

	A	B	C	D
1	PRICE VERIFICATION OF CEAGO SUPER SENIOR NOTES			
2	as of May 30, 2008			
3				
4	Portfolio Value			485,257,601
5	Principal Collection Account			1,229,561
6				486,487,162
7				
8	Super Senior Notional			837,385,370
9	Desk MV			480,240,510
10	Desk Price			57.35
11				
12	Super Senior Implied Price (w/o incorporating value attributable to other notes)			58.10
13	Variance (w/o incorporating XL hedge)			6,246,652
14	Variance (incorporating XL hedge)			3,248,259
15				
16	<u>Other Ceago Notes</u>			
17	<i>Class</i>	<i>Notional</i>	<i>Desk Price</i>	<i>Value</i>
18	A2	76,167,408	34.00	25,896,919
19	B	20,772,929	28.00	5,816,420
20	C	11,375,652	28.00	3,185,183
21	D	2,472,968	30.00	741,890
22	S	5,782,214	92.00	5,319,637
23	Preferred	9,000,000	51.55	4,639,140
24				45,599,189
25				
26	Super Senior Implied Price (incorporating value attributable to other notes)			52.65
27	Variance (w/o incorporating XL hedge)			(39,352,537)
28	Variance (incorporating XL hedge)			(20,463,319)

	A	B	C	D	E	F
1		Analysis of Ceago SUBs				
2						
3	Cusip	Class	Coupon	Tenor (yrs.)	Discount Rate	IO Value
4	14984XAC2	A2	4.98	7.317	4.55%	\$30.83
5	14984XAD0	B	6.23	5.289	4.21%	\$29.39
6	14984XAE8	C	9.73	3.258	3.80%	\$29.68
7	14984XAF5	D	11.73	3.258	3.80%	\$35.78
8						
9						
10		4 yr OC Holiday				
11						
12		IYC USD				
13		The notes are FLT, with quarterly reset				
14						
15		@ 5/30		Source		
16		3 yr Swap rate	3.80%	USD Close Sheet		
17		5 yr Swap rate	4.21%	USD Close Sheet		
18		7 yr Swap rate	4.46%	USD Close Sheet		
19		8 yr Swap rate	4.55%	Bloomberg		

	A	B	C	D	E	F	G	H	I	J
1	CUSIP	Issuer	Coupon Type	Payment Period	Coupon	Spread/Premium	Weighted Average Life	Maturity Date	Principal Balance	Primary Asset Type
2	004375CS8	Accredited Mortgage Loan Trust 2005-1	Floating	1 Month	2.95%	0.35%	3.92	25-Apr-35	9,895,907	RMBS
3	004421UB7	Ace Securities Corp 2005-HE7	Floating	1 Month	2.93%	0.33%	4.70	25-Nov-35	10,000,000	RMBS
4	00442LAG4	ACE Securities Corp 2007-HE4	Floating	1 Month	3.15%	0.55%	4.96	25-May-37	5,000,000	RMBS
5	00442LAH2	ACE Securities Corp 2007-HE4	Floating	1 Month	3.30%	0.70%	4.84	25-May-37	5,664,000	RMBS
6	055683AG1	BNC Mortgage Loan Trust 2006-2	Floating	1 Month	2.91%	0.31%	4.50	25-Nov-36	5,000,000	RMBS
7	05569GAJ5	BNC Mortgage Loan Trust 2007-1	Floating	1 Month	3.03%	0.43%	4.25	25-Mar-37	8,390,000	RMBS
8	05569GAK2	BNC Mortgage Loan Trust 2007-1	Floating	1 Month	3.06%	0.46%	4.25	25-Mar-37	6,610,000	RMBS
9	12666BAK1	Countrywide Asset-Backed Certificates 2006-22	Floating	1 Month	2.99%	0.39%	4.61	25-May-37	5,000,000	RMBS
10	126670GV4	Countrywide Asset-Backed Certificates 2005-13	Fixed	1 Month	6.13%	NA	4.00	25-Apr-36	7,950,000	RMBS
11	126670HP6	Countrywide Asset-Backed Certificates 2005-13	Floating	1 Month	3.30%	0.70%	4.00	25-Apr-36	9,550,000	RMBS
12	126670RE0	Countrywide Asset-Backed Certificates 2005-17	Floating	1 Month	3.08%	0.48%	4.00	25-May-36	9,000,000	RMBS
13	126670YN2	Countrywide Asset-Backed Certificates 2006-5	Floating	1 Month	3.12%	0.52%	3.57	25-Aug-36	5,000,000	RMBS
14	126670YP7	Countrywide Asset-Backed Certificates 2006-5	Floating	1 Month	3.19%	0.59%	3.65	25-Aug-36	5,000,000	RMBS
15	12668BFB4	Countrywide Alternative Loan Trust 2005-86CB	Fixed	1 Month	5.50%	NA	4.00	25-Feb-36	10,000,000	RMBS
16	12668KAG8	Countrywide Asset-Backed Certificates 2007-5	Floating	1 Month	3.08%	0.48%	4.90	25-Sep-47	8,000,000	RMBS
17	12668KAK9	Countrywide Asset-Backed Certificates 2007-5	Floating	1 Month	3.90%	1.30%	4.42	25-Sep-47	5,000,000	RMBS
18	12668NAF4	Countrywide Asset-Backed Certificates 2007-2	Floating	1 Month	2.82%	0.22%	3.03	25-Aug-37	5,422,000	RMBS
19	12668TAL8	Countrywide Asset-Backed Certificates 2007-BC1	Floating	1 Month	3.25%	0.65%	4.90	25-May-37	3,750,000	RMBS
20	12668UAK7	Countrywide Asset-Backed Certificates 2007-3	Floating	1 Month	3.10%	0.50%	4.40	25-May-47	7,000,000	RMBS
21	12668UAN1	Countrywide Asset-Backed Certificates 2007-3	Floating	1 Month	3.90%	1.30%	4.70	25-May-47	6,573,000	RMBS
22	12669I AK6	Countrywide Asset-Backed Certificates 2007-6	Floating	1 Month	4.10%	1.50%	4.39	25-Sep-37	7,000,000	RMBS
23	12669VAJ7	Countrywide Asset-Backed Certificates 2007-7	Floating	1 Month	3.43%	0.83%	5.00	25-Oct-37	4,350,000	RMBS
24	12669VAK4	Countrywide Asset-Backed Certificates 2007-7	Floating	1 Month	3.55%	0.95%	5.07	25-Oct-37	2,000,000	RMBS
25	12669WAL0	Countrywide Asset-Backed Certificates 2007-8	Floating	1 Month	3.20%	0.60%	5.08	25-Nov-37	3,000,000	RMBS
26	12670BAF6	Countrywide Asset-Backed Certificates 2007-S2	Fixed	1 Month	5.78%	NA	5.84	25-May-37	10,000,000	RMBS
27	12670FAE0	Countrywide Asset-Backed Certificates 2007-9	Floating	1 Month	2.85%	0.25%	7.46	25-Jun-47	9,200,000	RMBS
28	144531FA3	Carrington Mortgage Loan Trust 2006-NC1	Floating	1 Month	3.05%	0.45%	4.00	25-Jan-36	13,821,000	RMBS
29	14986AAL0	CBRE Realty Finance CDO 2006-1 Ltd.	Floating	1 Month	2.98%	0.38%	7.95	25-Mar-46	10,000,000	CDO
30	14986AAM8	CBRE Realty Finance CDO 2006-1 Ltd.	Floating	1 Month	3.05%	0.45%	8.50	25-Mar-46	2,000,000	CDO
31	17307GZ68	Citigroup Mortgage Loan Trust Inc 2006-WMC1	Floating	1 Month	3.00%	0.40%	4.16	25-Dec-35	3,342,000	RMBS
32	17309MAF0	Citigroup Mortgage Loan Trust Inc 2006-WFH2	Floating	1 Month	2.88%	0.28%	3.70	25-Aug-36	13,000,000	RMBS
33	17309QAE4	Citigroup Mortgage Loan Trust Inc 2006-WFH3	Floating	1 Month	2.89%	0.29%	4.20	25-Oct-36	1,000,000	RMBS
34	17309QAF1	Citigroup Mortgage Loan Trust Inc 2006-WFH3	Floating	1 Month	2.90%	0.30%	4.00	25-Oct-36	12,000,000	RMBS
35	17312TAQ6	Citigroup Mortgage Loan Trust 2007-AHL2	Floating	1 Month	5.47%	0.60%	4.46	25-May-37	1,000,000	RMBS
36	219655AH0	Corona Borealis CDO Ltd 2007-1A	Floating	1 Month	5.58%	2.50%	7.00	6-May-47	10,000,000	CDO
37	22545YAL5	Credit Suisse Mortgage Capital Certificates 2007-C2	Fixed	1 Month	5.82%	0.14%	9.83	15-Jan-49	10,000,000	CMBS
38	31561EAE5	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF6	Floating	1 Month	2.89%	0.29%	3.40	25-Apr-36	5,000,000	RMBS
39	320277AM8	First Franklin Mtg Loan Asset Backed Certificates 2006-FF7	Floating	1 Month	3.05%	0.45%	3.30	25-May-36	2,000,000	RMBS
40	32027NPC9	First Franklin Mtg Loan Asset Backed Certificates 2004-FFH4	Floating	1 Month	3.15%	0.55%	4.00	25-Jan-35	5,608,419	RMBS
41	32027NVC2	First Franklin Mtg Loan Asset Backed Certificates 2005-FFH3	Floating	1 Month	3.11%	0.51%	4.00	25-Sep-35	10,000,000	RMBS
42	32027NXZ9	First Franklin Mortgage Loan Asset Backed Certificates 2005-FF12	Floating	1 Month	3.23%	0.63%	2.60	25-Nov-36	1,425,000	RMBS
43	32028HAE3	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF10	Floating	1 Month	2.91%	0.31%	6.70	25-Jul-36	11,820,000	RMBS
44	32028HAJ2	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF10	Floating	1 Month	2.89%	0.29%	6.21	25-Jul-36	10,000,000	RMBS
45	36186KAE5	GMAC Mortgage Corp Loan Trust 2007-HE1	Fixed	1 Month	5.71%	NA	4.65	25-Aug-37	10,000,000	RMBS
46	362334BA1	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF3	Floating	1 Month	3.17%	0.57%	3.19	25-Feb-36	5,900,000	RMBS
47	362334BB9	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF3	Floating	1 Month	3.25%	0.65%	3.50	25-Feb-36	5,700,000	RMBS
48	362334FZ2	FFML 2006-FF4	Floating	1 Month	3.11%	0.51%	4.00	25-Feb-46	6,000,000	RMBS
49	362334GA6	FFML 2006-FF4	Floating	1 Month	3.20%	0.60%	3.60	25-Feb-46	3,000,000	RMBS
50	362405AP7	GSAMP Trust 2006-SD2	Floating	1 Month	2.95%	0.35%	7.64	25-May-46	10,000,000	RMBS
51	36828QDP8	Ge Capital Commercial Mortgage Corp 2004-C1	Fixed	1 Month	4.69%	0.80%	6.32	10-Nov-38	2,000,000	CMBS
52	36828QDQ6	Ge Capital Commercial Mortgage Corp 2004-C1	Fixed	1 Month	4.72%	0.83%	6.32	10-Nov-38	5,000,000	CMBS
53	39678YAX2	Greenwich Capital Commercial Funding Corp 2007-RR2	Fixed	1 Month	5.78%	0.10%	9.71	17-Mar-51	10,000,000	CMBS
54	40430RAK2	HSI Asset Securitization Corp Trust 2007-HE2	Floating	1 Month	3.60%	1.00%	4.27	25-Apr-37	3,550,000	RMBS
55	40431FAJ0	HFC Home Equity Loan Asset Backed Certificates 2007-1	Floating	1 Month	2.90%	0.36%	5.41	20-Mar-36	10,000,000	RMBS

	A	B	C	D	E	F	G	H	I	J
56	40431MAJ5	HFC Home Equity Loan Asset Backed Certificates 2007-2	Floating	1 Month	2.84%	0.30%	5.36	20-Jul-36	10,000,000	RMBS
57	41154JAA4	HARBOR SPC 2006-2	Floating	1 Month	2.89%	0.35%	9.00	20-Sep-47	10,000,000	CMBS
58	41154NAA5	HARBOR SPC 2006-1	Floating	1 Month	2.91%	0.37%	9.00	20-Mar-46	8,000,000	CMBS
59	437084UX2	Home Equity Asset Trust 2006-3	Floating	1 Month	3.28%	0.68%	3.17	25-Jul-36	4,000,000	RMBS
60	43708AAR3	Indymac Residential Asset Backed Trust 2005-A	Floating	1 Month	3.07%	0.47%	2.20	25-Mar-35	5,000,000	RMBS
61	43710BAH9	Indymac Residential Asset Backed Trust 2007-A	Floating	1 Month	3.45%	0.85%	6.36	25-Apr-37	10,725,000	RMBS
62	43710DAE2	Home Equity Mortgage Trust 2007-2	Floating	1 Month	3.08%	0.48%	5.40	25-Jun-37	9,000,000	RMBS
63	43710EAL4	IndyMac Residential Asset Backed Trust 2007-B	Floating	1 Month	3.30%	0.70%	4.48	25-Jul-37	4,000,000	RMBS
64	43710EAM2	IndyMac Residential Asset Backed Trust 2007-B	Floating	1 Month	3.55%	0.95%	4.45	25-Jul-37	1,250,000	RMBS
65	43710RAG6	Residential Funding Mortgage Securities II Inc 2007-HSA2	Fixed	1 Month	5.71%	NA	5.91	25-Apr-37	10,000,000	RMBS
66	43710TAJ6	Home Equity Asset Trust 2007-3	Floating	1 Month	3.45%	0.85%	4.50	25-Aug-37	2,725,000	RMBS
67	43710TAK3	Home Equity Asset Trust 2007-3	Floating	1 Month	3.70%	1.10%	4.40	25-Aug-37	2,000,000	RMBS
68	46629BAG4	JP Morgan Mortgage Acquisition Corp 2006-CW2	Fixed	1 Month	6.24%	NA	4.78	25-Aug-36	3,500,000	RMBS
69	46629EAK9	JP Morgan Alternative Loan Trust 2006-A4	Fixed	1 Month	6.30%	NA	4.99	25-Sep-36	7,000,000	RMBS
70	46629MAN5	JP Morgan Chase Commercial Mortgage Securities Corp 2006-LDP8	Fixed	1 Month	5.52%	1.20%	9.08	15-May-45	7,000,000	CMBS
71	46630VAQ5	JP Morgan Chase Commercial Mortgage Securities Corp 2007-CB19	Fixed	1 Month	5.94%	0.07%	9.99	12-Feb-49	6,500,000	CMBS
72	46630VAR3	JP Morgan Chase Commercial Mortgage Securities Corp 2007-CB19	Fixed	1 Month	5.75%	0.07%	9.99	12-Feb-49	8,500,000	CMBS
73	52520MCS0	Lehman Mortgage Trust 2005-2	Fixed	1 Month	5.58%	NA	4.00	25-Dec-35	2,807,148	RMBS
74	565853AA6	Marathon Real Estate CDO 2006-1, Ltd.	Floating	1 Month	2.93%	0.33%	5.16	25-May-46	5,000,000	CMBS
75	565853AC2	Marathon Real Estate CDO 2006-1, Ltd.	Floating	1 Month	2.96%	0.36%	5.97	25-May-46	3,500,000	CMBS
76	576433F27	MASTR Adjustable Rate Mortgages Trust 2005-8	Floating	1 Month	3.43%	0.83%	5.17	25-Dec-35	6,487,000	RMBS
77	576433F76	MASTR Adjustable Rate Mortgages Trust 2005-8	Floating	1 Month	2.99%	0.39%	3.73	25-Dec-35	2,529,425	RMBS
78	576449AF9	Mastr Asset Backed Securities Trust 2006-HE4	Floating	1 Month	2.88%	0.28%	4.10	25-Nov-36	5,500,000	RMBS
79	59024QAL4	Merrill Lynch First Franklin Mortgage Loan Trust 2007-2	Floating	1 Month	4.35%	1.75%	4.45	25-May-37	10,000,000	RMBS
80	61749EAD9	Morgan Stanley Mortgage Loan Trust 2006-12XS	Fixed	1 Month	5.80%	NA	2.04	25-Oct-36	8,000,000	RMBS
81	61753KAK2	Morgan Stanley ABS Capital I 2007-HE5	Floating	1 Month	4.10%	1.50%	5.26	25-Mar-37	3,250,000	RMBS
82	61754HAD4	Morgan Stanley Mortgage Loan Trust 2007-7AX	Floating	1 Month	2.96%	0.36%	6.44	25-Apr-37	10,000,000	RMBS
83	61755CAJ1	Morgan Stanley ABS Capital I 2007-HE6	Floating	1 Month	3.10%	0.50%	5.27	25-May-37	9,000,000	RMBS
84	61755CAK8	Morgan Stanley ABS Capital I 2007-HE6	Floating	1 Month	3.38%	0.78%	5.25	25-May-37	2,500,000	RMBS
85	63860LAJ9	Nationstar Home Equity Loan Trust 2007-B	Floating	1 Month	3.55%	0.95%	4.80	25-Apr-37	2,861,000	RMBS
86	638728AD7	Natixis Real Estate Capital Trust 2007-HE2	Floating	1 Month	3.00%	0.40%	7.71	25-Jul-37	10,000,000	RMBS
87	64352VMV0	New Century Home Equity Loan Trust 2005-4	Floating	1 Month	3.11%	0.51%	2.60	25-Sep-35	10,000,000	RMBS
88	64352VPP0	New Century Home Equity Loan Trust 2005-D	Floating	1 Month	2.93%	0.33%	5.00	25-Feb-36	10,000,000	RMBS
89	65537NAG9	Nomura Home Equity Loan Inc 2007-3	Floating	1 Month	3.33%	0.73%	4.90	25-Mar-37	10,000,000	RMBS
90	68389FJH8	Option One Mortgage Loan Trust 2005-4	Floating	1 Month	3.04%	0.44%	3.68	25-Nov-35	7,805,000	RMBS
91	68402BAK2	Option One Mortgage Loan Trust 2007-3	Floating	1 Month	3.95%	1.35%	4.39	25-Apr-37	4,500,000	RMBS
92	68402SAE9	Option One Mortgage Loan Trust 2007-HL1	Floating	1 Month	3.00%	0.40%	5.21	25-Feb-38	10,000,000	RMBS
93	68403FAG1	Option One Mortgage Loan Trust 2007-4	Floating	1 Month	3.05%	0.45%	4.98	25-Apr-37	2,800,000	RMBS
94	68403FAJ5	Option One Mortgage Loan Trust 2007-4	Floating	1 Month	3.45%	0.85%	4.30	25-Apr-37	5,000,000	RMBS
95	68403FAK2	Option One Mortgage Loan Trust 2007-4	Floating	1 Month	3.75%	1.15%	4.37	25-Apr-37	5,000,000	RMBS
96	68403HAK8	Option One Mortgage Loan Trust 2007-5	Floating	1 Month	3.58%	0.98%	4.37	25-May-37	4,000,000	RMBS
97	68403HAL6	Option One Mortgage Loan Trust 2007-5	Floating	1 Month	4.00%	1.40%	4.24	25-May-37	5,000,000	RMBS
98	68403KAJ4	Option One Mortgage Loan Trust 2007-6	Floating	1 Month	3.10%	0.50%	4.53	25-Jul-37	1,500,000	RMBS
99	76110W7F7	Residential Asset Securities Corporation 2005-KS11	Floating	1 Month	3.04%	0.44%	3.21	25-Dec-35	7,500,000	RMBS
100	80556BAF2	Saxon Asset Securities Trust 2007-1	Floating	1 Month	2.89%	0.29%	4.90	25-Feb-37	6,000,000	RMBS
101	81375WJW7	Securitized Asset Backed Receivables LLC Trust 2006-FR1	Floating	1 Month	3.26%	0.66%	3.90	25-Nov-35	5,000,000	RMBS
102	81441LAC4	Security National Mortgage Loan Trust 2006-1A	Fixed	1 Month	6.45%	NA	6.37	25-Sep-36	4,576,000	RMBS
103	83612TAK8	Soundview Home Equity Loan Trust 2007-OPT1	Floating	1 Month	3.45%	0.85%	4.51	25-Jun-37	4,000,000	RMBS
104	863576DE1	Structured Asset Securities Corp 2005-WF4	Floating	1 Month	5.23%	36.00%	4.70	25-Nov-35	11,000,000	RMBS
105	86358BAJ1	Structured Asset Securities Corp 2007-WF1	Floating	1 Month	3.60%	1.00%	4.48	25-Feb-37	3,000,000	RMBS
106	86358ELZ7	Structured Asset Investment Loan Trust 2004-8	Floating	1 Month	3.20%	0.60%	1.50	25-Sep-34	10,000,000	RMBS
107	86358EWB8	Structured Asset Investment Loan Trust 2005-7	Floating	1 Month	2.96%	0.36%	4.40	25-Aug-35	9,000,000	RMBS
108	86358EWZ5	Structured Asset Investment Loan Trust 2005-HE3	Floating	1 Month	3.13%	0.53%	3.20	25-Sep-35	4,000,000	RMBS
109	86358GAJ0	Structured Asset Investment Loan Trust 2006-BNC2	Floating	1 Month	3.00%	0.40%	3.90	25-May-36	4,996,000	RMBS
110	863613AG0	Structured Asset Securities Corp 2007-MN1A	Floating	1 Month	3.15%	0.55%	4.90	25-Jan-37	7,000,000	RMBS
111	863619AE2	Structured Asset Securities Corp 2007-OSI	Floating	1 Month	2.88%	0.28%	6.45	25-Jun-37	9,409,000	RMBS
112	86363HAH5	Structured Asset Securities Corp 2007-EQ1	Floating	1 Month	3.22%	0.62%	4.51	25-Mar-37	1,585,000	RMBS

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113	86363HAK8	Structured Asset Securities Corp 2007-EQ1	Floating	1 Month	3.85%	1.25%	4.46	25-Mar-37	2,781,000	RMBS
114	86789MAN7	Suntrust Alternative Loan Trust 2005-1F	Fixed	1 Month	5.75%	NA	4.00	25-Dec-35	10,000,000	RMBS
115	92926SAK2	Washington Mutual Asset-Backed Certificates 2007-HE2	Floating	1 Month	4.30%	1.70%	4.55	27-Apr-37	8,108,000	RMBS
116	92978QAL1	Wachovia Bank Commercial Mortgage Trust 2007-C30	Fixed	1 Month	5.48%	1.32%	9.50	15-Dec-43	15,000,000	CMBS
117	93364EAL8	WAMU Asset-Backed Certificates 2007-HE3	Floating	1 Month	3.65%	1.05%	4.54	25-May-47	2,000,000	RMBS
118	9497EBAJ8	Wells Fargo Home Equity Trust 2006-3	Floating	1 Month	3.02%	0.42%	4.07	25-Dec-36	2,500,000	RMBS
119	9497ENAR4	Wells Fargo Home Equity Trust 2005-3	Floating	1 Month	2.94%	0.34%	5.30	25-Nov-35	12,000,000	RMBS
120	76110W7H3	Residential Asset Securities Corporation 2005-KS11	CDS	1 Month	NA	1.88%	3.22	25-Dec-35	10,000,000	RMBS
121	14453MAK0	Carrington Mortgage Loan Trust 2006-NC4	CDS	1 Month	NA	1.40%	4.00	25-Oct-36	10,000,000	RMBS
122	040104RJ2	Argent Securities Inc 2006-W1	CDS	1 Month	NA	0.43%	3.85	25-Mar-36	6,812,500	RMBS
123	07387UHT1	Bear Stearns Asset Backed Securities Inc 2006-HE3	CDS	1 Month	NA	0.38%	3.67	25-Apr-36	2,725,000	RMBS
124	362334FW9	FFML 2006-FF4	CDS	1 Month	NA	0.38%	4.00	25-Mar-36	2,725,000	RMBS
125	36244KAG0	GSAMP Trust 2006-HE3	CDS	1 Month	NA	0.30%	4.00	25-May-36	6,812,500	RMBS
126	437084VS2	Home Equity Asset Trust 2006-4	CDS	1 Month	NA	0.33%	3.66	25-Aug-36	2,725,000	RMBS
127	46626LFP0	JP Morgan Mortgage Acquisition Corp 2006-FRE1	CDS	1 Month	NA	0.42%	4.00	25-May-35	2,725,000	RMBS
128	57643LNH5	Mastr Asset Backed Securities Trust 2006-NC1	CDS	1 Month	NA	0.41%	3.59	25-Jan-36	2,725,000	RMBS
129	617451EX3	Morgan Stanley Capital I 2006-HE2	CDS	1 Month	NA	0.35%	4.30	25-Mar-36	6,812,500	RMBS
130	76113ABM2	Residential Asset Securities Corp 2006-KS3	CDS	1 Month	NA	0.34%	3.67	25-Apr-36	2,725,000	RMBS
131	75156TAE0	Residential Asset Mortgage Products Inc 2006-NC2	CDS	1 Month	NA	0.38%	3.57	25-Feb-36	10,900,000	RMBS
132	83612CAG4	Soundview Home Equity Loan Trust 2006-OPT5	CDS	1 Month	NA	0.28%	3.47	25-Jul-36	6,812,500	RMBS
133	03072SV51	Ameritrust Mortgage Securities Inc 2005-R11	CDS	1 Month	NA	5.60%	4.00	25-Jan-36	3,000,000	RMBS
134	040104NH0	Argent Securities Inc 2005-W2	CDS	1 Month	NA	6.25%	3.26	25-Oct-35	10,000,000	RMBS
135	126670NJ3	Countrywide Asset-Backed Certificates 2005-BC5	CDS	1 Month	NA	5.50%	4.00	25-Jan-36	3,000,000	RMBS
136	32027NYA3	First Franklin Mortgage Loan Asset Backed Certificates 2005-FF12	CDS	1 Month	NA	5.55%	4.00	25-Nov-36	3,000,000	RMBS
137	437084QD1	Home Equity Asset Trust 2005-8	CDS	1 Month	NA	6.25%	2.88	25-Feb-36	10,000,000	RMBS
138	46626LAJ9	JP Morgan Mortgage Acquisition Corp. 2005-OPT1	CDS	1 Month	NA	6.10%	2.66	25-Jun-35	8,000,000	RMBS
139	61744CUW4	Morgan Stanley ABS Capital I 2005-HE5	CDS	1 Month	NA	5.95%	3.43	25-Sep-35	5,000,000	RMBS
140	64352VMY4	New Century Home Equity Loan Trust 2005-4	CDS	1 Month	NA	5.85%	2.98	25-Sep-35	3,000,000	RMBS
141	76112BC81	Residential Asset Mortgage Products Inc 2005-EFC4	CDS	1 Month	NA	5.70%	3.02	25-Sep-35	3,000,000	RMBS
142	02149WAC1	Altius II Funding	CDS	1 Month	NA	0.58%	7.00	5-Dec-40	9,916,374	CDO
143	429667AC2	High Grade Structured Credit CDO 2005-1, Ltd.	CDS	1 Month	NA	0.65%	7.00	6-Apr-40	11,000,000	CDO
144	040104RM5	Argent Securities Inc 2006-W1	CDS	1 Month	NA	6.25%	3.53	25-Mar-36	3,000,000	RMBS
145	07387UHW4	Bear Stearns Asset Backed Securities Inc 2006-HE3	CDS	1 Month	NA	6.25%	3.30	25-Apr-36	3,000,000	RMBS
146	362334FZ2	FFML 2006-FF4	CDS	1 Month	NA	6.25%	4.00	25-Mar-36	3,000,000	RMBS
147	437084VV5	Home Equity Asset Trust 2006-4	CDS	1 Month	NA	6.25%	3.32	25-Aug-36	5,000,000	RMBS
148	75156TAH3	Residential Asset Mortgage Products Inc 2006-NC2	CDS	1 Month	NA	6.25%	3.30	25-Feb-36	4,000,000	RMBS
149	76113ABQ3	Residential Asset Securities Corp 2006-KS3	CDS	1 Month	NA	6.25%	3.36	25-Apr-36	4,000,000	RMBS
150	83612CAK5	Soundview Home Equity Loan Trust 2006-OPT5	CDS	1 Month	NA	6.25%	3.79	25-Jul-36	4,000,000	RMBS
151	073879E38	Bear Stearns Asset Backed Securities Trust 2005-TC2	CDS	1 Month	NA	6.25%	2.89	25-Aug-35	12,000,000	RMBS
152	68389FJM7	Option One Mortgage Loan Trust 2005-4	CDS	1 Month	NA	0.65%	3.02	25-Nov-35	7,000,000	RMBS
153	76112BVT4	Residential Asset Mortgage Products Inc 2005-EFC2	CDS	1 Month	NA	0.65%	2.65	25-Jul-35	9,000,000	RMBS
154	490561AC1	Kent Funding, Ltd.	CDS	3 Month	NA	4.50%	7.00	6-Apr-40	10,000,000	CDO
155	04541GTP7	Asset Backed Securities Corp Home Equity 2005-HE6	CDS	1 Month	NA	0.65%	2.63	25-Jul-35	3,000,000	RMBS
156	805564SW2	Saxon Asset Securities Trust 2005-3	CDS	1 Month	NA	3.35%	2.87	25-Nov-35	4,000,000	RMBS
157	76110W3V6	Residential Asset Securities Corp 2005-KS8	CDS	1 Month	NA	0.65%	2.77	25-Aug-35	2,001,398	RMBS
158	754058AH8	Residential Asset Securities Corp 2005-KS9	CDS	1 Month	NA	3.35%	2.96	25-Oct-35	3,000,000	RMBS
159	68389FW7	Option One Mortgage Loan Trust 2005-3	CDS	1 Month	NA	3.35%	2.55	25-Aug-35	3,000,000	RMBS
160										
161									994,633,671.58	

	K	L	P	Q
	Secondary Asset			
1	Type	Category	Price	Market Value
2	Subprime	Subprime 2005	85.18	8,429,312
3	Subprime	Subprime 2005	87.02	8,701,566
4	Subprime	Subprime 2007	19.95	997,345
5	Subprime	Subprime 2007	22.84	1,293,525
6	Subprime	Subprime 2006	31.23	1,561,442
7	Subprime	Subprime 2007	12.44	1,043,437
8	Subprime	Subprime 2007	10.11	668,566
9	Subprime	Subprime 2006	8.66	432,958
10	Subprime	Subprime 2005	64.46	5,124,588
11	Subprime	Subprime 2005	38.35	3,662,567
12	Subprime	Subprime 2005	85.14	7,662,377
13	Subprime	Subprime 2006	25.54	1,277,058
14	Subprime	Subprime 2006	19.85	992,740
15	Alt-A	Alt-A 2005	77.78	7,777,515
16	Subprime	Subprime 2007	29.10	2,327,821
17	Subprime	Subprime 2007	11.60	580,088
18	Subprime	Subprime 2007	29.40	1,594,256
19	Subprime	Subprime 2007	10.24	384,068
20	Subprime	Subprime 2007	14.65	1,025,733
21	Subprime	Subprime 2007	8.21	539,506
22	Subprime	Subprime 2007	10.31	721,736
23	Subprime	Subprime 2007	12.09	525,721
24	Subprime	Subprime 2007	9.78	195,641
25	Subprime	Subprime 2007	11.35	340,490
26	Subprime	Subprime 2007	67.20	6,719,686
27	Subprime	Subprime 2007	60.05	5,524,609
28	Subprime	Subprime 2006	49.60	6,855,873
29	CMBS	CMBS CDO 2006	85.00	8,500,000
30	CMBS	CMBS CDO 2006	85.00	1,700,000
31	Subprime	Subprime 2006	55.67	1,860,653
32	Subprime	Subprime 2006	44.49	5,783,607
33	Subprime	Subprime 2006	44.08	440,819
34	Subprime	Subprime 2006	37.36	4,483,441
35	Subprime	Subprime 2007	7.56	75,583
36	Subprime	ABS CDO 2007	46.12	4,612,000
37	CMBS	CMBS 2007	74.12	7,412,346
38	Subprime	Subprime 2006	54.69	2,734,557
39	Subprime	Subprime 2006	11.23	224,602
40	Subprime	Subprime 2004	93.57	5,247,920
41	Subprime	Subprime 2005	86.77	8,676,511
42	Subprime	Subprime 2005	46.15	657,612
43	Subprime	Subprime 2006	67.42	7,969,634
44	Subprime	Subprime 2006	39.38	3,937,872
45	Subprime	Prime 2007	69.06	6,905,715
46	Subprime	Subprime 2006	23.07	1,361,363
47	Subprime	Subprime 2006	10.65	607,326
48	Subprime	Subprime 2006	18.29	1,097,669
49	Subprime	Subprime 2006	14.45	433,649
50	Subprime	Subprime 2006	60.00	6,000,000
51	CMBS	CMBS 2004	95.92	1,918,405
52	CMBS	CMBS 2004	90.21	4,510,381
53	CMBS	CMBS 2007	85.00	8,500,000
54	Subprime	Subprime 2007	9.85	349,666
55	Subprime	Subprime 2007	67.68	6,768,243

	K	L	P	Q
56	Subprime	Subprime 2007	64.20	6,419,811
57	CMBS	CMBS 2006	75.00	7,500,000
58	CMBS	CMBS 2006	75.00	6,000,000
59	Subprime	Subprime 2006	20.98	839,054
60	Subprime	Subprime 2005	81.79	4,089,489
61	Subprime	Subprime 2007	18.59	1,994,053
62	Subprime	Subprime 2007	69.24	6,231,256
63	Subprime	Subprime 2007	10.73	429,202
64	Subprime	Subprime 2007	10.58	132,218
65	Subprime	Subprime 2007	65.08	6,507,809
66	Subprime	Subprime 2007	12.17	331,592
67	Subprime	Subprime 2007	13.33	266,505
68	Subprime	Subprime 2006	53.04	1,856,378
69	Alt-A	Alt-A 2006	50.01	3,500,866
70	CMBS	CMBS 2006	77.10	5,397,128
71	CMBS	CMBS 2007	72.18	4,692,015
72	CMBS	CMBS 2007	67.84	5,766,559
73	Prime	Prime 2005	50.00	1,403,574
74	CMBS	CMBS 2006	85.00	4,250,000
75	CMBS	CMBS 2006	85.00	2,975,000
76	Alt-A	Alt-A 2005	22.35	1,449,963
77	Alt-A	Alt-A 2005	74.68	1,888,894
78	Subprime	Subprime 2006	23.44	1,288,997
79	Subprime	Subprime 2007	6.14	613,554
80	Subprime	Subprime 2006	83.78	6,702,406
81	Subprime	Subprime 2007	13.10	425,638
82	Subprime	Subprime 2007	58.06	5,806,187
83	Subprime	Subprime 2007	10.75	967,300
84	Subprime	Subprime 2007	11.12	278,112
85	Subprime	Subprime 2007	19.46	556,662
86	Subprime	Subprime 2007	51.89	5,188,622
87	Subprime	Subprime 2005	69.03	6,902,730
88	Subprime	Subprime 2005	88.76	8,875,957
89	Subprime	Subprime 2007	25.72	2,572,339
90	Subprime	Subprime 2005	84.93	6,628,973
91	Subprime	Subprime 2007	22.77	1,024,610
92	Subprime	Subprime 2007	49.61	4,961,198
93	Subprime	Subprime 2007	24.91	697,555
94	Subprime	Subprime 2007	9.77	488,364
95	Subprime	Subprime 2007	9.19	459,732
96	Subprime	Subprime 2007	11.52	460,922
97	Subprime	Subprime 2007	8.17	408,574
98	Subprime	Subprime 2007	14.99	224,798
99	Subprime	Subprime 2006	70.33	5,274,713
100	Subprime	Subprime 2007	40.45	2,427,233
101	Subprime	Subprime 2006	16.83	841,282
102	Subprime	Subprime 2006	93.63	4,284,708
103	Subprime	Subprime 2006	11.27	450,613
104	Subprime	Subprime 2005	92.10	10,130,531
105	Subprime	Subprime 2007	12.92	387,533
106	Subprime	Subprime 2004	78.92	7,892,015
107	Subprime	Subprime 2005	92.29	8,305,909
108	Subprime	Subprime 2005	65.96	2,638,307
109	Subprime	Subprime 2006	6.05	302,487
110	Subprime	Subprime 2007	1.50	105,000
111	Subprime	Subprime 2007	58.31	5,486,269
112	Subprime	Subprime 2007	13.67	216,738

	K	L	P	Q
113	Subprime	Subprime 2007	9.71	270,115
114	Alt-A	Alt-A 2005	91.36	9,135,924
115	Subprime	Subprime 2007	8.11	657,786
116	CMBS	CMBS 2007	73.18	10,977,026
117	Subprime	Subprime 2007	8.59	171,756
118	Subprime	Subprime 2006	11.07	276,855
119	Subprime	Subprime 2005	94.41	11,329,736
120	Subprime	Subprime 2005	43.54	4,354,402
121	Subprime	Subprime 2006	9.02	901,766
122	Subprime	Subprime 2006	35.44	2,414,056
123	Subprime	Subprime 2006	54.40	1,482,447
124	Subprime	Subprime 2006	51.21	1,395,398
125	Subprime	Subprime 2006	57.94	3,947,457
126	Subprime	Subprime 2006	34.72	946,071
127	Subprime	Subprime 2006	31.74	864,850
128	Subprime	Subprime 2006	33.35	908,902
129	Subprime	Subprime 2006	38.00	2,588,832
130	Subprime	Subprime 2006	53.55	1,459,199
131	Subprime	Subprime 2006	40.52	4,416,272
132	Subprime	Subprime 2006	37.46	2,551,697
133	Subprime	Subprime 2005	42.37	1,270,973
134	Subprime	Subprime 2005	34.64	3,463,965
135	Subprime	Subprime 2005	41.70	1,250,867
136	Subprime	Subprime 2005	26.05	781,474
137	Subprime	Subprime 2005	25.36	2,535,648
138	Subprime	Subprime 2005	48.53	3,882,070
139	Subprime	Subprime 2005	38.61	1,930,569
140	Subprime	Subprime 2005	33.93	1,017,969
141	Subprime	Subprime 2005	44.32	1,329,472
142	Subprime	ABS CDO 2005	60.00	5,949,824
143	Subprime	ABS CDO 2005	65.00	7,150,000
144	Subprime	Subprime 2006	16.80	503,998
145	Subprime	Subprime 2006	22.53	675,996
146	Subprime	Subprime 2006	18.29	548,835
147	Subprime	Subprime 2006	19.58	978,913
148	Subprime	Subprime 2006	18.13	725,391
149	Subprime	Subprime 2006	27.88	1,115,026
150	Subprime	Subprime 2006	16.43	657,137
151	Subprime	Subprime 2005	74.11	8,892,800
152	Subprime	Subprime 2005	41.75	2,922,201
153	Subprime	Subprime 2005	57.30	5,156,687
154	Subprime	ABS CDO 2005	55.00	5,500,000
155	Subprime	Subprime 2005	47.55	1,426,416
156	Subprime	Subprime 2005	53.37	2,134,801
157	Subprime	Subprime 2005	57.47	1,150,224
158	Subprime	Subprime 2005	54.48	1,634,519
159	Subprime	Subprime 2005	56.45	1,693,555
160				
161				485,257,601

	A	B	F	G
1	Cusip	Description	Mark	Comment
2	004375CS8	Accredited Mortgage Loan Trust 2005-1	85.18	ESM
3	004421UB7	Ace Securities Corp 2005-HE7	87.02	ESM
4	00442LAG4	ACE Securities Corp 2007-HE4	19.95	ESM
5	00442LAH2	ACE Securities Corp 2007-HE4	22.84	ESM
6	055683AG1	BNC Mortgage Loan Trust 2006-2	31.23	ESM
7	05569GAJ5	BNC Mortgage Loan Trust 2007-1	12.44	ESM
8	05569GAK2	BNC Mortgage Loan Trust 2007-1	10.11	ESM
9	12666BAK1	Countrywide Asset-Backed Certificates 2006-22	8.66	ESM
10	126670GV4	Countrywide Asset-Backed Certificates 2005-13	64.46	ESM
11	126670HP6	Countrywide Asset-Backed Certificates 2005-13	38.35	ESM
12	126670RE0	Countrywide Asset-Backed Certificates 2005-17	85.14	ESM
13	126670YN2	Countrywide Asset-Backed Certificates 2006-5	25.54	ESM
14	126670YP7	Countrywide Asset-Backed Certificates 2006-5	19.85	ESM
15	12668BFB4	Countrywide Alternative Loan Trust 2005-86CB	77.78	ESM
16	12668KAG8	Countrywide Asset-Backed Certificates 2007-5	29.10	ESM
17	12668KAK9	Countrywide Asset-Backed Certificates 2007-5	11.60	ESM
18	12668NAF4	Countrywide Asset-Backed Certificates 2007-2	29.40	ESM
19	12668TAL8	Countrywide Asset-Backed Certificates 2007-BC1	10.24	ESM
20	12668UAK7	Countrywide Asset-Backed Certificates 2007-3	14.65	ESM
21	12668UAN1	Countrywide Asset-Backed Certificates 2007-3	8.21	ESM
22	12669LAK6	Countrywide Asset-Backed Certificates 2007-6	10.31	ESM
23	12669VAJ7	Countrywide Asset-Backed Certificates 2007-7	12.09	ESM
24	12669VAK4	Countrywide Asset-Backed Certificates 2007-7	9.78	ESM
25	12669WAL0	Countrywide Asset-Backed Certificates 2007-8	11.35	ESM
26	12670BAF6	Countrywide Asset-Backed Certificates 2007-S2	67.20	ESM
27	12670FAE0	Countrywide Asset-Backed Certificates 2007-9	60.05	ESM
28	144531FA3	Carrington Mortgage Loan Trust 2006-NC1	49.60	ESM
29	14986AAL0	CBRE Realty Finance CDO 2006-1 Ltd.	85.00	Assumed for CMBS AAA
30	14986AAM8	CBRE Realty Finance CDO 2006-1 Ltd.	85.00	Assumed for CMBS AAA
31	17307GZ68	Citigroup Mortgage Loan Trust Inc 2006-WMC1	55.67	ESM
32	17309MAF0	Citigroup Mortgage Loan Trust Inc 2006-WFH2	44.49	ESM
33	17309QAE4	Citigroup Mortgage Loan Trust Inc 2006-WFH3	44.08	ESM
34	17309QAF1	Citigroup Mortgage Loan Trust Inc 2006-WFH3	37.36	ESM
35	17312TAQ6	Citigroup Mortgage Loan Trust 2007-AHL2	7.56	ESM
36	219655AH0	Corona Borealis CDO Ltd 2007-1A	46.12	PC Val 4/30
37	22545YAL5	Credit Suisse Mortgage Capital Certificates 2007-C2	74.12	ESM
38	31561EAE5	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF6	54.69	ESM
39	320277AM8	First Franklin Mtg Loan Asset Backed Certificates 2006-FF7	11.23	ESM
40	32027NPC9	First Franklin Mtg Loan Asset Backed Certificates 2004-FFH4	93.57	ESM
41	32027NVC2	First Franklin Mtg Loan Asset Backed Certificates 2005-FFH3	86.77	ESM
42	32027NXZ9	First Franklin Mortgage Loan Asset Backed Certificates 2005-FF12	46.15	ESM
43	32028HAE3	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF10	67.42	ESM
44	32028HAJ2	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF10	39.38	ESM
45	36186KAE5	GMAC Mortgage Corp Loan Trust 2007-HE1	69.06	ESM
46	362334BA1	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF3	23.07	ESM
47	362334BB9	First Franklin Mortgage Loan Asset Backed Certificates 2006-FF3	10.65	ESM
48	362334FZ2	FFML 2006-FF4	18.29	ESM
49	362334GA6	FFML 2006-FF4	14.45	ESM
50	362405AP7	GSAMP Trust 2006-SD2	63.00	S&D Average Inv Mark
51	36828QDP8	Ge Capital Commercial Mortgage Corp 2004-C1	95.92	ESM

	A	B	F	G
52	36828QDQ6	Ge Capital Commercial Mortgage Corp 2004-C1	90.21	ESM
53	39678YAX2	Greenwich Capital Commercial Funding Corp 2007-RR2	85.00	Assumed for CMBS AAA
54	40430RAK2	HSI Asset Securitization Corp Trust 2007-HE2	9.85	ESM
55	40431FAJ0	HFC Home Equity Loan Asset Backed Certificates 2007-1	67.68	ESM
56	40431MAJ5	HFC Home Equity Loan Asset Backed Certificates 2007-2	64.20	ESM
57	41154JAA4	HARBOR SPC 2006-2	75.00	Assumed for CMBS AA
58	41154NAA5	HARBOR SPC 2006-1	75.00	Assumed for CMBS AA
59	437084UX2	Home Equity Asset Trust 2006-3	20.98	ESM
60	43708AAR3	Indymac Residential Asset Backed Trust 2005-A	81.79	ESM
61	43710BAH9	Indymac Residential Asset Backed Trust 2007-A	18.59	ESM
62	43710DAE2	Home Equity Mortgage Trust 2007-2	69.24	ESM
63	43710EAL4	IndyMac Residential Asset Backed Trust 2007-B	10.73	ESM
64	43710EAM2	IndyMac Residential Asset Backed Trust 2007-B	10.58	ESM
65	43710RAG6	Residential Funding Mortgage Securities II Inc 2007-HSA2	65.08	ESM
66	43710TAJ6	Home Equity Asset Trust 2007-3	12.17	ESM
67	43710TAK3	Home Equity Asset Trust 2007-3	13.33	ESM
68	46629BAG4	JP Morgan Mortgage Acquisition Corp 2006-CW2	53.04	ESM
69	46629EAK9	JP Morgan Alternative Loan Trust 2006-A4	50.01	ESM
70	46629MAN5	JP Morgan Chase Commercial Mortgage Securities Corp 2006-LDP8	77.10	ESM
71	46630VAQ5	JP Morgan Chase Commercial Mortgage Securities Corp 2007-CB19	72.18	ESM
72	46630VAR3	JP Morgan Chase Commercial Mortgage Securities Corp 2007-CB19	67.84	ESM
73	52520MCS0	Lehman Mortgage Trust 2005-2	50.00	assumed
74	565853AA6	Marathon Real Estate CDO 2006-1, Ltd.	85.00	Assumed for CMBS AAA
75	565853AC2	Marathon Real Estate CDO 2006-1, Ltd.	85.00	Assumed for CMBS AAA
76	576433F27	MASTR Adjustable Rate Mortgages Trust 2005-8	22.35	ESM
77	576433F76	MASTR Adjustable Rate Mortgages Trust 2005-8	74.68	ESM
78	576449AF9	Mastr Asset Backed Securities Trust 2006-HE4	23.44	ESM
79	59024QAL4	Merrill Lynch First Franklin Mortgage Loan Trust 2007-2	6.14	ESM
80	61749EAD9	Morgan Stanley Mortgage Loan Trust 2006-12XS	83.78	ESM
81	61753KAK2	Morgan Stanley ABS Capital I 2007-HE5	13.10	ESM
82	61754HAD4	Morgan Stanley Mortgage Loan Trust 2007-7AX	58.06	ESM
83	61755CAJ1	Morgan Stanley ABS Capital I 2007-HE6	10.75	ESM
84	61755CAK8	Morgan Stanley ABS Capital I 2007-HE6	11.12	ESM
85	63860LAJ9	Nationstar Home Equity Loan Trust 2007-B	19.46	ESM
86	638728AD7	Natixis Real Estate Capital Trust 2007-HE2	51.89	ESM
87	64352VMV0	New Century Home Equity Loan Trust 2005-4	69.03	ESM
88	64352VPP0	New Century Home Equity Loan Trust 2005-D	88.76	ESM
89	65637NAG9	Nomura Home Equity Loan Inc 2007-3	25.72	ESM
90	68389FJH8	Option One Mortgage Loan Trust 2005-4	84.93	ESM
91	68402BAK2	Option One Mortgage Loan Trust 2007-3	22.77	ESM
92	68402SAE9	Option One Mortgage Loan Trust 2007-HL1	49.61	ESM
93	68403FAG1	Option One Mortgage Loan Trust 2007-4	24.91	ESM
94	68403FAJ5	Option One Mortgage Loan Trust 2007-4	9.77	ESM
95	68403FAK2	Option One Mortgage Loan Trust 2007-4	9.19	ESM
96	68403HAK8	Option One Mortgage Loan Trust 2007-5	11.52	ESM
97	68403HAL6	Option One Mortgage Loan Trust 2007-5	8.17	ESM
98	68403KAJ4	Option One Mortgage Loan Trust 2007-6	14.99	ESM
99	76110W7F7	Residential Asset Securities Corporation 2005-KS11	70.33	ESM
100	80556BAF7	Saxon Asset Securities Trust 2007-1	40.45	ESM
101	81375WJW7	Securitized Asset Backed Receivables LLC Trust 2006-FR1	16.83	ESM
102	81441LAC4	Security National Mortgage Loan Trust 2006-1A	93.63	ESM

	A	B	F	G
103	83612TAK8	Soundview Home Equity Loan Trust 2007-OPT1	11.27	ESM
104	863576DE1	Structured Asset Securities Corp 2005-WF4	92.10	ESM
105	86358BAJ1	Structured Asset Securities Corp 2007-WF1	12.92	ESM
106	86358ELZ7	Structured Asset Investment Loan Trust 2004-8	78.92	ESM
107	86358EWB8	Structured Asset Investment Loan Trust 2005-7	92.29	ESM
108	86358EWZ5	Structured Asset Investment Loan Trust 2005-HE3	65.96	ESM
109	86358GAJ0	Structured Asset Investment Loan Trust 2006-BNC2	6.05	ESM
110	863613AG0	Structured Asset Securities Corp 2007-MN1A	1.50	Non Prime CCC Average Inv Mark
111	863619AE2	Structured Asset Securities Corp 2007-OSI	58.31	ESM
112	86363HAH5	Structured Asset Securities Corp 2007-EQ1	13.67	ESM
113	86363HAK8	Structured Asset Securities Corp 2007-EQ1	9.71	ESM
114	86789MAN7	Suntrust Alternative Loan Trust 2005-1F	91.36	ESM
115	92926SAK2	Washington Mutual Asset-Backed Certificates 2007-HE2	8.11	ESM
116	92978QAL1	Wachovia Bank Commercial Mortgage Trust 2007-C30	73.18	ESM
117	93364EAL8	WAMU Asset-Backed Certificates 2007-HE3	8.59	ESM
118	9497EBAJ8	Wells Fargo Home Equity Trust 2006-3	11.07	ESM
119	9497ENAR4	Wells Fargo Home Equity Trust 2005-3	94.41	ESM
120	76110W7H3	Residential Asset Securities Corporation 2005-KS11	43.54	ESM
121	14453MAK0	Carrington Mortgage Loan Trust 2006-NC4	9.02	ESM
122	040104RJ2	Argent Securities Inc 2006-W1	35.44	ESM
123	07387UHT1	Bear Stearns Asset Backed Securities Inc 2006-HE3	54.40	ESM
124	362334FW9	FFML 2006-FF4	51.21	ESM
125	36244KAG0	GSAMP Trust 2006-HE3	57.94	ESM
126	437084VS2	Home Equity Asset Trust 2006-4	34.72	ESM
127	46626LFP0	JP Morgan Mortgage Acquisition Corp 2006-FRE1	31.74	ESM
128	67643LNH5	Mastr Asset Backed Securities Trust 2006-NC1	33.35	ESM
129	617451EX3	Morgan Stanley Capital I 2006-HE2	38.00	ESM
130	761113ABM2	Residential Asset Securities Corp 2006-KS3	53.55	ESM
131	75156TAE0	Residential Asset Mortgage Products Inc 2006-NC2	40.52	ESM
132	83612CAG4	Soundview Home Equity Loan Trust 2006-OPT5	37.46	ESM
133	03072SV51	Ameriquest Mortgage Securities Inc 2005-R11	42.37	ESM
134	040104NH0	Argent Securities Inc 2005-W2	34.64	ESM
135	126670NJ3	Countrywide Asset-Backed Certificates 2005-BC5	41.70	ESM
136	32027NYA3	First Franklin Mortgage Loan Asset Backed Certificates 2005-FF12	26.05	ESM
137	437084QD1	Home Equity Asset Trust 2005-8	25.36	ESM
138	46626LAJ9	JP Morgan Mortgage Acquisition Corp. 2005-OPT1	48.53	ESM
139	61744CUW4	Morgan Stanley ABS Capital I 2005-HE5	38.61	ESM
140	64352VMY4	New Century Home Equity Loan Trust 2005-4	33.93	ESM
141	76112BC81	Residential Asset Mortgage Products Inc 2005-EFC4	44.32	ESM
142	02149WAC1	Altius II Funding	60.00	Assumed for 05 A ABS CDO
143	429667AC2	High Grade Structured Credit CDO 2005-1, Ltd.	65.00	Assumed for 05 AA ABS CDO
144	040104RM5	Argent Securities Inc 2006-W1	16.80	ESM
145	07387UHW4	Bear Stearns Asset Backed Securities Inc 2006-HE3	22.53	ESM
146	362334FZ2	FFML 2006-FF4	18.29	ESM
147	437084VV5	Home Equity Asset Trust 2006-4	19.58	ESM
148	75156TAH3	Residential Asset Mortgage Products Inc 2006-NC2	18.13	ESM
149	76113ABQ3	Residential Asset Securities Corp 2006-KS3	27.88	ESM
150	83612CAK5	Soundview Home Equity Loan Trust 2006-OPT5	16.43	ESM
151	073879E38	Bear Stearns Asset Backed Securities Trust 2005-TC2	74.11	ESM
152	68389FJM7	Option One Mortgage Loan Trust 2005-4	41.75	ESM
153	76112BVT4	Residential Asset Mortgage Products Inc 2005-EFC2	57.30	ESM

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154	490561AC1	Kent Funding, Ltd.	55.00	Assumed for 05 BBB ABS CDO
155	04541GTP7	Asset Backed Securities Corp Home Equity 2005-HE6	47.55	ESM
156	805564SW2	Saxon Asset Securities Trust 2005-3	53.37	ESM
157	76110W3V6	Residential Asset Securities Corp 2005-KS8	57.47	ESM
158	754058AH8	Residential Asset Securities Corp 2005-KS9	54.48	ESM
159	68389FHW7	Option One Mortgage Loan Trust 2005-3	56.45	ESM