Subprime	975,000,000		No	100.00			AAA		NHEL 2004-3	A1A	NFHE0403
9 Sep 2004	040104LL3	Subprime	487,694,000	6,489,517	No	100.00	96.31	27.1	AAA	AAA	ARSI 2004-W10	A1	ARS04W10
9 Sep 2004	542514HN7	Subprime	500,000,000		No	100.00			AAA		LBMLT 2004-4	IA1	LBML0404
14 Sep 2004	70069FCB1	Subprime	900,000,000		No	100.00			AAA		PPSI 2004-MCW1	A1	PPAB04M1
14 Sep 2004	70069FCB1	Subprime	270,080,000		No	100.00			AAA		PPSI 2004-MCW1	A1	PPAB04M1
23 Sep 2004	45660N2H7	OptionARM Alt-A	659,957,000	88,228,682	No	100.00	46.29	53.1	AAA	CCC	INDX 2004-AR8	1A1	INX04AR8
23 Sep 2004	362373AA0	Alt-A	96,837,000	11,117,943	No	100.00	61.90	30.6	AAA	AAA	GSAA 2004-8	A1	GSAA0408
28 Sep 2004	126673GK2	Subprime	475,310,000		No	100.00			AAA		CWL 2004-9	1AV1	CWHE0409
28 Sep 2004	126673ER9	Subprime	320,340,000	7,885,041	No	100.00	92.24	49.4	AAA	AAA	CWL 2004-8	1A1	CWHE0408
29 Sep 2004	126673HD7	Subprime	623,560,000	25,979,153	No	100.00	90.04	61.5	AAA	AAA	CWL 2004-AB1	1A1	CWHE04A1
29 Sep 2004	12669F7J6	FHA/VA Reperforming	200,000,000	60,012,174	No	99.88	60.17	44.9	AAA	BBB+	CWHL 2004-R1	1AF	CWF04R01
30 Sep 2004	456606EZ1	Subprime	12,362,000	608,371	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	05948KPM5	Alt-A	21,408,969	10,447,344	No	103.08	88.81	5.6	AAA	A	BOAA 2004-4	2A1	BAA04004
30 Sep 2004	05948KUG2	Alt-A	90,628,000	43,885,277	No	103.02	89.24	6.5	AAA	AA	BOAA 2004-9	1CB1	BAA04009
30 Sep 2004	031733AB4	Subprime	24,755,000		No	100.00			AAA		ARC 2004-1	A2	ARC04001
30 Sep 2004	12667FVB8	Alt-A	33,256,000	14,590,431	No	102.63	93.03	0.0	AAA	A	CWALT 2004-J10	2CB1	CWA04J10
30 Sep 2004	86358EML7	Subprime	300,000,000		No	100.00			AAA		SAIL 2004-9	A1	SAIL0409
30 Sep 2004	86358EML7	Subprime	63,707,000		No	100.00			AAA		SAIL 2004-9	A1	SAIL0409
30 Sep 2004	576434ML5	Alt-A	18,188,701	8,504,909	No	100.44	88.87	4.6	AAA	AAA	MALT 2004-2	3A1	MALT0402
30 Sep 2004	031733AA6	Subprime	113,824,000		No	100.00			AAA		ARC 2004-1	A1	ARC04001
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	05948KJJ9	Alt-A	71,192,778	33,110,301	No	103.23	93.43	4.9	AAA	AAA	BOAA 2003-11	1A1	BAA03011
30 Sep 2004	86359LEW5	Alt-A	239,928,000	14,397,134	No	100.00	69.33	16.4	AAA	AAA	SAMI 2004-AR6	A2	SAMI04A6
30 Sep 2004	949810AF2	Alt-A	77,483,000	27,797,115	No	99.03	82.78	3.3	AAA	A+	WFMB 2004-V	IIA1	WFM0400V
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	76110HZE2	Alt-A	99,916,000	19,426,452	No	102.16	80.91	15.1	AAA	A	RALI 2004-QA4	CBI	RFC04QA4
30 Sep 2004	45660N2W4	OptionARM Alt-A	152,065,000	7,849,062	No	100.00	62.84	0.0	AAA	AA-	INDX 2004-AR10	1A1	INX04A10
30 Sep 2004	86358EMM5	Subprime	85,916,000	17,511,258	No	100.00	84.96	25.9	AAA	AAA	SAIL 2004-9	A2	SAIL0409

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
30 Sep 2004	456606EZ1	Subprime	50,000,000	2,460,648	No	100.00	88.42	25.4	AAA	AAA	INHEL 2004-B	AI	INMC04B
5 Oct 2004	68389FFP4	Subprime	400,000,000	13,528,360	No	100.00	90.69	23.6	AAA	AAA	OOMLT 2004-3	A1	OOHE0403
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	28,240,000	1,911,879	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	03072SVL6	Subprime	50,000,000	3,385,055	No	100.00	86.23	25.9	AAA	AAA	AMSI 2004-R10	A1	AMQ04R10
7 Oct 2004	04541GLY6	Subprime	781,400,000	5,645,019	No	100.00	98.63	23.9	AAA	AAA	ABSHE 2004-HE7	A1	ABSH04H7
8 Oct 2004	040104MR9	Subprime	512,000,000		No	100.00			AAA		ARSI 2004-W11	A1	ARS04W11
8 Oct 2004	040104MR9	Subprime	500,000,000		No	100.00			AAA		ARSI 2004-W11	A1	ARS04W11
14 Oct 2004	04542BJY9	Subprime	931,393,000		No	100.00			AAA		ABFC 2004-OPT5	A1	ABF04OP5
15 Oct 2004	693525AF4	Subprime	176,244,000	54,991,472	No	103.00	89.42	6.6	AAA	A	PPT 2004-1	A	PPT0401
15 Oct 2004	17307GKJ6	Subprime	391,756,000		No	100.00			AAA		CMLTI 2004-RES1	A1	CTM04RS1
19 Oct 2004	59020UKL8	Subprime	495,682,000		No	100.00			AAA		MLMI 2004-OPT1	A1A	MLHE04O1
19 Oct 2004	57643LFG6	Subprime	574,700,000		No	100.00			AAA		MABS 2004-OPT2	A1	MABS04O2
19 Oct 2004	57643LFG6	Subprime	100,000,000		No	100.00			AAA		MABS 2004-OPT2	A1	MABS04O2
20 Oct 2004	70069FDE4	Subprime	800,000,000		No	100.00			AAA		PPSI 2004-MHQ1	A1	PP04MHQ1
20 Oct 2004	70069FDE4	Subprime	800,000,000		No	100.00			AAA		PPSI 2004-MHQ1	A1	PP04MHQ1
22 Oct 2004	35729PFG0	Subprime	570,374,000		No	99.99			AAA		FHLT 2004-3	A1	FRHE0403

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

22 Oct 2004	35729PFG0	Subprime	100,000,000		No	99.99			AAA	FHLT 2004-3	A1	FRHE0403	
26 Oct 2004	542514JG0	Subprime	415,624,000		No	100.00			AAA	LBMLT 2004-6	IA1	LBML0406	
26 Oct 2004	542514JH8	Subprime	85,500,000	33,604,697	No	100.00	91.27	43.1	AAA	AAA	LBMLT 2004-6	IA2	LBML0406
26 Oct 2004	073879JJ8	Subprime	305,365,000	77,885,139	No	100.00	82.63	21.6	AAA	AAA	BSABS 2004-BO1	IIA1	BSHE04B1
28 Oct 2004	36242DGX5	Subprime	263,769,000	16,081,390	No	100.00	81.64	25.3	AAA	AAA	GSAMP 2004-NC2	A1A	GSA04NC2
28 Oct 2004	36242DJA2	Other	217,272,000		No	100.00			AAA	GSAA 2004-9	A1	GSAA0409	
28 Oct 2004	126673KT8	Subprime	564,755,000	233,657	No	100.00	99.43	27.8	AAA	AAA	CWL 2004-BC4	1A1	CWHE04B4
29 Oct 2004	073879JZ2	Subprime	160,598,000		No	100.00			AAA	BSABS 2004-HE9	IIA	BSHE04H9	
29 Oct 2004	576434XB5	Alt-A	56,125,000	17,878,405	No	104.38	93.34	4.1	AAA	AAA	MALT 2004-11	7A1	MALT0411
29 Oct 2004	576434WW0	Alt-A	31,933,000	12,700,870	No	102.38	95.77	4.1	AAA	AAA	MALT 2004-11	2A1	MALT0411
29 Oct 2004	576433RX6	Alt-A	120,078,000	133,951	No	100.00	83.25	31.9	AAA	AAA	MARM 2004-11	1A1	MARM0411
29 Oct 2004	576434NW0	Alt-A	17,687,179	7,460,222	No	103.05	91.02	2.0	AAA	AAA	MALT 2004-3	3A1	MALT0403
29 Oct 2004	23332UAP9	OptionARM Alt-A	279,232,000	38,114,987	No	100.00	54.60	26.8	AAA	BBB-	DSLA 2004-AR2	A1A	DSLA04A2
29 Oct 2004	41161PGY3	OptionARM Alt-A	443,981,000	73,040,287	No	100.00	46.78	35.0	AAA	B+	HVMLT 2004-8	1A	HVML0408
29 Oct 2004	004421HJ5	Subprime	14,234,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	007036BT2	Alt-A	55,450,000	5,890,430	No	101.86	87.50	16.3	AAA	A+	ARMT 2004-2	5A1	ARMT0402
29 Oct 2004	86358ENC6	Subprime	450,883,000		No	100.00			AAA	SAIL 2004-BNC2	A1	SAIL04B2	
29 Oct 2004	576434WZ3	Alt-A	70,640,000	31,420,292	No	102.86	94.46	4.1	AAA	AAA	MALT 2004-11	5A1	MALT0411
29 Oct 2004	86358ENR3	Subprime	509,471,000		No	100.00			AAA	SAIL 2004-10	A1	SAIL0410	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	59020UMA0	Subprime	800,000,000		No	100.00			AAA	MLMI 2004-WMC5	A1A	MLHE04W5	
29 Oct 2004	59020UMA0	Subprime	100,000,000		No	100.00			AAA	MLMI 2004-WMC5	A1A	MLHE04W5	
29 Oct 2004	86358ENS1	Subprime	108,156,000		No	100.00			AAA	SAIL 2004-10	A2	SAIL0410	
29 Oct 2004	576434XA7	Alt-A	15,000,000	9,020,094	No	100.77	93.79	4.1	AAA	AAA	MALT 2004-11	6A1	MALT0411
29 Oct 2004	576434QD9	Alt-A	13,478,125	5,179,027	No	103.05	90.52	3.8	AAA	AAA	MALT 2004-4	7A1	MALT0404
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	92922FRJ9	Alt-A	32,887,381	14,991,167	No	102.98	91.84	3.3	AAA	AAA	WAMU 2004-CB1	4A	WMS04CB1
29 Oct 2004	36242DJQ7	FHA/VA Reperforming	290,000,000	97,445,401	No	99.89	76.19	29.9	AAA	A	GSMPS 2004-4	1AF	GSM04004
29 Oct 2004	86358END4	Subprime	101,903,000	30,497,527	No	100.00	90.47	39.3	AAA	AAA	SAIL 2004-BNC2	A2	SAIL04B2
29 Oct 2004	073879KP2	Subprime	767,512,000		No	100.00			AAA	BSABS 2004-FR3	IIA	BSHE04F3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	004421HJ5	Subprime	50,000,000		No	100.00			AAA	ACE 2004-HE3	A1A	ACE04HE3	
29 Oct 2004	576434WV2	Alt-A	70,640,000	32,616,215	No	103.17	92.08	4.1	AAA	AAA	MALT 2004-11	1A1	MALT0411
29 Oct 2004	59020UMA0	Subprime	194,343,000		No	100.00			AAA	MLMI 2004-WMC5	A1A	MLHE04W5	
5 Nov 2004	03072SWN1	Subprime	116,175,000		No	100.00			AAA	AMSI 2004-R11	A1	AMQ04R11	
5 Nov 2004	03072SWN1	Subprime	900,000,000		No	100.00			AAA	AMSI 2004-R11	A1	AMQ04R11	
16 Nov 2004	70069FDV6	Subprime	363,308,000		No	100.00			AAA	PPSI 2004-WWF1	A1B	PP04WWF1	
16 Nov 2004	70069FDW4	Subprime	900,000,000		No	100.00			AAA	PPSI 2004-WWF1	A1C	PP04WWF1	

Note: this information excludes simultaneous wraps and out of portfolio transactions but it includes bonds subsequently securitized out of portfolio.

16 Nov 2004	70069FDW4	Subprime	100,000,000		No	100.00				AAA	PPSI 2004-WWF1	A1C	PP04WWF1	
17 Nov 2004	61744CHK5	Subprime	266,577,500		No	100.00				AAA	MSAC 2004-NC8	A1	MSAB04N8	
17 Nov 2004	61744CHK5	Subprime	266,577,500		No	100.00				AAA	MSAC 2004-NC8	A1	MSAB04N8	
23 Nov 2004	35729PFY1	Subprime	221,475,000		No	100.00				AAA	FHLT 2004-D	2A	FRHE04D	
26 Nov 2004	36242DJQ7	FHA/VA Reperforming	49,984,718	16,795,796	No	99.92	76.19	29.9		AAA	A	GSMPS 2004-4	1AF	GSM04004
26 Nov 2004	36242DPL1	Alt-A	43,651,000	16,430,203	No	101.05	86.72	15.9		AAA	BBB-	GSR 2004-14	4A1	GSR04014
29 Nov 2004	126673NP3	Subprime	500,000,000		No	100.00				AAA		CWL 2004-12	1AV1	CWHE0412
29 Nov 2004	94980RAA5	Alt-A	240,000,000	93,027,955	No	101.09	83.32	6.4		AAA	AA-	WFMB 2004-Z	IA1	WFM0400Z
29 Nov 2004	126673NP3	Subprime	510,990,000		No	100.00				AAA		CWL 2004-12	1AV1	CWHE0412
29 Nov 2004	94980RAA5	Alt-A	49,150,000	19,051,350	No	100.93	83.32	6.4		AAA	AA-	WFMB 2004-Z	IA1	WFM0400Z
30 Nov 2004	05948KVS5	Alt-A	97,768,724	51,437,544	No	102.89	85.64	6.4		AAA	A	BOAA 2004-10	1CB1	BAA04010
30 Nov 2004	92922FZW1	Alt-A	79,723,316	40,557,272	No	102.88	87.25	5.2		AAA	AA-	WAMU 2004-CB4	I1A	WMS04CB4
30 Nov 2004	61744CKD7	Subprime	324,675,000		No	100.00				AAA		MSAC 2004-HE9	A2A	MSAB04H9
30 Nov 2004	12667FGV1	Alt-A	28,966,464	12,203,525	No	102.86	95.82	6.7		AAA	AA	CWALT 2004-J3	2A1	CWA04J03
30 Nov 2004	23332UBD5	OptionARM Alt-A	200,000,000	23,565,942	No	102.75	53.56	17.2		AAA	AA	DSLA 2004-AR3	1A1A	DSLA04A3
30 Nov 2004	576433UX2	Alt-A	108,000,000		No	100.00				AAA		MARM 2004-14	1A1	MARM0414
30 Nov 2004	92922FZX9	Alt-A	99,829,235	43,005,445	No	104.59	94.12	5.2		AAA	AA-	WAMU 2004-CB4	I2A	WMS04CB4
30 Nov 2004	70069FEV5	Subprime	500,000,000	1,669,370	No	100.00	99.46	27.6		AAA	AAA	PPSI 2004-WHQ2	A1C	PP04WHQ2
30 Nov 2004	576433UD6	Alt-A	180,311,000	69,866,553	No	99.43	76.76	3.5		AAA	AAA	MARM 2004-13	1A1	MARM0413
30 Nov 2004	05948KWS4	Alt-A	82,671,000	45,726,558	No	103.05	93.92	8.5		AAA	A	BOAA 2004-11	1CB1	BAA04011
30 Nov 2004	12669UCB4	FHA/VA Reperforming	116,058,000	39,126,666	No	99.97	71.87	44.7		AAA	BB+	CWHL 2004-R2	1AF1	CWF04R02
30 Nov 2004	41161PHR7	OptionARM Alt-A	404,685,000	76,003,452	No	100.00	41.40	0.0		AAA	BB	HVMLT 2004-9	1A	HVML0409
30 Nov 2004	007036DP8	Alt-A	84,430,000	25,079,998	No	101.52	86.77	17.1		AAA	A+	ARMT 2004-4	4A1	ARMT0404
30 Nov 2004	70069FEV5	Subprime	500,000,000	1,669,370	No	100.00	99.46	27.6		AAA	AAA	PPSI 2004-WHQ2	A1C	PP04WHQ2
30 Nov 2004	07386HNS6	Alt-A	407,557,000	90,739,899	No	100.00	68.35	19.8		AAA	AA+	BALTA 2004-12	IA3	BSAA0412
30 Nov 2004	70069FEU7	Subprime	449,310,000	6,229,027	No	100.00	98.86	27.6		AAA	AAA	PPSI 2004-WHQ2	A1B	PP04WHQ2
3 Dec 2004	04541GML3	Subprime	550,202,000		No	100.00				AAA		ABSHE 2004-HE8	A1	ABSH04H8
6 Dec 2004	45660LAA7	OptionARM Alt-A	342,034,000	54,188,691	No	100.00	51.52	65.5		AAA	B-	INDX 2004-AR14	1A1A	INX04A14
6 Dec 2004	04541GMY5	Subprime	219,400,000		No	100.00				AAA		ABSHE 2004-HE9	A1	ABSH04H9
16 Dec 2004	35729PGN4	Subprime	500,000,000		No	100.00				AAA		FHLT 2004-4	IA1	FRHE0404
17 Dec 2004	94982CAA6	Alt-A	150,000,000	56,588,049	No	100.70	82.65	7.6		AAA	A	WFMB 2004-DD	IA1	WFM040DD
21 Dec 2004	61744CKF2	Subprime	323,051,000		No	100.00				AAA		MSAC 2004-WMC3	A1SS	MSAB04W3
23 Dec 2004	83611MBQ0	Subprime	202,860,000		No	100.00				AAA		SVHE 2004-WMC1	IA1	SVHE04W1
23 Dec 2004	949779AA0	Alt-A	141,746,000	53,151,467	No	99.78	82.19	3.3		AAA	AAA	WFMB 2004-EE	IA1	WFM040EE
30 Dec 2004	36242DQE6	Alt-A	141,041,000	20,169,622	No	100.00	70.66	33.3		AAA	AA	GSAA 2004-11	1A1	GSAA0411
30 Dec 2004	41161PJX2	OptionARM Alt-A	328,757,500	66,988,527	No	100.00	57.08	37.4		AAA	B+	HVMLT 2004-11	1A	HVML0411
30 Dec 2004	76110HH36	Alt-A	218,029,000	71,623,015	No	102.00	66.31	25.4		AAA	B	RALI 2004-QA6	CBII	RFC04QA6
30 Dec 2004	576434YF5	Alt-A	106,343,811	50,696,887	No	102.81	95.23	4.7		AAA	AAA	MALT 2004-12	3A1	MALTO412
30 Dec 2004	76110HG94	Alt-A	103,452,000	13,369,172	No	101.91	52.77	25.4		AAA	B-	RALI 2004-QA6	CBI	RFC04QA6
30 Dec 2004	007036ET9	Alt-A	46,805,000	15,027,939	No	101.80	71.30	13.3		AAA	A-	ARMT 2004-5	6A1	ARMT0405
30 Dec 2004	007036ES1	Alt-A	37,335,000	5,694,543	No	101.50	82.32	13.3		AAA	A-	ARMT 2004-5	5A1	ARMT0405
30 Dec 2004	576434YE8	Alt-A	50,544,472	17,109,805	No	104.50	97.60	4.7		AAA	AAA	MALT 2004-12	2A1	MALTO412