

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

Descriptor	Current Principal Balance or Notional Amount	CUSIP
Cash and Cash Equivalents	952,082,159	
Collateralized Debt Obligations (CDOs)		
ACABS 073A X	5,471,005	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
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	1,498,728	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	9,562,500	264404AA2
EATON VANCE CDO IX 2007-9	5,000,000	278289AF0
EMPORIA PREF FDG II 2006-2	2,000,000	29234PAG6
FOUNDERS GROVE CLO 2006-1	828,222	35055PAE4
FREEPORT LN TR 2006-1	51,937,000	356704AD8
FTDRB 2005-1A X	2,234,923	347199AE1
GLCR 2004-2A C	1,244,747	37638WAA9
GSC PARTNERS CDO FD VI 2005-6	500,000	36294EAF5
GSC PARTNERS CDO FD VI 2005-6	5,000,000	36294EAC2
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	8,729,689	429667AD0
ICM 06S1 X	7,381,601	46426VAE0
INWOOD PARK CDO LTD 2007-1	1,000,000	46186GAL7
IVYL 2006-1A A1	101,984,274	46601QAC2
KATO 071 A2	13,000,000	48602PAB1
LANDM_01-1X-D2	2,210,840	USG5370MAC94
LANDMARK II CDO 2002-2	5,500,000	51507AAC2
LEXN 2006-2A D	336,101	52902WAF6
MACCL 071A A 4.1	25,000,000	55265AAJ0
MARATHON FINANCING 2006-1	9,916,000	56580TAJ5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MCS_VX-1	2,000,000	USG6140FAA50
MDPK 074A D	1,000,000	55817UAF7
MILLS 061A D	1,441,978	601312AB7
NEPT 075A X	5,435,245	64069WAJ2
NEPTN_04-1X-A1LB	8,000,000	USG6421RAB71
NORTH_04-6X-A	25,500,000	USG6660JAA72
NWALL 051A A1	13,390,188	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	7,000,004	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	3,760,017	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	800,000	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	7,136,343	87163XAA5
TABS 054A B	4,500,000	87337UAB0
TBRNA 079 2B	5,058,685	87331XAK0
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	2,900,000	89708BAG8
TROPIC CDO V 2006-5	9,000,000	89708BAE3
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT O'HARE LLC		
HILTON LAND INVESTMENT 1, LLC		
HLT NY HILTON LLC		
HLT NY WALDORF LLC		
HLT DOMESTIC OWNER LLC		
HLT HQ SPE LLC		
HLT LOGAN LLC		
HLT MEMPHIS LLC		
HLT MEMPHIS DATA LLC		
HLT AUDUBON LLC		
HLT CA HILTON LLC		
HLT SAN JOSE LLC		
MIAMI AIRPORT LLC		
HLT DC OWNER LLC		
CRYSTAL CITY LLC		
HAPEVILLE HOTEL LIMITED PARTNERSHIP		
GLOBAL RESORT PARTNERS		
KENNER HOTEL LIMITED PARTNERSHIP		
HILTON INTERNATIONAL OF PUERTO RICO, INC.		
HILTON HAWAIIAN VILLAGE LLC		
HOTEL MAATSCHAPPIJ SCHIPHOL BV		
CRAIGENDARROCH LIMITED		
BONDAREA LIMITED		
HOTEL MAATSCHAPPIJ ROTTERDAM BV		
HLT OPERATE DTWC LLC		
HOTEL CORPORATION OF EUROPE		
HILTON INTERNATIONAL TRINIDAD LIMITED		
ADDA HOTELS		
HLT STAKIS OPERATOR LIMITED		
HLT OWNED X A BORROWER LIMITED		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OWNED IX A HOLDING LIMITED		
HLT OPERATING VII A BORROWER GMBH		
HLT MANAGED XI A BORROWER GMBH		
HLT PALMER LLC		
HILTON MANAGEMENT LLC		
DOUBLETREE MANAGEMENT LLC		
HAMPTON INNS MANAGEMENT LLC		
HOMEWOOD SUITES MANAGEMENT LLC		
EMBASSY SUITES MANAGEMENT LLC		
CONRAD MANAGEMENT LLC		
HILTON GARDEN INNS MANAGEMENT LLC		
WALDORF=ASTORIA MANAGEMENT LLC		
MIDDLE EAST HOTELS LLC		
HILTON INTERNATIONAL MANAGE LLC		
HILTON OF MALAYSIA LLC		
HLT CONRAD LLC		
HLT CONRAD INTERNATIONAL MANAGE LLC		
HLT CONRAD DOMESTIC LLC		
HLT WALDORF=ASTORIA INTERNATIONAL MANAGE LLC		
HLT SINGAPORE MANAGE LLC		
HLT DRAKE LLC		
HLT DOMESTIC IP LLC		
HLT CONRAD IP LLC		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HILTON ESJ MANAGEMENT LLC		
HILTON INTERNATIONAL MANAGE (AMERICAS) LLC		
HILTON INTERNATIONAL MANAGE (MIDDLE EAST) LLC		
HLT ESP MANAGE LLC		
HLT ESP INTERNATIONAL MANAGE LLC		
HLT INTERNATIONAL MANAGE LLC		
HILTON INTERNATIONAL MANAGEMENT CORPORATION		
HLT CONRAD IP SUB INC.		
HLT INTERNATIONAL IP SUB INC.		
HOTEL CORPORATION OF EUROPE		
CONRAD INTERNATIONAL (EGYPT) CORPORATION		
HOTEL MANAGEMENT OF MINNEAPOLIS, INC.		
HLT CANADA MANAGED LP		
HLT MANAGED II A BORROWER CORPORATION		
HLT MANAGED X A BORROWER LP		
HLT DOMESTIC IP SUB INC.		
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		

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

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OPERATING MEZZ VII-E LIMITED		
HLT MANAGED MEZZ XI-E GMBH		
HLT OWNED MEZZ I-F LLC	298,662,252	
HLT OWNED MEZZ II-F LLC		
HLT OWNED MEZZ III-F LLC		
HLT OWNED MEZZ VI-F LLC		
HLT OWNED MEZZ VII-F LLC		
HLT OWNED MEZZ VIII-F LLC		
HLT OWNED MEZZ XII-F LLC		
HLT MANAGE-FRANCHISE MEZZ I-F LLC		
HLT MANAGED MEZZ I-F LLC		
HLT MANAGED MEZZ III-F LLC		
HLT MANAGED MEZZ VI-F LLC		
HLT MANAGED MEZZ VII-F LLC		
HLT MANAGED MEZZ VIII-F LLC		
HLT MANAGED MEZZ IX-F LLC		
HLT MANAGED MEZZ XII-F LLC		
HLT OPERATING MEZZ I-F LLC		
HLT OPERATING MEZZ II-F LLC		
HLT OPERATING MEZZ IV-F LLC		
HLT TIMESHARE MEZZ I-F LLC		
HLT TIMESHARE MEZZ II-F LLC		
HLT FRANCHISE MEZZ I-F LLC		
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		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
HLT OWNED MEZZ VII-G LLC		
HLT OWNED MEZZ VIII-G LLC		
HLT OWNED MEZZ XII-G LLC		
HLT MANAGE-FRANCHISE MEZZ I-G LLC		
HLT MANAGED MEZZ I-G LLC		
HLT MANAGED MEZZ III-G LLC		
HLT MANAGED MEZZ VI-G LLC		
HLT MANAGED MEZZ VII-G LLC		
HLT MANAGED MEZZ VIII-G LLC		
HLT MANAGED MEZZ IX-G LLC		
HLT MANAGED MEZZ XII-G LLC		
HLT OPERATING MEZZ I-G LLC		
HLT OPERATING MEZZ II-G LLC		
HLT OPERATING MEZZ IV-G LLC		
HLT TIMESHARE MEZZ I-G LLC		
HLT TIMESHARE MEZZ II-G LLC		
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	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ESA P MEZZ 4 L.L.C.		
ESA MEZZ 4 L.L.C.		
ESH/HOMESTEAD MEZZ 5 L.L.C.	102,680,000	
ESA P MEZZ 5 L.L.C.		
ESA MEZZ 5 L.L.C.		
ESH/HOMESTEAD MEZZ 6 L.L.C.	102,680,000	
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 ¹	
10 – 30 SOUTH WACKER MEZZ 9, L.P.		
ONE NORTH FRANKLIN MEZZ 9, L.P.		
CIVIC OPERA MEZZ 9, L.P.		
30 NORTH LASALLE MEZZ 9, L.P.		
AP/AIM BOSTON SUITES, LLC	362,347,092	
AP/AIM BURR RIDGE, LLC		
AP/AIM CVG AIRPORT, LLC		
AP/AIM DIA SUITES, LLC		
AP/AIM DUBLIN SUITES, LLC		
AP/AIM INDEPENDENCE SUITES, LLC		
AP/AIM PHOENIX SUITES, LLC		
AP/AIM RIVERCENTER LANDMARK, LLC		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	13,219,989	
AP/AIM MEZZANINE II, LLC	75,113,573	
AP/AIM MEZZANINE III, LLC	75,113,573	
AP/AIM MEZZANINE IV, LLC	75,113,573	
AP/AIM MEZZANINE V, LLC	24,875,422	
R-ROOF VI, LLC	139,537,736	
R-ROOF MEZZ VI, LLC	30,393,063	
R-ROOF MEZZ VIA, LLC	33,986,160	
R-ROOF MEZZ VIB, LLC	39,401,968	
R-ROOF I, LLC	60,209,768	
R-ROOF II, LLC		
R-ROOF III, LLC		
R-ROOF I, LLC	136,573,377	
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		
HEI NORTHWEST LLC		
HEI COMPACT MEZZ LLC	39,000,000	
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS, L.L.C.	86,212,500	
IA ORCHARD HOTELS TUSCON SOUTH WILLIAMS TRS, L.L.C.		
IA ORCHARD HOTELS LEBANON, L.L.C.		
IA ORCHARD HOTELS LEBANON TRS, L.L.C.		
IA ORCHARD HOTELS ADDISON, L.P.		
IA ORCHARD HOTELS ADDISON TRS, L.P.		
IA ORCHARD HOTELS FORT WORTH, L.P.		
IA ORCHARD HOTELS FORT WORTH TRS, L.P.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER, L.P.		
IA ORCHARD HOTELS HOUSTON 9975 WESTHEIMER TRS, L.P.		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK, L.P.		
IA ORCHARD HOTELS HOUSTON 2929 WESTPARK TRS, L.P.		
IA ORCHARD HOTELS VIENNA, L.L.C.		
IA ORCHARD HOTELS VIENNA TRS, L.L.C.		
IA ORCHARD HOTELS FEDERAL WAY, L.L.C.		
IA ORCHARD HOTELS FEDERAL WAY TRS, L.L.C.		
IA ORCHARD HOTELS HARLINGEN, L.P.		
IA ORCHARD HOTELS HARLINGEN TRS, L.P.		
IA ORCHARD HOTELS TAMPA, L.L.C.		
IA ORCHARD HOTELS TAMPA TRS, L.L.C.		
IA ORCHARD 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 ORCHARD 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 ORCHARD HOTELS SOLON, L.L.C.		
IA ORCHARD HOTELS SOLON TRS, L.L.C.		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS, L.L.C.		
IA ORCHARD HOTELS TUSCON EAST WILLIAMS TRS, L.L.C.		
IA ORCHARD HOTELS LOS ALAMITOS, L.L.C.		
IA ORCHARD HOTELS LOS ALAMITOS TRS, L.L.C.		
IA ORCHARD HOTELS CRANBURY, L.L.C.		
IA ORCHARD HOTELS CRANBURY TRS, L.L.C.		
IA ORCHARD HOTELS SOMERSET, L.L.C.		
IA ORCHARD HOTELS SOMERSET TRS, L.L.C.		
IA ORCHARD HOTELS HAUPPAUGE, L.L.C.		
IA ORCHARD HOTELS HAUPPAUGE TRS, L.L.C.		
IA ORCHARD HOTELS NASHVILLE, L.L.C.		
IA ORCHARD HOTELS NASHVILLE TRS, L.L.C.		
IA ORCHARD HOTELS BROWNSVILLE, L.P.		
IA ORCHARD HOTELS BROWNSVILLE TRS, L.P.		
IA ORCHARD HOTELS IRVING, L.P.		
IA ORCHARD HOTELS IRVING TRS, L.P.		
IA ORCHARD HOTELS DALLAS, L.P.		
IA ORCHARD HOTELS DALLAS TRS, L.P.		
IA ORCHARD HOTELS HOUSTON 9965 WESTHEIMER, L.P.		
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	76,977,854	

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SRM – SPE, LLC	65,000,000	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	49,741,042	
CHERRY HILL TOWNE CENTER PARTNERS, LLC	12,754,958 ¹	
101 LUDLOW LLC	59,118,564	
101 LUDLOW LLC	433,247 ¹	
1180 ASTRO URBAN RENEWAL INVESTORS LLC	54,500,000	
MIRAVAL RESORT TUCSON, LLC	54,096,591	
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 ¹	
PARMENTER ONE FINANCIAL PLAZA LP, LLLP	35,750,000	
P/A-ACADIA PELHAM MANOR, LLC	31,621,362	
P/A-ACADIA PELHAM MANOR, LLC	2,006,180 ¹	
LACEY MARKETSQUARE I, LLC	31,000,000	
LACEY MARKETSQUARE II, LLC		
THE VILLAGE AT MOORPARK, LLC	30,000,000	
WESTBANK PARTNERS, LLC	21,095,938	
GR&S ATLANTIC BEACH HOTEL LLC	15,000,000	
GR&S ATLANTIC BEACH MEZZ LLC	6,000,000	
SMART & FINAL PROPERTIES I LLC	9,293,572	
SMART & FINAL PROPERTIES II LLC	10,621,226	
GIBRALTAR VIRGINIA S, LLC	19,600,000	
TIC SHORT PUMP 1, LLC		
TIC SHORT PUMP 2, LLC		
TIC SHORT PUMP 3, LLC		
TIC SHORT PUMP 4, LLC		
TIC SHORT PUMP 5, LLC		
TIC SHORT PUMP 6, LLC		
TIC SHORT PUMP 7, LLC		
TIC SHORT PUMP 9, LLC		
TIC SHORT PUMP 10, LLC		
TIC SHORT PUMP 11, LLC		
TIC SHORT PUMP 12, LLC		
TIC SHORT PUMP 13, 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.		

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ROSE HALL LP MEZZ 3 L.L.C.		
HIGH BAY OWNER SPE, LLC	17,298,375	
QCC FUND I, L.P.	16,798,870	
06-QCC-0093, LLC		
06-QCC-0121, LLC		
06-QCC-0082, LLC		
06-QCC-0110, LLC		
06-QCC-0163, LLC		
WESTBROOK DEVELOPMENT CO.	16,659,020	
ACADIA ATLANTIC AVENUE, LLC	11,539,633	
ACADIA ATLANTIC AVENUE, LLC	4,610,367 ¹	
DELLS HOSPITALITY, INC.	12,481,098	
PANAMA CITY HOSPITALITY GROUP, LLC	10,310,500	
GLENROY COACHELLA LLC	4,794,145	
GLENROY COACHELLA LLC	4,157,773	
SHREE HARI OHM INC OF SAVNH	8,725,941	
OXNARD GSRS HOLDINGS, LLC	8,750,000	
MYM 13500 JC PROPERTY OWNER LLC	6,444,138	
MA-ANPURNA, INC.	5,792,513	
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	3,156,555	
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	1,462,987	
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		
Commercial Real Estate - Preferred Equity		
HILTON GLOBAL HOLDINGS LLC A-2	35,895,095	
Commercial Real Estate Owned (REO)		
CROSSROADS MALL, OK		N/A ²

² For REO properties, current principal balance is not applicable.

Descriptor	Current Principal Balance or Notional Amount	CUSIP
Corporate Bonds		
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	7,571,032	887367AA8
CRE Securities (includes CRE CDOs)		
ARCAP RES TR 2004-1	4,000,000	039279AE4
ARMSS 041A A	39,872,355	03877VAA3
ARMSS 2005 1A	45,000,000	038927AA7
ASSET SECURITIZATION CO 97-D5	50,000	045424FN3
BANC AMER CMBS 2007-2	220,000	059511AK1
BANC AMER CMBS 2007-2	595,000	059511AL9
BANC AMER CMBS 2007-2	295,000	059511AM7
BANC AMER LARGE LN 2007-BMB1	1,017,000	05954RAN5
BANC AMER LARGE LN 2007-BMB1	1,005,000	05954RAY1
BANC AMER LARGE LN 2007-BMB1	686,000	05954RAL9
BANC AMER LARGE LN 2007-BMB1	938,000	05954RAS4
BANC AMER LARGE LN 2007-BMB1	701,000	05954RBA2
BANC AMER LARGE LN 2007-BMB1	960,000	05954RAW5
BEAR STEARNS CMBS 2003-PWR2	5,789,995	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	4,003,435	07387BAS2
BEAR STEARNS CMBS 2005-TOP20	100,000	07387BCS0
BEAR STEARNS CMBS 2006-BBA7	536,569	07387KAA1
BEAR STEARNS CMBS 2006-BBA7	16,181,291	07387KAB9
BEAR STEARNS CMBS 2006-BBA7	575,069,171	07387KAD5
BEAR STEARNS CMBS 2006-BBA7	294,582,002	07387KAF0
BEAR STEARNS CMBS 2006-BBA7	400,000	07387KAG8
BEAR STEARNS CMBS 2006-BBA7	9,375,000	07387KAL7
BEAR STEARNS CMBS 2006-PWR14	4,000,000	07388PAQ4
BEAR STEARNS CMBS 2006-PWR14	5,000,000	07388PAR2
BEAR STEARNS CMBS 2007-BBA8	20,000,000	07388TAK9
BEAR STEARNS CMBS 2007-PWR15	23,777,518	07388RBQ9
BEAR STEARNS CMBS 2007-PWR16	8,855,000	07388YBA9
BEAR STEARNS CMBS 2007-PWR16	10,000,000	07388YBJ0
BEAR STEARNS CMBS 2007-PWR16	12,510,000	07388YBG6
BEAR STEARNS CMBS 2007-PWR16	8,997,000	07388YBC5
BEAR STEARNS CMBS 2007-PWR16	6,000,000	07388YAY8
BEAR STEARNS CMBS 2007-PWR16	8,000,000	07388YAW2
BEAR STEARNS CMBS 2007-PWR16	355,000	07388YAG7
BEAR STEARNS CMBS 2007-PWR16	225,000	07388YAB8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS CMBS 2007-PWR16	22,428,000	07388YBE1
BEAR STEARNS CMBS 2007-PWR17	1,000,000	07388QAE9
BEAR STEARNS CMBS 2007-PWR18	5,000,000	07401DAC5
BEAR STEARNS CMBS 2007-PWR18	10,000,000	07401DBC4
BEAR STEARNS CMBS 2007-TOP26	210,000	07388VAB4
BEAR STEARNS CMBS 2007-TOP26	18,428,000	07388VAP3
BEAR STEARNS CMBS 2007-TOP28	65,000	073945AC1
BEAR STEARNS COML MTG 99-CLF1	503,163	07383FBX5
BSDB TRUST 2005-AFR1	19,768,490	11777LAA9
BSDB TRUST 2005-AFR1	40,000,000	11777LAB7
CAPITAL TR RE CDO 2004-1	10,000,000	140574AB0
CAPITAL TR RE CDO 2004-1	5,957,387	140574AA2
COMM 2006-CNL2	10,000,000	20047MAT1
CONCORD REAL EST CDO 2006-1	40,000,000	20647MAA6
CPGII 98C1 P1	17,039,386	202246AB0
CSFB COML MTG PTC 1998-C1	39,022,879	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	1,548,040	36170VAJ8
G-FORCE CDO 2006-1	9,349,843	36170VAK5
GMAC COML MTGE SECS 1997-C1	38,422,120	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
GS MTG COML 2007-EOP	18,700,000	36228CB69
GS MTG COML 2007-EOP	7,575,000	36228CB44
GS MTG COML 2007-EOP	2,895,000	36228CA86
GS MTG COML 2007-EOP	325,000	36228CA29
GS MTG COML 2007-EOP	34,285,000	36228CA45
GS MTG COML 2007-EOP	7,435,000	36228CB28
GS MTG COML 2007-EOP	5,975,000	36228CA60
HELLER COMM MTG 1999-PH-1	5,000,000	42332QAK9
JP MORGAN COM MTG 2006-FL1	1,506,385	46625YJ87
JP MORGAN COM MTG 2006-LDP9	15,000,000	46629PAQ1
KIMBERLITE CDO I 2006-1	2,072,108	49436RAA9
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	5,000,000	59023UAT9
ML FLOATING TR 2006-1	473,146,183	59023UAG7
ML FLOATING TR 2006-1	65,000,000	59023UAX0
ML FLOATING TR 2006-1	25,000,000	59023UAC6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ML FLOATING TR 2006-1	65,000,000	59023UAY8
ML MTG TRUST 2007-C1	23,000,000	59025KAH5
MORGAN STANLEY CAP 2004-HQ3	40,545,735	61745MXK4
MORGAN STANLEY CAP 2006-XLF	3,692,000	61745SAL4
MORGAN STANLEY CAP 2006-XLF	505,235	61745SAP5
MORGAN STANLEY CAP 2007-IQ15	6,115,000	61755YAH7
MORGAN STANLEY CAP 2007-TOP27	615,000	61754JAF5
MORGAN STANLEY CAP 2008-TOP29	1,221,165,473	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		
FEDERAL HM LN BANK VN-2015	42,758,593	3133XDZ20
FHLMC	78,773,401	3128CUQ74
FHLMC	75,977,886	3128PQRE3
FHLMC PC 1YR LIBOR VR	10,996,042	3128JP4G2
FHLMC PC 1YR LIBOR VR	9,894,597	3128JP3T5
FHLMC PC ARM GIANT II	15,394,000	3128S5AQ7
FHLMC PC ARM GIANT II	7,664,964	3128S5AN4
FHLMC PC ARM GIANT II	30,535,129	3128S4FW2
FHLMC PC GOLD 15 YR	4,686,240	31288MDH9
FHLMC PC GOLD CASH 20	4,522,295	3128P7G72
FHLMC PC GOLD CASH 20	12,670,604	3128P7JV6
FHLMC PC GOLD CASH 30	13,441,398	31292GXT8
FHLMC PC GOLD COMB 15	15,442,616	3128MCMV4
FHLMC PC GOLD COMB 15	13,684,588	3128M1CM9
FHLMC PC GOLD COMB 20	36,324,226	3128CUQN9
FHLMC PC GOLD COMB 20	11,645,309	3128CUL53
FHLMC PC GOLD COMB 30	48,941,891	3128M7SY3
FHLMC PC GOLD COMB 30	1,371,372	3128LBZ35
FHLMC PC GOLD COMB 30	7,731,126	31296L4U2
FHLMC PC GOLD COMB IO	6,719,057	31282YSS9
FHLMC PC GOLD COMB IO	2,012,876	31282YWN5
FHLMC PC GOLD COMB IO	1,070,143	31282YDX4
FHLMC PC GOLD COMB IO	13,817,541	31282YDV8
FHLMC PC GOLD COMB IO	2,113,930	31282YWP0
FHLMC PC GOLD COMB PO	544,377	3128CVPV0
FHLMC PC GOLD COMB PO	38,246,434	3128HVDZ9
FHLMC PC GOLD COMB PO	88,108,213	3128HVGN3
FHLMC PC GOLD COMB PO	23,644,371	3128HVH85
FHLMC PC GOLD COMB PO	46,273,121	3128HVJX8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC PC GOLD COMB PO	637,065	3128HVP78
FHLMC PC GOLD COOP 30	12,866,673	31281LCF3
FHLMC PC GOLD COOP 30	8,676,334	31281LCS5
FHLMC PC GUAR ADJ 30YR	16,516,062	31300LDL6
FHLMC PC II HYBRD ARM	98,457,384	3128NGFN0
FHLMC PC II HYBRD ARM	6,537,607	3128QSW77
FHLMC PC II HYBRD ARM	34,255,554	3128QLSD4
FHLMC REMIC SERIES 2056	9,338,685	3133TDYV2
FHLMC REMIC SERIES 2136	6,270,005	3133TKA26
FHLMC REMIC SERIES 2164	8,153,321	3133TLDZ8
FHLMC REMIC SERIES 2235	1,929,656	3133TP6F1
FHLMC REMIC SERIES 2266	7,329	3133TQFM4
FHLMC REMIC SERIES 2411B	1,070,914	31339D4S4
FHLMC REMIC SERIES 2411B	2,099,882	31339D4T2
FHLMC REMIC SERIES 2432	2,094,127	31339NP34
FHLMC REMIC SERIES 2454	7,164,951	31392KAA4
FHLMC REMIC SERIES 2513	39,190	31392XEV6
FHLMC REMIC SERIES 2519	1,140,910	31393FBN5
FHLMC REMIC SERIES 2530	4,045,835	31393F7F7
FHLMC REMIC SERIES 2534	4,050,298	31393FUN4
FHLMC REMIC SERIES 2535	11,042,893	31393GSD7
FHLMC REMIC SERIES 2542	2,574,189	31393GKY9
FHLMC REMIC SERIES 2545	850,394	31393GGZ1
FHLMC REMIC SERIES 2577	7,522,532	31393LEE9
FHLMC REMIC SERIES 2590	402,103	31393NEV7
FHLMC REMIC SERIES 2591	186,247	31393MDF5
FHLMC REMIC SERIES 2591	33,660,000	31393MFL0
FHLMC REMIC SERIES 2594	6,760,565	31393PXQ2
FHLMC REMIC SERIES 2595	14,830,705	31393PDK7
FHLMC REMIC SERIES 2595	8,987,974	31393PDR2
FHLMC REMIC SERIES 2630	11,250,000	31393RNW6
FHLMC REMIC SERIES 2631	45,507,460	31393RTM2
FHLMC REMIC SERIES 2633	122,951	31393RLU2
FHLMC REMIC SERIES 2642	18,000,000	31393VVL2
FHLMC REMIC SERIES 2650	7,442,686	31393W4H9
FHLMC REMIC SERIES 2655	29,926,245	31394GXS7
FHLMC REMIC SERIES 2656	137,110	31394HKG5
FHLMC REMIC SERIES 2656	1,144,418	31394HL58
FHLMC REMIC SERIES 2656	5,589,721	31394HL82
FHLMC REMIC SERIES 2656	8,386,769	31394HLA7
FHLMC REMIC SERIES 2656	8,386,769	31394HLB5
FHLMC REMIC SERIES 2656	1,288,836	31394HLC3
FHLMC REMIC SERIES 2656	35,733	31394HRC7
FHLMC REMIC SERIES 2656	8,759,819	31394HRG8
FHLMC REMIC SERIES 2662	19,923	31394H4M0
FHLMC REMIC SERIES 2667	1,007,401	31394HHW4
FHLMC REMIC SERIES 2676	17,990,000	31394JMS3
FHLMC REMIC SERIES 2677	10,000,000	31394JV20

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2678	2,887,141	31394JA56
FHLMC REMIC SERIES 2682	25,000,000	31394KJP0
FHLMC REMIC SERIES 2682	34,491,000	31394KK60
FHLMC REMIC SERIES 2683	5,971,944	31394JEK9
FHLMC REMIC SERIES 2686	5,021,000	31394KM68
FHLMC REMIC SERIES 2690	15,000,000	31394KCQ5
FHLMC REMIC SERIES 2692	30,819	31394KZS6
FHLMC REMIC SERIES 2695	15,102,795	31394LAP7
FHLMC REMIC SERIES 2703	2,017,223	31394LXU1
FHLMC REMIC SERIES 2716	280,573	31394MLX6
FHLMC REMIC SERIES 2717	18,205,000	31394MZG8
FHLMC REMIC SERIES 2725	25,520	31394MVQ0
FHLMC REMIC SERIES 2727	10,729,129	31394NLW6
FHLMC REMIC SERIES 2727	103,108,000	31394NMW5
FHLMC REMIC SERIES 2733	140,000	31394NUY2
FHLMC REMIC SERIES 2736	3,442,859	31394PJE4
FHLMC REMIC SERIES 2751	30,201,000	31394R7F0
FHLMC REMIC SERIES 2759	218,271	31394TF26
FHLMC REMIC SERIES 2759	72,708,000	31394TDS1
FHLMC REMIC SERIES 2764	8,336,409	31394TWC5
FHLMC REMIC SERIES 2767	16,789,517	31394THJ7
FHLMC REMIC SERIES 2769	19,291,488	31394RZ36
FHLMC REMIC SERIES 2770	49,656,962	31394W3D8
FHLMC REMIC SERIES 2777	18,547,569	31394WMV7
FHLMC REMIC SERIES 2780	8,250,000	31394XNC6
FHLMC REMIC SERIES 2780	10,178,000	31394XSL1
FHLMC REMIC SERIES 2780	1,474,002	31394XS31
FHLMC REMIC SERIES 2780	1,584,396	31394XS98
FHLMC REMIC SERIES 2787	1,235,122	31394WCA4
FHLMC REMIC SERIES 2789	379,597	31394YX33
FHLMC REMIC SERIES 2794	11,813,354	31394Y5J9
FHLMC REMIC SERIES 2802	1,830,590	31394YNU4
FHLMC REMIC SERIES 2802	8,157,774	31394YQG2
FHLMC REMIC SERIES 2804	16,189,668	31395APY5
FHLMC REMIC SERIES 2808	29,837,303	31395AFT7
FHLMC REMIC SERIES 2810	18,974,168	31395AKR5
FHLMC REMIC SERIES 2815	29,607,360	31395ADT9
FHLMC REMIC SERIES 2820	4,483,831	31395CFT3
FHLMC REMIC SERIES 2820	52,834	31395CEC1
FHLMC REMIC SERIES 2820	5,475,762	31395CFR7
FHLMC REMIC SERIES 2820	30,276	31395CEK3
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	672,370	31395ELH8
FHLMC REMIC SERIES 2840	5,879,000	31395EQS9
FHLMC REMIC SERIES 2844	27,385,000	31395EWE3
FHLMC REMIC SERIES 2846	22,122,000	31395EMQ7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2852	2,995,514	31395GF23
FHLMC REMIC SERIES 2852	2,268,901	31395GEU2
FHLMC REMIC SERIES 2852	12,455,015	31395GCN0
FHLMC REMIC SERIES 2852	5,278,439	31395GBT8
FHLMC REMIC SERIES 2852	9,942,913	31395GC91
FHLMC REMIC SERIES 2852	1,825,570	31395GCL4
FHLMC REMIC SERIES 2852	1,864,296	31395GBV3
FHLMC REMIC SERIES 2852	2,428,728	31395GCT7
FHLMC REMIC SERIES 2852	2,995,514	31395GAU6
FHLMC REMIC SERIES 2857	10,000,000	31395FSA3
FHLMC REMIC SERIES 2859	3,055,770	31395FG24
FHLMC REMIC SERIES 2861	2,332,437	31395GGZ9
FHLMC REMIC SERIES 2864	51,226,000	31395G2S0
FHLMC REMIC SERIES 2866	10,176,567	31395HBB5
FHLMC REMIC SERIES 2866	518,108	31395HA42
FHLMC REMIC SERIES 2866	3,756	31395H6V7
FHLMC REMIC SERIES 2866	420,581	31395H5J5
FHLMC REMIC SERIES 2866	1,158,358	31395HBE9
FHLMC REMIC SERIES 2869	2,657,424	31395HHK9
FHLMC REMIC SERIES 2877	4,115,000	31395HJ43
FHLMC REMIC SERIES 2882	42,626,954	31395JF68
FHLMC REMIC SERIES 2882	4,915,796	31395JKP0
FHLMC REMIC SERIES 2882	6,973,904	31395JHZ2
FHLMC REMIC SERIES 2882	65,910	31395JG34
FHLMC REMIC SERIES 2882	19,622,969	31395JF92
FHLMC REMIC SERIES 2882	19,622,969	31395JEA0
FHLMC REMIC SERIES 2885	10,000,000	31395J3U8
FHLMC REMIC SERIES 2886	2,549,809	31395J2H8
FHLMC REMIC SERIES 2890	20,000,000	31395JSN7
FHLMC REMIC SERIES 2896	3,849,049	31395HVX5
FHLMC REMIC SERIES 2897	7,749,163	31395KBB8
FHLMC REMIC SERIES 2901	354,771	31395KSV6
FHLMC REMIC SERIES 2901	125,932	31395KST1
FHLMC REMIC SERIES 2901	3,769,159	31395KSM6
FHLMC REMIC SERIES 2903	11,501,040	31395KQ22
FHLMC REMIC SERIES 2905	15,741,215	31395KCW1
FHLMC REMIC SERIES 2907	3,230,752	31395KNB5
FHLMC REMIC SERIES 2914	5,000,000	31395L4E8
FHLMC REMIC SERIES 2916	58,776,509	31395LW80
FHLMC REMIC SERIES 2916	12,073,378	31395LW31
FHLMC REMIC SERIES 2916	2,868,377	31395LWC1
FHLMC REMIC SERIES 2916	7,812,221	31395LWF4
FHLMC REMIC SERIES 2916	6,979,408	31395LWHO
FHLMC REMIC SERIES 2916	10,000,000	31395LWG2
FHLMC REMIC SERIES 2916	10,526,496	31395LXA4
FHLMC REMIC SERIES 2916	7,741,348	31395LWQ0
FHLMC REMIC SERIES 2916	513,473	31395LWN7
FHLMC REMIC SERIES 2931	8,011,830	31395P6H0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 2931	396,062	31395P3A8
FHLMC REMIC SERIES 2931	553,861	31395P4C3
FHLMC REMIC SERIES 2938	8,550,000	31395MW70
FHLMC REMIC SERIES 2941	40,898,256	31395PSN3
FHLMC REMIC SERIES 2941	250,115	31395PUM2
FHLMC REMIC SERIES 2941	8,917,574	31395PTV4
FHLMC REMIC SERIES 2941	14,785,776	31395PTX0
FHLMC REMIC SERIES 2941	390,449	31395PSB9
FHLMC REMIC SERIES 2942	9,387,282	31395PHQ8
FHLMC REMIC SERIES 2943	14,356,000	31395PDK5
FHLMC REMIC SERIES 2947	12,400,779	31395R7E2
FHLMC REMIC SERIES 2957	27,999,946	31395TLJ1
FHLMC REMIC SERIES 2960	21,646,750	31395RD54
FHLMC REMIC SERIES 2962	12,979,127	31395TRT3
FHLMC REMIC SERIES 2962	699,425	31395TQ56
FHLMC REMIC SERIES 2962	5,892,444	31395TQ23
FHLMC REMIC SERIES 2962	610,287	31395TR30
FHLMC REMIC SERIES 2967	3,925,274	31395TC51
FHLMC REMIC SERIES 2967	4,046,674	31395TBY9
FHLMC REMIC SERIES 2968	18,375,580	31395RPX0
FHLMC REMIC SERIES 2971	28,584	31395UHS3
FHLMC REMIC SERIES 2971	30,793,000	31395UG54
FHLMC REMIC SERIES 2971	39,690	31395UGU9
FHLMC REMIC SERIES 2971	50,031,000	31395UHV6
FHLMC REMIC SERIES 2971	19,056	31395UHJ3
FHLMC REMIC SERIES 2971	62,412	31395UHR5
FHLMC REMIC SERIES 2975	5,000,000	31395UC66
FHLMC REMIC SERIES 2978	30,840	31395ULG4
FHLMC REMIC SERIES 2983	9,139,977	31395TUF9
FHLMC REMIC SERIES 2985	843,682	31395VP52
FHLMC REMIC SERIES 2985	1,400,000	31395VNO8
FHLMC REMIC SERIES 2985	5,195,181	31395VNM7
FHLMC REMIC SERIES 2985	938,855	31395VNJ4
FHLMC REMIC SERIES 2985	1,596,748	31395VNH8
FHLMC REMIC SERIES 2985	169,445	31395VNE5
FHLMC REMIC SERIES 2985	1,998,295	31395VP37
FHLMC REMIC SERIES 2989	50,303,191	31395VGP8
FHLMC REMIC SERIES 2989	54,050,000	31395VG60
FHLMC REMIC SERIES 2990	2,279,003	31395V3U1
FHLMC REMIC SERIES 2991	12,261,000	31395UXT3
FHLMC REMIC SERIES 2991	11,734,046	31395UWQ0
FHLMC REMIC SERIES 2992	12,145,601	31395VCC1
FHLMC REMIC SERIES 2992	20,285,672	31395VD30
FHLMC REMIC SERIES 2994	8,143,106	31395VHH5
FHLMC REMIC SERIES 2995	418,520	31395VM63
FHLMC REMIC SERIES 3001	2,914,285	31395WA49
FHLMC REMIC SERIES 3003	62,215,000	31395W4L8
FHLMC REMIC SERIES 3006	1,861,213	31395WRE9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3008	784,096	31395WGM3
FHLMC REMIC SERIES 3010	859,966	31395WCH8
FHLMC REMIC SERIES 3010	239,808	31395WCR6
FHLMC REMIC SERIES 3012	5,472,031	31395WV20
FHLMC REMIC SERIES 3013	16,472,104	31395XQ40
FHLMC REMIC SERIES 3014	2,317,325	31395XB95
FHLMC REMIC SERIES 3015	5,000,000	31395XMW2
FHLMC REMIC SERIES 3015	987,750	31395XNT8
FHLMC REMIC SERIES 3017	8,775,476	31396A3R3
FHLMC REMIC SERIES 3017	4,259,578	31396A2Z6
FHLMC REMIC SERIES 3017	1,159,977	31396A2K9
FHLMC REMIC SERIES 3017	7,779,858	31396A2E3
FHLMC REMIC SERIES 3018	4,285,218	31395X2X2
FHLMC REMIC SERIES 3033	8,646,882	31396ADZ4
FHLMC REMIC SERIES 3035	2,765,909	31396AMW1
FHLMC REMIC SERIES 3036	6,258,979	31396AWW0
FHLMC REMIC SERIES 3036	1,325,364	31396AVS0
FHLMC REMIC SERIES 3042	3,591,892	31396A5H3
FHLMC REMIC SERIES 3042	6,269,234	31396A5R1
FHLMC REMIC SERIES 3045	8,409,283	31396CBU3
FHLMC REMIC SERIES 3046	69,535,181	31396CPA2
FHLMC REMIC SERIES 3050	13,488,314	31396EDX1
FHLMC REMIC SERIES 3056	192,455	31396C6C9
FHLMC REMIC SERIES 3062	19,555,883	31396EY34
FHLMC REMIC SERIES 3064	32,495,952	31396ERS7
FHLMC REMIC SERIES 3069	814,524	31396FBR3
FHLMC REMIC SERIES 3074	4,304,192	31396FMF7
FHLMC REMIC SERIES 3074	2,953,222	31396FNH2
FHLMC REMIC SERIES 3081	18,950,670	31396FX57
FHLMC REMIC SERIES 3082	211,643	31396G2H3
FHLMC REMIC SERIES 3082	6,466,228	31396G3B5
FHLMC REMIC SERIES 3083	30,200,000	31396FZE6
FHLMC REMIC SERIES 3102	656,256	31396H5T2
FHLMC REMIC SERIES 3102	1,963,223	31396H5B1
FHLMC REMIC SERIES 3102	5,277,608	31396H5U9
FHLMC REMIC SERIES 3102	1,725,016	31396H6S3
FHLMC REMIC SERIES 3102	10,989,014	31396H5W5
FHLMC REMIC SERIES 3102	22,000,000	31396H6C8
FHLMC REMIC SERIES 3102	64,611,000	31396H6E4
FHLMC REMIC SERIES 3102	2,466,825	31396H6Q7
FHLMC REMIC SERIES 3102	14,251,041	31396H6T1
FHLMC REMIC SERIES 3102	683,473	31396H5K1
FHLMC REMIC SERIES 3115	58,200	31396HKY4
FHLMC REMIC SERIES 3117	1,863,952	31396HVN6
FHLMC REMIC SERIES 3117	9,799,293	31396HVT3
FHLMC REMIC SERIES 3117	89,077,000	31396HVX4
FHLMC REMIC SERIES 3117	23,177,729	31396HW47
FHLMC REMIC SERIES 3117	4,388,403	31396HWH8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3117	25,868,481	31396HWN5
FHLMC REMIC SERIES 3121	17,684,113	31396JGK5
FHLMC REMIC SERIES 3122	53,627,182	31396JKT1
FHLMC REMIC SERIES 3122	5,258,947	31396JLF0
FHLMC REMIC SERIES 3122	34,800,287	31396JLZ6
FHLMC REMIC SERIES 3122	7,362,208	31396JM85
FHLMC REMIC SERIES 3123	10,640,228	31396JPJ8
FHLMC REMIC SERIES 3124	21,091,752	31396JC29
FHLMC REMIC SERIES 3126	1,511,381	31396HZW2
FHLMC REMIC SERIES 3128	4,823,000	31396JJK2
FHLMC REMIC SERIES 3130	8,953,558	31396JEY7
FHLMC REMIC SERIES 3132	170,430	31396JHH1
FHLMC REMIC SERIES 3135	7,333,759	31396N2T2
FHLMC REMIC SERIES 3135	719,386	31396N3B0
FHLMC REMIC SERIES 3136	5,087,142	31396NGH3
FHLMC REMIC SERIES 3138	34,950,000	31396N6Y7
FHLMC REMIC SERIES 3139	6,572,528	31396NBL9
FHLMC REMIC SERIES 3140	8,554,878	31396NEM4
FHLMC REMIC SERIES 3141	56,670,053	31396NFV3
FHLMC REMIC SERIES 3145	22,498	31396NCU8
FHLMC REMIC SERIES 3147	37,498,803	31396NLS3
FHLMC REMIC SERIES 3147	945,930	31396NJL1
FHLMC REMIC SERIES 3147	14,661,862	31396NJN7
FHLMC REMIC SERIES 3147	91,405,605	31396NLK0
FHLMC REMIC SERIES 3147	463,582	31396NLX2
FHLMC REMIC SERIES 3149	863,146	31396RFD4
FHLMC REMIC SERIES 3149	17,866,507	31396RJK4
FHLMC REMIC SERIES 3149	21,939,452	31396RGJ0
FHLMC REMIC SERIES 3149	438,789	31396RGS0
FHLMC REMIC SERIES 3149	2,939,286	31396RG92
FHLMC REMIC SERIES 3149	1,905,761	31396RDT1
FHLMC REMIC SERIES 3149	2,562,057	31396RJA6
FHLMC REMIC SERIES 3149	2,684,591	31396RHZ3
FHLMC REMIC SERIES 3149	15,894,392	31396RF51
FHLMC REMIC SERIES 3149	575,653	31396RJT5
FHLMC REMIC SERIES 3156	1,247,213	31396RA23
FHLMC REMIC SERIES 3156	9,605,386	31396RAU1
FHLMC REMIC SERIES 3156	50,524,858	31396RAV9
FHLMC REMIC SERIES 3164	10,120,527	31396TDF7
FHLMC REMIC SERIES 3174	39,322,442	31396TPN7
FHLMC REMIC SERIES 3174	7,890,740	31396TQE6
FHLMC REMIC SERIES 3174	1,296,067	31396TR54
FHLMC REMIC SERIES 3174	47,344,445	31396TR96
FHLMC REMIC SERIES 3174	3,905,009	31396TJF1
FHLMC REMIC SERIES 3178	47,015,556	31396RQA8
FHLMC REMIC SERIES 3184	8,588,581	31396UVV9
FHLMC REMIC SERIES 3184	568,198	31396UVX5
FHLMC REMIC SERIES 3184	3,417,366	31396UWG1

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FHLMC REMIC SERIES 3184	7,984,255	31396UYM6
FHLMC REMIC SERIES 3184	2,077,154	31396UYQ7
FHLMC REMIC SERIES 3184	130,341	31396UVW7
FHLMC REMIC SERIES 3198	5,240,403	31397AGC1
FHLMC REMIC SERIES 3198	6,691,984	31397AGA5
FHLMC REMIC SERIES 3200	14,510,702	31397AJ95
FHLMC REMIC SERIES 3200	33,550,757	31397AJ87
FHLMC REMIC SERIES 3203	7,028,925	31397AQ89
FHLMC REMIC SERIES 3203	64,508	31397AR39
FHLMC REMIC SERIES 3203	267,539	31397AQB2
FHLMC REMIC SERIES 3203	9,481,425	31397AQ55
FHLMC REMIC SERIES 3203	5,204,164	31397AQ48
FHLMC REMIC SERIES 3203	17,716,690	31397APW7
FHLMC REMIC SERIES 3203	7,150,015	31397APV9
FHLMC REMIC SERIES 3203	2,309,689	31397APU1
FHLMC REMIC SERIES 3203	1,163,314	31397APS6
FHLMC REMIC SERIES 3203	37,926	31397AQX4
FHLMC REMIC SERIES 3204	31,278,972	31397AL35
FHLMC REMIC SERIES 3213	8,000,000	31397AZB2
FHLMC REMIC SERIES 3213	3,989,308	31397B2Q3
FHLMC REMIC SERIES 3216	427,104	31397AVK6
FHLMC REMIC SERIES 3218	65,067,947	31397BJY8
FHLMC REMIC SERIES 3219	10,826,000	31397BGS4
FHLMC REMIC SERIES 3221	809,543	31397BBR1
FHLMC REMIC SERIES 3221	16,418,963	31397BB91
FHLMC REMIC SERIES 3221	435,908	31397BBT7
FHLMC REMIC SERIES 3225	9,861,699	31397BQV6
FHLMC REMIC SERIES 3228	12,660,355	31397C4B2
FHLMC REMIC SERIES 3228	20,664,315	31397C2K4
FHLMC REMIC SERIES 3228	14,607,362	31397C2Q1
FHLMC REMIC SERIES 3228	41,778,434	31397C3A5
FHLMC REMIC SERIES 3228	9,533,722	31397C4A4
FHLMC REMIC SERIES 3228	5,198,259	31397C3J6
FHLMC REMIC SERIES 3239	15,350,308	31397CUY3
FHLMC REMIC SERIES 3239	16,250,939	31397CUP2
FHLMC REMIC SERIES 3239	17,456,714	31397CVX4
FHLMC REMIC SERIES 3239	12,941,369	31397CW21
FHLMC REMIC SERIES 3239	36,564,610	31397CW39
FHLMC REMIC SERIES 3239	617,056	31397CWJ4
FHLMC REMIC SERIES 3245	13,794,455	31397CNW5
FHLMC REMIC SERIES 3249	1,030,295	31397EDV4
FHLMC REMIC SERIES 3255	66,301,891	31397EAG0
FHLMC REMIC SERIES 3258	62,532,256	31397CXF1
FHLMC REMIC SERIES 3267	666,562	31397ERK3
FHLMC REMIC SERIES 3267	11,845,651	31397ERL1
FHLMC REMIC SERIES 3276	18,983,411	31397F5C2
FHLMC REMIC SERIES 3278	23,159,758	31397EXF7
FHLMC REMIC SERIES 3282	21,688,594	31397F2N1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3287	6,617,192	31397G5B2
FHLMC REMIC SERIES 3287	41,754,000	31397G5X4
FHLMC REMIC SERIES 3287	5,000,000	31397G6J4
FHLMC REMIC SERIES 3287	17,245,000	31397G6H8
FHLMC REMIC SERIES 3289	14,625,669	31397FPL0
FHLMC REMIC SERIES 3296	24,646,459	31397FND0
FHLMC REMIC SERIES 3298	37,709,202	31397GGR5
FHLMC REMIC SERIES 3300	10,891,223	31397GRV4
FHLMC REMIC SERIES 3300	630,043	31397GQE3
FHLMC REMIC SERIES 3300	7,131,771	31397GR77
FHLMC REMIC SERIES 3300	1,403,896	31397GQH6
FHLMC REMIC SERIES 3300	28,617,739	31397GR93
FHLMC REMIC SERIES 3300	5,905,371	31397GR28
FHLMC REMIC SERIES 3300	9,547,615	31397GQV5
FHLMC REMIC SERIES 3308	5,226,031	31397GKB5
FHLMC REMIC SERIES 3308	14,078,934	31397GKD1
FHLMC REMIC SERIES 3316	27,265,000	31397HJC3
FHLMC REMIC SERIES 3316	4,586,111	31397HKV9
FHLMC REMIC SERIES 3316	5,343,000	31397HKT4
FHLMC REMIC SERIES 3316	7,526,655	31397HKD9
FHLMC REMIC SERIES 3316	9,591,268	31397HJA7
FHLMC REMIC SERIES 3316	782,163	31397HKH0
FHLMC REMIC SERIES 3316	10,334,000	31397HK23
FHLMC REMIC SERIES 3316	10,218,364	31397HJF6
FHLMC REMIC SERIES 3316	10,840,969	31397HJB5
FHLMC REMIC SERIES 3322	36,613,409	31397HMH8
FHLMC REMIC SERIES 3325	15,467,991	31397JDR2
FHLMC REMIC SERIES 3326	532,094	31397JJR6
FHLMC REMIC SERIES 3326	1,531,811	31397JL69
FHLMC REMIC SERIES 3326	134,366,460	31397JKK9
FHLMC REMIC SERIES 3326	13,834,425	31397JKJ2
FHLMC REMIC SERIES 3326	3,028,759	31397JIN5
FHLMC REMIC SERIES 3326	109,068	31397JHB3
FHLMC REMIC SERIES 3326	26,873,292	31397JKQ6
FHLMC REMIC SERIES 3326	19,805,000	31397JJZ8
FHLMC REMIC SERIES 3327	3,903,107	31397HS41
FHLMC REMIC SERIES 3329	21,440,337	31397HZG6
FHLMC REMIC SERIES 3329	748,771	31397HZ43
FHLMC REMIC SERIES 3330	27,348,628	31397JGA6
FHLMC REMIC SERIES 3331	39,830,000	31397J2E3
FHLMC REMIC SERIES 3335	122,563	31397JCC6
FHLMC REMIC SERIES 3341	24,167,171	31397JMJO
FHLMC REMIC SERIES 3347	224,939	31397K2H3
FHLMC REMIC SERIES 3347	11,783,993	31397K2P5
FHLMC REMIC SERIES 3347	2,658,000	31397K3L3
FHLMC REMIC SERIES 3347	1,414,079	31397K3M1
FHLMC REMIC SERIES 3347	662,977	31397K3P4
FHLMC REMIC SERIES 3347	585,586	31397K3U3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3347	13,178,219	31397K3T6
FHLMC REMIC SERIES 3348	24,793,667	31397JLV4
FHLMC REMIC SERIES 3349	510,819	31397JWG5
FHLMC REMIC SERIES 3349	47,558,000	31397JUT9
FHLMC REMIC SERIES 3351	10,589,331	31397JQH0
FHLMC REMIC SERIES 3360	29,128,168	31397KDY4
FHLMC REMIC SERIES 3360	3,891,598	31397KE56
FHLMC REMIC SERIES 3361	39,373,194	31397KF89
FHLMC REMIC SERIES 3365	12,879,843	31397KNQ0
FHLMC REMIC SERIES 3365	1,981,515	31397KNK3
FHLMC REMIC SERIES 3365	19,319,764	31397KNM9
FHLMC REMIC SERIES 3365	6,568,729	31397KNN7
FHLMC REMIC SERIES 3365	1,344,780	31397KNT4
FHLMC REMIC SERIES 3365	594,777	31397KNS6
FHLMC REMIC SERIES 3365	565,997	31397KNR8
FHLMC REMIC SERIES 3370	70,257,233	31397KSS1
FHLMC REMIC SERIES 3375	41,317,341	31397KXL0
FHLMC REMIC SERIES 3376	59,770,928	31397P2S8
FHLMC REMIC SERIES 3376	4,482,820	31397P2L3
FHLMC REMIC SERIES 3376	461,057	31397P2G4
FHLMC REMIC SERIES 3376	5,771,299	31397KZZ7
FHLMC REMIC SERIES 3376	20,629,640	31397KZU8
FHLMC REMIC SERIES 3376	6,992	31397KZT1
FHLMC REMIC SERIES 3376	129,001,410	31397P2T6
FHLMC REMIC SERIES 3381	20,416,365	31397KVP3
FHLMC REMIC SERIES 3382	191,976	31397PJD3
FHLMC REMIC SERIES 3382	1,615,744	31397PJP6
FHLMC REMIC SERIES 3382	20,000,000	31397PGU8
FHLMC REMIC SERIES 3382	6,604,603	31397PHF0
FHLMC REMIC SERIES 3382	13,013,252	31397PHN3
FHLMC REMIC SERIES 3382	3,383,414	31397PHT0
FHLMC REMIC SERIES 3382	17,967,069	31397PHU7
FHLMC REMIC SERIES 3382	29,322,920	31397PJ43
FHLMC REMIC SERIES 3382	24,025,927	31397PJK7
FHLMC REMIC SERIES 3382	4,721,689	31397PJG6
FHLMC REMIC SERIES 3382	4,788,000	31397PJU5
FHLMC REMIC SERIES 3382	4,564,220	31397PJV3
FHLMC REMIC SERIES 3382	9,951,866	31397PJ68
FHLMC REMIC SERIES 3384	62,147,472	31397PCV0
FHLMC REMIC SERIES 3387	29,760,883	31397PFN5
FHLMC REMIC SERIES 3398	14,942,732	31397PPE4
FHLMC REMIC SERIES 3398	276,476	31397PPF1
FHLMC REMIC SERIES 3400	102,909,156	31397PNN6
FHLMC REMIC SERIES 3403	34,162,815	31397PQQ6
FHLMC REMIC SERIES 3403	31,249,583	31397PQR4
FHLMC REMIC SERIES 3404	62,654,308	31397PSV3
FHLMC REMIC SERIES 3407	57,658,156	31397PSB7
FHLMC REMIC SERIES 3413	120,156,873	31397REQ5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3415	40,388,447	31397R3R5
FHLMC REMIC SERIES 3417	29,790,050	31397RHU3
FHLMC REMIC SERIES 3417	10,996,532	31397RK70
FHLMC REMIC SERIES 3417	1,304,265	31397RK62
FHLMC REMIC SERIES 3417	48,560,571	31397RJX5
FHLMC REMIC SERIES 3417	1,749,171	31397RJN7
FHLMC REMIC SERIES 3417	15,330,945	31397RJM9
FHLMC REMIC SERIES 3417	1,863,802	31397RJL1
FHLMC REMIC SERIES 3417	2,120,137	31397RJJ6
FHLMC REMIC SERIES 3417	43,025,854	31397RJH0
FHLMC REMIC SERIES 3417	930,950	31397RJG2
FHLMC REMIC SERIES 3417	1,947,507	31397RJB3
FHLMC REMIC SERIES 3417	19,991,557	31397RK88
FHLMC REMIC SERIES 3417	377,526	31397RHX7
FHLMC REMIC SERIES 3417	7,726,880	31397RH33
FHLMC REMIC SERIES 3417	486,791	31397RHL3
FHLMC REMIC SERIES 3417	17,866,507	31397RHA7
FHLMC REMIC SERIES 3417	200,677	31397RH74
FHLMC REMIC SERIES 3417	56,713,709	31397RKG0
FHLMC REMIC SERIES 3417	4,667,294	31397RGT7
FHLMC REMIC SERIES 3417	28,743,761	31397RGB6
FHLMC REMIC SERIES 3417	17,866,507	31397RGA8
FHLMC REMIC SERIES 3417	660,407	31397RG83
FHLMC REMIC SERIES 3417	25,986,074	31397RHY5
FHLMC REMIC SERIES 3417	7,991,952	31397RL95
FHLMC REMIC SERIES 3417	6,365,009	31397RKT2
FHLMC REMIC SERIES 3417	4,960,335	31397RKU9
FHLMC REMIC SERIES 3417	17,866,507	31397RGK6
FHLMC REMIC SERIES 3417	5,993,464	31397RL61
FHLMC REMIC SERIES 3417	30,039,572	31397RK96
FHLMC REMIC SERIES 3417	9,834,765	31397RLC8
FHLMC REMIC SERIES 3417	2,574,810	31397RLH7
FHLMC REMIC SERIES 3417	1,170,329	31397RKD7
FHLMC REMIC SERIES 3417	10,996,533	31397RKC9
FHLMC REMIC SERIES 3421	52,550,987	31397RBQ8
FHLMC REMIC SERIES 3423	68,728,076	31397RW44
FHLMC REMIC SERIES 3423	12,061,633	31397RW93
FHLMC REMIC SERIES 3423	12,061,633	31397RW85
FHLMC REMIC SERIES 3423	12,061,633	31397RW77
FHLMC REMIC SERIES 3423	364,251,530	31397RW69
FHLMC REMIC SERIES 3423	50,619,229	31397RUE4
FHLMC REMIC SERIES 3423	5,162,930	31397RVM5
FHLMC REMIC SERIES 3423	1,111,000	31397RVD5
FHLMC REMIC SERIES 3423	82,112,845	31397RVG8
FHLMC REMIC SERIES 3423	72,925,796	31397RVP8
FHLMC REMIC SERIES 3423	31,573,000	31397RVN3
FHLMC REMIC SERIES 3423	23,155,356	31397RUW4
FHLMC REMIC SERIES 3423	24,816,610	31397RVU7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3423	11,454,680	31397RVR4
FHLMC REMIC SERIES 3424	32,054,618	31397T4J8
FHLMC REMIC SERIES 3429	24,435,620	31397RML7
FHLMC REMIC SERIES 3435	161,305,859	31397T3F7
FHLMC REMIC SERIES 3436	17,426,335	31397TCK6
FHLMC REMIC SERIES 3437	52,441,892	31397TBA9
FHLMC REMIC SERIES 3439	33,616,141	31397TAZ5
FHLMC REMIC SERIES 3443	26,915,674	31397T7C0
FHLMC REMIC SERIES 3447	42,569,231	31397TRW4
FHLMC REMIC SERIES 3449	4,117,946	31397THJ4
FHLMC REMIC SERIES 3451	28,440,015	31397TPD8
FHLMC REMIC SERIES 3455	24,897,007	31397WGV1
FHLMC REMIC SERIES 3460	54,503,839	31397W5K7
FHLMC REMIC SERIES 3460	31,505,856	31397W5J0
FHLMC REMIC SERIES 3461	48,008,667	31397TWW8
FHLMC REMIC SERIES 3463	14,115,037	31397WD69
FHLMC REMIC SERIES 3465	15,338,940	31397WCQ6
FHLMC REMIC SERIES 3468	14,033,843	31397WWF8
FHLMC REMIC SERIES 3472	55,660,860	31397WN43
FHLMC REMIC SERIES 3484	26,279,372	31397Y4U2
FHLMC REMIC SERIES 3484	8,057,335	31397Y5W7
FHLMC REMIC SERIES 3484	9,761,703	31397Y6N6
FHLMC REMIC SERIES 3489	21,066,047	31397YCN9
FHLMC REMIC SERIES 3505	15,121,736	31397YPN5
FHLMC REMIC SERIES 3514	15,921,140	31398C6R4
FHLMC REMIC SERIES 3520	107,233,781	31398C3E6
FHLMC REMIC SERIES 3529	121,845,052	31398CC63
FHLMC REMIC SERIES 3529	41,437,099	31398CC55
FHLMC REMIC SERIES 3537	38,705,294	31398CR59
FHLMC REMIC SERIES 3537	110,734,210	31398CR42
FHLMC REMIC SERIES 3542	44,827,234	31398EDQ4
FHLMC REMIC SERIES 3544	39,863,471	31398EAF1
FHLMC REMIC SERIES 3546	70,230,538	31398E4E1
FHLMC REMIC SERIES 3547	59,983,238	31398ECE2
FHLMC REMIC SERIES 3547	165,247,950	31398ECQ5
FHLMC REMIC SERIES 3551	170,793,488	31398EM50
FHLMC REMIC SERIES 3558	23,937,593	31398JAQ6
FHLMC REMIC SERIES 3561	37,780,000	31398JL92
FHLMC REMIC SERIES 3568	75,545,696	31398EY40
FHLMC REMIC SERIES 3579	39,257,804	31398JR96
FHLMC REMIC SERIES 3590	39,803,891	31398KGY0
FHLMC REMIC SERIES 3592	36,804,932	31398KFT2
FHLMC REMIC SERIES 3613	168,059,883	31398LKW7
FHLMC REMIC SERIES 3616	7,474,233	31398LHG6
FHLMC REMIC SERIES 3622	16,954,323	31398LXR4
FHLMC REMIC SERIES 3622	49,598,073	31398LXT0
FHLMC REMIC SERIES 3626	12,946,000	31398W7E8
FHLMC REMIC SERIES 3632	159,889,203	31398WSD7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FHLMC REMIC SERIES 3636	84,811,286	31398WFM1
FHLMC REMIC SERIES 3645	142,949,133	31398VF84
FHLMC REMIC SERIES 3647	157,263,149	31398V5Q5
FHLMC REMIC SERIES 3674	84,252,304	31398Q4P9
FHLMC REMIC SERIES R003	24,000,000	31396C3U2
FHLMC REMIC SERIES R007	1,580,520	31396NPL4
FHLMC REMIC SERIES R007	774,841	31396NR65
FHLMC REMIC SERIES R007	32,466,379	31396NPF7
FHLMC REMIC SERIES R009	13,457,981	31397BMQ1
FHLMC REMIC SERIES R013	729,693	31397HNV6
FHLMC REMIC SERIES T-045	8,216,020	31392RSH5
FHLMC REMIC SERIES T-047	2,396,043	31392UAS3
FHLMC REMIC SERIES T-050	8,803,000	31392VXT4
FHLMC REMIC SERIES T-054	7,976,031	31393LFK4
FHLMC SERIES 1074	194	312905WT5
FHLMC SERIES 1324	77	312910T85
FHLMC SERIES 141	504	312903VW4
FHLMC SERIES 1486	128,185	312915BJ9
FHLMC SERIES 1675	5,896,709	3133T32C1
FHLMC SERIES 131	518	312903SD0
FHLMC SERIES 1567	1,194,976	3133T0WB6
FHLMC SERIES 1644	1,197,072	3133T3BT4
FHLMC SERIES 1671	251	3133T36F0
FHLMC SERIES 1688	8,133	3133T4KJ4
FHLMC SERIES 1705	561,960	3133T42S4
FHLMC SERIES 1986	5,056,525	3133TAUG5
FHLMC STRUCTURED SERIES T011	3,435,805	3133TDPX8
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	14,128,916	31398WS47
FHR 3639 EA	69,524,260	31398WQ98
FHR 3653 HJ	43,171,495	31398VXZ4
FHR 3653 JK	145,925,534	31398VY75
FHR 3654 DA	204,028,522	31398WV35
FHR 3656 LV	6,190,330	31398VLP9
FNMT 2002-T18 A5	11,337,019	31392GFS9
FNMA	3,258,682	31393YAJ4
FNMA	9,209,527	31371K2V2
FNMA	31,300,336	31419AAU1
FNMA	55,186,036	31417YKH9
FNMA PASS-THRU 2ND LIEN MULT	16,103	31377SS90

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA PASS-THRU 2ND LIEN MULT	486,114	31413VVR5
FNMA PASS-THRU 2ND LIEN MULT	252,734	31409L6H3
FNMA PASS-THRU ADJ LIBOR	11,700,890	31417VRW5
FNMA PASS-THRU ADJ LIBOR	17,019,307	31413UQP7
FNMA PASS-THRU ADJ LIBOR	14,096,651	31417S6X3
FNMA PASS-THRU ADJ LIBOR	14,284,496	31410ULF7
FNMA PASS-THRU ADJ LIBOR	9,322,858	31417WRL7
FNMA PASS-THRU ADJ LIBOR	18,668,454	31418MCP5
FNMA PASS-THRU ADJ LIBOR	16,005,483	31418MJ45
FNMA PASS-THRU ADJ LIBOR	28,813,227	31408FAX7
FNMA PASS-THRU ADJ LIBOR	12,483,883	31417S6Q8
FNMA PASS-THRU ARM MN SRV 30	6,030,291	31410EBG2
FNMA PASS-THRU BLLN MULTI	44,439	31377UF24
FNMA PASS-THRU BLLN MULTI 7+	24,870	31409LPH2
FNMA PASS-THRU BLLN MULTI 7+	25,000	31377UP64
FNMA PASS-THRU INT 15 YEAR	10,076,645	31403FZF4
FNMA PASS-THRU INT 15 YEAR	92,131,866	31410KLP7
FNMA PASS-THRU INT 15 YEAR	28,255,932	31410KTE4
FNMA PASS-THRU INT 15 YEAR	25,162,115	31410KTD6
FNMA PASS-THRU INT 15 YEAR	57,719,096	31416BYW2
FNMA PASS-THRU INT 20 YEAR	3,593,609	31371LPK9
FNMA PASS-THRU INT 20 YEAR	5,196,624	31371LSJ9
FNMA PASS-THRU INT 20 YEAR	6,628,516	31371LHF9
FNMA PASS-THRU INT 20 YEAR	1,745,280	31371LF20
FNMA PASS-THRU INT 20 YEAR	1,492,885	31371LA82
FNMA PASS-THRU INT 20 YEAR	15,184,971	31371MMM6
FNMA PASS-THRU INT 20 YEAR	17,897,314	31371MLW5
FNMA PASS-THRU INT 20 YEAR	4,739,614	31371KXS5
FNMA PASS-THRU INT 20 YEAR	3,958,278	31371NEY7
FNMA PASS-THRU INT 20 YEAR	21,318,716	31418MZL9
FNMA PASS-THRU INT 20 YEAR	7,117,270	31371K7J4
FNMA PASS-THRU INT 20 YEAR	55,322,622	31371K5X5
FNMA PASS-THRU INT 20 YEAR	12,477,771	31371K2U4
FNMA PASS-THRU INT 20 YEAR	1,981,650	31400GDJ1
FNMA PASS-THRU INT 20 YEAR	11,825,396	31418MR61
FNMA PASS-THRU INT 20 YEAR	24,877,033	31418M2V3
FNMA PASS-THRU INT 20 YEAR	4,624,607	31402CTF9
FNMA PASS-THRU INT 20 YEAR	18,401,609	31371K4S7
FNMA PASS-THRU LNG 15+ YR	15,777,389	31402FJV8
FNMA PASS-THRU SHRT 10 YEAR	151,195,731	31417YHM2
FNMA REMIC 1996-27	160,537	31359KND5
FNMA REMIC 1996-27	774,728	31359KNA1
FNMA REMIC SERIES 1996-45	6,028,793	31359KZP5
FNMA REMIC TR 1999-7	6,524,825	31359VLW1
FNMA REMIC TR 2002-10	1,988,510	31392B5Z5
FNMA REMIC TRUST	32,585	31392FTR8
FNMA REMIC TRUST 1997-28	89,921	31359PHG4
FNMA REMIC TRUST 2000-46	2,163	31358SL74

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2001-51	1,377,907	313921SL3
FNMA REMIC TRUST 2001-62	73,008	31392ADL9
FNMA REMIC TRUST 2001-64	8,613,389	31392AHX9
FNMA REMIC TRUST 2001-68	8,182,643	31392AYW2
FNMA REMIC TRUST 2001-76	5,974,129	31392A5W4
FNMA REMIC TRUST 2001-M1	32,557,373	31358S6T3
FNMA REMIC TRUST 2002-15	419,726	31392CKM5
FNMA REMIC TRUST 2002-26B	18	31392CR30
FNMA REMIC TRUST 2002-34	1,355,233	31392CM84
FNMA REMIC TRUST 2002-49	1,458,729	31392DYX4
FNMA REMIC TRUST 2002-6	2,457,869	31392BRS7
FNMA REMIC TRUST 2002-60	15,892	31392EVN7
FNMA REMIC TRUST 2002-60	2,095,810	31392EVQ0
FNMA REMIC TRUST 2002-60	7,243,364	31392EWA4
FNMA REMIC TRUST 2002-60	80,350	31392EWB2
FNMA REMIC TRUST 2002-90	254,789	31392GEQ4
FNMA REMIC TRUST 2002-90	9,056,267	31392GEP6
FNMA REMIC TRUST 2002-92	4,204,862	31392HBR3
FNMA REMIC TRUST 2002-93	22,412,351	31392GRU1
FNMA REMIC TRUST 2002-93	22,412,351	31392GRT4
FNMA REMIC TRUST 2002-95	30,350,000	31392HGU1
FNMA REMIC TRUST 2002-95	14,621,947	31392HGF4
FNMA REMIC TRUST 2002-W12	9,543,306	31392GSP1
FNMA REMIC TRUST 2002-W2	8,297,798	31392CEN0
FNMA REMIC TRUST 2002-W8	8,981,499	31392DR20
FNMA REMIC TRUST 2003-106	560,410	31393TZ74
FNMA REMIC TRUST 2003-112	18,468,228	31393TJ80
FNMA REMIC TRUST 2003-117	4,200,948	31393UQL0
FNMA REMIC TRUST 2003-117	14,523,097	31393UPV9
FNMA REMIC TRUST 2003-123	2,688,091	31393UAW3
FNMA REMIC TRUST 2003-125	3,750,383	31393T7F7
FNMA REMIC TRUST 2003-129	1,719,661	31393UE25
FNMA REMIC TRUST 2003-15	8,298,186	31392JNE5
FNMA REMIC TRUST 2003-18	1,945,536	31392JUV9
FNMA REMIC TRUST 2003-26	549,565	31393AHV2
FNMA REMIC TRUST 2003-26	11,637,462	31393AKX4
FNMA REMIC TRUST 2003-27	1,685,058	31393AST5
FNMA REMIC TRUST 2003-33	5,700,625	31393BFU4
FNMA REMIC TRUST 2003-34	35,122	31393CCA9
FNMA REMIC TRUST 2003-35	422,523	31393BL94
FNMA REMIC TRUST 2003-42	7,657,134	31393BUD5
FNMA REMIC TRUST 2003-49	10,547,978	31393C3F8
FNMA REMIC TRUST 2003-49	2,068,541	31393CY64
FNMA REMIC TRUST 2003-63	30,956,852	31393DSE2
FNMA REMIC TRUST 2003-63	75,781	31393DRQ6
FNMA REMIC TRUST 2003-63	13	31393DSA0
FNMA REMIC TRUST 2003-63	946,975	31393DSQ5
FNMA REMIC TRUST 2003-63	3,233,312	31393DRS2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2003-64	5,113,162	31393DLM1
FNMA REMIC TRUST 2003-71	28,662,109	31393EGT0
FNMA REMIC TRUST 2003-73	207,366	31393DZH7
FNMA REMIC TRUST 2003-74	97,586,639	31393ECS6
FNMA REMIC TRUST 2003-75	5,458,519	31393D2P5
FNMA REMIC TRUST 2003-76	20,411,591	31393D5A5
FNMA REMIC TRUST 2003-8	76,750,000	31392HW66
FNMA REMIC TRUST 2003-87	5,221,249	31393E2X6
FNMA REMIC TRUST 2003-88	748,064	31393EXE4
FNMA REMIC TRUST 2003-89	72,010	31393TFP6
FNMA REMIC TRUST 2003-89	6,629	31393TFQ4
FNMA REMIC TRUST 2003-T4	39,593,972	31393AV79
FNMA REMIC TRUST 2003-W13	4,534,419	31393C7C1
FNMA REMIC TRUST 2003-W16	28,981,927	31393T4J2
FNMA REMIC TRUST 2003-W3	15,042,126	31392JYP8
FNMA REMIC TRUST 2003-W6	13,717,293	31393BU52
FNMA REMIC TRUST 2004-10	12,962,207	31393XDA2
FNMA REMIC TRUST 2004-11	23,430,813	31393T7J9
FNMA REMIC TRUST 2004-26	142,918	31393XUT2
FNMA REMIC TRUST 2004-31	3,439,999	31393YAZ8
FNMA REMIC TRUST 2004-36	165,490	31393X5V5
FNMA REMIC TRUST 2004-37	348,660	31393YL94
FNMA REMIC TRUST 2004-37	9,633,011	31393YM69
FNMA REMIC TRUST 2004-45	21,264,854	31393YWJ0
FNMA REMIC TRUST 2004-52	6,000,000	31394AEC6
FNMA REMIC TRUST 2004-58	2,883,000	31393Y2H7
FNMA REMIC TRUST 2004-58B	3,016,571	31394AHM1
FNMA REMIC TRUST 2004-58B	725,988	31394AHQ2
FNMA REMIC TRUST 2004-63	6,094,772	31394ANU6
FNMA REMIC TRUST 2004-79	7,343,187	31394BGP3
FNMA REMIC TRUST 2004-81	10,179,716	31394BCC6
FNMA REMIC TRUST 2004-90	83,637,052	31394BSV7
FNMA REMIC TRUST 2004-90	914,789	31394BTQ7
FNMA REMIC TRUST 2004-90	14,232,998	31394BTX2
FNMA REMIC TRUST 2004-90	50,066,402	31394BTY0
FNMA REMIC TRUST 2004-91	23,940,309	31394BYA6
FNMA REMIC TRUST 2004-94	38,789,989	31394BLH5
FNMA REMIC TRUST 2004-T5	3,460,848	31394AYP5
FNMA REMIC TRUST 2004-T9	26,760,592	31394BA79
FNMA REMIC TRUST 2004-W1	43,317,448	31393U4H3
FNMA REMIC TRUST 2004-W6	14,084,566	31393YW43
FNMA REMIC TRUST 2004-W6	9,689,829	31393YV93
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	591,419	31394UXL1
FNMA REMIC TRUST 2005-112	316,601	31394UC75
FNMA REMIC TRUST 2005-112	19,139,216	31394UC67

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2005-118	31,568,000	31394VTC4
FNMA REMIC TRUST 2005-15	1,733,500	31394CUX8
FNMA REMIC TRUST 2005-16	40,480,000	31394CMY5
FNMA REMIC TRUST 2005-2	57,885,978	31394CCL4
FNMA REMIC TRUST 2005-2	6,561,643	31394CCV2
FNMA REMIC TRUST 2005-2	5,436,038	31394CCS9
FNMA REMIC TRUST 2005-20	12,254,944	31394CLN0
FNMA REMIC TRUST 2005-21	3,563,171	31394CTG7
FNMA REMIC TRUST 2005-23	11,009,935	31394C3N0
FNMA REMIC TRUST 2005-29	1,171,083	31394DFN5
FNMA REMIC TRUST 2005-29	3,343,508	31394DHB9
FNMA REMIC TRUST 2005-29	9,936,889	31394DEX4
FNMA REMIC TRUST 2005-29	5,524,273	31394DFT2
FNMA REMIC TRUST 2005-29	291,310	31394DFU9
FNMA REMIC TRUST 2005-29	599,045	31394DGA2
FNMA REMIC TRUST 2005-29	554,281	31394DGF1
FNMA REMIC TRUST 2005-33	377,085	31394CQ21
FNMA REMIC TRUST 2005-40	20,423,820	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	310,927	31394D5L0
FNMA REMIC TRUST 2005-47	14,944,923	31394D5A4
FNMA REMIC TRUST 2005-5	19,155,149	31394B4L5
FNMA REMIC TRUST 2005-58	107,794	31394EDF2
FNMA REMIC TRUST 2005-59	23,204,055	31394EUR7
FNMA REMIC TRUST 2005-59	6,016,761	31394EVGO
FNMA REMIC TRUST 2005-62	873,881	31394ENF1
FNMA REMIC TRUST 2005-62	298,758	31394ENB0
FNMA REMIC TRUST 2005-69	1,908,348	31394EL63
FNMA REMIC TRUST 2005-69	403,791	31394EK64
FNMA REMIC TRUST 2005-69	28,926	31394EJ90
FNMA REMIC TRUST 2005-69	54,724	31394EK23
FNMA REMIC TRUST 2005-69	6,837	31394EL71
FNMA REMIC TRUST 2005-69	2,239,200	31394EP93
FNMA REMIC TRUST 2005-69	8,771,452	31394EQ43
FNMA REMIC TRUST 2005-74	4,266,413	31394FFH3
FNMA REMIC TRUST 2005-77	958,369	31394FLC7
FNMA REMIC TRUST 2005-80	140,791	31394FQT5
FNMA REMIC TRUST 2005-80	2,061,930	31394FQN8
FNMA REMIC TRUST 2005-80	6,638,000	31394FQM0
FNMA REMIC TRUST 2005-83	89,312,000	31394FTZ8
FNMA REMIC TRUST 2005-86	1,459,713	31394UAD4
FNMA REMIC TRUST 2005-86	15,826,000	31394UCZ3
FNMA REMIC TRUST 2005-86	56,438,931	31394UDH2
FNMA REMIC TRUST 2005-86	765,148	31394UAM4
FNMA REMIC TRUST 2005-86	2,333,569	31394UAN2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2005-86	3,648,007	31394UAS1
FNMA REMIC TRUST 2005-86	1,210,335	31394UBH4
FNMA REMIC TRUST 2005-86	7,683,333	31394UCV2
FNMA REMIC TRUST 2005-96	576,020	31394FWX9
FNMA REMIC TRUST 2005-97	1,077,878	31394UMM1
FNMA REMIC TRUST 2005-97	1,142,565	31394UMP4
FNMA REMIC TRUST 2005-97	246,062	31394UNDO
FNMA REMIC TRUST 2005-97	41,014,501	31394UML3
FNMA REMIC TRUST 2005-99	44,181,249	31394U4M1
FNMA REMIC TRUST 2005-99	1,082,344	31394U5T5
FNMA REMIC TRUST 2005-T2	19,042,795	31394C7J5
FNMA REMIC TRUST 2006-10	660,141	31395BPQ0
FNMA REMIC TRUST 2006-101	914,871	31396LJM3
FNMA REMIC TRUST 2006-101	56,356,863	31396LHZ6
FNMA REMIC TRUST 2006-102	10,500,000	31396LKH2
FNMA REMIC TRUST 2006-103	6,975,449	31396LGE4
FNMA REMIC TRUST 2006-103	2,720,547	31396LGP9
FNMA REMIC TRUST 2006-106	1,051,656	31396LPA2
FNMA REMIC TRUST 2006-106	1,238,064	31396LNT3
FNMA REMIC TRUST 2006-109	18,350,783	31396LRB8
FNMA REMIC TRUST 2006-112	17,084,144	31396LPS3
FNMA REMIC TRUST 2006-114	2,220,892	31396L2P4
FNMA REMIC TRUST 2006-120	1,133,273	31396LJ43
FNMA REMIC TRUST 2006-122	55,564,496	31396LG53
FNMA REMIC TRUST 2006-124	16,118,525	31396PFK2
FNMA REMIC TRUST 2006-126	14,817,211	31396L4Y3
FNMA REMIC TRUST 2006-127	58,782,020	31396PDP3
FNMA REMIC TRUST 2006-130	2,893,757	31396PAK7
FNMA REMIC TRUST 2006-130	2,716,997	31396PAA9
FNMA REMIC TRUST 2006-130	2,636,150	31396PAU5
FNMA REMIC TRUST 2006-130	6,839,808	31396PAT8
FNMA REMIC TRUST 2006-130	1,308,863	31396PAV3
FNMA REMIC TRUST 2006-130	80,832	31396PAE1
FNMA REMIC TRUST 2006-14	10,696,745	31395BER0
FNMA REMIC TRUST 2006-14	356,558	31395BGB3
FNMA REMIC TRUST 2006-15	71,289,391	31395BTT0
FNMA REMIC TRUST 2006-16	518,384	31394V4S6
FNMA REMIC TRUST 2006-16	77,742	31394V4V9
FNMA REMIC TRUST 2006-16	84,370	31394V4Y3
FNMA REMIC TRUST 2006-23B	11,082,597	31395B4C4
FNMA REMIC TRUST 2006-23B	33,814,454	31395B4K6
FNMA REMIC TRUST 2006-25B	1,529,873	31395BXU2
FNMA REMIC TRUST 2006-27	45,273,150	31395BZG1
FNMA REMIC TRUST 2006-29	896,704	31395DDH9
FNMA REMIC TRUST 2006-29	277,417	31395DDU0
FNMA REMIC TRUST 2006-29	1,051,664	31395DCZ0
FNMA REMIC TRUST 2006-29	1,197,726	31395DCW7
FNMA REMIC TRUST 2006-29	693,346	31395DEB1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2006-29	7,439,149	31395DEA3
FNMA REMIC TRUST 2006-37	451,219	31395DLZ0
FNMA REMIC TRUST 2006-3A	532,600	31395BHF3
FNMA REMIC TRUST 2006-3B	1,626,422	31395BLR2
FNMA REMIC TRUST 2006-41	1,197,726	31395DCC1
FNMA REMIC TRUST 2006-43	12,861,073	31395DP94
FNMA REMIC TRUST 2006-43	22,747,155	31395DQ85
FNMA REMIC TRUST 2006-45	1,377,708	31395NDY0
FNMA REMIC TRUST 2006-45	20,000,000	31395NFP7
FNMA REMIC TRUST 2006-45	6,160,009	31395NGJ0
FNMA REMIC TRUST 2006-48	38,849,000	31395NMX2
FNMA REMIC TRUST 2006-4A	6,540,376	31394VYB0
FNMA REMIC TRUST 2006-5	374,976,664	31394VL99
FNMA REMIC TRUST 2006-50	8,919,648	31395DTV1
FNMA REMIC TRUST 2006-51	10,226,595	31395DX46
FNMA REMIC TRUST 2006-51	42,327,871	31395DS42
FNMA REMIC TRUST 2006-52	20,912,258	31395D2C2
FNMA REMIC TRUST 2006-55	6,576,544	31395DYW3
FNMA REMIC TRUST 2006-56	231,121	31395NYW1
FNMA REMIC TRUST 2006-56	628,126	31395NXZ5
FNMA REMIC TRUST 2006-56	2,807,363	31395NWQ6
FNMA REMIC TRUST 2006-56	63,178	31395NWJ2
FNMA REMIC TRUST 2006-56	40,099,967	31395NWE3
FNMA REMIC TRUST 2006-57	10,000,000	31395DZW2
FNMA REMIC TRUST 2006-57	28,495,000	31395DZX0
FNMA REMIC TRUST 2006-58	8,586,548	31395NH67
FNMA REMIC TRUST 2006-59	10,986,018	31395NX36
FNMA REMIC TRUST 2006-60	7,601,267	31395NTX5
FNMA REMIC TRUST 2006-61	15,135,954	31395N4U8
FNMA REMIC TRUST 2006-64	21,977,052	31395NZQ3
FNMA REMIC TRUST 2006-71	1,730,325	31396KVT6
FNMA REMIC TRUST 2006-71	690,552	31396KVW9
FNMA REMIC TRUST 2006-74	4,979,890	31396KNT5
FNMA REMIC TRUST 2006-79	742,130	31396KYG1
FNMA REMIC TRUST 2006-86	274,896	31396KH88
FNMA REMIC TRUST 2006-86	4,049	31396KH96
FNMA REMIC TRUST 2006-88	22,731,986	31396KG30
FNMA REMIC TRUST 2006-89	30,860,715	31396KM25
FNMA REMIC TRUST 2006-91	7,585,065	31396KZ88
FNMA REMIC TRUST 2006-97	3,275,757	31396LDR8
FNMA REMIC TRUST 2006-B1	1,622,108	31395NPT8
FNMA REMIC TRUST 2006-W3	49,737,868	31396L7D6
FNMA REMIC TRUST 2007-100	11,720,896	31396XXU3
FNMA REMIC TRUST 2007-102	10,621,605	31396XL51
FNMA REMIC TRUST 2007-102	817,047	31396XL69
FNMA REMIC TRUST 2007-108	14,891,025	31396XR55
FNMA REMIC TRUST 2007-111	30,937,272	31396X5K6
FNMA REMIC TRUST 2007-111	2,969,310	31396X6D1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-112	26,403,006	31396X4J0
FNMA REMIC TRUST 2007-112	33,906,052	31396X4C5
FNMA REMIC TRUST 2007-116	128,294,367	31396X6M1
FNMA REMIC TRUST 2007-118	29,974,000	31396YCB6
FNMA REMIC TRUST 2007-118	29,968,842	31396YCC4
FNMA REMIC TRUST 2007-12	32,083,261	31396PL90
FNMA REMIC TRUST 2007-13	1,109,629	31396PJ93
FNMA REMIC TRUST 2007-15	130,614,783	31396PWK3
FNMA REMIC TRUST 2007-18	6,553,179	31396P6M8
FNMA REMIC TRUST 2007-18	3,283,444	31396P7D7
FNMA REMIC TRUST 2007-18	679,224	31396P7E5
FNMA REMIC TRUST 2007-18	15,088,487	31396P6A4
FNMA REMIC TRUST 2007-18	594,131	31396P6B2
FNMA REMIC TRUST 2007-18	20,895,992	31396P6C0
FNMA REMIC TRUST 2007-18	29,220,344	31396P5Z0
FNMA REMIC TRUST 2007-18	43,216,131	31396P6R7
FNMA REMIC TRUST 2007-18	1,894,296	31396P6J5
FNMA REMIC TRUST 2007-18	5,957,745	31396P6L0
FNMA REMIC TRUST 2007-18	38,569,957	31396P5R8
FNMA REMIC TRUST 2007-18	1,500,978	31396P6N6
FNMA REMIC TRUST 2007-18	96,865,222	31396P7F2
FNMA REMIC TRUST 2007-18	61,219,596	31396P7H8
FNMA REMIC TRUST 2007-18	113,489,190	31396P7K1
FNMA REMIC TRUST 2007-18	21,020,219	31396P5Y3
FNMA REMIC TRUST 2007-18	38,555,211	31396P6K2
FNMA REMIC TRUST 2007-18	204,078	31396P6F3
FNMA REMIC TRUST 2007-2	8,750,606	31396PLR0
FNMA REMIC TRUST 2007-20	28,533,936	31396PZ87
FNMA REMIC TRUST 2007-24	10,959,652	31396P4E8
FNMA REMIC TRUST 2007-27	23,540,000	31396VCR7
FNMA REMIC TRUST 2007-28	33,144,641	31396VKF4
FNMA REMIC TRUST 2007-28	110,589,081	31396VKN7
FNMA REMIC TRUST 2007-28	16,753,383	31396VKP2
FNMA REMIC TRUST 2007-28	16,397,420	31396VKQ0
FNMA REMIC TRUST 2007-28	13,358,545	31396VKT4
FNMA REMIC TRUST 2007-28	11,662,259	31396VKU1
FNMA REMIC TRUST 2007-28	24,903,994	31396VLB2
FNMA REMIC TRUST 2007-28	69,646,443	31396VLU0
FNMA REMIC TRUST 2007-28	26,948,712	31396VKW7
FNMA REMIC TRUST 2007-28	6,049,333	31396VLE6
FNMA REMIC TRUST 2007-28	128,843,361	31396VLW6
FNMA REMIC TRUST 2007-28	36,184,293	31396VLR7
FNMA REMIC TRUST 2007-28	147,647,087	31396VLS5
FNMA REMIC TRUST 2007-28	12,556,935	31396VKV9
FNMA REMIC TRUST 2007-30	180,022,703	31396VGX0
FNMA REMIC TRUST 2007-30	112,650,712	31396VHU5
FNMA REMIC TRUST 2007-33	71,392,285	31396VFD5
FNMA REMIC TRUST 2007-36	15,137,075	31396VRJ9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2007-38	596,322	31396VX78
FNMA REMIC TRUST 2007-38	364,334	31396VY51
FNMA REMIC TRUST 2007-38	10,934,854	31396VY44
FNMA REMIC TRUST 2007-39	40,136,187	31396VSM1
FNMA REMIC TRUST 2007-40	26,630,709	31396VXY9
FNMA REMIC TRUST 2007-42	74,248,842	31396VR67
FNMA REMIC TRUST 2007-43	67,085,093	31396VVM7
FNMA REMIC TRUST 2007-44	26,254,391	31396VVY1
FNMA REMIC TRUST 2007-44	26,959,809	31396VWBO
FNMA REMIC TRUST 2007-48	11,936,967	31396VE61
FNMA REMIC TRUST 2007-48	13,557,068	31396VE46
FNMA REMIC TRUST 2007-5	1,201,727	31396PPD7
FNMA REMIC TRUST 2007-5	23,956,572	31396PNP2
FNMA REMIC TRUST 2007-5	87,623	31396PNR8
FNMA REMIC TRUST 2007-5	1,621,506	31396PNZ0
FNMA REMIC TRUST 2007-5	5,191,336	31396PPK1
FNMA REMIC TRUST 2007-5	432,612	31396PPH8
FNMA REMIC TRUST 2007-5	415,874	31396PNY3
FNMA REMIC TRUST 2007-50	48,611,505	31396V5P9
FNMA REMIC TRUST 2007-50	53,599,165	31396V5N4
FNMA REMIC TRUST 2007-50	11,184,695	31396V6E3
FNMA REMIC TRUST 2007-52	44,231,135	31396WAS5
FNMA REMIC TRUST 2007-52	7,863,857	31396WAA4
FNMA REMIC TRUST 2007-53	45,876,827	31396WDQ6
FNMA REMIC TRUST 2007-54	57,122,216	31396WDZ6
FNMA REMIC TRUST 2007-54	45,388,881	31396WEL6
FNMA REMIC TRUST 2007-57	99,570,943	31396WKM7
FNMA REMIC TRUST 2007-57	2,672,946	31396WKE5
FNMA REMIC TRUST 2007-57	123,997,233	31396WKL9
FNMA REMIC TRUST 2007-57	45,632,819	31396WKK1
FNMA REMIC TRUST 2007-57	52,265,935	31396WKD7
FNMA REMIC TRUST 2007-57	7,506,000	31396WKA3
FNMA REMIC TRUST 2007-57	9,571,516	31396WKN5
FNMA REMIC TRUST 2007-57	56,625,125	31396WJC1
FNMA REMIC TRUST 2007-57	487,996	31396WKF2
FNMA REMIC TRUST 2007-58	70,506,670	31396V4C9
FNMA REMIC TRUST 2007-62	24,880,385	31396WZV1
FNMA REMIC TRUST 2007-63	17,801,796	31396WTQ9
FNMA REMIC TRUST 2007-63	37,528,824	31396WTP1
FNMA REMIC TRUST 2007-63	2,504,145	31396WTD8
FNMA REMIC TRUST 2007-63	1,803,001	31396WXJ0
FNMA REMIC TRUST 2007-63	17,496,506	31396WUA2
FNMA REMIC TRUST 2007-64	17,504,527	31396WVG8
FNMA REMIC TRUST 2007-65B	62,479,822	31396WD60
FNMA REMIC TRUST 2007-67	17,373,265	31396WPR1
FNMA REMIC TRUST 2007-67	21,674,486	31396WNV4
FNMA REMIC TRUST 2007-68	12,895,888	31396WN69
FNMA REMIC TRUST 2007-76	12,459,362	31396WT55

Descriptor	Current Principal Balance or Notional Amount	CUSIP
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	2,496,690	31396XJF2
FNMA REMIC TRUST 2007-79	2,439,734	31396XDC5
FNMA REMIC TRUST 2007-81	1,218,498	31396XAW4
FNMA REMIC TRUST 2007-85	34,342,961	31396XQW7
FNMA REMIC TRUST 2007-85	30,294,007	31396XQV9
FNMA REMIC TRUST 2007-88	35,164,582	31396XUH5
FNMA REMIC TRUST 2007-93	224,884	31396XWJ9
FNMA REMIC TRUST 2007-93	5,335,901	31396XWG5
FNMA REMIC TRUST 2007-93	728,549	31396XWN0
FNMA REMIC TRUST 2007-93	14,710,464	31396XWQ3
FNMA REMIC TRUST 2007-96	76,888,681	31396XXD1
FNMA REMIC TRUST 2007-97	9,013,975	31396XC44
FNMA REMIC TRUST 2007-W6	55,226,224	31396WKS4
FNMA REMIC TRUST 2008-10	2,283,457	31396YLH3
FNMA REMIC TRUST 2008-12	32,626,478	31396YMW9
FNMA REMIC TRUST 2008-12	60,754,458	31396YLP5
FNMA REMIC TRUST 2008-12	54,133,806	31396YPB2
FNMA REMIC TRUST 2008-15	40,245,425	31396YZU9
FNMA REMIC TRUST 2008-15	40,008,308	31396YB68
FNMA REMIC TRUST 2008-15	1,964,676	31396YD41
FNMA REMIC TRUST 2008-15	15,435,044	31396YC83
FNMA REMIC TRUST 2008-15	476,092	31396YC67
FNMA REMIC TRUST 2008-15	351,185	31396YC59
FNMA REMIC TRUST 2008-15	7,992,759	31396YC42
FNMA REMIC TRUST 2008-15	1,606,841	31396YB76
FNMA REMIC TRUST 2008-15	24,650,560	31396YE65
FNMA REMIC TRUST 2008-15	8,236,865	31396YA93
FNMA REMIC TRUST 2008-15	8,236,864	31396YE99
FNMA REMIC TRUST 2008-15	761,133	31396YZJ4
FNMA REMIC TRUST 2008-15	31,713,790	31396YZK1
FNMA REMIC TRUST 2008-15	26,320,419	31396YB50
FNMA REMIC TRUST 2008-15	4,398,196	31396YA28
FNMA REMIC TRUST 2008-15	21,107,018	31396YZZ8
FNMA REMIC TRUST 2008-15	1,227,923	31396YD58
FNMA REMIC TRUST 2008-15	2,439,651	31396YD74
FNMA REMIC TRUST 2008-15	1,154,647	31396YZM7
FNMA REMIC TRUST 2008-15	133,558	31396YYZ9
FNMA REMIC TRUST 2008-18	18,564,670	31396YXH0
FNMA REMIC TRUST 2008-18	29,276,919	31396YWR9
FNMA REMIC TRUST 2008-18	28,019,606	31396YVW0
FNMA REMIC TRUST 2008-19	359,448,916	31396YYE6
FNMA REMIC TRUST 2008-2	15,638,309	31396YFM9
FNMA REMIC TRUST 2008-21	22,166,929	31396YV25
FNMA REMIC TRUST 2008-24	55,879,700	31397LDA4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2008-3	27,829,654	31396YJA1
FNMA REMIC TRUST 2008-32	627,540	31396Y5L2
FNMA REMIC TRUST 2008-32	26,076,789	31396Y5F5
FNMA REMIC TRUST 2008-32	7,914,894	31396Y5D0
FNMA REMIC TRUST 2008-35	13,049,960	31397LQW2
FNMA REMIC TRUST 2008-35	72,436,094	31397LQK8
FNMA REMIC TRUST 2008-37	8,834,922	31397LLD9
FNMA REMIC TRUST 2008-42	30,656,136	31397LNZ8
FNMA REMIC TRUST 2008-47	44,261,166	31397LYY9
FNMA REMIC TRUST 2008-49	4,886,978	31396Y6C1
FNMA REMIC TRUST 2008-50	29,417,345	31397LXL8
FNMA REMIC TRUST 2008-54	42,689,895	31397LV63
FNMA REMIC TRUST 2008-56	24,491,812	31397MBG1
FNMA REMIC TRUST 2008-56	25,459,685	31397MAK3
FNMA REMIC TRUST 2008-56	19,713,690	31397MBM8
FNMA REMIC TRUST 2008-59	22,989,569	31397LA66
FNMA REMIC TRUST 2008-60	76,020,558	31397LH93
FNMA REMIC TRUST 2008-62	66,340,692	31397LX46
FNMA REMIC TRUST 2008-62	43,725,110	31397LZ77
FNMA REMIC TRUST 2008-65	23,833,310	31397MMZ7
FNMA REMIC TRUST 2008-65	32,608,402	31397MMY0
FNMA REMIC TRUST 2008-71	27,510,250	31397MFG7
FNMA REMIC TRUST 2008-73	31,322,010	31397L6N4
FNMA REMIC TRUST 2008-75	8,537,788	31397MQH3
FNMA REMIC TRUST 2008-75	48,850,538	31397MQL4
FNMA REMIC TRUST 2008-78	16,290,227	31397MTK3
FNMA REMIC TRUST 2008-8	114,231	31396YHW5
FNMA REMIC TRUST 2008-8	2,290,598	31396YHT2
FNMA REMIC TRUST 2008-89	41,360,817	31397MZG5
FNMA REMIC TRUST 2008-9	96,856,743	31396YGT3
FNMA REMIC TRUST 2008-92	120,718,985	31397ME45
FNMA REMIC TRUST 2008-93	13,842,619	31397MR74
FNMA REMIC TRUST 2008-93	16,770,210	31397MR66
FNMA REMIC TRUST 2009-108	16,759,378	31398GNY1
FNMA REMIC TRUST 2009-12	55,737,719	31397NKD6
FNMA REMIC TRUST 2009-14	17,213,829	31397NJR7
FNMA REMIC TRUST 2009-21	43,531,180	31397NTT2
FNMA REMIC TRUST 2009-21	91,317,703	31397NTR6
FNMA REMIC TRUST 2009-29	32,244,254	31397NJ30
FNMA REMIC TRUST 2009-3	9,272,159	31397M2G1
FNMA REMIC TRUST 2009-30	71,881,557	31397NWW3
FNMA REMIC TRUST 2009-30	138,639,281	31397NWX7
FNMA REMIC TRUST 2009-39	77,096,828	31397NK87
FNMA REMIC TRUST 2009-40	82,108,976	31397N2C8
FNMA REMIC TRUST 2009-40	67,945,066	31397NZ57
FNMA REMIC TRUST 2009-53	41,028,910	31396QEM7
FNMA REMIC TRUST 2009-60	96,145,609	31396QPB9
FNMA REMIC TRUST 2009-61	93,447,383	31396QPP8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA REMIC TRUST 2009-62	60,906,817	31396QTN9
FNMA REMIC TRUST 2009-66	67,948,465	31396QV30
FNMA REMIC TRUST 2009-69	54,772,691	31396Q4D8
FNMA REMIC TRUST 2009-73	69,606,965	31396QB24
FNMA REMIC TRUST 2009-74B	107,955,389	31396Q3N7
FNMA REMIC TRUST 2009-79	126,807,926	31398FNQ0
FNMA REMIC TRUST 2009-92	29,555,537	31398FVMO
FNMA REMIC TRUST 2009-98	11,189,216	31398GHB8
FNMA REMIC TRUST 2010-20	118,988,046	31398MFA9
FNMA REMIC TRUST 2010-28	36,685,878	31398ME28
FNMA REMIC TRUST 2010-3	98,825,024	31398G4B2
FNMA REMIC TRUST 2010-37	43,006,510	31398MJ98
FNMA REMIC TRUST 2010-9	10,696,000	31398MAX4
FNMA SERIES 2G021	1,362	31358MHL1
FNMA SERIES 8815	377	313602DV3
FNMA SERIES 8822	10,951	313602FN9
FNMA SERIES 8829	650	313602HT4
FNMA SERIES 8935	48	313602VN1
FNMA SERIES 9047	19,497	3136037J5
FNMA SERIES 9157	9	31358GR74
FNMA SERIES 9159	1,794	31358GF77
FNMA SERIES 92049	703	31358MXA7
FNMA SERIES 92123	30,809	31358N4A7
FNMA SERIES 9215C	1,480	31358QVQ5
FNMA SERIES 92-G059	749	31358QZE8
FNMA SERIES 93-080	205,104	31359ADZ9
FNMA SERIES 93-092	4,015	31359AFE4
FNMA SERIES 93-165	10,282	31359D5R0
FNMA STRIP SMBS 028 IO	463	31364HDH7
FNMA STRIP SMBS 273 PO	463,963	31364HL70
FNMA STRIP SMBS 300 PO	13,556,062	31364HT56
FNMA STRIP SMBS 316 PO	1,010,523	3136FADJ6
FNMA STRIP SMBS 319 PO	6,435,794	3136FAHA1
FNMA STRIP SMBS 321 PO	8,028,996	3136FAKL3
FNMA STRIP SMBS 331 IO	1,736,835	3136FAXL9
FNMA STRIP SMBS 334 IO	805,865	3136FAB74
FNMA STRIP SMBS 334 IO	1,700,629	3136FAB66
FNMA STRIP SMBS 334 IO	1,544,456	3136FAB41
FNMA STRIP SMBS 339 IO	5,008,066	3136FA2F6
FNMA STRIP SMBS 339 IO	8,811,030	3136FA2G4
FNMA STRIP SMBS 343 IO	4,145,527	3136FA6R6
FNMA STRIP SMBS 344 PO	18,031,986	3136FCAA4
FNMA STRIP SMBS 346 IO	3,254,893	3136FCBD7
FNMA STRIP SMBS 348 IO	1,301,213	3136FCEV4
FNMA STRIP SMBS 348 IO	1,754,983	3136FCEW2
FNMA STRIP SMBS 348 IO	8,322,833	3136FCFK7
FNMA STRIP SMBS 348 IO	7,967,009	3136FCER3
FNMA STRIP SMBS 348 IO	5,753,072	3136FCES1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 356 IO	2,462,714	3136FCQU3
FNMA STRIP SMBS 356 IO	2,039,806	3136FCQT6
FNMA STRIP SMBS 356 IO	3,419,924	3136FCQS8
FNMA STRIP SMBS 356 IO	12,989,140	3136FCQH2
FNMA STRIP SMBS 357 IO	8,401,163	3136FCRX6
FNMA STRIP SMBS 359 IO	1,635,118	3136FCUA2
FNMA STRIP SMBS 359 IO	4,942,765	3136FCUJ3
FNMA STRIP SMBS 359 IO	6,527,468	3136FCUK0
FNMA STRIP SMBS 359 IO	1,094,701	3136FCUM6
FNMA STRIP SMBS 359 IO	1,086,519	3136FCUN4
FNMA STRIP SMBS 359 IO	2,315,707	3136FCUS3
FNMA STRIP SMBS 359 IO	3,797,101	3136FCUQ7
FNMA STRIP SMBS 361 PO	86,552,694	3136FCWG7
FNMA STRIP SMBS 362 IO	104,450	3136FCVR4
FNMA STRIP SMBS 362 IO	20,764,465	3136FCVW3
FNMA STRIP SMBS 362 IO	27,502,764	3136FCVX1
FNMA STRIP SMBS 362 IO	17,512,527	3136FCWB8
FNMA STRIP SMBS 362 IO	6,418,649	3136FCWE2
FNMA STRIP SMBS 364 IO	2,158,205	3136FCYL4
FNMA STRIP SMBS 364 IO	2,381,699	3136FCYM2
FNMA STRIP SMBS 364 IO	6,031,108	3136FCYJ9
FNMA STRIP SMBS 365 IO	3,743,026	3136FCZD1
FNMA STRIP SMBS 366 IO	6,947,214	3136FCC79
FNMA STRIP SMBS 366 IO	9,284,181	3136FCB70
FNMA STRIP SMBS 368 IO	2,481,428	3136FCH74
FNMA STRIP SMBS 368 IO	565,550	3136FCL38
FNMA STRIP SMBS 368 IO	575,175	3136FCL20
FNMA STRIP SMBS 368 IO	2,070,748	3136FCK96
FNMA STRIP SMBS 368 IO	2,524,001	3136FCK88
FNMA STRIP SMBS 368 IO	7,941,785	3136FCJ80
FNMA STRIP SMBS 368 IO	742,597	3136FCJ49
FNMA STRIP SMBS 368 IO	1,905,628	3136FCJ31
FNMA STRIP SMBS 368 IO	317,075	3136FCJ23
FNMA STRIP SMBS 368 IO	3,661,908	3136FCG75
FNMA STRIP SMBS 368 IO	1,860,478	3136FCH82
FNMA STRIP SMBS 368 IO	1,669,251	3136FCH33
FNMA STRIP SMBS 368 IO	6,812,836	3136FCH25
FNMA STRIP SMBS 368 IO	2,027,814	3136FCG83
FNMA STRIP SMBS 368 IO	866,366	3136FCH90
FNMA STRIP SMBS 369 IO	17,244,868	3136FCL95
FNMA STRIP SMBS 370 PO	32,107,222	3136FEAA0
FNMA STRIP SMBS 373 PO	33,508,277	3136FCW44
FNMA STRIP SMBS 374 IO	9,840,286	3136FC2P0
FNMA STRIP SMBS 374 IO	2,134,996	3136FC2A3
FNMA STRIP SMBS 374 IO	3,023,258	3136FC2H8
FNMA STRIP SMBS 374 IO	3,846,379	3136FC2J4
FNMA STRIP SMBS 374 IO	4,200,705	3136FC2K1
FNMA STRIP SMBS 374 IO	5,103,939	3136FC2L9

Descriptor		Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 374 IO		4,631,149	3136FC2M7
FNMA STRIP SMBS 374 IO		1,318,435	3136FC2W5
FNMA STRIP SMBS 374 IO		5,930,750	3136FC2N5
FNMA STRIP SMBS 374 IO		15,559,260	3136FCZ58
FNMA STRIP SMBS 374 IO		1,483,721	3136FC2Q8
FNMA STRIP SMBS 374 IO		3,249,278	3136FC2R6
FNMA STRIP SMBS 374 IO		4,068,707	3136FC2S4
FNMA STRIP SMBS 374 IO		4,711,318	3136FC2T2
FNMA STRIP SMBS 374 IO		4,240,497	3136FC2U9
FNMA STRIP SMBS 374 IO		2,373,601	3136FC2V7
FNMA STRIP SMBS 374 IO		34,164,060	3136FCZ90
FNMA STRIP SMBS 376 IO		223,626	3136FC4C7
FNMA STRIP SMBS 376 IO		78,321	3136FC4K9
FNMA STRIP SMBS 376 IO		108,480	3136FC3U8
FNMA STRIP SMBS 376 IO		130,801	3136FC3T1
FNMA STRIP SMBS 376 IO		398,098	3136FC3S3
FNMA STRIP SMBS 376 IO		352,549	3136FC3R5
FNMA STRIP SMBS 376 IO		110,138	3136FC3Y0
FNMA STRIP SMBS 376 IO		658,937	3136FC3W4
FNMA STRIP SMBS 376 IO		187,890	3136FC4G8
FNMA STRIP SMBS 376 IO		126,586	3136FC3V6
FNMA STRIP SMBS 376 IO		53,902	3136FC4L7
FNMA STRIP SMBS 376 IO		688,803	3136FC3Q7
FNMA STRIP SMBS 376 IO		39,768	3136FC4J2
FNMA STRIP SMBS 376 IO		774,530	3136FC3P9
FNMA STRIP SMBS 376 IO		1,688,243	3136FC3J3
FNMA STRIP SMBS 376 IO		506,678	3136FC3D6
FNMA STRIP SMBS 376 IO		44,260	3136FC2Z8
FNMA STRIP SMBS 376 IO		159,810	3136FC2Y1
FNMA STRIP SMBS 376 IO		331,077	3136FC2X3
FNMA STRIP SMBS 376 IO		142,013	3136FC4H6
FNMA STRIP SMBS 376 IO		146,108	3136FC3X2
FNMA STRIP SMBS 378 IO		6,283,811	3136FEMG4
FNMA STRIP SMBS 378 IO		3,040,409	3136FEMP4
FNMA STRIP SMBS 378 IO		252,494	3136FEMS8
FNMA STRIP SMBS 378 IO		6,457,480	3136FEMW9
FNMA STRIP SMBS 378 IO		2,250,607	3136FENC2
FNMA STRIP SMBS 378 IO		969,155	3136FEMF6
FNMA STRIP SMBS 378 IO		621,085	3136FENU2
FNMA STRIP SMBS 378 IO		362,124	3136FENF5
FNMA STRIP SMBS 378 IO		635,136	3136FENR9
FNMA STRIP SMBS 378 IO		351,018	3136FENV0
FNMA STRIP SMBS 378 IO		9,912,106	3136FEMD1
FNMA STRIP SMBS 378 IO		1,911,067	3136FEME9
FNMA STRIP SMBS 378 IO		1,277,111	3136FENT5
FNMA STRIP SMBS 378 IO		166,067	3136FENS7
FNMA STRIP SMBS 381 IO		442,295	3136FEP55
FNMA STRIP SMBS 381 IO		2,485,286	3136FEN99

Descriptor			Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS	381	IO	1,699,926	3136FEQ54
FNMA STRIP SMBS	381	IO	1,981,286	3136FEN81
FNMA STRIP SMBS	381	IO	759,684	3136FEQ70
FNMA STRIP SMBS	381	IO	771,417	3136FEQ47
FNMA STRIP SMBS	381	IO	574,946	3136FEQ88
FNMA STRIP SMBS	381	IO	753,122	3136FEQ39
FNMA STRIP SMBS	381	IO	984,816	3136FEQ62
FNMA STRIP SMBS	381	IO	1,814,561	3136FEQ21
FNMA STRIP SMBS	381	IO	2,793,350	3136FEP97
FNMA STRIP SMBS	381	IO	846,516	3136FEP63
FNMA STRIP SMBS	381	IO	987,450	3136FEP48
FNMA STRIP SMBS	381	IO	727,429	3136FEP30
FNMA STRIP SMBS	381	IO	1,000,689	3136FEP22
FNMA STRIP SMBS	381	IO	1,797,698	3136FEP71
FNMA STRIP SMBS	381	IO	3,354,942	3136FEN73
FNMA STRIP SMBS	381	IO	952,025	3136FEP89
FNMA STRIP SMBS	381	IO	3,855,608	3136FEM90
FNMA STRIP SMBS	381	IO	2,005,108	3136FEM41
FNMA STRIP SMBS	381	IO	2,072,470	3136FEL91
FNMA STRIP SMBS	381	IO	15,174,795	3136FEM58
FNMA STRIP SMBS	381	IO	6,447,911	3136FEN65
FNMA STRIP SMBS	381	IO	1,719,894	3136FEN24
FNMA STRIP SMBS	381	IO	6,140,993	3136FEM66
FNMA STRIP SMBS	381	IO	4,225,188	3136FEL83
FNMA STRIP SMBS	381	IO	1,944,302	3136FEL75
FNMA STRIP SMBS	381	IO	3,229,859	3136FEL67
FNMA STRIP SMBS	381	IO	3,642,232	3136FEM74
FNMA STRIP SMBS	381	IO	7,340,893	3136FEM82
FNMA STRIP SMBS	382	IO	6,328,258	3136FFML0
FNMA STRIP SMBS	382	IO	21,167,893	3136FFMR7
FNMA STRIP SMBS	382	IO	5,900,904	3136FFMP1
FNMA STRIP SMBS	382	IO	16,045,132	3136FFMM8
FNMA STRIP SMBS	384	IO	25,393,370	3136FET28
FNMA STRIP SMBS	384	IO	1,550,921	3136FEU26
FNMA STRIP SMBS	384	IO	7,482,859	3136FER46
FNMA STRIP SMBS	384	IO	7,204,164	3136FES45
FNMA STRIP SMBS	384	IO	10,855,120	3136FES78
FNMA STRIP SMBS	384	IO	8,750,511	3136FES86
FNMA STRIP SMBS	384	IO	3,456,358	3136FEV41
FNMA STRIP SMBS	384	IO	24,014,112	3136FES29
FNMA STRIP SMBS	384	IO	16,959,275	3136FET44
FNMA STRIP SMBS	384	IO	3,184,377	3136FEV33
FNMA STRIP SMBS	384	IO	7,111,233	3136FEV25
FNMA STRIP SMBS	384	IO	4,036,524	3136FET77
FNMA STRIP SMBS	384	IO	9,442,317	3136FET69
FNMA STRIP SMBS	384	IO	7,611,138	3136FET93
FNMA STRIP SMBS	384	IO	20,616,646	3136FER95
FNMA STRIP SMBS	384	IO	2,275,325	3136FEU34

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNMA STRIP SMBS 384 IO	2,440,980	3136FEU42
FNMA STRIP SMBS 384 IO	13,309,143	3136FEU59
FNMA STRIP SMBS 384 IO	10,354,413	3136FEU67
FNMA STRIP SMBS 384 IO	5,752,183	3136FEU75
FNMA STRIP SMBS 384 IO	2,467,447	3136FEU83
FNMA STRIP SMBS 384 IO	5,553,059	3136FEU91
FNMA STRIP SMBS 384 IO	2,319,478	3136FET85
FNMA STRIP SMBS 384 IO	16,043,904	3136FES37
FNMA STRIP SMBS 385 IO	9,440,138	3136FEX98
FNMA STRIP SMBS 385 IO	25,586,170	3136FEW24
FNMA STRIP SMBS 385 IO	13,508,705	3136FEW73
FNMA STRIP SMBS 385 IO	2,882,611	3136FEY48
FNMA STRIP SMBS 385 IO	9,525,011	3136FEY22
FNMA STRIP SMBS 385 IO	26,084,035	3136FEX80
FNMA STRIP SMBS 385 IO	27,264,980	3136FEW81
FNMA STRIP SMBS 385 IO	45,685,621	3136FEW99
FNMA STRIP SMBS 385 IO	18,251,350	3136FEX23
FNMA STRIP SMBS 385 IO	18,997,337	3136FEX31
FNMA STRIP SMBS 385 IO	6,347,420	3136FEX49
FNMA STRIP SMBS 385 IO	38,807,890	3136FEX64
FNMA STRIP SMBS 385 IO	20,420,343	3136FEW32
FNMA STRIP SMBS 385 IO	3,225,348	3136FEY30
FNMA STRIP SMBS 385 IO	56,052,397	3136FEV90
FNMA STRIP SMBS 385 IO	1,636,440	3136FEX56
FNMA STRIP SMBS 385 IO	33,389,482	3136FEX72
FNMA STRIP SMBS 386 IO	52,312,841	3136FFSR1
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	7,996,150	31395NWX5
FNR 2007-38 C	17,860,423	31396VY28
FNR 2008-18 BG	9,549,420	31396YXV9
FNR 2009-15 AC	34,000,000	31397NDF9
FNR 2010 -43 MK	83,518,431	31398RDH5
FNR 2010-34 AL	39,206,797	31398M2Z8
FNR 2010-39 KC	16,985,408	31398PY94
FNR 2010-39 KL	7,924,540	31398PW39
FNR 2010-43 HJ	185,369,699	31398RCG8
FNR 2010-45 GD	56,730,248	31398PMV8
FNR 2010-45 HJ	98,184,710	31398PMD8
FNR 2010-45 JH	152,577,973	31398PMM8
FNR 2010-57 NA	68,824,209	31398RG58
FNR 2010-57 TW	40,794,668	31398RZS7
FNR 2010-60 HJ	146,665,055	31398RFN0
FNR 2010-60 JH	63,798,601	31398RGD1
FNR 2010-68 HJ	43,183,718	31398THT1
FNR 2010-71 HJ	228,631,011	31398TDU2
FNR 2010-71 ML	102,494,000	31398TDQ1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FNR 2010-80 AD	197,246,231	31398R2D6
FNR 2010-80 HJ	198,139,138	31398RZ99
FNR 2010-80 JH	177,919,355	31398R2A2
FNR 2010-82 HJ	120,960,015	31398R7B5
FNR 2010-82 JH	99,419,945	31398R7A7
FNR 2702 AD	10,000,000	31394MC99
FNR 3691 HJ	72,135,236	3137A0HG3
FNW 2007-W3 1A3	23,615,289	31396VQB7
FNW 2009-W1 A	41,491,996	31398F7A3
GINNIE MAE REMIC TRUST 1997-16	2,225,349	3837H03J0
GNMA REMIC TR 1999-25	10,000,000	3837H2PW3
GNMA REMIC TRUST 2001-40	7,969,302	38373RSY6
GNMA REMIC TRUST 2001-48	16,479	38373RJ34
GNMA REMIC TRUST 2001-51	51,392	38373RYW3
GNMA REMIC TRUST 2001-51	64,492	38373RYX1
GNMA REMIC TRUST 2001-56	11,448,180	38373RW21
GNMA REMIC TRUST 2001-59	15,565	38373TXJ9
GNMA REMIC TRUST 2001-61	8,174,836	38373TRA5
GNMA REMIC TRUST 2001-65	1,688,132	38373TNW1
GNMA REMIC TRUST 2002-11	946,241	38373WCS5
GNMA REMIC TRUST 2002-13	21,592	38373T5Q4
GNMA REMIC TRUST 2002-4	64,810	38373TG90
GNMA REMIC TRUST 2002-65	1,754,028	38373VMZ0
GNMA REMIC TRUST 2002-67	68,633,958	38373VQY9
GNMA REMIC TRUST 2002-71	19,546,090	38373MGJ3
GNMA REMIC TRUST 2003-114	10,024,660	38374EW29
GNMA REMIC TRUST 2003-18	20,341,005	38373SK30
GNMA REMIC TRUST 2003-19	146,941	38373SWY9
GNMA REMIC TRUST 2003-24	1,635,951	38373SF77
GNMA REMIC TRUST 2003-34	4,488,019	38373QGV7
GNMA REMIC TRUST 2003-46	2,901,964	38373Q2U4
GNMA REMIC TRUST 2003-55	307,879	38374BAQ6
GNMA REMIC TRUST 2003-65	1,543,181	38374BRE5
GNMA REMIC TRUST 2003-82	10,757,347	38374CSG7
GNMA REMIC TRUST 2003-83	254,810	38374CUJ8
GNMA REMIC TRUST 2003-98	4,393,207	38374ETD9
GNMA REMIC TRUST 2004-102	810,970	38374J3B0
GNMA REMIC TRUST 2004-102	35	38374JZ41
GNMA REMIC TRUST 2004-15	659,426	38374FFK5
GNMA REMIC TRUST 2004-2	200,200	38374FBX1
GNMA REMIC TRUST 2004-28	39,750	38374GDC3
GNMA REMIC TRUST 2004-32	14,203,000	38374GXV9
GNMA REMIC TRUST 2004-34	2,397,774	38374GK76
GNMA REMIC TRUST 2004-42	805,737	38374G4F6
GNMA REMIC TRUST 2004-66	3,507,669	38374HVV8
GNMA REMIC TRUST 2004-69	513,571	38374H4Z0
GNMA REMIC TRUST 2004-89	2,204,059	38374JJY3
GNMA REMIC TRUST 2004-91	6,272,199	38374JJ49

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GNMA REMIC TRUST 2004-93	12,423,378	38374J5X0
GNMA REMIC TRUST 2004-95	3,347,493	38374JB62
GNMA REMIC TRUST 2005-24	42,891,232	38374KX65
GNMA REMIC TRUST 2005-28	2,486,425	38374K7U1
GNMA REMIC TRUST 2005-3	6,611,103	38374KQJ5
GNMA REMIC TRUST 2005-39	897,445	38374LNX5
GNMA REMIC TRUST 2005-41	6,760,820	38374LCG4
GNMA REMIC TRUST 2005-46	1,179,580	38374LFE6
GNMA REMIC TRUST 2005-5	18,927,440	38374KNB5
GNMA REMIC TRUST 2005-5	955,580	38374KNT6
GNMA REMIC TRUST 2005-53	16,981,715	38374LUV1
GNMA REMIC TRUST 2005-58	17,035,817	38374LL58
GNMA REMIC TRUST 2005-58	34,071,635	38374LM40
GNMA REMIC TRUST 2005-58	21,656,612	38374LM81
GNMA REMIC TRUST 2005-68	62,567,470	38374L3B5
GNMA REMIC TRUST 2005-93	492,194	38374MMF3
GNMA REMIC TRUST 2006-22	7,456,231	38374M2N8
GNMA REMIC TRUST 2006-25	2,516,749	38374M3T4
GNMA REMIC TRUST 2006-33	16,568,738	38374DFX2
GNMA REMIC TRUST 2007-14	350,974	38373MXG0
GNMA REMIC TRUST 2007-14	18,295,000	38373MXR6
GNMA REMIC TRUST 2007-16	4,459,892	38373MB82
GNMA REMIC TRUST 2007-16	4,293,056	38373MA91
GNMA REMIC TRUST 2007-26	2,296,386	38375KAP7
GNMA REMIC TRUST 2007-26	1,162,509	38375KBR2
GNMA REMIC TRUST 2007-35	8,387,861	38375KSY9
GNMA REMIC TRUST 2007-37	4,195,218	38375KLF7
GNMA REMIC TRUST 2007-48	18,947	38375K6A5
GNMA REMIC TRUST 2007-54	6,438,991	38375LJG6
GNMA REMIC TRUST 2007-54	44,793	38375LJL5
GNMA REMIC TRUST 2007-61	3,436,212	38375LLM0
GNMA REMIC TRUST 2007-61	979,723	38375LLR9
GNMA REMIC TRUST 2007-66	2,892,158	38375L2D1
GNMA REMIC TRUST 2007-8	6,820,313	38375JRN7
GNMA REMIC TRUST 2008-1	2,761,503	38375PDK4
GNMA REMIC TRUST 2008-1	5,914,992	38375PCK5
GNMA REMIC TRUST 2008-1	2,313,958	38375PCRO
GNMA REMIC TRUST 2008-1	429,251	38375PDE8
GNMA REMIC TRUST 2008-1	1,122,237	38375PEK3
GNMA REMIC TRUST 2008-1	8,000,000	38375PCJ8
GNMA REMIC TRUST 2008-1	6,347,325	38375PDA6
GNMA REMIC TRUST 2008-18	43,530,783	38375PWQ0
GNMA REMIC TRUST 2008-47	8,924,184	38375XAA2
GNMA REMIC TRUST 2008-54	28,160,082	3837427Y3
GNMA REMIC TRUST 2008-7	594,386	38375PL33
GNMA REMIC TRUST 2008-7	20,162,778	38375PN31
GNMA REMIC TRUST 2008-7	5,601,410	38375PP96
GNMA REMIC TRUST 2009-33	10,160,899	38374UMG3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GNMA REMIC TRUST 2009-57	64,694,365	38374VVF3
GNMA REMIC TRUST 2009-91	16,530,113	38376KL90
GNMA REMIC TRUST 2010-3	16,104,609	38376TKG6
GNR 2007-33 LD	5,522,000	38375KEW8
GNR 2009-81 A	8,175,419	38376F6M9
PACIFIC COLL MORT OBL 2	9,566	69412BAB8
Non-Agency RMBS		
ABFS MORTGAGE LOAN TR 2002-3	55,351	000759CY4
ABS CORP HEQ 2005-HE8	1,000,000	04541GUP5
ABS CORP HM EQ LN TR 2001-HE2	22,346	04541GBN1
ABS CORP HM EQ LN TR 2003-HE2	12,344,372	04541GDS8
ABS CORP HM EQ LN TR 2003-HE6	8,608,377	04541GGB2
ABS CORP HM EQ LN TR 2004-HE3	4,100,000	04541GJT0
ACE SECS HEQ 2002-HE2	13,250,297	004421AX1
ACE SECS HEQ 2003-HE1	5,434,010	004421DA8
ACE SECS HEQ 2003-NC1	5,345,000	004421CQ4
ACE SECS HEQ 2004-FM1	2,528,173	004421DK6
ACE SECS HEQ 2005-RM2	1,038,525	004421PA5
ACE SECS HEQ 2005-SD1	5,000,000	004421KK8
ACE SECS HEQ 2006-FM1	53,100,719	00441VAD0
ACE SECS HEQ 2006-HE4	10,000,000	00442BAC5
ACE SECS HEQ 2006-SD2	9,072,500	00442MAB3
AEGIS ABS 2005-5	5,000,000	00764MHF7
AFC MTG LOAN ABC 1999-2	20	00105HEA0
AMERICAN HM ASSETS 2005-2	1,770,602	02660VAY4
AMERICAN HOME MTG 2004-1	1,224,142	02660TAP8
AMERICAN HOME MTG 2004-1	470,960	02660TAT0
AMERICAN HOME MTG 2004-1	652,055	02660TAS2
AMERICAN HOME MTG 2004-1	408,188	02660TAQ6
AMERICAN HOME MTG 2004-1	80,243	02660TAM5
AMERICAN HOME MTG 2004-1	173,848	02660TAL7
AMERICAN HOME MTG 2004-1	401,192	02660TAK9
AMERICAN HOME MTG 2004-1	404,267	02660TAG8
AMERICAN HOME MTG 2004-1	242,604	02660TAH6
AMERICAN HOME MTG 2004-2	61	02660TAV5
AMERICAN HOME MTG 2005-1	3,182,159	02660TDU4
AMERICAN HOME MTG 2006-2	33,871,757	02660YAS1
AMERICAN HOME MTG 2006-3	151,778	026929AH2
AMERIQUEST MTG SECS 2004-FR1	2,402,016	03072SQV0
AMERIQUEST MTG SECS 2004-FR1	5,524,637	03072SQU2
AMERIQUEST MTG SECS 2004-R1	30,633	03072SNR2
AMERIQUEST MTG SECS 2004-R4	4,854,941	03072SRG2
AMERIQUEST MTG SECS 2005-R3	4,000,000	03072SA62
ARGENT SECS INC 2003-W7	5,142	040104CX7
ARGENT SECS INC 2005-W1	29,973,828	040104MY4
ARSI 2004-W11 M9	571,524	040104MP3
BA MTG SECS INC 2003-B	6,946,838	06050HE20

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BA MTG SECS INC 2004-7	2,678,633	05949AQG8
BA MTG TRUST 2007-2	4,655,776	05952FAU7
BANC AMERICA FDG 2007-2	7,062,239	05951GAH5
BAYVIEW FINANCIAL TR 2005-D	5,694,000	07325NCE0
BAYVIEW FINANCIAL TR 2005-D	3,877,000	07325NCF7
BAYVIEW FINANCIAL TR 2005-D	4,000,000	07325NCB6
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	30,340,155	0738794F2
BEAR STEARNS ABS TR 2006-1	3,580,000	07384YVA1
BEAR STEARNS ABS TR 2006-1	4,415,000	07384YUX2
BEAR STEARNS ABS TR 2006-1	5,785,000	07384YUW4
BEAR STEARNS ABS TR 2006-2	2,987,000	07388FAK9
BEAR STEARNS ABS TR 2006-2	3,414,000	07388FAH6
BEAR STEARNS ABS TR 2006-3	5,435,000	07388GAG6
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-AC1	45,358,690	07387UCV1
BEAR STEARNS ABS TR 2006-AC1	123,223,714	07387UCZ2
BEAR STEARNS ABS TR 2006-HE10	20,339,000	07389RAQ9
BEAR STEARNS ABS TR 2006-HE10	11,213,000	07389RAC0
BEAR STEARNS ABS TR 2006-SD1	8,942,000	07384YVH6
BEAR STEARNS ABS TR 2006-SD1	4,650,000	07384YVJ2
BEAR STEARNS ABS TR 2006-SD1	1,788,000	07384YVK9
BEAR STEARNS ABS TR 2006-SD2	1,140,000	07388EAE6
BEAR STEARNS ABS TR 2006-SD2	8,305,000	07388EAC0
BEAR STEARNS ABS TR 2006-SD3	21,826,711	073888AD1
BEAR STEARNS ABS TR 2006-SD3	509,798	073888AV1
BEAR STEARNS ABS TR 2006-SD3	10,315,173	073888AU3
BEAR STEARNS ABS TR 2006-SD3	6,979,000	073888BE8
BEAR STEARNS ABS TR 2006-SD3	4,111,237	073888AT6
BEAR STEARNS ABS TR 2006-SD3	16,438,363	073888AR0
BEAR STEARNS ABS TR 2006-SD3	4,911,604	073888AP4
BEAR STEARNS ABS TR 2006-SD3	14,353,388	073888AQ2
BEAR STEARNS ABS TR 2006-SD4	4,019,699	07389NAC9
BEAR STEARNS ABS TR 2006-SD4	14,243,849	07389NAJ4
BEAR STEARNS ABS TR 2006-SD4	4,298,506	07389NAH8
BEAR STEARNS ABS TR 2006-SD4	24,979,048	07389NAGO
BEAR STEARNS ABS TR 2006-SD4	4,298,505	07389NAF2
BEAR STEARNS ABS TR 2006-SD4	14,003,129	07389NAE5
BEAR STEARNS ABS TR 2006-SD4	380,137	07389NAK1
BEAR STEARNS ABS TR 2007-2	2,000,000	07400TAB3
BEAR STEARNS ABS TR 2007-AC1	18,784,561	07389XAC7
BEAR STEARNS ABS TR 2007-AC4	4,894,611	07378RAP4
BEAR STEARNS ABS TR 2007-AC4	4,635,230	07378RAC3
BEAR STEARNS ABS TR 2007-AC5	47,850,191	07388BAH5
BEAR STEARNS ABS TR 2007-AC5	860,117	07388BAG7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ABS TR 2007-AC5	3,439,532	07388BAU6
BEAR STEARNS ABS TR 2007-AC5	23,338,291	07388BAF9
BEAR STEARNS ABS TR 2007-AC5	2,764,000	07388BAD4
BEAR STEARNS ABS TR 2007-AC6	14,015,162	07387TAB0
BEAR STEARNS ABS TR 2007-AC6	3,588,147	07387TAC8
BEAR STEARNS ABS TR 2007-AC6	186,182,783	07387TAD6
BEAR STEARNS ABS TR 2007-AQ2	25,079,000	073857AC8
BEAR STEARNS ABS TR 2007-HE1	1,690,285	07389UAF6
BEAR STEARNS ABS TR 2007-HE1	3,803,000	07389UAE9
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	8,857,000	07387YAQ6
BEAR STEARNS ABS TR 2007-HE6	12,047,000	07387YAN3
BEAR STEARNS ABS TR 2007-HE6	8,692,000	07387YAM5
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	12,401,000	07387YAP8
BEAR STEARNS ABS TR 2007-HE7	4,751,000	07387VAM1
BEAR STEARNS ABS TR 2007-HE7	4,540,000	07387VAL3
BEAR STEARNS ABS TR 2007-HE7	3,000,000	07387VAP4
BEAR STEARNS ABS TR 2007-SD1	1,299,257	07389QAB4
BEAR STEARNS ABS TR 2007-SD1	5,099,615	07389QAH1
BEAR STEARNS ABS TR 2007-SD1	2,889,720	07389QAJ7
BEAR STEARNS ABS TR 2007-SD1	330,692	07389QAK4
BEAR STEARNS ABS TR 2007-SD1	2,058,113	07389QAF5
BEAR STEARNS ABS TR 2007-SD1	6,735,970	07389QAS7
BEAR STEARNS ABS TR 2007-SD1	12,060,059	07389QAG3
BEAR STEARNS ABS TR 2007-SD1	1,684,824	07389QAD0
BEAR STEARNS ABS TR 2007-SD2	1,100,933	07386UAB8
BEAR STEARNS ABS TR 2007-SD2	1,173,052	07386UAC6
BEAR STEARNS ABS TR 2007-SD2	819,151	07386UAE2
BEAR STEARNS ABS TR 2007-SD2	1,634,595	07386UAG7
BEAR STEARNS ABS TR 2007-SD2	23,726,270	07386UAH5
BEAR STEARNS ABS TR 2007-SD2	7,712,571	07386UAJ1
BEAR STEARNS ABS TR 2007-SD2	4,730,871	07386UAK8
BEAR STEARNS ABS TR 2007-SD2	2,873,140	07386UAR3
BEAR STEARNS ABS TR 2007-SD2	187,194	07386UAL6
BEAR STEARNS ALT-A 2003-3	295,427	07386HCH2
BEAR STEARNS ALT-A 2004-11	23,585,477	07386HNA5
BEAR STEARNS ALT-A 2004-12	14,515,846	07386HPL9
BEAR STEARNS ALT-A 2004-3	4,624,463	07386HGK1
BEAR STEARNS ALT-A 2004-5	1,582,925	07386HJC6
BEAR STEARNS ALT-A 2005-10	680,644	07386HYW5
BEAR STEARNS ALT-A 2005-2	1,126,162	07386HQR5
BEAR STEARNS ALT-A 2006-1	39,402,384	07386HD81

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ALT-A 2006-2	939,627	07386HH53
BEAR STEARNS ALT-A 2007-2	2,495,024	073870AA5
BEAR STEARNS ALT-A 2007-2	161,697,955	073870AK3
BEAR STEARNS ALT-A 2007-2	2,582,092	073870AM9
BEAR STEARNS ALT-A 2007-2	21,559,995	073870AL1
BEAR STEARNS ALT-A II 2007-1	378,095,588	07389KAJ0
BEAR STEARNS ALT-A II 2007-1	183,983,224	07389KAF8
BEAR STEARNS ALT-A II 2007-1	516,203,779	07389KAC5
BEAR STEARNS ARM TR 2000-2	151,136	07384MAD4
BEAR STEARNS ARM TR 2000-2	80,606	07384MAE2
BEAR STEARNS ARM TR 2002-12	3,530,668	07384MRK0
BEAR STEARNS ARM TR 2002-12	2,591,376	07384MRF1
BEAR STEARNS ARM TR 2003-1	10,430	07384MTL6
BEAR STEARNS ARM TR 2003-5	8,574,405	07384MWJ7
BEAR STEARNS ARM TR 2003-5	47,020,562	07384MXM9
BEAR STEARNS ARM TR 2003-6	7,563,974	07384MXA5
BEAR STEARNS ARM TR 2003-6	29,225,751	07384MWY4
BEAR STEARNS ARM TR 2003-7	85,795	07384MZM7
BEAR STEARNS ARM TR 2003-8	689,812	07384MAA44
BEAR STEARNS ARM TR 2004-1	1,015,980	07384MG89
BEAR STEARNS ARM TR 2004-1	3,658,894	07384MG55
BEAR STEARNS ARM TR 2004-1	46,488,155	07384ML75
BEAR STEARNS ARM TR 2004-2	17,550,930	07384MN40
BEAR STEARNS ARM TR 2004-2	3,905,251	07384MM90
BEAR STEARNS ARM TR 2004-7	25,908,321	07384MZ62
BEAR STEARNS ARM TR 2005-12	2,441,531	07387AGQ2
BEAR STEARNS ARM TR 2005-3	10,882,171	07387AAY1
BEAR STEARNS ARM TR 2007-3	9,180,537	073881AN4
BEAR STEARNS ARM TR 2007-5	4,110,847	07386YAB0
BEAR STEARNS ARM TR 2007-5	17,589,406	07386YAF1
BEAR STEARNS ARM TR 2007-5	6,149,929	07386YAD6
BEAR STEARNS ARM TR 2007-5	150,488,095	07386YAG9
BEAR STEARNS ARM TRUST 2004-3	725,569	07384MR95
BEAR STEARNS ASSET BK 2003-1	3,827	07384YGX8
BEAR STEARNS ASSET BK 2003-AC5	175,220	07384YMF0
BEAR STEARNS ASSET BK 2003-AC7	1,859,471	07384YPN0
BEAR STEARNS ASSET BK 2003-SD2	1,702,016	07384YLN4
BEAR STEARNS ASSET BK 2004-AC5	9,226,736	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	2,248,245	07384YTP1
BEAR STEARNS ASSET BK 2004-SD2	2,665,121	07384YTN6
BEAR STEARNS ASSET BK 2004-SD4	622,218	073879MG0
BEAR STEARNS ASSET BK 2005-3	3,046,000	073877DR0
BEAR STEARNS ASSET BK 2005-3	3,367,000	073877DS8
BEAR STEARNS ASSET BK 2005-3	3,367,000	073877DQ2
BEAR STEARNS ASSET BK 2005-3	1,805	073877DK5
BEAR STEARNS ASSET BK 2005-AC3	73,815	073879WU8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS ASSET BK 2005-AC5	381,501	073879B64
BEAR STEARNS ASSET BK 2005-AC5	9,484,151	073879B56
BEAR STEARNS ASSET BK 2005-AC5	993,346	073879B31
BEAR STEARNS ASSET BK 2005-AC6	15,631,727	073879L48
BEAR STEARNS ASSET BK 2005-AC7	54,853,528	073879T57
BEAR STEARNS ASSET BK 2005-AC8	453,490	0738792A5
BEAR STEARNS ASSET BK 2005-AC8	61,525,895	073879Z35
BEAR STEARNS ASSET BK 2005-AC8	10,696,553	0738792P2
BEAR STEARNS ASSET BK 2005-AC8	1,209,000	073879Z76
BEAR STEARNS ASSET BK 2005-HE7	3,500,000	073879ZJ0
BEAR STEARNS ASSET BK 2005-SD2	5,717,000	073877BU5
BEAR STEARNS ASSET BK 2005-SD2	1,125,000	073877BV3
BEAR STEARNS ASSET BK 2005-SD2	1,873,351	073877BM3
BEAR STEARNS ASSET BK 2005-SD2	5,905,000	073877BT8
BEAR STEARNS ASSET BK 2005-SD2	1,873,351	073877BN1
BEAR STEARNS ASSET BK 2005-SD3	1,789,000	073877CU4
BEAR STEARNS ASSET BK 2005-SD3	3,668,000	073877DB5
BEAR STEARNS ASSET BK 2005-SD3	1,193,000	073877CX8
BEAR STEARNS ASSET BK 2005-SD3	1,431,000	073877CV2
BEAR STEARNS ASSET BK 2005-SD3	6,558,000	073877CT7
BEAR STEARNS ASSET BK 2005-SD3	1,896,847	073877DC3
BEAR STEARNS ASSET BK 2005-SD3	505,446	073877DD1
BEAR STEARNS ASSET BK 2005-SD3	1,192,000	073877CW0
BEAR STEARNS ASSET BK 2005-SD4	20,679,563	073877EA6
BEAR STEARNS ASSET BK 2005-SD4	5,235,280	073877EB4
BEAR STEARNS ASSET BK 2005-SD4	1,185,917	073877EE8
BEAR STEARNS ASSET BK 2005-SD4	5,052,000	073877EJ7
BEAR STEARNS ASSET BK 2005-SD4	902,000	073877EL2
BEAR STEARNS ASSET BK 2005-SD4	2,526,000	073877EK4
BEAR STEARNS MTG FDG 2007-AR1	149,346,283	07401MAD3
BEAR STEARNS MTG FDG 2007-AR3	196,810,830	07401VAD3
BEAR STEARNS MTG FDG 2007-AR4	9,359,018	07401YAGO
BEAR STEARNS MTG FDG 2007-AR4	3,208,996	07401YAW5
BEAR STEARNS MTG FDG 2007-AR4	208,534,855	07401YAE5
BEAR STEARNS MTG FDG 2007-AR4	53,829,061	07401YAD7
BEAR STEARNS MTG FDG 2007-AR5	54,898,311	07400NAF7
BEAR STEARNS MTG FDG 2007-AR5	3,450,000	07400NAY6
BEAR STEARNS MTG FDG 2007-AR5	3,000,000	07400NAX8
BEAR STEARNS MTG FDG 2007-AR5	24,518,428	07400NAU4
BEAR STEARNS MTG FDG 2007-AR5	32,576,376	07400NAT7
BEAR STEARNS MTG FDG 2007-AR5	118,150,897	07400NAS9
BEAR STEARNS MTG FDG 2007-AR5	163,536,744	07400NAG5
BEAR STEARNS MTG FDG 2007-AR5	3,450,000	07400NAZ3
BEAR STEARNS MTG FDG 2007-AR5	25,650,986	07400NAA8
BEAR STEARNS MTG SECS 96-6	3,753,353	073914TQ6
BEAR STEARNS MTG SECS 96-6	13,699	073914TP8
BEAR STEARNS STRUC SEC 2000-1	36,349	07383UBS3
BEAR STEARNS STRUC SEC 2000-1	175,318	07383UAT2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BEAR STEARNS STRUC SEC 2000-1	1,182,550	07383UAU9
BEAR STEARNS STRUC SEC 2000-1	61,631	07383UAR6
BEAR STEARNS STRUC SEC 2000-1	945,600	07383UAS4
BEAR STEARNS STRUC SEC 97-2	5,391,740	073919AM4
BEAR STEARNS STRUC SEC 97-2	21,864	073919AL6
BEAR STRNS MTG FDG 2006-AR1	8,679,040	07401LAB9
BEAR STRNS MTG FDG 2006-AR1	4,961,491	07401LAQ6
BEAR STRNS MTG FDG 2006-AR1	273,316,316	07401LAD5
BEAR STRNS MTG FDG 2006-AR1	12,679,367	07401LBA0
BEAR STRNS MTG FDG 2006-AR2	7,977,296	07401AAX5
BEAR STRNS MTG FDG 2006-AR2	289,240,102	07401AAD9
BEAR STRNS MTG FDG 2006-AR3	205,690,148	07400HAE3
BEAR STRNS MTG FDG 2006-AR5	377,320,454	07401NAD1
BEAR STRNS STRCT PROD 2007-R6	49,435,329	07402FAB1
BEAR STRNS STRCT PROD 2007-R6	27,302,762	07402FAD7
BEAR STRNS STRCT PROD 2007-R8	18,241,488	07402PAH6
BEAR STRNS STRCT PROD 2007-R8	2,941,617	07402PAB9
BEAR STRNS STRCT PROD 2007-R8	9,848,020	07402PAF0
BEAR STRNS STRCT PROD 2007-R8	58,868,508	07402PAL7
BEAR STRNS STRCT PROD 2007-R8	9,533,511	07402PAM5
BEAR STRNS STRCT PROD 2007-R8	4,910,494	07402PAD5
BEAR STRNS STRCT PROD 2007-R8	7,286,732	07402PAK9
BEAR STRNS STRCT PROD 2008-R1	4,713,526	07402WAB4
BLACKROCK CAP FIN LLC 1997-R1	319,313	05535DAM6
BLACKROCK CAP FIN LLC 1997-R2	162,503	05535DBC7
BLACKROCK CAP FIN LLC 1997-R2	3,457,817	05535DBB9
BSSP 0415 A1	1,356,937	07383UHZ1
BSSP 0510 A	2,377,390	07383UKS3
BSSP 0614 A1	37,518,867	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	2,435,748	12587PAA8
BSSP 07R2 A1	1,653,954	12587PBY5
BSSP 07R4 A1	2,139,691	12587PDF4
BSSP 07R4 A2	1,800,000	12587PDG2
BSSP 08R3 AE	23,125,621	12587PFQ8
BSSP 08R3 AI	7,775,559	12587PFS4
BSSP 2007-N1 1A1	869,236	18977AAA6
BSSP 2007-N1 2A1	2,186,538	18977AAE8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSSP 2007-N1 2A2	2,230,000	18977AAF5
BSSP 2007-N6 3A1	2,734,906	12587MAH0
BSSP 2007-N6 3A2	1,700,000	12587MAJ6
BSSP_06-24 8A2 144A	248,896	18977BBL9
CARRINGTON MTG LN 2006-NC4	4,508,800	14453MAB0
CARRINGTON MTG LN 2006-NC5	1,600,000	144539AN3
CARRINGTON MTG LN 2006-NC5	1,229,600	144539AM5
C-BASS ABS LLC 2002-CB1	413,196	12489WEK6
C-BASS ABS LLC 2002-CB4	1,174,781	12489WFE9
C-BASS ABS LLC 2003-RP1	1,554,756	124860DT1
CENTEX HEQ LN TR 2005-D	2,000,000	152314PN4
CHARLIE MAC TRUST 2004-1	2,173,523	160762AK6
CHARLIE MAC TRUST 2004-1	1,789,859	160762AJ9
CHASE FUNDING MTG ABC 2003-6	9,606	161546HH2
CIT HM EQUITY LN TRUST 2003-1	4,126,985	12558MBM3
CITICORP MORTGAGE SECS 2004-5	6,344,818	172973ZY8
CITIGROUP MTG LN TR 2004-CB7	8,618,000	17307GLP1
CITIGROUP MTG LN TR 2004-HYB1	3,100,448	17307GDQ8
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	209,812	17310UAA0
CITYSCAPE HM EQ LN TR 1996-2	21	178779AQ7
CMO HLDG II BSABS HE11 2005-11	1,575,000	125879JH0
CMO HLDGS III 2007-R2	58,668,001	12587PFN5
CONTIM 98A A	81,344,072	21218NAB9
CSFB MTG PTC 2004-3	5,356,091	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	555,303	12668KAB9
CWALT 723CB AB 3	9,228,399	02151EAW2
CWALT INC 2004-35T2	9,637,562	12667FQ99
CWALT INC 2005-36	186,170,069	12667GWH2
CWALT INC 2005-46CB	4,626,050	12668ABE4
CWALT INC 2005-46CB	7,657,065	12667G7G2
CWALT INC 2005-59	515,317,734	12668ASJ5
CWALT INC 2005-62	16,427	12668ATT2
CWALT INC 2005-63	2,375,507	12668AXC4
CWALT INC 2006-24CB	48,427,264	02146TAV9
CWALT INC 2006-24CB	1,495,844	02146TAH0
CWALT INC 2006-29T1	19,464,674	02147PAY0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWALT INC 2006-36T2	5,321,442	02146XAE8
CWALT INC 2006-36T2	2,891,223	02146XAG3
CWALT INC 2006-39CB	996,099	02148JBE6
CWALT INC 2006-6CB	180,263,077	12668BRY1
CWALT INC 2006-J4	10,000,000	23242WAJ8
CWALT INC 2006-J4	8,500,000	23242WAR0
CWALT INC 2006-OA1	3,795,604	126694A40
CWALT INC 2006-OA10	16,550,040	02146QAG8
CWALT INC 2006-OA10	2,260,960	02146QBB8
CWALT INC 2006-OA17	34,298,587	12668PAK8
CWALT INC 2006-OA21	19,118,431	23245QAE9
CWALT INC 2007-14T2	11,802,825	02150BAM1
CWALT INC 2007-23CB	17,435,203	02151EAF9
CWALT INC 2007-23CB	7,751,855	02151EAB8
CWALT INC 2007-7T2	76,280,978	02147BBJ3
CWALT INC 2007-8CB	11,697,000	02150FAY6
CWALT INC 2007-HY4	27,592,057	02150QAC0
CWALT INC 2007-HY4	240,076,201	02150QAF3
CWALT INC 2007-HY4	582,585,987	02150QAM8
CWALT INC 2007-HY4	126,667,102	02150QAJ5
CWALT INC ALT LN TR 2006-20CB	12,082,921	02147MAP6
CWALT INC ALT LN TR 2006-OA6	11,348,058	12668BE90
CWALT INC ALT LN TR 2006-OA7	14,792,733	02146BAA4
CWALT INC ALT LN TR 2006-OA9	16,325,765	02146YAG1
CWHEQ HEQ LN TR 2006-S5	5,188,866	126683AF8
CWMBS CHL MTG TR 2006-21	2,103,143	12543PAS2
CWMBS CHL MTG TR 2007-13	34,710,779	17025JAH6
CWMBS CHL MTG TR 2007-13	1,821,943	17025JAC7
CWMBS CHL MTG TR 2007-13	1,423,000	17025JAO6
CWMBS CHL MTG TR 2007-13	290,000	17025JAL7
CWMBS CHL MTG TR 2007-13	12,146	17025JAP8
CWMBS CHL MTG TR 2007-14	7,762,494	12544DAJ8
CWMBS CHL MTG TR 2007-16	15,819,534	12544MAB5
CWMBS CHL MTG TR 2007-17	2,550,112	12544KAC7
CWMBS CHL MTG TR 2007-2	22,083,650	12544CAX9
CWMBS CHL MTG TR 2007-2	12,962,151	12544CAU5
CWMBS CHL MTG TR 2007-6	12,036,017	125439AU3
CWMBS INC 2003-56	8,147,255	12669FET6
CWMBS INC 2003-56	53,669,558	12669FES8
CWMBS INC 2003-7	24,595,275	12669D3N6
CWMBS INC 2004-12	19,360,246	12669FP98
CWMBS INC 2004-12	9,003,921	12669FQ22
CWMBS INC 2004-20	31,748,661	12669F2R3
CWMBS INC 2004-25	7,811,003	12669GKL4
CWMBS INC 2004-25	42,078	12669GKY6
CWMBS INC 2004-25	4,155,799	12669GKH3
CWMBS INC 2004-25	32,508,467	12669GKE0
CWMBS INC 2004-25	10,389,498	12669GKK6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWMBS INC 2004-7	6,218,396	12669FXS7
CWMBS INC 2004-HYB8	4,476,517	12669GGD7
CWMBS INC 2004-J2	765,237	12669FQW6
CWMBS INC 2005-2	66,109,834	12669GPQ8
CWMBS INC 2005-2	353,929	12669GPV7
CWMBS INC 2005-30	8,373,540	126694TR9
CWMBS INC ALT 3T1 2003-9	28,429,063	12669D7A0
CWMBS INC ALT 3T1 2003-9	5,754,000	12669D6X1
CWMBS INC RESECURE 2004-28R	335	12669GEZ0
DEUTSCHE MTG SECS 2004-1	1,369,244	251563CD2
EF HUTTON TRUST 3	15,004	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	5,564,674	294751BP6
EQUITY ONE ABS INC 2002-5	791,290	294751BQ4
EQUITY ONE ABS INC 2003-1	4,371,682	294751BX9
EQUITY ONE ABS INC 2003-2	2,159,258	294751CJ9
EQUITY ONE ABS INC 2004-2	3,732,655	294751EL2
FIRST FRANKLIN MTG 2006-FF11	261,000	32028PAE5
FIRST HORIZON ALT 2007-AA2	103,340,741	32053CAC6
FIRST HORIZON ALT 2007-AA2	7,006,867	32053CAE2
FIRST HORIZON ALT 2007-FA2	44,301,134	32053LAH5
FIRST HORIZON ALT 2007-FA2	29,562,780	32053LAE2
FIRST HORIZON ALT MTG 2005-AA6	45,549,847	32051GQC2
FIRST HORIZON MTG TR 2003-2	1,767,063	32051DUE0
FREMONT HM LN TR 2004-A	2,272,138	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	918,491	36829JAB7
GMACM HEQ LN TR 2004-HE4	143,782,385	361856DR5
GMACM HEQ LN TR 2005-HE3	31,182,077	361856EH6
GMACM HM EQ LN TR 2004-HE2	14,145,012	361856DD6
GMACM MTG LN TR 2004-J5	778,310	36185N5F3
GMACM MTG LN TR 2004-J5	184,002,462	36185N5G1
GMACM MTG LN TR 2005-AF2	86,956,694	36185MDE9
GMACM MTG LN TR 2006-J1	200,111,591	36185MEK4
GREENPOINT MTA TR 2005-AR1	206,978	39538RAE9
GREENPOINT MTA TR 2005-AR3	3,004,037	39538RCA5
GREENPOINT MTA TR 2005-AR3	12,468,469	39538RCB3
GREENPOINT MTA TR 2005-AR3	1,764,661	39538RBY4
GREENPOINT MTA TR 2005-AR4	15,510,564	39538WCF3
GREENPOINT MTA TR 2005-AR4	20,559,995	39538WCC0
GREENPOINT MTA TR 2005-AR4	2,530,271	39538WCA4
GREENPOINT MTA TR 2005-AR4	25,743,098	39538WCD8
GREENPOINT MTA TR 2005-AR5	82,165,222	39538WEH7
GREENPOINT MTA TR 2005-AR5	34,130,966	39538WEM6
GREENPOINT MTA TR 2005-AR5	11,289,804	39538WEP9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GREENPOINT MTA TR 2005-AR5	8,276,714	39538WER5
GREENPOINT MTG FDG 2006-AR3	191,382,015	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	4,322,036	3622MAAG6
HARBORVIEW MTG LN TR 2004-8	36,417,464	41161PHQ9
HARBORVIEW MTG LN TR 2005-12	40	41161PVP5
HARBORVIEW MTG LN TR 2005-12	197,926,098	41161PVN0
HARBORVIEW MTG LN TR 2006-5	106,523	41161MAK6
HARBORVIEW MTG LN TR 2006-5	24,165,560	41161MAG5
HARBORVIEW MTG LN TR 2006-9	17,289,000	41161XAG1
HOME EQUITY ASSET TR 2003-1	11,609,354	22541NZZ4
HOME EQUITY LN TR 2006-HSA3	109,692	76113JAA0
HOME EQUITY LN TR 2007-FRE1	14,933,000	43710XAF5
HOME EQUITY LN TR 2007-HSA3	59,360	43710WAC4
HOME LOAN TRUST 2006-HI4	2,000,000	43718MAD6
HOMEBANC MTG TR 2004-1	2,329,110	43739EAH0
HOMEBANC MTG TR 2004-1	574,779	43739EAG2
HOMEBANC MTG TR 2004-2	3,731,907	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	11,766,300	43739EBX4
HOMEBANC MTG TR 2005-4	13,447,200	43739EBY2
HOMEBANC MTG TR 2005-4	12,326,600	43739EBZ9
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	2,082,000	43741BAR0
HOMEBANC MTG TR 2007-1	3,314,000	43741BAP4
HOMEBANC MTG TR 2007-1	16,812,911	43741BAM1
HOMEBANC MTG TR 2007-1	1,652,855	43741BAG4
HOMEBANC MTG TR 2007-1	91,524,388	43741BAK5
HOMEBANC MTG TR 2007-1	2,246,000	43741BAQ2
HOUSING SECURITIES INC 92-8	17	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	126,596	45254NDW4
IMPAC CMB TR 2007-A	10,830,080	452550AD8
IMPAC CMB TR 2007-A	9,845,833	452550AC0
IMPAC CMB TR 2007-A	7,482,408	452550AE6
IMPAC SECD ASSETS TR 2004-3	2,362,303	45254TPY4
IMPAC SECD ASSETS TR 2005-1	1,441,185	45254TRY2
IMPAC SECD ASSETS TR 2006-1	59,688	45254TTN4
IMPAC SECD ASSETS TR 2006-1	6,580,006	45254TTL8
IMSA 06SD1 A	37,551,172	45256CAA7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
INDYMAC ABS 2005-L2	127,332	456606HK1
INDYMAC INDX 2007-AR17	228,646,772	45670HAC0
INDYMAC MBS 2004-AR7	924,857	45660NT96
INDYMAC MBS 2005-AR3	64,145,880	45660LFM6
IRWIN HEQ LN TR 2005-1	630,779	464126CS8
IRWIN HOME EQUITY TR 2006-P1	90,347	46412AAE2
JP MORGAN MTG ACQ 2005-FLD1	4,045,185	46626LBA7
JP MORGAN MTG ACQ 2006-CW1	4,000,000	46628MAJ5
JP MORGAN MTG ACQ 2006-NC2	3,791,773	46629FAB6
LAKE COUNTRY MTG TR 2005-HE1	1,156,393	50820NAH5
LAKE COUNTRY MTG TR 2005-HE1	3,679	50820NAD4
LEHMAN MTG TR 2006-6	36,405,394	52520NBQ3
LONG BEACH MTG LN TR 2005-1	893,906	542514KG8
LONG BEACH MTG LN TR 2006-6	1,740,000	54251RAE3
LUMINENT MTG TR 2006-3	5,344,834	55027AAW0
MADISON AVE MFH 2002-A	5,610,937	55660AAC6
MASD 072 M2	9,290,000	55291QAC8
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	309,368	585525FG8
MELLON RESIDENTIAL FDG 1998-2	81,130	585525BH0
ML MTG INV 2006-RM4	5,263,066	59023QAC5
ML MTG INV TR 2006-MLN1	260,126	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	4,252,777	5899295Z7
ML MTG INVESTORS 2004-B	17,428,155	59020UBX2
ML MTG SYNTHETIC 2005-ACR1	2,351,000	55311XAD7
ML MTG SYNTHETIC 2005-ACR1	2,204,000	55311XAF2
ML MTG SYNTHETIC 2005-ACR1	2,351,000	55311XAE5
MORGAN STANLEY ABS 2007-HE2	717,265	61753EAF7
MORGAN STANLEY ABS 2007-HE4	893,538	61753VAB8
MORGAN STANLEY CAP 2002-HE1	16,706,662	61746WPY0
MORGAN STANLEY CAP 2003-NC7	2,134,457	61746RCR0
MORGAN STANLEY CAP 2004-HE8	10,000,000	61744CHB5
MORTGAGE IT TR 2005-4	3,701,506	61913PBA9
MORTGAGE IT TR 2005-AR1	3,625,924	61915RBC9
MS MTG LN TR 2005-5AR	4,255,308	61748HKZ3
MS MTG LN TR 2005-AR3	2,457,087	61745M4U4
MS STRUCTURED TR 2007-1	2,626,573	61755FAG0
MS STRUCTURED TR 2007-1	6,112,000	61755FAD7
MS STRUCTURED TR 2007-1	4,866,000	61755FAF2
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	2,789,147	65535VNC8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NOMURA HEQ LN TR 2006-AF1	24,665,883	65535AAC8
NOMURA HEQ LN TR 2007-1	564,513	65537KAB6
NSTRN 007B A	802,628	63859SAA6
NSTRN 07C A	262,556	63860MAA6
OCWEN MTG LN ABC 1998-R2	17,223	675748AR8
OCWEN MTG LN ABC 1998-R2	32,117	675748AS6
OCWEN MTG LN ABC 1998-R2	1,222,728	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	4,118	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	231,196	70069FEQ6
PRIME 04CLA XB 1	21,455,457	07383UGE9
PRIME MTG TR 2003-1	12,439,321	74160MAW2
PRIME MTG TR 2003-1	777,600	74160MAD4
PRIME MTG TR 2003-2	6,162,035	74160MBV3
PRIME MTG TR 2003-3	1,268,027	74160MCT7
PRIME MTG TR 2004-1	413,595	74160MFJ6
PRIME MTG TR 2004-1	2,563,633	74160MFC1
PRIME MTG TR 2004-2	67,808,383	74160MFU1
PRIME MTG TR 2004-2	1,226,887	74160MFS6
PRIME MTG TR 2004-CL1	6,433,223	74160MDU3
PRIME MTG TR 2004-CL1	71,061,583	74160MDP4
PRIME MTG TR 2004-CL1	32,687,261	74160MDN9
PRIME MTG TR 2004-CL2	2,788,237	74160MEG3
PRIME MTG TR 2005-1	16,843,000	74160MGM8
PRIME MTG TR 2005-2	32,315,216	74160MHV7
PRIME MTG TR 2005-3	7,530,508	74160MJN3
PRIME MTG TR 2005-3	694,170	74160MJS2
PRIME MTG TR 2005-4	439,424	74160MKJ0
PRIME MTG TR 2005-5	606,712	74160MMJ8
PRIME MTG TR 2006-1	7,276,481	74161BAN5
PRIME MTG TR 2006-2	24,327,346	74161YAS4
PRIME MTG TR 2006-2	7,541,075	74161YAB1
PRIME MTG TR 2006-DR1	66,640,964	74159UAH0
PRIME MTG TR 2006-DR1	348,312	74159UAE7
PRIME MTG TR 2006-DR1	4,332,074	74159UAG2
PRIME MTG TR 2006-DR1	5,612,066	74159UAL1
PRIME MTG TR 2006-DR1	1,143,894	74159UAF4
PRIME MTG TR 2007-1	4,399,900	74162FAF2
PRIME MTG TR 2007-1	3,159,158	74162FAG0
PRIME MTG TR 2007-1	428,840,601	74162FAL9
PRIME MTG TR 2007-1	4,985,661	74162FAM7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
PRIME MTG TR 2007-2	205,434,036	74162JAG2
PRIME MTG TR 2007-2	1,826,363	74162JAH0
PRIME MTG TR 2007-3	126,766,814	74162WAF5
PRIME MTG TR 2007-3	1,754,966	74162WAP3
PRIME MTG TR 2007-3	72,973,070	74162WAN8
PRIME MTG TR 2007-3	746,574	74162WAM0
PRIME MTG TR 2007-3	633,527	74162WAG3
PRIME MTG TR 2007-3	243,195	74162WAD0
PRIME MTG TR 2007-3	11,502,397	74162WAB4
PRIME MTG TR 2007-3	1,279,596	74162WAL2
PRUDENTIAL HM MTG SEC 94-A	2,575	74434UCQ5
RAAC 06RP1 M2	8,000,000	76112B2W9
RALI SERIES TRUST 2006-QO5	79,854,842	75114HAX5
RALI SERIES TRUST 2006-QO6	6,034,894	75114NAB0
RALI SERIES TRUST 2006-QO7	261,219,872	751150AR4
RALI SERIES TRUST 2006-QO8	4,452,187	75115FAB6
RALI SERIES TRUST 2006-QO9	758,252	75114PAA7
RALI SERIES TRUST 2006-QS1	156,192,022	761118SK5
RALI SERIES TRUST 2006-QS11	385,962,329	75115EAK9
RALI SERIES TRUST 2006-QS12	261,446,204	751151BA8
RALI SERIES TRUST 2006-QS18	380,365,237	74922RAV2
RALI SERIES TRUST 2006-QS18	50,841,903	74922RAX8
RALI SERIES TRUST 2006-QS18	185,309,263	74922RAT7
RALI SERIES TRUST 2006-QS3	211,157,108	761118XW3
RALI SERIES TRUST 2006-QS3	226,596,651	761118YH5
RALI SERIES TRUST 2006-QS4	333,405,338	749228AP7
RALI SERIES TRUST 2006-QS5	310,920,962	75114TAL5
RALI SERIES TRUST 2006-QS6	45,991,154	74922EAX7
RALI SERIES TRUST 2006-QS6	329,368,735	74922EAV1
RALI SERIES TRUST 2006-QS7	255,222,550	748940AG8
RALI SERIES TRUST 2006-QS7	645,846	748940AF0
RALI SERIES TRUST 2007-QH2	8,740,538	74922JAA6
RALI SERIES TRUST 2007-QS10	7,949,388	74924DAB5
RALI SERIES TRUST 2007-QS2	322,978,400	74923CAJ1
RALI SERIES TRUST 2007-QS3	3,637,276	75116BAG3
RALI SERIES TRUST 2007-QS3	537,380,287	75116BAH1
RALI SERIES TRUST 2007-QS4	219,535,373	74923HBG5
RALI SERIES TRUST 2007-QS4	43,994	74923HBB6
RALI SERIES TRUST 2007-QS4	1,414,661	74923HBF7
RALI SERIES TRUST 2007-QS4	140,041,704	74923HBEO
RALI SERIES TRUST 2007-QS4	233,334	74923HBH3
RALI SERIES TRUST 2007-QS4	51,056,076	74923HBJ9
RALI SERIES TRUST 2007-QS4	36,860,105	74923HBC4
RALI SERIES TRUST 2007-QS5	2,068,884	74923JAO0
RALI SERIES TRUST 2007-QS5	287,812,461	74923JAR8
RALI SERIES TRUST 2007-QS6	3,751,570	75116CEW2
RALI SERIES TRUST 2007-QS7	704,628	74923WAM0
RALI SERIES TRUST 2007-QS7	152,331,733	74923WAQ1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
RALI SERIES TRUST 2007-QS7	379,402,504	74923WAN8
RALI SERIES TRUST 2007-QS8	446,074,057	74922UAU7
RALI SERIES TRUST 2007-QS8	3,822,287	74922UAT0
RASC SERIES TRUST 2006-EMX9	1,700,000	74924VAC3
RASC SERIES TRUST 2006-KS6	31,498,000	75406WAD3
RENAISSANCE HEQ 2002-3	1,851,285	75970NAC1
RENAISSANCE HEQ 2004-4	1,723,888	759950ER5
RENAISSANCE HEQ 2004-4	9,102,130	759950EQ7
RENAISSANCE HEQ 2005-2	1,580,000	75970NAL1
RENAISSANCE HEQ 2005-3	11,138,000	75970BNB6
RENAISSANCE HEQ 2005-4	3,500,000	759950GE2
RENAISSANCE HEQ 2006-2	5,000,000	759676AN9
RESIDENTIAL ACCREDIT 2002-QS7	3,007,094	76110GC58
RESIDENTIAL ACCREDIT 2003-QS13	17,383,198	76110HFY0
RESIDENTIAL ACCREDIT 2005-QS15	37,696,640	761118KG2
RESIDENTIAL ASSET 2003-KS10	3,525,475	76110WUZ7
RESIDENTIAL ASSET 2005-A8CB	1,736	45660LSU4
RESIDENTIAL ASSET 2005-A8CB	13,251,921	45660LSX8
RESIDENTIAL ASSET 2006-A14CB	22,911,111	76114BAB4
RESIDENTIAL ASSET 2006-A7CB	9,349,504	76113NAS2
RESIDENTIAL ASSET SEC 2002-RM1	12,156,242	760985QB0
RESIDENTIAL ASSET SEC 2003-KS9	118,328	76110WUP9
RESIDENTIAL ASSET SEC 2003-RS1	2,092,010	760985D24
RESIDENTIAL ASSET SEC 2003-RS2	1,833	760985SU6
RESIDENTIAL ASSET SEC 2003-RZ2	1,732,769	760985SK8
RESIDENTIAL ASSET SEC 2004-A1	3,177,254	45660NZG3
RESIDENTIAL ASSET SEC 2004-A1	23,295,666	45660NZK4
RESIDENTIAL ASSET SEC 2004-A2	20,508,281	45660NC94
RESIDENTIAL ASSET SEC 2004-A7	798,002	45660NV44
RESIDENTIAL ASSET SEC 2004-KS5	3,299,761	76110WYG5
RESIDENTIAL ASSET SEC 2004-KS5	4,674,662	76110WYF7
RESIDENTIAL ASSET SEC 2004-RS1	4,049,657	760985N49
RESIDENTIAL ASSET SEC 2004-RS2	2,300,399	760985Q61
RESIDENTIAL ASSET SEC 2007-A8	2,919,366	761128BM8
RESIDENTIAL ASSET SEC 2007-A8	5,345,508	761128BL0
RESIDENTIAL ASSET SEC 2007-A8	7,107,276	761128AH0
RESIDENTIAL ASSET SEC 2007-A8	35,442,731	761128AG2
RESIDENTIAL ASSET SEC 2007-A8	17,739,069	761128AF4
RFMSI SERIES TRUST 2007-S3	4,002,083	74958BAJ1
RFMSI SERIES TRUST 2007-S2	58,934,673	749583AG5
RFMSI SERIES TRUST 2007-S9	491,331	74958VAF5
RFMSI SERIES TRUST 2007-S9	86,359,452	74958VAG3
RFMSI SERIES TRUST 2007-S9	34,715	74958VAH1
RFMSI SERIES TRUST 2007-S9	15,183,162	74958VAJ7
SAACO TRUST 2005-NC4	5,000,000	78514RAF2
SACO 0003A IO	1,114,784	78386NFJ3
SACO 9905 B3	209,008	78386NBZ1
SACO I INC 2000-3	92,898	78386NFA2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SACO I INC 2000-3	139,319	78386NEZ8
SACO I INC 2000-3	139,319	78386NEY1
SACO I TRUST 2005-10	2,679	785778ND9
SACO I TRUST 2005-2	73,182	785778EC1
SACO I TRUST 2006-2	127,502	785778PG0
SACO I TRUST 2006-3	230,339	785778QL8
SALOMON BRO MTG SEC 6 1986-1	152	795485AB7
SASC 05RF4 AO	23,788,782	86359DQC4
SASCO ARC 2004-BNC1	313,027	80382QBB7
SECURITIZED ASSET REC 2005-FR5	800,000	81375WFY7
SECURITIZED ASSET REC 2007-NC1	493,962	81378AAB7
SECURITIZED ASSET SALES 93-6	304,679	81375FDK6
SECURITIZED ASSET SALES 93-6	64,804	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	83613DAL0
SOUNDVIEW HM LN 2007-OPT2	3,325,000	83613DAK2
SPECIALTY UNDRWR FIN 2005-BC3	5,500,000	84751PHA0
SPECIALTY UNDRWR FIN 2007-AB1	4,500,000	84752CAF4
SPECIALTY UNDRWR FIN 2007-AB1	1,577,294	84752CAG2
STRUCTURAL ASSET ADJ 2005-9	2,864,446	863579QW1
STRUCTURED ASSET INV 2003-BC7	6,172,122	86358ECY0
STRUCTURED ASSET INV 2005-11	27,880,416	86358EZP4
STRUCTURED ASSET INV 2005-11	17,829,945	86358EZU3
STRUCTURED ASSET MTG 2001-4	273,690	86358HMA4
STRUCTURED ASSET MTG 2001-4	275,499	86358HMB2
STRUCTURED ASSET MTG 2002-AR5	28,562,629	86358HRG6
STRUCTURED ASSET MTG 2003-AR1	33,595,286	86358HSB6
STRUCTURED ASSET MTG 2003-AR2	21,190,190	86358HUA5
STRUCTURED ASSET MTG 2003-AR3	43,403,268	86358HUV9
STRUCTURED ASSET MTG 2003-AR4	41,578,570	86359LAC3
STRUCTURED ASSET MTG 2003-CL1	10,602,099	86358HSW0
STRUCTURED ASSET MTG 2003-CL1	1,488,600	86358HSX8
STRUCTURED ASSET MTG 2004-AR1	61,947,749	86359LAT6
STRUCTURED ASSET MTG 2004-AR2	32,313,190	86359LBP3
STRUCTURED ASSET MTG 2004-AR3	41,193,615	86359LCB3
STRUCTURED ASSET MTG 2004-AR4	3,057,740	86359LDW6
STRUCTURED ASSET MTG 2004-AR4	38,786,325	86359LDK2
STRUCTURED ASSET MTG 2004-AR5	67,323,044	86359LEC9
STRUCTURED ASSET MTG 2004-AR6	53,441,389	86359LEX3
STRUCTURED ASSET MTG 2004-AR7	70,204,714	86359LFQ7
STRUCTURED ASSET MTG 2004-AR8	5,036,291	86359LGH6
STRUCTURED ASSET MTG 2004-AR8	5,540,025	86359LGJ2
STRUCTURED ASSET MTG 2005-AR1	68,225,021	86359LGU7
STRUCTURED ASSET MTG 2005-AR1	14,622,539	86359LGV5
STRUCTURED ASSET MTG 2005-AR2	28,207,108	86359LJD2
STRUCTURED ASSET MTG 2005-AR2	858,922	86359LJF7
STRUCTURED ASSET MTG 2005-AR2	13,512,499	86359LJE0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
STRUCTURED ASSET MTG 2005-AR3	40,700,054	86359LKC2
STRUCTURED ASSET MTG 2005-AR4	2,132,001	86359LMC0
STRUCTURED ASSET MTG 2005-AR6	948,742	86359LMY2
STRUCTURED ASSET MTG 2005-AR7	14,550,095	86359LQE2
STRUCTURED ASSET MTG 2005-AR7	22,712,498	86359LRU5
STRUCTURED ASSET MTG 2005-AR8	8,379,210	86359LRW1
STRUCTURED ASSET MTG 2006-AR2	9,213,465	86359LSP5
STRUCTURED ASSET MTG 2006-AR3	12,740,748	86360KAX6
STRUCTURED ASSET MTG 2006-AR3	5,537,906	86360KAB4
STRUCTURED ASSET MTG 2006-AR3	127,892,620	86360KAJ7
STRUCTURED ASSET MTG 2006-AR3	2,010,220	86360KAY4
STRUCTURED ASSET MTG 2006-AR4	2,569,290	86360QAD7
STRUCTURED ASSET MTG 2006-AR4	29,081,783	86360QAH8
STRUCTURED ASSET MTG 2006-AR4	3,255,929	86360QAL9
STRUCTURED ASSET MTG 2006-AR4	100,636,162	86360QAO8
STRUCTURED ASSET MTG 2006-AR5	20,230,422	86360JAM3
STRUCTURED ASSET MTG 2006-AR5	88,478,730	86360JAR2
STRUCTURED ASSET MTG 2006-AR5	58,337,229	86360JAH4
STRUCTURED ASSET MTG 2006-AR5	54,396,128	86360JAD3
STRUCTURED ASSET MTG 2006-AR6	372,093,566	86360UAJ5
STRUCTURED ASSET MTG 2006-AR7	1,039,751,710	86361HAT1
STRUCTURED ASSET MTG 2006-AR7	85,366,222	86361HAC8
STRUCTURED ASSET MTG 2006-AR8	633,793,043	86361WAL5
STRUCTURED ASSET MTG 2006-AR8	8,840,827	86361WAJ0
STRUCTURED ASSET MTG 2007-AR1	138,616,287	86362XAD0
STRUCTURED ASSET MTG 2007-AR2	46,155,024	86363DAL5
STRUCTURED ASSET MTG 2007-AR2	191,131	86363DAQ4
STRUCTURED ASSET MTG 2007-AR2	5,842,587	86363DAM3
STRUCTURED ASSET MTG 2007-AR3	3,500,000	86363NAN9
STRUCTURED ASSET MTG 2007-AR3	137,889,251	86363NAF6
STRUCTURED ASSET MTG 2007-AR3	293,419,752	86363NAE9
STRUCTURED ASSET MTG 2007-AR4	248,045,817	86364MAH3
STRUCTURED ASSET MTG 2007-AR4	458,150,121	86364MAJ9
STRUCTURED ASSET MTG 2007-AR4	76,444,217	86364MAE0
STRUCTURED ASSET MTG 2007-AR4	103,464,363	86364MAD2
STRUCTURED ASSET MTG 2007-AR4	84,452,412	86364MAG5
STRUCTURED ASSET MTG 2007-AR4	84,452,412	86364MAF7
STRUCTURED ASSET MTG 2007-AR5	3,012,000	86364HAN1
STRUCTURED ASSET MTG 2007-AR5	5,723,000	86364HAJ0
STRUCTURED ASSET MTG 2007-AR6	11,241,000	86364RAG4
STRUCTURED ASSET MTG 2007-AR6	464,936,605	86364RAD1
STRUCTURED ASSET MTG 2007-AR6	233,456,908	86364RAC3
STRUCTURED ASSET MTG 2007-AR6	8,000,000	86364RAF6
STRUCTURED ASSET MTG 2007-AR6	21,890,000	86364RAE9
STRUCTURED ASSET MTG 2007-AR6	9,468,714	86364RAH2
STRUCTURED ASSET MTG 2007-AR6	733,122	86364RAJ8
STRUCTURED ASSET MTG 2007-AR7	79,193,451	86364KAD6
STRUCTURED ASSET MTG 2007-AR7	217,295,371	86364KAC8

Descriptor	Current Principal Balance or Notional Amount	CUSIP
STRUCTURED ASSET MTG 2007-AR7	34,712,202	86364KAJ3
STRUCTURED ASSET MTG 2007-AR7	21,137,558	86364KAN4
STRUCTURED ASSET MTG 2007-AR7	150,188,378	86364KAE4
STRUCTURED ASSET MTG 2007-AR7	150,188,378	86364KAF1
STRUCTURED ASSET MTG 2007-AR7	33,098,957	86364KAG9
STRUCTURED ASSET MTG 2007-AR7	116,741,176	86364KAM6
STRUCTURED ASSET MTG 2007-AR7	79,193,452	86364KAB0
STRUCTURED ASSET MTG 2007-AR7	2,073,936	86364KAP9
STRUCTURED ASSET MTG 2007-AR7	8,678,454	86364KAK0
STRUCTURED ASSET MTG SEC 98-2	5,065	073914C27
STRUCTURED ASSET MTG SEC 98-2	76	073914F65
STRUCTURED ASSET SECS 2003-4	5,987,090	86359APF4
STRUCTURED ASSET SECS 2005-11H	7,837,309	86359DDX2
STRUCTURED ASSET SECS 2006-WF3	20,000,000	86361EAF8
STRUCTURED MTG ASSET RES 91-1	34	863573AU5
STRUCTURED MTG ASSET RES 93-2	322,999	863573RX1
THORNBURG MTG TR 2005-4	711,208,706	885220JS3
THORNBURG MTG TR 2006-1	909,587,730	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	3,402,615	897896AD8
US BK NATL ASSN MINNEAPOLISMTN	4,638,065	90331HLG6
WALSH ACCEPT CORP SER 1997-2	92,910	933095AL5
WAMU ABC TRUST 2007-HE1	114,661	933631AG8
WAMU MTG CERT 2001-AR3	182,082	929227FD3
WAMU MTG CERT 2003-AR4	810,267	929227M52
WAMU MTG CERT 2003-S10	919,154	929227FGH5
WAMU MTG CERT 2003-S13	408,361	929227FKD9
WAMU MTG CERT 2003-S8	588,679	929227FDL9
WAMU MTG CERT 2004-S1	1,321,807	929227FMF2
WAMU MTG CERT 2004-S1	75	929227FLR7
WAMU MTG CERT 2006-AR13	254,616,194	93363RAG1
WAMU MTG CERT 2006-AR19	201,286,744	933638AJ7
WAMU MTG CERT 2006-AR4	26,678,152	93934FPV8
WAMU MTG CERT 2007-HY1	2,773,458	92925VAY6
WAMU MTG CERT 2007-HY6	5,084,854	92927XAL8
WAMU MTG CERT 2007-HY7	5,310,539	93364FAV3
WAMU PTC WMALT 2006-2	18,560,006	93934FMA7
WAMU PTC WMALT 2006-2	4,962,525	93934FMG4
WAMU PTC WMALT 2006-6	4,265,957	93935GAH2
WAMU PTC WMALT 2006-AR1	110,765,439	93934FJU7
WAMU PTC WMALT 2006-AR6	32,569,565	93935FAD3
WAMU PTC WMALT 2006-AR7	35,787,706	93935DAD8
WAMU PTC WMALT 2006-AR8	74,684,478	93935LAC2
WAMU PTC WMALT 2006-AR8	28,015,783	93935LAH1
WAMU PTC WMALT 2006-AR9	46,675,919	939346AE2
WAMU PTC WMALT 2007-OA1	26,769,640	93935NAE4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WAMU PTC WMALT 2007-OA2	23,790,287	93935QAE7
WAMU PTC WMALT 2007-OA3	31,512,670	939355AK9
WAMU PTC WMALT 2007-OA4	39,960,674	93936MAA3
WASHINGTON MUTUAL 2003-MS7	8,323,249	939336TR4
WASHINGTON MUTUAL 2003-MS7	24,348,657	939336TU7
WASHINGTON MUTUAL 2003-MS8	240,862	939336C68
WASHINGTON MUTUAL 2003-MS8	488,936	939336A94
WASHINGTON MUTUAL 2003-MS8	473,914	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	102,458,169	94984UAQ9
WELLS FARGO ALT LN 2007-PA4	80,847,749	94984UAK2
WELLS FARGO ALT LN 2007-PA4	130,388,932	94984UAG1
WELLS FARGO ALT LN 2007-PA4	24,735,019	94984UAN6
WELLS FARGO MBS 2003-13	329,118	949767AH0
WELLS FARGO MBS 2006-4	20,891,893	94983BAF6
WELLS FARGO MBS 2007-15	1,963,604	949797AH7
WELLS FARGO MBS 2007-2	3,004,382	94984XBA7
WELLS FARGO MBS 2007-2	55,312,241	94984XAL4
WELLS FARGO MBS 2007-6	1,460,000	949773AE5
WELLS FARGO MBS 2007-8	4,808,336	94986AAY4
WELLS FARGO MBS 2007-8	11,457,946	94986AAQ1
Non-Residential ABS		
DISCOVER CARD MSTR TR I 2003-4	8,000,000	25466KEV7
EDUFP 0601A A1	8,676,633	28140XAA7
FORD CREDIT FLRPLN TR 2006-4	725,000	34528QAD6
GREEN TREE FINANCIAL MFH 98-6	32,525,000	393505K27
MCG 061A A4	325,000	55271KAR2
MCG 061A A5	875,000	55271KAS0
SLC STUDENT LN TR 2005-2	532,219	784420AF8
Residential Whole Loans	1,367,461,138	
Swaps³ and Hedges		
CDS - CDO		
ACABS_04-1A-C1	-4,490,654	000809AD5
ACABS_04-1A-C1	-4,445,592	000809AD5
ACABS_04-1-B	-1,001,110	000809AC7
ALEXP_04-1A	-2,914,462	014684AE4
AMMC_06-7A-E	-2,996,786	001755AA5
ARES9_05-1A-D1	-2,500,000	04010FAE6
AVCLO_05-2A-A3L	-5,000,000	053576AC8
AVCLO_06-3A-B1L	2,500,000	05357TAE4
AVCLO_06-3A-B1L	2,500,000	05357TAE4
AVCLO_06-3A-B1L	5,000,000	05357TAE4
AVCLO_06-3A-B1L	-5,000,000	05357TAE4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AVCLO_06-3A-B1L	-5,000,000	05357TAE4
BABSN_05-2A-A2	10,000,000	05615YAB7
BABSN_05-2A-A2	-12,500,000	05615YAB7
BABSN_05-2A-B	15,000,000	05615YAC5
BABSN_06-1A-C	10,000,000	05616CAD0
BDIAM_05-2-E1	2,000,000	092018AA8
BFCGE_06-1A-B1L	1,691,908	05539MAE0
BFCGE_06-1A-B1L	192,177	05539MAE0
BGRS_04-2X-C1	-2,508,027	09622WAC2
BGRS_04-3A-D1	-137,711	09622YAJ3
BLHV_05-1A-D1	-1,811,910	078451AE1
BLUEGRS_3-C	-4,000,000	09622YAG9
BLUEGRS_3-C	1,796,000	09622YAG9
BLUEGRS_3-C	204,000	09622YAG9
BRDGP_-B	-5,000,000	108124AE8
BRDGP_-D	1,633,462	108120AA4
BRNHM_06-1-A2L	-7,180,839	122310AB1
BROWK_-A1B	2,911,145	11161RAC6
CAMBER_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_07-1A-A1LA	97,157,708	
COMMO_05-3A-C1	-3,455,371	202648AG6
COMMO_06-5A-B	-2,040,000	202636AF3
CSTRA_04-1A-C2	-2,500,000	18971WAE6
DRYD_04-7A-B1L	-5,000,000	26249NAF2
DUKEF_05-9A-A3V	-2,000,000	26450AAC1
DUKEF_05-9A-A3V	2,000,000	26450AAC1
ESPF_1-B	-5,000,000	296605AE8
ETRD_04-1A B	-760,000	26925JAC9
ETRD_04-1A B	-6,740,000	26925JAC9
ETRD_04-1A-C	-2,252,729	26925JAD7
GALL_05-1A-A3L	-10,000,000	363631AC6
GALXY_03-1A-C1	-2,500,000	36316XAC4
GALXY_03-1A-C1	-5,000,000	36316XAC4
GEMST_05-2A-C	-5,000,000	36867VAE7
GEMST_05-2A-C	-7,500,000	36867VAE7
GLCR_06-4-C	-1,957,460	37638NAD3
GLCR_06-4-C	-3,914,920	37638NAD3
GRLN_04-1A-C	-2,500,000	393106AJ8
GSATL_07-1A	-510,000	402552AG8
GSC_05-6A-D	1,500,000	36294EAF5
GSCCDO_6-C2	5,000,000	36294EAE8
GULFS_06-1A-D	-6,000,000	40256BAG7
ICM_05-2X-B	-4,000,000	46426RAD1
ICM_06-3A-C	-1,000,000	46426XAE6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ICM_06-S2-A3L	-1,710,000	46426YAC8
INDE_6A-C	-3,464,397	45377TAG1
LANDM_3-B1L	-5,000,000	51507JAF6
LATI_05_1A-C	-6,000,000	51829NAD3
LEXN_06-1A-D	1,060,000	52902WAF6
LONGP_05-2A-B	-1,787,303	54313PAA1
LONGP_05-2A-B	-2,502,224	54313PAA1
LOOM06_1A-D	-5,000,000	54347UAD4
LOOM06_1A-D	-5,000,000	54347UAD4
LOOM06_1A-D	-5,000,000	54347UAD4
MKP_5A-C	-19,420	55312WAD8
MNPT_06-1A-D	1,953,787	612180AJ8
OCT10_06-10A-C	-5,000,000	67572WAG1
OCT10_06-10A-E	4,000,000	67572WAL0
OCT10_06-10A-E	-2,400,000	67572WAL0
OCT10_06-10A-E	200,000	67572WAL0
OCT6_03-6A-B1L	5,000,000	67571YAF0
OCT7_04-7A-B1L	-2,500,000	67572BAD4
PINEM_05-A-C	-10,000,000	722694AD8
RFCCD_06-4A-B	-2,000,000	762007AE2
RFCCD_06-4A-D	-475,973	762007AJ1
RFCCD_06-4A-D	-1,427,919	762007AJ1
SANDS_04-1A-D	-4,506,398	80011PAD5
SATV_05-1-B	2,000,000	80410RAD8
SATV_05-1-B	-3,000,000	80410RAD8
SATV_05-1-B	2,000,000	80410RAD8
SCF_5A B	4,879,863	84129VAG6
SCF_5A B	-9,759,725	84129VAG6
SCF_7A-C	-51,340	83743YAE3
SCF_7A-D1A	-7,059	83743YAF0
SFORK_05-1A-C	-2,500,000	844272AD6
SHERW_04-1A-C	-4,000,000	82437RAG6
SHERW_05-2A-D	-2,843,309	82437XAE8
SMSTR_05-1-B	-2,000,000	86565MAD9
STACK_04-1A-C	-5,000,000	85233VAC5
SUMLK_05-1A-B2L	1,731,525	86613RAA6
TRIC_05-3A-A3L	-14,752,196	89608QAC5
VERT_05-1A-C	-2,500,000	92534EAD3
VERT_05-1A-C	1,925,000	92534EAD3
VERT_05-1A-C	575,000	92534EAD3
VERT_06-1A-A3	-4,000,000	925345AE0
VERT_06-1A-A3	1,000,000	925345AE0
VERT_06-1A-A3	-2,000,000	925345AE0
VERT_06-1A-A3	1,000,000	925345AE0
VERT_06-1A-A3	6,000,000	925345AE0
WESTW_06-1A-C1	-6,000,000	96174QAG5
WINDR_05-2A-D1	-2,000,000	97314NAE6
WITEH_06-1A-A3L	-2,500,000	965248AC1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WITEH_06-1A-B1L	-2,500,000	965248AD9
WITEH_06-1A-B1L	-5,000,000	965248AD9
WITEH_06-1A-B1L	5,000,000	965248AD9
WITEH_06-1A-B1L	-5,000,000	965248AD9
WITEH_06-1A-B2L	1,722,146	965247AA7
CDS - CMBX		
CMBX.NA.1.A	-18,000,000	
CMBX.NA.1.AA	-7,000,000	
CMBX.NA.1.AAA	-68,000,000	
CMBX.NA.1.AJ	-24,000,000	
CMBX.NA.1.BBB	-47,000,000	
CMBX.NA.1.BBB-	-38,000,000	
CMBX.NA.2.A	-43,000,000	
CMBX.NA.2.AA	-5,000,000	
CMBX.NA.2.AAA	-57,000,000	
CMBX.NA.2.AJ	-16,000,000	
CMBX.NA.2.BBB	-67,000,000	
CMBX.NA.2.BBB-	-35,000,000	
CMBX.NA.3.A	-88,000,000	
CMBX.NA.3.AA	-18,000,000	
CMBX.NA.3.AAA	-11,000,000	
CMBX.NA.3.BBB	-27,000,000	
CMBX.NA.4.A	17,000,000	
CMBX.NA.4.AA	-9,000,000	
CMBX.NA.4.AAA	-11,000,000	
CMBX.NA.4.AJ	-21,000,000	
CDS - Corporate		
AMBAC FINANCIAL GROUP INC	-10,000,000	023139AA6
CAPITAL ONE FINANCIAL	-5,000,000	14040HAJ4
FINANCIAL SECURITY ASSURANCE	20,000,000	
FINANCIAL SECURITY ASSURANCE	-50,000,000	
FINANCIAL SECURITY ASSURANCE	-25,000,000	
FINANCIAL SECURITY ASSURANCE	-20,000,000	
FINANCIAL SECURITY ASSURANCE	-20,000,000	
FINANCIAL SECURITY ASSURANCE	-10,000,000	
FINANCIAL SECURITY ASSURANCE	-10,000,000	
FINANCIAL SECURITY ASSURANCE	25,000,000	
FINANCIAL SECURITY ASSURANCE	5,000,000	
FINANCIAL SECURITY ASSURANCE	-50,000,000	
FINANCIAL SECURITY ASSURANCE	-10,000,000	
MBIA GLOBAL FUNDING	-45,000,000	55266MCH5
MBIA GLOBAL FUNDING	-20,000,000	55266MCH5
MBIA GLOBAL FUNDING	-6,000,000	55266MCH5
MBIA GLOBAL FUNDING	5,000,000	55266MCH5
MBIA GLOBAL FUNDING	10,000,000	55266MCH5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MBIA GLOBAL FUNDING	-30,000,000	55266MCH5
MBIA INSURANCE CORPORATION	-10,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	-6,000,000	
MBIA INSURANCE CORPORATION	-5,000,000	
MBIA INSURANCE CORPORATION	-25,000,000	
MBIA INSURANCE CORPORATION	-15,000,000	
MBIA INSURANCE CORPORATION	-8,000,000	
MBIA INSURANCE CORPORATION	-5,000,000	
MBIA INSURANCE CORPORATION	-4,000,000	
MBIA INSURANCE CORPORATION	-16,000,000	
MBIA INSURANCE CORPORATION	-10,000,000	
MBIA INSURANCE CORPORATION	-20,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
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	5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	40,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
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	-5,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MBIA INSURANCE CORPORATION	10,000,000	
MGIC INVESTMENT	-25,000,000	552848AA1
MGIC INVESTMENT	-10,000,000	552848AA1
MGIC INVESTMENT	-10,000,000	552848AA1
PMI GROUP	-5,000,000	69344MAH4
PMI GROUP	-25,000,000	69344MAH4
PMI GROUP	-10,000,000	69344MAH4
PMI GROUP	-5,000,000	69344MAH4
RADIAN GROUP	25,000,000	750236AB7
RADIAN GROUP	-10,000,000	750236AB7
RADIAN GROUP	-10,000,000	750236AJ0
RADIAN GROUP	10,000,000	750236AJ0
RADIAN GROUP	10,000,000	750236AJ0
RADIAN GROUP	-35,000,000	750236AA9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CDS - CRE Securities		
BACM_04-1-G	-10,000,000	05947UQC5
BACM_04-2-G	2,500,000	05947URN0
BACM_04-2-G	-5,000,000	05947URN0
BACM_04-2-H	-5,000,000	05947URP5
BACM_04-4-H	-5,000,000	05947UVX3
BACM_04-4-H	5,000,000	05947UVX3
BACM_04-4-H	5,000,000	05947UVX3
BACM_05-2-G	-5,000,000	05947UN46
BACM_05-2-H	10,000,000	05947UN53
BACM_05-3-J	-2,500,000	05947UT40
BACM_05-4-H	-10,000,000	05947UZ35
BACM_06-6-G	-10,000,000	05950VAV2
BACM_07-2-K	5,000,000	059511BC8
BACM_07-2-K	5,000,000	059511BC8
BSCMS_04-PWR4-H	-5,000,000	07383FG28
BSCMS_04-PWR5-H	-12,500,000	07383FR67
BSCMS_04-PWR6-D	10,000,000	07383FY36
BSCMS_04-PWR6-D	-20,000,000	07383FY36
BSCMS_04-PWR6-H	10,000,000	07383FY77
BSCMS_04-PWR6-H	-5,000,000	07383FY77
BSCMS_04-PWR6-H	-10,000,000	07383FY77
BSCMS_04-T16-D	10,000,000	07383FV39
BSCMS_05-PW10-K	5,300,000	07387BER0
BSCMS_05-PW10-K	10,000,000	07387BER0
BSCMS_05-PW10-K	7,000,000	07387BER0
BSCMS_05-PWR7	10,000,000	07383F4J4
BSCMS_05-PWR7	-3,000,000	07383F4J4
BSCMS_05-PWR7-A3	25,000,000	07383F3Z9
BSCMS_05-PWR7-D	10,000,000	07383F4E5
BSCMS_05-PWR9-H	-5,000,000	07387BAV5
BSCMS_05-PWR9-L	4,000,000	07387BAY9
BSCMS_05-T18-H	10,000,000	07383F5V6
BSCMS_05-T18-H	10,000,000	07383F5V6
BSCMS_05-T18-J	2,000,000	07383F5W4
BSCMS_05-T18-J	2,000,000	07383F5W4
BSCMS_06-PR14-H	10,000,000	07388PAS0
BSCMS_06-PW12-G	-5,000,000	07387JAU0
BSCMS_07-PW15-H	10,000,000	07388RAR8
CCMT_04-C1-G	5,000,000	173067AM1
CCMT_04-C1-G	-5,000,000	173067AM1
CCMT_04-C1-G	-5,000,000	173067AM1
CCMT_04-C1-G	-4,000,000	173067AM1
CD_05-CD1	10,000,000	12513EAY0
CD_05-CD1	5,000,000	12513EAY0
CD_05-CD1	5,000,000	12513EAY0
CD_05-CD1	-10,000,000	12513EAY0
CGCMT_04-C2-G	-5,000,000	173067EU9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CGCMT_04-C2-H	-5,000,000	173067EW5
CGCMT_04-C2-H	-10,000,000	173067EW5
CMT_05-C6-G	-5,000,000	126171AS6
CSFB_04-C1-A4	10,000,000	22541SAD0
CSFB_04-C1-H	-5,000,000	22541SBK3
CSFB_04-C1-H	-5,000,000	22541SBK3
CSFB_04-C3-G	-5,000,000	22541SWS3
CSFB_05-C2-G	-5,000,000	225458SD1
CSFB_05-C2-G	-5,000,000	225458SD1
CSFB_05-C2-G	-5,000,000	225458SD1
CSFB_05-C3-H	-7,000,000	225458WB0
CSFB_05-C4-G	-5,000,000	225458P69
CSFB_05-C4-G	10,000,000	225458P69
CSFBMS_06-C2-H	10,000,000	22545BAN1
CSFBMS_06-C2-H	9,183,114	22545BAN1
CSFBMS_06-C2-H	816,886	22545BAN1
CSMC_06-C1-K	7,030,000	225470H63
CSMC_06-C1-K	3,515,000	225470H63
CSMC_06-C1-K	-3,100,000	225470H63
CSMC_06-C1-K	2,970,000	225470H63
CSMC_06-C1-K	1,485,000	225470H63
CSMC_06-C1-K	-1,900,000	225470H63
CSMC_06-C3-H	9,183,114	22545DAP2
CSMC_06-C3-H	-5,000,000	22545DAP2
CSMC_06-C3-H	-2,822,000	22545DAP2
CSMC_06-C3-H	816,886	22545DAP2
CSMC_06-C4-J	-5,000,000	22545MAQ0
CSMC_06-C5-H	-5,000,000	22545LAX7
DMARC_06-CD3-K	10,000,000	14986DAW0
DMARC_06-CD3-K	-2,500,000	14986DAW0
FORCE_06-1A-G	10,000,000	36170VAJ8
FORCE_06-1A-J	-4,000,000	36170VAL3
FORCE_06-1A-J	4,000,000	36170VAL3
GCCF_05-GG3-G	-5,000,000	396789KDO
GCCF_05-GG3-H	-5,000,000	396789KF5
GCCF_05-GG3-H	-5,000,000	396789KF5
GCCF_05-GG3-H	5,000,000	396789KF5
GCCF_05-GG3-H	5,000,000	396789KF5
GCCF_05-GG3-H	-10,000,000	396789KF5
GCCF_05-GG3-H	-15,000,000	396789KF5
GCCFC_04-GG1-G	-6,000,000	396789FZ7
GCCFC_04-GG1-G	-5,000,000	396789FZ7
GCCFC_04-GG1-G	-5,000,000	396789FZ7
GCCFC_04-GG1-G	-5,000,000	396789FZ7
GCCFC_04-GG1-H	-5,000,000	396789GA1
GCCFC_04-GG1-H	2,500,000	396789GA1
GCCFC_04-GG1-K	3,738,597	396789GC7
GCCFC_04-GG1-K	261,403	396789GC7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GCCFC_05-GG3-D	10,000,000	396789JZ3
GCCFC_05-GG3-D	-8,000,000	396789JZ3
GCCFC_05-GG3-K	-4,000,000	396789KK4
GCCFC_05-GG3-K	-4,000,000	396789KK4
GCCFC_06-GG7-J	-5,000,000	20173MAR1
GCCFC_06-GG7-J	5,000,000	20173MAR1
GCCFC_06-GG7-J	-10,000,000	20173MAR1
GECMC_05-C1-G	-5,000,000	36828QLB0
GECMC_05-C1-H	-5,000,000	36828QLC8
GECMC_05-C2-J	-5,000,000	36828QMQ6
GECMC_05-C2-J	-10,000,000	36828QMQ6
GECMC_05-C3-J	-10,000,000	36828QPK6
GECMC_05-C3-J	-5,000,000	36828QPK6
GECMC_05-C4-J	10,000,000	36828QQW9
GECMC_05-C4-J	-15,000,000	36828QQW9
GFORC_06-1-H	910,316	36170VAK5
GFORC_06-1-H	9,176,573	36170VAK5
GMAcc_03-C3-J	-2,000,000	361849B43
GMAcc_04-C1-H	-10,000,000	361849E24
GSMS_04-GG2-G	-5,000,000	36228CTS2
GSMS_04-GG2-G	-6,000,000	36228CTS2
GSMSC_06-GG6-K	-3,000,000	36228CXN8
GSMSC_06-GG6-K	-7,000,000	36228CXN8
JPMCC_04-C1-G	-5,000,000	46625MW88
JPMCC_04-C1-G	-5,000,000	46625MW88
JPMCC_04-C1-G	-10,000,000	46625MW88
JPMCC_04-CB8-G	-5,000,000	46625M2Q1
JPMCC_04-CB8-G	-10,000,000	46625M2Q1
JPMCC_04-LN2-G	2,500,000	46625YBR3
JPMCC_04-PNC1-H	5,000,000	46625M5T2
JPMCC_05-CB11-G	-3,000,000	46625YJT1
JPMCC_05-CB11-H	-7,000,000	46625YJU8
JPMCC_05-CB12-G	-10,000,000	46625YRD7
JPMCC_05-LDP3-G	-5,000,000	46625YSV6
JPMCC_06-LDP7-AJ	25,000,000	46628FAN1
JPMCC_06-LDP9-G	-5,000,000	46630AAJ7
JPMCC_07-CB18-H	10,000,000	46629YAT6
JPMCC_07-CB18-H	5,000,000	46629YAT6
JPMCCM_06-CB14-H	-10,000,000	46625YC92
LBUBS_04-C1-J	-5,000,000	52108HYV0
LBUBS_04-C1-J	-5,000,000	52108HYV0
LBUBS_04-C2-J	-10,000,000	52108HA87
LBUBS_04-C4-K	10,000,000	52108HG24
LBUBS_05-C1-H	-5,000,000	52108HZ64
LBUBS_05-C1-H	10,000,000	52108HZ64
LBUBS_05-C1-J	-10,000,000	52108HZ80
LBUBS_05-C1-J	-5,000,000	52108HZ80
LBUBS_05-C2-H	-3,000,000	52108H3S1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
LBUBS_05-C2-H	5,000,000	52108H3S1
LBUBS_05-C3-K	10,000,000	52108H5G5
LBUBS_05-C3-K	-4,591,557	52108H5G5
LBUBS_05-C3-K	5,000,000	52108H5G5
LBUBS_05-C3-K	10,000,000	52108H5G5
LBUBS_05-C3-K	-408,443	52108H5G5
LBUBS_05-C3-K	5,000,000	52108H5G5
LBUBS_05-C5-K	1,000,000	52108H7K4
LBUBS_05-C5-K	5,000,000	52108H7K4
LBUBS_05-C5-K	4,000,000	52108H7K4
LBUBS_05-C5-K	5,000,000	52108H7K4
LBUBS_06-C6-J	-10,000,000	50179MAS0
LBUCMT_06-C3-K	-7,000,000	52108MGF4
MLMT_05-CK11-H	4,000,000	59022HLS9
MLMT_05-CK11-H	1,000,000	59022HLS9
MLMT_05-MKB2-G	-4,000,000	59022HGR7
MLMT_05-MKB2-H	10,000,000	59022HGS5
MSC_04-HQ3-J	-10,000,000	61745MXM0
MSC_04-HQ4-J	5,000,000	61745MU68
MSC_04-HQ4-J	10,000,000	61745MU68
MSC_04-HQ4-J	5,000,000	61745MU68
MSC_04-T13-H	-2,500,000	61745MVM2
MSC_05-HQ6-K	-5,000,000	61745M6V0
MSC_05-HQ6-K	-408,443	61745M6V0
MSC_05-HQ6-K	5,000,000	61745M6V0
MSC_05-HQ6-K	-4,591,557	61745M6V0
MSC_05-IQ9-AJ	-15,000,000	61745M2H5
MSC_05-IQ9-AJ	-15,000,000	61745M2H5
MSC_05-IQ9-D	-20,000,000	61745M2L6
MSC_05-T17-D	10,000,000	61745MW90
MSC_05-T17-D	-20,000,000	61745MW90
MSC_05-T19	10,000,000	61745M5T6
MSC_06-T21-G	10,000,000	617451DA4
WBCMT_04-C10-D	-10,000,000	929766NT6
WBCMT_04-C10-H	-5,000,000	929766NY5
WBCMT_04-C11-H	-5,000,000	929766RD7
WBCMT_04-C12-G	-5,000,000	929766SM6
WBCMT_04-C12-G	-10,000,000	929766SM6
WBCMT_04-C12-G	-5,000,000	929766SM6
WBCMT_04-C14-H	-5,000,000	929766TW3
WBCMT_04-C14-H	15,000,000	929766TW3
WBCMT_05-C16-G	-5,000,000	929766ZQ9
WBCMT_05-C16-H	-20,000,000	929766ZS5
WBCMT_05-C16-H	-10,000,000	929766ZS5
WBCMT_05-C16-H	5,000,000	929766ZS5
WBCMT_05-C16-H	5,000,000	929766ZS5
WBCMT_05-C16-H	10,000,000	929766ZS5
WBCMT_05-C16-H	10,000,000	929766ZS5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WBCMT_05-C16-K	-2,000,000	929766ZW6
WBCMT_05-C17-H	-20,000,000	929766D67
WBCMT_05-C20-G	-10,000,000	9297663B7
WBCMT_05-C20-G	-5,000,000	9297663B7
WBCMT_05-C20-H	-4,861,139	9297663C5
WBCMT_05-C20-H	-14,583,417	9297663C5
WBCMT_05-C20-H	9,722,278	9297663C5
WBCMT_05-C20-H	4,861,139	9297663C5
WBCMT_05-C20-H	-4,861,139	9297663C5
WBCMT_05-C21-G	-10,000,000	92976BAC6
WBCMT_06-C29-J	-5,000,000	92978PAT6
CDS - Non-Agency RMBS		
AABST_04-4-B2	-1,754,420	00764MCX3
AABST_04-5-B2	-26,161	00764MDL8
AABST_04-5-B2	197,395	00764MDL8
AABST_04-6-B2	2,049,318	00764MEB9
ABF_05-WF1-M9	-4,720,612	04542BMG4
ABF_05-WF1-M9	1,815,620	04542BMG4
ABF_05-WF1-M9	907,810	04542BMG4
ABF_05-WF1-M9	907,810	04542BMG4
ABF_05-WF1-M9	-726,248	04542BMG4
ABF_05-WF1-M9	-2,723,430	04542BMG4
ABF_05-WF1-M9	-2,723,430	04542BMG4
ABF_05-WF1-M9	1,815,620	04542BMG4
ABF_05-WF1-M9	4,539,050	04542BMG4
ABFC_04-FF1-M2	-1,933,052	04542BHN5
ABFC_04-HE1-M5	-248,766	04542BJT0
ABFC_04-OPT2-M6	-50,613	04542BGB2
ABFC_04-OPT4-M3	2,788,722	04542BHF2
ABFC_04-OPT4-M3	-1,115,489	04542BHF2
ABFC_04-OPT4-M3	-446,196	04542BHF2
ABFC_05-WF1-M8	-1,815,701	04542BMF6
ABSH_04-H6-M3	3,950,533	04541GLL4
ABSH_04-H6-M3	3,950,533	04541GLL4
ABSHE_04-HE10-M5	-2,262,549	04541GNS7
ABSHE_04-HE10-M6	-1,451,309	04541GNT5
ABSHE_04-HE3-M6	-353,704	04541GJY9
ABSHE_04-HE7-M6	-1,171,443	04541GMH2
ABSHE_05-H2-M5	-1,936,651	04541GQF2
ABSHE_05-HE3-M8	10,000,000	04541GRB0
ABSHE_05-HE6-M9	-1,820,000	04541GTT9
ABSHE_05-HE6-M9	-980,000	04541GTT9
ABSHE_05-HE6-M9	-1,560,000	04541GTT9
ABSHE_05-HE6-M9	-840,000	04541GTT9
ABSHE_05-HE7-M5	257,006	04541GUB6
ABSHE_05-HE7-M5	-3,000,000	04541GUB6

Descriptor	Current Principal Balance or Notional Amount	CUSIP
ABSHE_05-HE7-M5	12,000,000	04541GUB6
ABSHE_05-HE7-M5	1,674,793	04541GUB6
ABSHE_05-HE7-M5	197,146	04541GUB6
ABSHE_05-HE7-M5	841,988	04541GUB6
ABSHE_05-HE7-M5	551,400	04541GUB6
ABSHE_05-HE7-M5	1,477,667	04541GUB6
ABSHE_05-HE7-M6	2,500,000	04541GUC4
ABSHE_05-HE7-M6	-5,000,000	04541GUC4
ABSHE_05-HE7-M6	-6,500,000	04541GUC4
ABSHE_05-HE7-M6	-3,500,000	04541GUC4
ACCR_04-3-1M3	-9,426,376	004375BG5
ACCR_04-3-2M6	-1,170,868	004375BW0
ACCR_05-2-M8	-488,707	004375DL2
ACCR_05-2-M8	-1,172,897	004375DL2
ACCT_04-4-M4	-3,308,611	004375CK5
ACCT_04-4-M5	-1,323,619	004375CL3
ACCT_04-4-M5	-1,654,524	004375CL3
ACCT_04-4-M5	-2,481,786	004375CL3
ACCT_04-4-M5	-1,985,428	004375CL3
ACCT_05-1-M5	-2,135,874	004375CX7
ACCT_05-2-M7	-2,980,879	004375DK4
ACE_04-HE2-M5	-2,586,871	004421GX5
ACE_04-HE2-M6	-3,530,963	004421GY3
ACE_04-HS1-M3	1,700,504	004421EC3
ACE_04-RM1-M4	865,942	004421FV0
ACE_04-RM2-M7	-244,980	004421KC6
ACE_05-HE2-M8	50,000	004421MK6
ACE_05-HE2-M8	150,000	004421MK6
ACE_05-HE2-M9	-1,604,982	004421ML4
ACE_05-HE2-M9	-2,139,976	004421ML4
ACE_05-HE2-M9	2,139,976	004421ML4
ACE_05-HE2-M9	-2,139,976	004421ML4
ACE_05-HE2-M9	1,069,988	004421ML4
ACE_05-HE4-M9	4,400,000	004421PY3
ACE_05-HE4-M9	-3,375,000	004421PY3
ACE_05-RM2-M8	4,154,099	004421PA5
ACE_05-RM2-M8	5,192,624	004421PA5
ACE_05-WF1-M9	-1,526,054	004421QX4
ACE_05-WF1-M9	-1,907,567	004421QX4
ACE_05-WF1-M9	-3,815,134	004421QX4
ACE_05-WF1-M9	-1,907,567	004421QX4
ACE_05-WF1-M9	3,815,134	004421QX4
ACE_05-WF1-M9	-2,289,080	004421QX4
ACE_05-WF1-M9	5,531,944	004421QX4
ACE_05-WF1-M9	-953,783	004421QX4
ACE_05-WF1-M9	-953,783	004421QX4
ACE_06-NC3-M5	708,496	00442EAN5
AMIT_04-1-M8	-3,000,000	00252FAM3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AMIT_04-1-M8	-7,000,000	00252FAM3
AMIT_05-2-M8	9,333,870	126673L75
AMQ_04-R11-M8	-794,752	03072SWX9
AMQ_04-R11-M8	1,589,505	03072SWX9
AMQ_04-R11-M8	874,228	03072SWX9
AMQ_04-R11-M8	-1,192,129	03072SWX9
AMQ_05-R2-M8	1,465,474	03072SYY5
AMQ_05-R2-M8	141,494	03072SYY5
AMQ_05-R2-M8	404,269	03072SYY5
AMQ_05-R2-M8	222,348	03072SYY5
AMQ_05-R2-M8	-2,526,679	03072SYY5
AMQ_05-R2-M8	151,601	03072SYY5
AMQ_05-R2-M8	469,962	03072SYY5
AMQ_05-R2-M8	2,198,211	03072SYY5
AMQ_05-R3-M8	6,000,000	03072SA62
AMQ_06-R1-M8	148,356	03072SY33
AMQ_06-R1-M8	-207,698	03072SY33
AMQ_06-R1-M8	-89,014	03072SY33
AMSI_04-R12-M10	-678,353	03072SXP5
AMSI_04-R12-M9	4,465,849	03072SXM2
AMSI_04-R12-M9	-1,741,681	03072SXM2
AMSI_04-R12-M9	-937,828	03072SXM2
AMSI_04-R2-M8	423,371	03072SPQ2
AMSI_04-R2-M9	-870,598	03072SPR0
AMSI_04-R2-M9	435,299	03072SPR0
AMSI_04-R8-M9	-407,311	03072SUH6
AMSI_04-R9-M6	-3,382,426	03072SUT0
AMSI_05-R10-M9	-10,000,000	03072ST62
AMSI_05-R10-M9	-5,000,000	03072ST62
AMSI_05-R11-M9	-10,000,000	03072SV93
AMSI_05-R11-M9	-10,000,000	03072SV93
AMSI_05-R11-M9	-10,000,000	03072SV93
AMSI_05-R11-M9	-10,000,000	03072SV93
AMSI_05-R11-M9	-10,000,000	03072SV93
AMSI_05-R11-M9	10,000,000	03072SV93
AMSI_05-R11-M9	-7,500,000	03072SV93
AMSI_05-R2-M9	2,269,907	03072SYZ2
AMSI_05-R2-M9	907,963	03072SYZ2
AMSI_05-R2-M9	-2,642,977	03072SYZ2
AMSI_05-R2-M9	-578,826	03072SYZ2
AMSI_05-R3-M9	-1,211,520	03072SA70
AMSI_05-R3-M9	-125,440	03072SA70
AMSI_05-R3-M9	6,000,000	03072SA70
AMSI_05-R3-M9	2,000,000	03072SA70
AMSI_05-R3-M9	-188,480	03072SA70
AMSI_05-R3-M9	-3,280,000	03072SA70
AMSI_05-R3-M9	4,000,000	03072SA70
AMSI_05-R3-M9	-1,674,560	03072SA70

Descriptor	Current Principal Balance or Notional Amount	CUSIP
AMSI_05-R3-M9	-720,000	03072SA70
AMSI_05-R4-M10	188,928	03072SD36
AMSI_05-R4-M10	566,783	03072SD36
AMSI_05-R4-M10	1,133,566	03072SD36
AMSI_05-R4-M10	-755,710	03072SD36
AMSI_05-R4-M10	-377,855	03072SD36
AMSI_05-R4-M10	377,855	03072SD36
AMSI_05-R4-M10	-755,710	03072SD36
AMSI_05-R7-M8	394,292	03072SK79
AMSI_05-R7-M8	514,012	03072SK79
AMSI_05-R7-M8	10,000,000	03072SK79
AMSI_05-R7-M8	1,102,800	03072SK79
AMSI_05-R7-M8	1,683,976	03072SK79
AMSI_05-R7-M8	3,349,585	03072SK79
AMSI_05-R7-M8	2,955,335	03072SK79
AMSI_05-R7-M9	956,871	03072SK87
AMSI_05-R7-M9	-1,913,741	03072SK87
AMSI_05-R7-M9	956,871	03072SK87
AMSI_05-R7-M9	-956,871	03072SK87
AMSI_05-R9-M7	-3,750,000	03072SQ99
AMSI_05-R9-M7	-10,000,000	03072SQ99
AMSI_06-R2-M8	-274,716	03072S2E4
ARMT_04-2-7M3	-4,128,123	007036CE4
ARMT_05-2-6M4	-1,046,725	007036HC3
ARSI_04-W10-M7	-1,714,523	040104LU3
ARSI_04-W10-M8	1,714,523	040104LV1
ARSI_04-W11-M9	-1,905,081	040104MP3
ARSI_04-W11-M9	3,238,637	040104MP3
ARSI_04-W4-M3	1,066,551	040104GF2
ARSI_04-W4-M3	-3,555,169	040104GF2
ARSI_04-W4-M3	2,666,377	040104GF2
ARSI_04-W4-M3	711,034	040104GF2
ARSI_04-W9-M3	2,455,514	040104LD1
ARSI_04-W9-M3	-245,551	040104LD1
ARSI_04-W9-M3	-1,350,533	040104LD1
BALTA_04-12-IB2	5,047,655	07386HNX5
BSAA_04-11-IB1	-2,237,231	07386HMT5
BSAA_04-12-IB1	-3,364,701	07386HNW7
BSABS_04-A2-B3	-10,383,037	073879AM0
BSABS_04-A4-B	-1,830,193	073879EJ3
BSABS_04-A7-M3	-1,924,751	073879ND6
BSABS_04-F2-M5	-1,624,921	073879FK9
BSABS_04-FR1-M7	59,038	073879DL9
BSABS_04-FR1-M7	23,615	073879DL9
BSABS_04-FR1-M7	-421,701	073879DL9
BSABS_04-FR1-M7	212,537	073879DL9
BSABS_04-FR2-M7	65,677	073879FM5
BSABS_04-FR2-M7	-1,026,199	073879FM5

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSABS_04-FR2-M7	591,091	073879FM5
BSABS_04-FR2-M7	164,192	073879FM5
BSABS_04-H5-M6	-1,473,771	073879CH9
BSABS_04-HE11-M6	-1,877,581	073879PD4
BSABS_04-HE11-M6	3,755,162	073879PD4
BSABS_04-HE9-M6	-2,336,057	073879KHO
BSABS_04-HE9-M6	-2,336,057	073879KHO
BSABS_05-4-M5	-1,893,000	07384YUM6
BSABS_05-4-M5	-2,616,500	07384YUM6
BSABS_05-4-M5	-294,500	07384YUM6
BSABS_05-4-M5	-196,000	07384YUM6
BSABS_05-A1-M3	-1,761,176	073879QH4
BSABS_05-A2-2B3	-1,942,898	073879TA6
BSABS_05-A3-IB3	-2,363,825	073879XL7
BSABS_05-A3-IB3	2,363,825	073879XL7
BSABS_05-A6-IB3	-3,907,932	073879M47
BSABS_05-A6-IB3	-2,605,288	073879M47
BSABS_05-A6-IB3	5,210,576	073879M47
BSABS_05-FR1-M5	5,000,000	073879G93
BSABS_05-FR1-M6	-3,743,149	073879H27
BSABS_05-FR1-M6	7,486,298	073879H27
BSABS_05-FR1-M6	2,994,519	073879H27
BSABS_05-FR1-M6	-8,983,558	073879H27
BSABS_05-FR1-M6	4,491,779	073879H27
BSABS_05-H2-M5	-2,452,799	073879RD2
BSABS_05-H2-M6	-2,405,432	073879RE0
BSABS_05-H2-M6	2,004,527	073879RE0
BSABS_05-H6-M3	3,000,000	073879YAO
BSABS_05-H6-M3	10,000,000	073879YAO
BSABS_05-H6-M5	-6,250,000	073879YC6
BSABS_05-H6-M5	-5,000,000	073879YC6
BSABS_05-H6-M5	-3,000,000	073879YC6
BSABS_05-H6-M5	10,000,000	073879YC6
BSABS_05-H6-M5	-10,000,000	073879YC6
BSABS_05-HE11-M5	-5,000,000	0738793S5
BSABS_05-HE11-M5	-17,500,000	0738793S5
BSABS_05-HE11-M7	1,555,000	0738793U0
BSABS_05-HE11-M7	3,395,000	0738793U0
BSABS_05-HE11-M7	510,000	0738793U0
BSABS_05-HE11-M7	590,000	0738793U0
BSABS_05-HE11-M7	870,000	0738793U0
BSABS_05-HE11-M7	610,000	0738793U0
BSABS_05-HE11-M7	735,000	0738793U0
BSABS_05-HE11-M7	1,350,000	0738793U0
BSABS_05-HE11-M7	-5,000,000	0738793U0
BSABS_05-HE11-M7	2,150,000	0738793U0
BSABS_05-HE11-M7	5,350,000	0738793U0
BSABS_05-HE11-M7	385,000	0738793U0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
BSABS_05-HE11-M8	1,683,230	0738793V8
BSABS_05-HE11-M8	-8,416,152	0738793V8
BSABS_05-HE11-M8	-5,260,095	0738793V8
BSABS_05-HE11-M8	-8,416,152	0738793V8
BSABS_05-HE11-M8	16,832,304	0738793V8
BSABS_05-HE11-M8	6,732,921	0738793V8
BSABS_05-HE11-M8	-3,366,461	0738793V8
BSABS_05-HE11-M8	-3,366,461	0738793V8
BSABS_05-HE11-M8	-2,524,846	0738793V8
BSABS_05-HE3-M6	5,000,000	073879SB5
BSABS_05-HE3-M6	5,000,000	073879SB5
BSABS_05-HE4-M6	1,794,668	073879TY4
BSABS_05-HE4-M6	-2,243,335	073879TY4
BSABS_05-HE4-M6	-2,804,169	073879TY4
BSABS_05-HE6-M6	-2,753,975	073879YD4
BSABS_05-HE6-M6	8,606,173	073879YD4
BSABS_05-HE6-M6	-4,303,087	073879YD4
BSABS_05-HE6-M6	4,303,087	073879YD4
BSABS_05-HE6-M6	-3,227,315	073879YD4
BSABS_05-HE6-M6	-1,075,772	073879YD4
BSABS_05-Q1-M5	-5,000,000	073879US5
BSABS_05-Q1-M5	-7,500,000	073879US5
BSABS_05-Q1-M5	4,000,000	073879US5
BSABS_05-T1-M7	-718,379	073879VM7
BSABS_05-T2-M6	-1,856,853	073879E79
BSABS_05-T2-M6	8,912,896	073879E79
BSABS_05-TC1-M5	-1,821,765	073879VK1
BSABS_05-TC1-M5	-4,490,425	073879VK1
BSABS_05-TC1-M5	5,652,098	073879VK1
BSABS_06-1-M6	-584,000	07384YUZ7
BSABS_06-H1-IIM7	-1,253,786	07387UBX8
BSABS_06-HE1-1M7	-3,379,602	0738796V5
BSABS_06-HE1-1M7	-225,217	0738796V5
BSABS_06-HE1-1M7	-338,400	0738796V5
BSABS_06-HE1-1M7	-2,175,180	0738796V5
BSABS_06-HE1-1M7	-3,006,528	0738796V5
BSABS_06-P1-M7	6,000,000	07387UBD2
BSABS_06-P1-M7	-4,000,000	07387UBD2
BSABS_06-PC1-M5	-1,129,600	07387UBB6
BSABS_06-PC1-M5	-1,435,200	07387UBB6
BSABS_06-PC1-M5	-1,435,200	07387UBB6
BSABS_06-PC1-M5	-2,870,400	07387UBB6
BSABS_06-PC1-M5	-564,800	07387UBB6
BSABS_06-PC1-M5	-564,800	07387UBB6
CARR_04-NC2-M6	-445,154	144531AV2
CARR_04-NC2-M6	-356,124	144531AV2
CARR_05-FRE1-M9	12,000,000	144531EP1
CARR_05-FRE1-M9	-5,000,000	144531EP1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CARR_05-NC3-M8	2,000,000	144531DF4
CARR_05-NC3-M8	3,000,000	144531DF4
CARR_05-NC3-M8	-6,250,000	144531DF4
CARR_05-NC4-M7	5,000,000	78514RAK1
CARR_05-NC4-M7	10,000,000	78514RAK1
CARR_05-NC4-M8	7,500,000	78514RAL9
CARR_05-NC4-M8	-400,000	78514RAL9
CARR_05-NC4-M8	-3,750,000	78514RAL9
CARR_05-NC4-M8	7,500,000	78514RAL9
CARR_05-NC4-M8	-850,000	78514RAL9
CARR_05-NC5-M8	4,800,000	144531DV9
CARR_05-NC5-M8	-8,200,000	144531DV9
CARR_05-NC5-M8	-4,000,000	144531DV9
CARR_05-NC5-M8	1,200,000	144531DV9
CARR_05-NC5-M8	-1,500,000	144531DV9
CARR_05-NC5-M8	-160,000	144531DV9
CARR_05-NC5-M8	-340,000	144531DV9
CARR_05-NC5-M9	-1,500,000	144531DW7
CARR_05-NC5-M9	-340,000	144531DW7
CARR_05-NC5-M9	-160,000	144531DW7
CARR_05-O2-M7	-1,259,000	144531CQ1
CARR_05-O2-M8	-2,000,000	144531CR9
CARR_06-F1-M6	-5,740,800	144538AK1
CARR_06-F1-M6	-2,259,200	144538AK1
CARR_06-FRE1-M10	-344,000	144538AP0
CARR_06-FRE1-M10	-206,000	144538AP0
CARR_06-FRE1-M10	-294,000	144538AP0
CARR_06-FRE1-M10	-622,000	144538AP0
CARR_06-FRE1-M10	-230,000	144538AP0
CARR_06-FRE1-M10	-544,000	144538AP0
CARR_06-FRE1-M10	-154,000	144538AP0
CARR_06-FRE1-M10	-242,000	144538AP0
CARR_06-FRE1-M10	-1,364,000	144538AP0
CARR_06-FRE1-M9	-2,680,000	144538AN5
CARR_06-FRE1-M9	-206,000	144538AN5
CARR_06-FRE1-M9	-4,000,000	144538AN5
CARR_06-FRE1-M9	-544,000	144538AN5
CARR_06-FRE1-M9	-242,000	144538AN5
CARR_06-FRE1-M9	-1,364,000	144538AN5
CARR_06-FRE1-M9	-230,000	144538AN5
CARR_06-FRE1-M9	-294,000	144538AN5
CARR_06-FRE1-M9	-344,000	144538AN5
CARR_06-FRE1-M9	-1,320,000	144538AN5
CARR_06-FRE1-M9	-154,000	144538AN5
CARR_06-FRE1-M9	-622,000	144538AN5
CARR_06-N2-M9	-2,000,000	14453FAN9
CARR_06-N2-M9	-4,600,000	14453FAN9
CARR_06-NC1-M9	-2,600,000	144531FG0

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CARR_06-NC1-M9	-2,000,000	144531FG0
CARR_06-NC1-M9	-400,000	144531FG0
CARR_06-NC1-M9	4,000,000	144531FG0
CARR_06-NC1-M9	-3,000,000	144531FG0
CARR_06-NC1-M9	1,000,000	144531FG0
CARR_06-NC1-M9	8,000,000	144531FG0
CARR_06-NC1-M9	-2,000,000	144531FG0
CARR_06-NC1-M9	-2,744,400	144531FG0
CARR_06-NC1-M9	-1,255,600	144531FG0
CARR_06-NC1-M9	-1,375,000	144531FG0
CARR_06-NC1-M9	-8,000,000	144531FG0
CARR_06-NC1-M9	6,800,000	144531FG0
CARR_06-NC2-M8	-2,000,000	14453FAM1
CARR_06-NC2-M8	-1,694,400	14453FAM1
CARR_06-NC2-M8	-2,000,000	14453FAM1
CARR_06-NC2-M8	-3,320,000	14453FAM1
CARR_06-NC2-M8	2,000,000	14453FAM1
CARR_06-NC2-M8	-680,000	14453FAM1
CARR_06-NC2-M8	-2,305,600	14453FAM1
CARR_06-NC3-M9	-500,000	144528AN6
CARR_06-NC3-M9	660,000	144528AN6
CARR_06-NC3-M9	-2,000,000	144528AN6
CARR_06-NC3-M9	1,340,000	144528AN6
CARR_06-NC4-M8	-2,400,000	14453MAN4
CARR_06-NC4-M8	-1,600,000	14453MAN4
CARR_06-NC5-M7	1,170,400	144539AM5
CARR_06-OPT1-M9	2,000,000	144531FW5
CARR_06-RFC1-M8	800,000	14453EAM4
CARR_06-RFC1-M8	600,000	14453EAM4
CARR_06-RFC1-M8	-2,000,000	14453EAM4
CARR_06-RFC1-M8	-3,320,000	14453EAM4
CARR_06-RFC1-M8	-600,000	14453EAM4
CARR_06-RFC1-M8	-680,000	14453EAM4
CARR_06-RFC1-M8	-800,000	14453EAM4
CARR_06-RFC1-M8	4,000,000	14453EAM4
CARR_07-RFC1-M9	-2,400,000	144526AN0
CARR_07-RFC1-M9	2,000,000	144526AN0
CARR_07-RFC1-M9	-2,000,000	144526AN0
CBASS_04-CB3-B3	-159,882	17307GEU8
CBASS_04-CB4-B1	-3,601,204	12489WJU9
CBASS_04-CB6-B2	-2,157,592	59020UJG1
CBASS_04-CB8-B1	-1,147,097	59020UPU3
CBASS_04-CB8-B2	3,883,361	59020UPV1
CBASS_05-CB3-B3	7,606,860	12489WLL6
CBASS_05-CB3-B3	-4,754,287	12489WLL6
CBASS_05-CB3-B3	-5,705,145	12489WLL6
CBASS_05-CB3-B3	11,410,289	12489WLL6
CBASS_05-CB3-B4	-930,012	12489WLM4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CBASS_05-CB4-B3	-6,490,017	12489WMM3
CBS_05-CB1-B3	-1,844,935	12673TAN7
CFAB_04-1-2B	-633,914	161546JC1
CFAB_04-1-2B	-633,914	161546JC1
CFAB_04-2-2B	-516,819	161546JN7
CFHE_04-O1-B4	-332,363	161542EF8
CFLAT_04-AQ1-M3	2,462,602	161542DR3
CFLAT_04-AQ1-M3	2,462,602	161542DR3
CFLAT_04-O1-B3	-2,215,972	161542EE1
CFLAT_04-OPT1-B2	-1,661,979	161542ED3
CHEC_05-A-M7	-1,239,388	152314MP2
CHEC_05-C-B1	2,823,911	152314PBO
CHEC_05-C-B1	996,841	152314PBO
CHEC_05-C-B1	-2,823,911	152314PBO
CHEC_05-C-B1	-432,058	152314PBO
CMLTI_04-OPT1-M1	-1,867,053	17307GJS8
CMLTI_04-OPT1-M9	-1,244,652	17307GJRO
CMLTI_04-RES1-M1	-1,546,586	17307GKV9
CMLTI_05-OPT1-M8	-1,257,371	17307GNYO
CMLTI_05-OPT1-M8	-1,571,713	17307GNYO
CMLTI_05-OPT1-M9	-1,897,050	17307GNZ7
CMLTI_05-OPT1-M9	-1,897,050	17307GNZ7
CMLTI_05-OPT3-M8	-2,157,862	17307GSR0
CMLTI_05-OPT3-M9	-3,962,882	17307GSS8
CMLTI_06-WFH3-M5	-4,000,000	17309QAJ3
CMLTI_06-WFH3-M5	2,200,000	17309QAJ3
CMLTI_06-WFH3-M8	-794,320	17309QAM6
CMLTI_07-AH1-M6	-2,200,000	17311VAM1
CMLTI_07-WF1-M5	-3,200,000	17311CAH4
CMLTI_07-WF2-M9	-1,159,780	17312BAN2
CMLTI_07-WFH1-M4	-2,400,000	17311CAG6
CTM_05-HE3-M8	-1,088,197	17307GWYO
CTM_05-HE3-M8	-2,727,480	17307GWYO
CTM_05-HE3-M8	-77,871	17307GWYO
CTM_05-HE3-M8	-1,239,945	17307GWYO
CTM_05-HE3-M8	-113,811	17307GWYO
CTM_05-HE3-M8	-171,715	17307GWYO
CTM_05-HE3-M8	-101,831	17307GWYO
CTM_05-HE3-M8	-145,758	17307GWYO
CTM_05-HE3-M8	-309,487	17307GWYO
CTM_05-HE3-M8	-121,798	17307GWYO
CTM_05-HE3-M8	-409,322	17307GWYO
CTM_05-HE3-M8	-682,868	17307GWYO
CTM_05-HE3-M8	-684,865	17307GWYO
CTM_05-HE3-M8	-459,239	17307GWYO
CTM_05-HE3-M8	-307,490	17307GWYO
CTM_05-HE3-M8	-271,550	17307GWYO
CTM_05-HE3-M8	-587,027	17307GWYO

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CTM_05-HE3-M8	-483,199	17307GWY0
CTM_05-HE4-M2	-10,000,000	17307GP77
CTM_05-WF1-M3	-5,417,830	17307GPJ1
CTM_06-WF2-M5	-7,500,000	17309MAJ2
CTM_06-WF2-M5	-10,000,000	17309MAJ2
CWH_07-1-M8	-1,992,000	23245CAN0
CWH_07-1-M8	-312,000	23245CAN0
CWH_07-1-M8	-5,696,000	23245CAN0
CWHE_04-10-BV	-1,164,414	126673KB7
CWHE_04-13-BV	-3,154,478	126673RG9
CWHE_04-13-MV8	-6,905,252	126673RT1
CWHE_04-13-MV8	-2,301,751	126673RT1
CWHE_04-15-MV7	-5,319,521	126673UT7
CWHE_04-7-MV7	-1,333,127	126673EJ7
CWHE_05-11-MV8	10,000,000	126670DH8
CWHE_05-11-MV8	10,000,000	126670DH8
CWHE_05-11-MV8	5,000,000	126670DH8
CWHE_06-14-M9	-522,919	23243LAN2
CWHE_06-14-M9	-784,379	23243LAN2
CWHE_06-8-M7	-222,203	045427AL5
CWHE_06-8-M7	-194,965	045427AL5
CWHE_06-8-M7	-87,448	045427AL5
CWHE_06-8-M7	-490,280	045427AL5
CWHE_06-8-M7	-73,112	045427AL5
CWHE_06-8-M7	-123,287	045427AL5
CWHE_06-8-M7	-81,713	045427AL5
CWHE_06-8-M7	-55,909	045427AL5
CWHE_06-8-M7	-104,650	045427AL5
CWHE_06-B3-M6	-8,000,000	23242HAK8
CWL_03-B4-B	-23,211	126671G67
CWL_04-15-MV8	-4,706,486	126673UU4
CWL_04-6-M8	-2,012,760	126673BK7
CWL_04-9-MV7	-802,609	126673GV8
CWL_04-BC5-M7	-997,862	126673PU0
CWL_04-BC5-M8	-1,425,500	126673PV8
CWL_04-S1-M3	-1,561,715	126673TQ5
CWL_05-11-MF8	-10,000,000	126670CU0
CWL_05-13-MV8	-2,764,949	126670HR2
CWL_05-16-BV	-204,995	126670PR3
CWL_05-16-BV	-221,889	126670PR3
CWL_05-16-BV	-10,594	126670PR3
CWL_05-16-BV	-37,326	126670PR3
CWL_05-16-BV	-497,056	126670PR3
CWL_05-16-BV	-13,283	126670PR3
CWL_05-16-BV	-86,958	126670PR3
CWL_05-16-BV	-61,622	126670PR3
CWL_05-16-BV	-25,503	126670PR3
CWL_05-16-BV	-19,659	126670PR3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWL_05-16-BV	-113,932	126670PR3
CWL_05-16-BV	-562,663	126670PR3
CWL_05-16-BV	-21,172	126670PR3
CWL_05-16-BV	-5,721	126670PR3
CWL_05-16-BV	-7,380	126670PR3
CWL_05-16-BV	-110,248	126670PR3
CWL_05-16-MV8	9,000,000	126670PQ5
CWL_05-17-BV	-5,621	126670RM2
CWL_05-17-BV	-66,232	126670RM2
CWL_05-17-BV	-14,973	126670RM2
CWL_05-17-BV	-4,357	126670RM2
CWL_05-17-BV	-83,971	126670RM2
CWL_05-17-BV	-28,429	126670RM2
CWL_05-17-BV	-8,069	126670RM2
CWL_05-17-BV	-378,584	126670RM2
CWL_05-17-BV	-169,003	126670RM2
CWL_05-17-BV	-46,935	126670RM2
CWL_05-17-BV	-19,424	126670RM2
CWL_05-17-BV	-86,777	126670RM2
CWL_05-17-BV	-16,126	126670RM2
CWL_05-17-BV	-10,117	126670RM2
CWL_05-17-BV	-156,135	126670RM2
CWL_05-17-BV	-428,554	126670RM2
CWL_05-1-MV8	-5,000,000	126673XE7
CWL_05-1-MV8	5,000,000	126673XE7
CWL_05-1-MV8	5,000,000	126673XE7
CWL_05-1-MV8	5,000,000	126673XE7
CWL_05-1-MV8	-1,000,000	126673XE7
CWL_05-1-MV8	-4,000,000	126673XE7
CWL_05-1-MV8	10,000,000	126673XE7
CWL_05-7-MV8	10,000,000	1266732P6
CWL_05-7-MV9	-12,000,000	1266732Q4
CWL_05-7-MV9	7,500,000	1266732Q4
CWL_05-7-MV9	7,500,000	1266732Q4
CWL_05-8-M8	-6,250,000	1266735K4
CWL_05-A1-B	-725,016	126673XZ0
CWL_05-BC1-B	-1,912,338	126673YS5
CWL_05-BC1-B	-4,780,844	126673YS5
CWL_05-BC1-B	-2,868,506	126673YS5
CWL_05-BC2-M7	-5,000,000	126673F49
CWL_05-BC2-M8	6,259,017	126673F56
CWL_05-BC5-B	-10,000,000	126670NN4
CWL_05-BC5-B	-10,000,000	126670NN4
CWL_06-17	-4,000,000	12666VAM3
CWL_06-17-M5	-4,000,000	12666VAJ0
CWL_06-18-M5	-8,000,000	23243WAJ7
CWL_06-22-M8	-4,000,000	12666BAN5
CWL_06-4-M8	-453,958	126670XC7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
CWL_06-4-M8	-680,936	126670XC7
CWL_06-6-M6	-220,070	126670ZT8
CWL_06-6-M6	-329,148	126670ZT8
CWL_06-6-M6	-281,307	126670ZT8
CWL_06-6-M6	-147,351	126670ZT8
CWL_06-6-M6	-594,189	126670ZT8
CWL_06-6-M6	-1,305,112	126670ZT8
CWL_06-6-M6	-232,509	126670ZT8
CWL_06-6-M6	-521,471	126670ZT8
CWL_06-6-M6	-196,149	126670ZT8
CXHE_05-D-B2	-7,202,669	152314PV6
CXHE_05-D-B2	-2,701,001	152314PV6
CXHE_06-A-M8	-1,078,303	15231AAM8
CXHE_06-A-M8	-3,450,571	15231AAM8
EMLT_04-3-M10	-1,830,926	29445FCG1
EMLT_04-3-M10	1,171,792	29445FCG1
EMLT_04-3-M10	1,171,792	29445FCG1
EMLT_05-1-B1	-510,148	29445FCX4
EQABS_04-3-B2	-332,856	294751FE7
EQABS_04-3-B2	-332,856	294751FE7
EQFM_05-1-M7	-2,894,188	29445FCU0
EQFM_05-1-M8	1,640,750	29445FCV8
EQFM_05-1-M8	883,481	29445FCV8
EQFM_05-1-M8	2,524,230	29445FCV8
EQFM_05-1-M8	-2,524,230	29445FCV8
FFML_04-F1-B3	-155,275	32027NGG0
FFML_04-F6-B4	-834,626	32027NKQ3
FFML_04-FC-B1	-1,232,679	32027NPX3
FFML_04-FF1-B2	-441,362	32027NGF2
FFML_04-FF4-B1	-2,156,721	32027NJP7
FFML_04-FF6-B3	-504,860	32027NKP5
FFML_04-FF8-B2	-1,292,819	32027NNV9
FFML_04-FF8-B2	2,585,639	32027NNV9
FFML_04-FF8-B2	-1,939,229	32027NNV9
FFML_04-FF8-B3	-1,473,578	32027NNW7
FFML_04-FF8-B3	2,947,157	32027NNW7
FFML_04-FF8-B3	-1,473,578	32027NNW7
FFML_04-FF8-B3	-1,473,578	32027NNW7
FFML_04-FFB-B	-217,854	22541SRE0
FFML_05-F1-B2	-1,987,299	32027NQQ7
FFML_05-F1-B2	-1,987,299	32027NQQ7
FFML_05-F1-B2	-625,999	32027NQQ7
FFML_05-F1-B2	119,238	32027NQQ7
FFML_05-F1-B2	3,974,598	32027NQQ7
FFML_05-F1-B2	-1,192,379	32027NQQ7
FFML_05-F1-B2	369,638	32027NQQ7
FFML_05-F1-B2	174,882	32027NQQ7
FFML_05-F1-B2	317,968	32027NQQ7

Descriptor	Current Principal Balance or Notional Amount	CUSIP
FFML_05-F1-B2	-1,361,300	32027NQQ7
FFML_05-F1-B2	111,289	32027NQQ7
FFML_05-F1-B2	-625,999	32027NQQ7
FFML_05-F1-B2	1,728,950	32027NQQ7
FFML_05-F1-B2	-1,361,300	32027NQQ7
FFML_05-F1-B2	1,152,633	32027NQQ7
FFML_05-F2-B3	1,625,216	36242DP23
FFML_05-F2-B3	-1,625,216	36242DP23
FFML_05-F2-B3	-1,300,173	36242DP23
FFML_05-F4-M7	-1,107,849	32027NRJ2
FFML_05-F8-B1	-2,649,000	362341QV4
FFML_05-FF3-M8	-1,464,459	86359DBS5
FFML_05-FF3-M8	-2,719,709	86359DBS5
FFML_05-FF7-M7	-7,500,000	32027NUS8
FHLT_04-4-M8	-395,960	35729PHA1
FHLT_04-A-B2	-174,502	35729PCP3
FHLT_04-C-M5	-1,228,202	35729PEX4
FHLT_04-D-M8	1,084,412	35729PGK0
FHLT_05-2-M8	6,467,377	35729PLT5
FHLT_05-2-M8	-4,311,585	35729PLT5
FHLT_05-B-M8	10,000,000	35729PKC3
FHLT_05-D-M6	-2,694,218	35729PML1
FHLT_06-D-2A3	-1,000,000	35729VAD9
FMIC_04-4-M5	-2,162,840	31659TCF0
FMIC_04-4-M5	-3,604,733	31659TCF0
FMIC_04-5-M4	-10,000,000	31659TCS2
FMIC_04-5-M4	-4,000,000	31659TCS2
FRHE_05-1-M8	-4,996,591	35729PJJ0
FRHE_05-1-M8	9,993,181	35729PJJ0
GSA_04-AR2-B1	-4,164,240	36242DDV2
GSAA_04-10-B3	-3,278,032	36242DNJ8
GSAA_04-11-B1	-2,628,289	36242DQL0
GSAA_04-11-B1	-6,570,723	36242DQL0
GSAA_04-3-B2	-6,947,168	36228F3U8
GSAA_05-1-B1	-12,500,001	36242DSW4
GSAA_05-1-B2	-3,000,000	36242DSX2
GSAA_05-4-B3	-5,000,000	36242DZU0
GSAA_05-8-B2	-5,000,000	362341CZ0
GSAMP_03-AHL-M2	-1,146,125	36228FXL5
GSAMP_04-AHL-B2	-2,323,118	36242DHU0
GSAMP_04-NC1-B3	-768,445	36228FQ33
GSAMP_04-OPT-B2	-628,219	36242DNY5
GSAMP_04-OPT-B3	-633,011	36242DNZ2
GSAMP_04-OPT-B3	-633,011	36242DNZ2
GSAMP_04-OPT-B3	633,011	36242DNZ2
GSAMP_04-WF-B3	-52,407	36242DKQ5
GSAMP_05-HE4-B2	3,735,581	362341KK4
GSAMP_05-HE4-B2	7,471,162	362341KK4

Descriptor	Current Principal Balance or Notional Amount	CUSIP
GSAMP_05-HE4-B2	3,735,581	362341KK4
GSAMP_05-HE4-B2	-1,494,232	362341KK4
GSAMP_05-HE5-B1	7,239,767	362341ZK8
GSAMP_05-HE5-B1	-2,171,930	362341ZK8
GSAMP_05-HE5-B1	-9,411,698	362341ZK8
GSAMP_05-NC1-B1	-1,673,514	36242DUK7
HASC_06-OPT2-M8	-1,615,627	40430HEH7
HASC_06-OPT2-M8	-6,462,508	40430HEH7
HASC_07-WF1-M6	-1,404,184	40431RAL9
HEAT_04-8-B1	-1,994,117	437084GX8
HEAT_05-2-B2	1,077,596	437084JX5
HEAT_05-4-B1	2,102,757	437084LT1
HEAT_05-4-B1	-2,102,757	437084LT1
HEAT_05-4-B1	2,102,757	437084LT1
HEAT_05-8-M5	-1,362,725	437084QD1
HEAT_05-8-M5	-1,362,725	437084QD1
HEAT_05-8-M5	-2,725,450	437084QD1
HEMT_05-2-M7	-5,000,000	225458JE9
HMS_04-3-M5	-349,519	437690BC3
HMS_04-6-M8	-988,533	437690CS7
HSA_06-OP1-M8	-2,186,330	40430HDM7
HVML_04-11-B3	-344,279	41161PKS1
HVML_04-11-B3	-105,932	41161PKS1
HVML_04-11-B3	-79,449	41161PKS1
IMM_04-4-1M6	-738,386	45254NJA6
IMSA_04-4-B	4,556	45254TQX5
IMSA_04-4-B	8,477	45254TQX5
IMSA_04-4-B	39,946	45254TQX5
INABS_05-A-M8	-2,000,000	43708AAY8
INABS_05-A-M8	4,000,000	43708AAY8
INABS_05-D-M5	-2,104,202	456606JT0
INHEL_00-B-MV1	1,276,603	456606AY8
INHEL_00-B-MV1	1,276,603	456606AY8
INX_04-AR3-B3	-3,050,529	45660NM51
JPA_06-CW1-M8	-2,000,000	46628MAP1
JPA_06-CW1-M8	-4,000,000	46628MAP1
JPA_06-CW2-MV5	-4,000,000	46629BAX7
JPMAC_05-FLD1-M8	-6,067,777	46626LBA7
JPMAC_05-FLD1-M8	4,045,185	46626LBA7
JPMAC_05-FLD1-M8	2,022,592	46626LBA7
JPMAC_05-OPT1-M9	-1,119,071	46626LAN0
JPMAC_05-OPT1-M9	-2,238,142	46626LAN0
JPMAC_05-OPT2-M9	-5,000,000	46626LEU0
JPMAC_06-CW1-M9	-4,000,000	46628MAQ9
JPMAC_06-CW2-MV8	-2,000,000	46629BBA6
JPMAC_07-CH5-M6	-2,200,000	46631KAL9
LBMLT_04-1-M8	-1,349,067	542514FB5
LBMLT_04-4-M8	-3,158,807	542514JA3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
LBMLT_04-5-M6	-459,907	542514HJ6
LBMLT_05-1-M8	2,234,765	542514KG8
LBMLT_05-1-M8	-1,117,383	542514KG8
LBMLT_05-1-M8	-446,953	542514KG8
LBMLT_05-1-M8	-1,396,728	542514KG8
LBMLT_05-1-M8	111,738	542514KG8
LBMLT_05-1-M8	2,234,765	542514KG8
LBMLT_05-2-M7	-5,000,000	542514KX1
MABS_04-F1-M7	-10,000,000	57643LEA0
MABS_04-F1-M7	-5,000,000	57643LEA0
MABS_04-H1-M9	-1,500,000	57643LES1
MABS_04-W1-M6	-172,882	57643LDB9
MABS_04-W3-M7	2,836,263	57643LFU5
MABS_06-AM1-M5	-3,200,000	57643LQN9
MABS_06-AM1-M5	-6,800,000	57643LQN9
MABS_06-AM1-M5	-5,000,000	57643LQN9
MARM_04-11-B2	-5,000,000	576433SG2
MLCC_05-A-B3	-1,975,797	59020UUA1
MLCC_05-B-B3	-2,183,248	59020UXB6
MLHE_04-S2-B1	-221,034	59020UKH7
MLHE_04-S2-B3	-5,577,406	59020UKK0
MLHE_04-W1-B1	-832,776	5899297M4
MLHE_04-W2-B2	-512,306	59020UBP9
MLHE_05-W1-B2	95,029	59020URA5
MLHE_05-W1-B2	1,476,349	59020URA5
MLHE_05-W1-B2	149,332	59020URA5
MLHE_05-W1-B2	271,513	59020URA5
MLHE_05-W1-B2	3,393,907	59020URA5
MLHE_05-W1-B2	-1,696,953	59020URA5
MLHE_05-W1-B2	315,633	59020URA5
MLHE_05-W1-B2	101,817	59020URA5
MLHE_05-W1-B2	984,233	59020URA5
MLMI_04-FM1-B1	-5,000,000	59020UFY6
MLMI_04-WMC5-B2	-3,268,352	59020UMN2
MLMI_04-WMC5-B2	-871,560	59020UMN2
MLMI_05-A6-B1	-5,000,000	59020UZN8
MLMI_05-AR1-B2	8,468,871	59020UG58
MLMI_05-WMC1-B4	-595,417	59020URC1
MSAB_04-H8-B1	-1,487,646	61744CHG4
MSAB_04-H8-B2	-1,239,844	61744CHH2
MSAB_04-H8-B3	260,367	61744CHJ8
MSAB_04-H8-B3	-1,549,805	61744CHJ8
MSAB_04-H8-B3	123,984	61744CHJ8
MSAB_04-H8-B3	-1,859,766	61744CHJ8
MSAB_04-H8-B3	1,165,453	61744CHJ8
MSAB_04-O1-B2	-1,700,712	61744CJL1
MSAB_04-O1-B2	-1,133,808	61744CJL1
MSAB_04-O1-B2	-2,267,616	61744CJL1

Descriptor	Current Principal Balance or Notional Amount	CUSIP
MSAB_04-O1-B3	-362,819	61744CJM9
MSAB_04-W3-B1	-304,311	61746RJR3
MSAB_04-W3-B1	-162,299	61746RJR3
MSAB_04-W3-B1	-243,448	61746RJR3
MSAB_04-W3-B1	1,014,369	61746RJR3
MSAB_04-WMC3-B3	-699,026	61746RJT9
MSAB_04-WMC3-B3	-699,026	61746RJT9
MSAB_05-H1-B3	2,093,798	61744CKW5
MSAB_05-H2-B2	-3,225,329	61744CNJ1
MSAB_05-W2-B1	3,233,598	61744CNX0
MSAB_05-W2-B2	2,276,381	61744CNY8
MSAB_05-W2-B2	1,517,587	61744CNY8
MSAB_05-W2-B2	-2,276,381	61744CNY8
MSAB_05-W4-B2	-3,000,000	61744CRH1
MSAC_04-H4-B2	-814,163	61746RGPO
MSAC_04-HE4-B3	-474,563	61746RGQ8
MSAC_04-HE6-B2	-1,987,256	61744CFH4
MSAC_04-HE6-B2	-1,324,837	61744CFH4
MSAC_04-HE7-B3	-394,443	61744CGL4
MSAC_04-NC1-B3	-179,241	61744CBB1
MSAC_04-NC7-B2	-1,162,313	61744CFV3
MSAC_04-NC8-B1	-1,208,328	61744CHV1
MSAC_04-NC8-B3	-1,208,329	61744CHX7
MSAC_04-W3-B2	-781,363	61746RJS1
MSAC_05-NC1-B1	-1,399,290	61744CMR4
MSAC_05-NC1-B2	-2,237,057	61744CMS2
MSAC_05-WMC3-B2	2,147,726	61744CQE9
MSAC_05-WMC5-B2	-7,500,000	61744CRY4
MSAC_05-WMC5-B3	8,400,000	61744CRZ1
MSAC_05-WMC5-B3	-8,437,500	61744CRZ1
MSAC_05-WMC6-B2	5,000,000	61744CTC0
MSAC_05-WMC6-B3	-664,263	61744CTD8
MSAC_05-WMC6-B3	442,842	61744CTD8
NCC_04-3-M7	-1,785,539	64352VJB8
NCHET_03-4-M6	-948,517	64352VDQ1
NCHET_04-2-M9	-973,114	64352VGJ4
NCHET_04-4-M8	2,933,296	64352VJR3
NCHET_04-4-M9	834,348	64352VJS1
NCHET_05-1-M8	1,421,999	64352VKH3
NCHET_05-1-M8	147,103	64352VKH3
NCHET_05-1-M8	215,752	64352VKH3
NCHET_05-1-M8	-1,225,861	64352VKH3
NCHET_05-1-M8	-2,451,723	64352VKH3
NCHET_05-1-M8	392,276	64352VKH3
NCHET_05-1-M8	2,132,999	64352VKH3
NCHET_05-1-M8	-4,903,446	64352VKH3
NCHET_05-1-M8	456,020	64352VKH3
NCHET_05-1-M8	1,029,724	64352VKH3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NCHET_05-1-M8	137,296	64352VKH3
NCHET_05-1-M8	-3,064,654	64352VKH3
NCHET_05-1-M8	-1,225,861	64352VKH3
NCHET_05-1-M8	4,903,446	64352VKH3
NCHET_05-1-M8	1,912,344	64352VKH3
NCHET_05-2-M7	-4,229,460	64352VKZ3
NCHET_05-2-M7	-2,819,640	64352VKZ3
NCHET_05-2-M8	5,058,572	64352VLA7
NCHET_05-2-M8	-5,058,572	64352VLA7
NCHET_05-2-M8	5,058,572	64352VLA7
NCHET_05-2-M8	-6,323,215	64352VLA7
NCHET_05-2-M8	-2,529,286	64352VLA7
NCHET_05-2-M8	-2,529,286	64352VLA7
NCHET_05-2-M8	5,058,572	64352VLA7
NCHET_05-2-M9	3,875,066	64352VLB5
NCHET_05-2-M9	3,100,053	64352VLB5
NCHET_05-2-M9	-775,013	64352VLB5
NCHET_05-4-M8	-1,000,000	64352VNB3
NCHET_05-4-M8	-1,000,000	64352VNB3
NCHET_05-4-M8	10,000,000	64352VNB3
NCHET_05-4-M8	-1,000,000	64352VNB3
NCHET_05-4-M9	20,000,000	64352VNC1
NCHET_05-4-M9	-10,000,000	64352VNC1
NCHET_05-4-M9	1,750,000	64352VNC1
NCHET_05-4-M9	3,250,000	64352VNC1
NCHET_05-4-M9	-10,000,000	64352VNC1
NCHET_05-4-M9	5,000,000	64352VNC1
NCHET_05-4-M9	-10,000,000	64352VNC1
NCHET_05-4-M9	-1,000,000	64352VNC1
NCHET_05-4-M9	-7,000,000	64352VNC1
NFHE_04-3-B1	-3,000,000	66987XFB2
NFHE_05-2-M8	1,508,158	66987WCU9
NFHE_05-2-M8	-377,040	66987WCU9
NFHE_05-2-M8	-1,809,790	66987WCU9
NFHE_05-2-M8	-1,508,158	66987WCU9
NFHE_05-2-M8	1,809,790	66987WCU9
NHEL_03-4-B2	869	66987XDP7
NHEL_03-4-B3	-10,300	66987XDU6
NHEL_03-4-B3	-7,725	66987XDU6
NHEL_04-1-B2	647,248	66987XEH4
NHEL_04-1-B2	-770,534	66987XEH4
NHEL_04-2-B2	-523,640	66987XEZ4
NHEL_04-2-B2	1,445,247	66987XEZ4
NHEL_04-2-B2	-1,047,281	66987XEZ4
NHEL_04-3-B2	-10,000,000	66987XFW0
NHEL_04-3-B2	-5,000,000	66987XFW0
NHEL_04-3-B2	10,000,000	66987XFW0
NHEL_04-4-B2	10,000,000	66987WCA3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
NHEL_04-4-B2	-10,000,000	66987WCA3
NHEL_04-4-B2	-7,500,000	66987WCA3
NHEL_04-4-B3	-557,321	66987WCB1
NHEL_04-4-B3	-557,321	66987WCB1
NHEL_04-4-B3	-557,321	66987WCB1
NHEL_04-4-B3	167,196	66987WCB1
NHEL_04-4-B3	-1,114,641	66987WCB1
NHEL_04-4-B3	668,785	66987WCB1
NHEL_04-4-B3	1,114,641	66987WCB1
NHEL_04-4-B3	390,124	66987WCB1
NHEL_04-4-B3	557,321	66987WCB1
NHEL_05-1-B2	-7,500,000	66987XGM1
NHEL_05-1-B2	300,000	66987XGM1
NHEL_05-1-B2	930,000	66987XGM1
NHEL_05-1-B2	440,000	66987XGM1
NHEL_05-1-B2	280,000	66987XGM1
NHEL_05-1-B2	4,350,000	66987XGM1
NHEL_05-1-B2	2,900,000	66987XGM1
NHEL_05-1-B2	800,000	66987XGM1
NHEL_05-1-B3	-2,714,453	66987XGN9
NHEL_05-1-B3	-1,357,226	66987XGN9
NHEL_05-1-B3	-2,714,453	66987XGN9
NHEL_05-1-B3	4,071,679	66987XGN9
NHEL_05-3-M8	-7,619,308	66987XHE8
NHELI_06-WF1-M5	-2,720,000	65536RAJ5
NHELI_06-WF1-M5	-1,280,000	65536RAJ5
NHELI_06-WF1-M8	-987,835	65536RAM8
NSTR_06-B-M5	10,000,000	63860FAJ2
NTSR_07-C-M8	-466,311	63860KAN2
NWCS_06-1-M8	-14,352,000	65106AAV5
NWCS_06-1-M8	-1,648,000	65106AAV5
OOMLT_03-4-M6	-284,543	68389FEB6
OOMLT_04-3-M8	-2,652,059	68389FGA6
OOMLT_04-3-M8	2,652,059	68389FGA6
OOMLT_04-3-M8	-1,326,029	68389FGA6
OOMLT_04-3-M8	-1,989,044	68389FGA6
OOMLT_07-6-M5	-1,262,559	68403KAJ4
OPMAC_05-1-M9	-5,000,000	68383NAP8
OWNIT_05-1-B2	2,197,585	59020USW6
OWNIT_05-1-B3	-290,268	59020USX4
OWNIT_05-1-B3	362,835	59020USX4
PCHLT_05-1-B3	-4,774,627	71085PBQ5
PCHLT_05-1-M5	10,000,000	71085PBP7
PCHLT_05-3-M6	-6,358,395	71085PCW1
POHE_05-3-M3	-4,234,636	73316PDU1
POPLR_04-4-B1	-4,911,027	73316PAM2
POPLR_04-4-M4	-7,221,681	73316PAL4
POPLR_04-5-B1	-2,882,673	73316PBE9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
POPLR_05-1-B1	-7,500,000	73316PBW9
POPLR_05-1-B2	2,841,237	73316PBX7
POPLR_05-1-M3	-3,318,564	73316PBU3
POPLR_05-2-M5	6,703,107	73316PCP3
POPLR_05-2-M5	-6,130,891	73316PCP3
POPLR_05-2-M5	1,471,414	73316PCP3
POPLR_05-3-M6	-6,470,796	73316PDX5
POPLR_05-4-M6	-7,500,000	73316PFH8
POPLR_05-4-M6	12,000,000	73316PFH8
POPLR_05-B-B1	-1,500,000	73316PES5
POPLR_06-C-M5	-776,568	73316MAJ6
POPLR_06-C-M5	3,882,842	73316MAJ6
POPLR_06-C-M5	-1,811,993	73316MAJ6
POPLR_06-C-M5	-1,941,421	73316MAJ6
PP_04-WHQ2-M7	-5,000,000	70069FEP8
PP_04-WHQ2-M8	268,765	70069FEQ6
PP_04-WHQ2-M8	838,084	70069FEQ6
PP_04-WHQ2-M8	80,918	70069FEQ6
PP_04-WHQ2-M8	86,698	70069FEQ6
PP_04-WHQ2-M8	1,257,126	70069FEQ6
PP_04-WHQ2-M8	127,158	70069FEQ6
PP_05-WCW1-M9	-1,069,016	70069FKN6
PP_05-WCW1-M9	2,850,708	70069FKN6
PP_05-WCW3-M8	3,000,000	70069FMD6
PP_05-WCW3-M8	3,000,000	70069FMD6
PP_05-WHQ1-M9	-3,792,424	70069FGJ0
PP_05-WHQ1-M9	-3,792,424	70069FGJ0
PP_05-WHQ1-M9	7,584,848	70069FGJ0
PP_05-WHQ1-M9	-3,792,424	70069FGJ0
PP_05-WHQ1-M9	7,584,848	70069FGJ0
PPAB_04-W2-M8	-961,800	70069FBE6
PPAB_04-W2-M8	961,800	70069FBE6
PPSI_05-WCH1-M9	-321,893	70069FFR3
PPSI_05-WCH1-M9	321,893	70069FFR3
PPSI_05-WCH1-M9	643,786	70069FFR3
PPSI_05-WCW3-M9	-1,500,000	70069FME4
PPSI_05-WHQ2-M8	10,000,000	70069FJB4
PPSI_05-WHQ2-M9	-4,219,939	70069FJC2
RAMC_06-2-M5	-5,000,000	759676AP4
RAMP_05-EFC3-M9	1,801,041	76112BZB9
RAMP_05-EFC3-M9	1,801,041	76112BZB9
RASC_05-EMX3-M8	-8,160,000	75405MAN4
RASC_05-EMX3-M8	-3,840,000	75405MAN4
RASC_05-EMX3-M9	-2,074,383	75405MAP9
RASC_05-EMX3-M9	-737,559	75405MAP9
RASC_05-EMX3-M9	1,377,169	75405MAP9
RASC_05-EMX3-M9	737,559	75405MAP9
RASC_05-EMX3-M9	589,653	75405MAP9

Descriptor	Current Principal Balance or Notional Amount	CUSIP
RASC_05-KS11-M5	-5,000,000	76110W7H3
RASC_05-KS1-M5	-1,153,835	76110WM78
RASC_05-KS1-M5	-2,307,671	76110WM78
RASC_05-KS1-M5	69,230	76110WM78
RASC_05-KS1-M5	184,614	76110WM78
RASC_05-KS1-M5	-1,153,835	76110WM78
RASC_05-KS1-M5	-1,153,835	76110WM78
RASC_05-KS1-M5	2,307,671	76110WM78
RASC_05-KS1-M5	1,003,837	76110WM78
RASC_05-KS1-M5	64,615	76110WM78
RASC_05-KS1-M5	101,538	76110WM78
RASC_05-KS1-M5	669,224	76110WM78
RASC_05-KS1-M5	214,613	76110WM78
RASC_05-KS6-M8	-5,000,000	76110WZ58
RASC_05-KS6-M9	-3,750,000	76110WZ66
RASC_05-KS7-M9	-1,500,000	76110W3F1
RASC_05-KS8-M8	-2,703,134	76110W3Y0
RASC_05-KS9-M9	-6,250,000	754058AM7
RFMS2_04-HI1-M3	-1,504,742	76110VPU6
RFMSI_04-R12-MI4	-1,900,034	76112BFY1
RFMSI_05-EF5-M8	-10,904	76112BJ35
RFMSI_05-KS5-M9	4,474,397	76110WX50
RFMSI_05-KS5-M9	4,474,397	76110WX50
RFMSI_05-RS4-M6	-5,000,000	76112BPG9
RFMSI_05-RZ1-M9	-1,092,064	76112BMG2
RFMSI_06-EM2-M5	-1,083,881	75406AAH2
RFMSI_06-EM2-M5	-510,062	75406AAH2
SABR_04-DO1-B1	-621,672	81375WAW6
SABR_04-OP1-B2	396,559	81375WAF3
SABR_05-EC1-B3	-36,602	81375WDK9
SABR_05-EC1-B3	3,843	81375WDK9
SABR_05-FR1-B1	-603,328	81375WDV5
SABR_05-FR4-B3	2,000,000	81375WFN1
SABR_05-FR4-B3	2,575,000	81375WFN1
SABR_05-FR4-B3	800,000	81375WFN1
SABR_05-FR4-B3	-3,375,000	81375WFN1
SABR_05-FR4-B3	2,000,000	81375WFN1
SABR_05-FR5-B2	4,000,000	81375WFY7
SABR_05-FR5-B2	2,000,000	81375WFY7
SABR_05-FR5-B3	-1,527,423	81375WFZ4
SABR_05-FR5-B3	-1,909,279	81375WFZ4
SABR_05-FR5-B3	-1,909,279	81375WFZ4
SABR_05-FR5-M3	-2,000,000	81375WFW1
SACO_04-3-B1	-822,167	785778DJ7
SAIL_03-BC10-B	-541,481	86359A2N2
SAIL_03-BC10-B	-541,481	86359A2N2
SAIL_03-BC10-B	270,741	86359A2N2
SAIL_03-BC10-B	270,741	86359A2N2

Descriptor	Current Principal Balance or Notional Amount	CUSIP
SAIL_03-BC10-B	-270,741	86359A2N2
SAIL_03-BC11-B	-28,339	86358EES1
SAIL_03-BC12-M6	-66,372	86358EFT8
SAIL_04-1-M6	-52,876	86358EGF7
SAIL_04-8-M9	-481,082	86358EMH6
SAIL_04-9-M6	-1,095,507	86358EMY9
SAIL_04-BNC1-M6	-309,375	86358ELF1
SAR_05-2-B6	-1,535,347	863579KR8
SASC_04-S2-M7	-282,352	86359BSY8
SASC_05-NC1-M6	6,904,397	86359BZ61
SASC_05-WF3-M5	-10,000,000	86359DLQ8
SASC_05-WF4-M9	-10,000,000	863576DP6
SASC_05-WF4-M9	-10,000,000	863576DP6
SASC_06-WF1-M8	-2,793,200	863576FQ2
SASC_06-WF1-M9	-710,509	863576FR0
SASC_06-WF1-M9	1,776,273	863576FR0
SASC_06-WF2-M5	-3,200,000	86360LAJ5
SASC_06-WF2-M5	-6,800,000	86360LAJ5
SAST_03-3-M6	-742,718	805564PK1
SAST_04-2-MV5	-2,796,481	805564QP9
SAST_04-2-MV6	2,335,964	805564QQ7
SAST_05-1-B1	-2,651,437	805564RT0
SAST_05-1-B3	-150,928	805564RV5
SAST_05-1-B3	-115,208	805564RV5
SAST_05-1-B3	503,092	805564RV5
SAST_05-1-B3	150,928	805564RV5
SAST_05-4-M2	-10,000,000	805564TK7
SAST_06-2-B1	-2,549,567	80556XAN7
SURF_04-BC3-B2	-1,173,327	84751PDC0
SURF_04-BC3-B2	-1,173,327	84751PDC0
SVH_07-WM1-M2	-3,600,000	83612NAH8
SVHE_05-4-M8	-250,281	83611MKM9
SVHE_05-4-M8	-447,169	83611MKM9
SVHE_05-4-M8	-66,742	83611MKM9
SVHE_05-4-M8	-133,483	83611MKM9
SVHE_05-4-M8	-637,383	83611MKM9
SVHE_05-4-M8	333,708	83611MKM9
SVHE_05-DO1-M10	-1,300,000	83611MEG9
WAMU_04-A10-B3	-6,271,644	92922FXC7
WAMU_04-A10-B3	2,505,161	92922FXC7
WAMU_04-A12-B3	2,614,909	92922FZQ4
WAMU_04-AR2-B3	-4,587,202	92922FNZ7
WAMU_04-AR6-B3	-5,601,662	92922FSQ2
WAMU_04-AR8-B3	-5,638,820	92922FTN8
WAMU_04-AR8-B3	6,752,771	92922FTN8
WFHE_06-2-M7	-1,031,399	9497EAAL5
WFHET_05-1-M9	-3,750,000	9497ERAJ3
WFHET_05-1-M9	-5,000,000	9497ERAJ3

Descriptor	Current Principal Balance or Notional Amount	CUSIP
WFHET_05-1-M9	-5,000,000	9497ERAJ3
WFHET_05-1-M9	10,000,000	9497ERAJ3
WFHET_05-1-M9	-4,000,000	9497ERAJ3
WFHET_05-2-M7	-7,500,000	94981PAK6
WFHET_05-2-M8	-8,700,000	94981PAL4
WFHET_05-2-M8	1,800,000	94981PAL4
WFHET_05-2-M8	8,200,000	94981PAL4
WFHET_05-2-M8	-5,000,000	94981PAL4
WFHET_05-2-M8	-10,000,000	94981PAL4
WFHET_05-2-M8	-8,700,000	94981PAL4
WFHET_05-2-M8	-1,300,000	94981PAL4
WFHET_05-2-M8	-10,000,000	94981PAL4
WFHET_05-2-M8	-1,300,000	94981PAL4
WFHET_05-2-M9	-5,000,000	94981PAM2
WFHET_06-1-M8	-860,165	9497EUAQ0
WFHET_06-1-M8	860,165	9497EUAQ0
WFMBS_05-AR8-B3	-2,231,459	94982BAL4

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

Rate Hedges⁴

EURO\$ 90 Day Dec 10	15,473	EDZ020106
EURO\$ 90 Day Mar 11	2,000	EDH120112
US 10yr Note Dec 10	277	TYZ020104
INTEREST RATE SWAPS	-3,909,500,000	

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

TOTAL ASSETS	66,992,763,587	
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