

REPORT NAME::: RB071C
REPORT DATE::: 200809-13002309

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 31393KFD2	FHR 2572 IE	5.5000	11/15/2025	02/01/2003	FHL N/R N/R
8,153,454.00	439,169.73	2,594.34			

TOTAL FOR TYPE FHL ==> 8,153,454.00
439,169.73 2,594.34

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DT 12667KAC8	CWL 144A A3	5.0000	11/25/2034	10/29/2004	AB CC NR
1,689,975.00	924,268.50	2,567.50			
DT 000778BP4	ABSN 2005-HE4 A	4.0000	05/25/2035	05/12/2005	AB BBB-
NR 1,000,000.00	36,678.37	73.36			

TOTAL FOR TYPE AB ==> 2,689,975.00
960,946.87 2,640.86

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CP 125879BA3	BSNIM 2004-HE6N C	0.0000	08/25/2034	07/30/2004	HEQ NR
NR 350,019,466.00	41,147,371.37	346,206.48			
DT 040102AP0	ARNIM 2005-WN3A C	5.5000	11/25/2035	10/31/2005	HEQ B
NR 2,900,000.00	2,067,113.75	32,155.10			
DT 03077BAA5	AQNIM 2005-RN11 A	6.0000	01/25/2036	01/20/2006	HEQ BBB-
NR 7,000,000.00	410,851.01	30,334.49			
DT 040102AQ8	ARNIM 2005-WN3A D	7.5000	11/25/2035	10/31/2005	HEQ B-
NR 2,750,000.00	2,750,000.00	11,458.60			
DT 12666PBD5	CWL 2006-10 MV9	4.6718	09/25/2046	06/30/2006	HEQ CCC
C 109,650.00	109,650.00	10,310.71			
DT 00764MEV5	AABST 2005-1N N2	4.7500	03/25/2035	02/25/2005	HEQ BBB
NR 2,770,000.00	866,563.71	2,286.85			
CP 125879EJ1	BSNIM 2005-HE4N A3	5.0000	04/25/2035	04/29/2005	HEQ BB
NR 1,525,000.00	348,157.44	1,663.41			
DT 36242DT45	GSAAN 2005-3 NOTE	5.0000	03/25/2035	03/25/2005	HEQ CCC
NR 3,000,000.00	150,730.01	418.70			
CP 126673KC5	CWL 2004-10 CV	0.0000	02/25/2035	09/01/2004	HEQ NR
NR 360,000,000.00	53,485,175.16	5.34			
CP 126673JL7	CWL 2004-10 CF	0.0000	02/25/2035	09/01/2004	HEQ NR NR
123,333,333.34	42,804,484.52	4.28			
CP 126673JM5	CWL 2004-10 PF	0.0000	02/25/2035	09/01/2004	HEQ NR
NR 16.67	16.67	0.00			

CP 126673KD3 CWL 2004-10 PV			0.0000 02/25/2035 09/01/2004 HEQ NR
NR	16.67	16.67	0.00

			TOTAL FOR TYPE HEQ ==>	853,407,482.68
144,140,130.31	434,843.96			

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CP 125879EP7 CMOH 05-1 C			0.0000 03/25/2035 05/16/2005 CMO NR NR
315,678,012.00	315,678,012.00	7,051,520.72	
CP 125879EK8 CMOH CMO HOLDING II LIMITED			0.0000 04/25/2035 04/29/2005
CMO NR NR	283,103,478.00	283,103,478.00	3,020,997.21
CP IMPAC041N IMPAC NIM TRUST 2004-1N			10.0000 10/25/2034 10/22/2004 CMO
NR NR	230,000,000.00	230,000,000.00	2,442,997.80
DT 1266733U4 CWHEL CWL 05-4N N4			0.0000 07/25/2035 06/23/2005 CMO BB
NR	2,027,000.00	1,146,728.73	886,173.61
DT 57643WAD4 MNIM 2004-CI 6A N4			4.5000 09/25/2034 11/19/2004 CMO CC
NR	907,500.00	907,500.00	507,055.64
CP 1266733Q3 CWL CWABS RES 3Q3			0.0000 07/25/2035 06/23/2005 CMO
NR NR	15.00	15.00	96,751.45
DT 45255EAB2 IMPAC			5.2500 11/25/2034 10/22/2004 CMO CC NR
1,288,000.00	1,288,000.00	3,756.79	
CP ARG03W9CE ARSI 03-W9CE			0.0000 05/25/2034 05/01/2006 CMO NR
NR	9,105,998.10	9,105,998.10	0.91
CP ARG03W8CE ARSI 03-W8 CE			0.0000 12/25/2033 05/01/2006 CMO NR
NR	4,188,353.10	374,959.05	0.00
CP ARG03W80P ARSI 03-W8 P			0.0000 12/25/2033 05/01/2006 CMO NR
NR	21.90	21.90	0.00
CP ARG03W90P ARSI 03-W9P			0.0000 05/25/2034 05/01/2006 CMO NR
NR	21.90	21.90	0.00
CP 1266739M6 CWHL CL A CERT			0.0000 10/25/2034 10/29/2004 CMO NR
NR	163,170,016.65	163,170,016.65	0.00

			TOTAL FOR TYPE CMO ==>	
1,009,468,416.65	1,004,774,751.33	14,009,254.13		

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CP ARNIM05PS ARNIM 05 WN3A PS			0.0000 00/00/0000 00/00/0000 HLT N/R
N/R	503,260,771.86	503,260,771.86	5,032,607.71

			TOTAL FOR TYPE HLT ==>	503,260,771.86
503,260,771.86	5,032,607.71			

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	439,169.73	2,594.34
CT	0.00	0.00
MW	0.00	0.00
DT	10,658,084.08	1,486,591.35
CP	1,642,499,141.29	17,993,009.77
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	1,653,596,395.10	19,482,195.46

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912828JJ0	U S TREASURY NOTE	2.3750	08/31/2010	08/31/2008	BBN N/R
N/R	27,000,000.00	27,000,000.00	27,106,727.38		

TOTAL FOR TYPE BBN ==> 27,000,000.00

27,000,000.00 27,106,727.38

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CM	M215 FNMA ARMS	6.0000	08/01/2047	00942527	FNM N/R N/R
	19,113,000.00	18,069,086.35	18,039,858.43		

TOTAL FOR TYPE FNM ==> 19,113,000.00

18,069,086.35 18,039,858.43

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DT 12566WAY6	CMALT 2007-A5 B3	5.9834	05/25/2037	05/01/2007	CMO NR
NR	5,004,000.00	4,956,547.08	99,809.57		
DT 74927XAQ5	RBSGC 2007-B 1B4	6.4719	01/25/2037	03/01/2007	CMO NR
NR	2,789,000.00	2,749,206.02	64,487.71		
DT 18976GBD7	CMALT 2007-A6	5.9891	06/25/2037	06/25/2007	CMO NR
NR	2,548,000.00	2,526,548.82	63,515.14		
DT 94985FAW8	WFALT 2007-PA2 B3	6.2639	06/25/2037	05/01/2007	CMO NR
NR	2,701,000.00	2,679,171.57	60,940.40		
DT 05952FAX1	BOAMS 2007-2 B3	6.1019	05/25/2037	04/01/2007	CMO NR
NR	1,021,000.00	1,008,814.24	46,378.20		
DT 32053GAQ6	FHAMS 2007-FA3 B3	6.2500	06/25/2037	04/01/2007	CMO NR
NR	1,553,000.00	1,539,458.81	44,637.46		
DT 32053LAU6	FHAMS 2007-FA2 B3	6.2352	04/25/2037	03/01/2007	CMO NR
NR	1,870,000.00	1,851,449.72	38,630.18		

TOTAL FOR TYPE CMO ==> 17,486,000.00

17,311,196.26 418,398.66

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COMPANY TOTAL 30,898,876,540.42

29,453,646,591.83 45,564,984.47

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	45,069,086.35	45,146,585.81
CT	0.00	0.00
MW	0.00	0.00
DT	17,311,196.26	418,398.66
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	62,380,282.61	45,564,984.47

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 759576AE1	REMINGTON ARMS CO INC	10.5000	02/01/2011	06/01/2003	CB
CCC+ B3	500,000.00	500,000.00	505,166.66		
DT 05336XAE1	AVAGO TECHNOLOGIES FINANCE PTE	8.3100	06/01/2013	12/01	
/2006 CB BB-	B1 100,000.00	100,000.00	100,323.16		
DT 05568KAA6	BMS HOLDINGS INC	10.0950	02/15/2012	02/14/2007	CB CCC
CAA2	84,229.00	84,229.00	42,846.69		

TOTAL FOR TYPE CB ==> 684,229.00
684,229.00 648,336.51

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DT 449182BD5	HART 2004-A B	3.4600	08/15/2011	09/01/2004	AUT AAA
AA1	500,000.00	114,363.75	114,666.81		

TOTAL FOR TYPE AUT ==> 500,000.00
114,363.75 114,666.81

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DT 36159FAJ8	GECAP 2004-1A B	3.3218	01/25/2018	10/20/2004	PLN A A3
	2,000,000.00	230,839.48	447.54		

TOTAL FOR TYPE PLN ==> 2,000,000.00
230,839.48 447.54

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DT 172850BA6	CITRV 1999-A A5	6.2400	08/15/2015	05/19/1999	REV AAA
AAA	675,000.00	154,955.27	154,376.79		

TOTAL FOR TYPE REV ==> 675,000.00
154,955.27 154,376.79

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DT 03072SEB7	AMSI 2002-D M1	4.9718	02/25/2033	12/06/2002	AB A A2
	2,000,000.00	2,000,000.00	1,330,203.32		
DT 04542BEB4	ABFC 2003-WMC1 M2	4.0718	05/25/2033	11/25/2003	AB A
AAA	2,978,000.00	771,483.37	620,104.95		

DT 79549AXK0 SBM7 2003-HE1 M2			5.2362	04/25/2033	04/25/2003	AB	AA+
AA2	3,000,000.00	502,870.56	359,510.75				
DT 57164RAU6 MVCOT 2005-1 C			5.0250	04/20/2027	06/01/2005	AB	A A2
1,000,000.00	396,706.14	336,174.36					
DT 78487TAC8 SVOVM 2005-AA C			5.6800	02/20/2021	11/01/2005	AB	A A2
1,000,000.00	531,689.79	320,188.31					
DT 57164RAL6 MVCOT 2004-2A C			4.7410	10/20/2026	11/01/2004	AB	A A2
1,000,000.00	314,355.72	271,833.99					
DT 68389FBH6 OOMLT 2000-5 A			2.7206	08/20/2030	11/02/2000	AB	AAA
AAA	14,266,000.00	300,264.10	246,646.54				
DT 161546DD5 CFAB 2002-3 2M2			4.0918	03/25/2032	09/20/2002	AB	A A2
2,800,000.00	155,218.60	151,474.37					
DT 21075WBX2 CONTI 95-4 A9 ASSETBK HOME EQ			8.0800	03/15/2027	11/01/1995	AB	BB BA1
675,000.00	172,571.54	122,029.05					
DT 36157RHV0 GECMS 1998-HE2 A7			6.2150	09/25/2028	06/01/1998	AB	NR
AAA	2,750,000.00	45,113.24	44,983.17				
DT 21075WES0 CONHE 97-2 A9 ASSETBK HOME EQ			7.0900	04/15/2028	03/04/1997	A	
B N/R AAA	3,500,000.00	29,399.98	29,418.83				
DT 449670DE5 IMCHE 1997-5 A10 HOME EQUITY			6.8800	11/20/2028	09/01/1997	AB	
AAA AAA	1,800,000.00	26,523.68	23,677.04				
DT 21075WGY5 CONHE 98-1 A7 ASSETBK HOME EQ			6.8700	12/15/2022	03/21/1998	AB	AA AAA
1,545,000.00	20,546.55	20,530.80					

TOTAL FOR TYPE AB ==> 38,314,000.00

5,266,743.27 3,876,775.48

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DT 57643LAM8 MABS 2003-OPT1 M3			5.2218	12/25/2032	02/27/2003	HEQ	AA
BAA1	2,000,000.00	2,000,000.00	1,446,680.59				
DT 79550DAP4 SBM7 2002-WMC2 M1			3.3218	09/25/2032	09/25/2002	HEQ	
AAA NR	3,000,000.00	1,556,059.97	1,255,526.38				
DT 32027NBA8 FFML 2002-FFA M1			3.4718	09/25/2032	09/26/2002	HEQ	BB
A2	5,500,000.00	1,313,611.05	1,017,783.16				
DT 004421CQ4 ACE 2003-NC1 M1			3.2518	07/25/2033	10/10/2003	HEQ	AA+
AA2	1,485,000.00	1,485,000.00	969,752.86				
DT 43708AAG7 INHEL 2002-A M1			3.2218	05/25/2033	04/04/2002	HEQ	AA+
AA2	2,512,000.00	1,162,229.93	910,622.87				
DT 126673FJ6 CWL 2004-SD3 A1			2.9218	12/30/2049	09/30/2004	HEQ	AAA
NR	5,000,000.00	963,893.95	827,580.57				
DT 68389FDJ0 OOMLT 2003-2 M1			3.1218	04/25/2033	03/14/2003	HEQ	AA+
AA2	5,000,000.00	956,432.03	669,535.79				

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 35729PAD2	FHLT 2002-1 M2	3.7218	08/25/2033	09/30/2002	HEQ BBB-
BA1	12,480,000.00	1,040,509.96	656,587.16		
DT 161551FZ4	CFAB 2002-2 2M2	4.0918	12/25/2031	07/18/2002	HEQ A A2
	5,000,000.00	649,052.45	569,287.68		
DT 61744CAJ5	MSAC 2001-WF1 M1	3.1218	09/25/2031	04/25/2001	HEQ NR
AA2	4,530,000.00	1,200,555.73	518,425.29		
DT 32027NAR2	FFML 2002-FF1 M1	3.1718	04/25/2032	05/30/2002	HEQ AA+
BAA3	4,000,000.00	1,045,204.16	472,462.34		
DT 805564KX8	SAST 2002-1 M2	3.6718	11/25/2031	03/14/2002	HEQ BBB
AA3	8,300,000.00	1,202,039.54	218,941.80		
DT 456606DD1	INHEL 2001-C M2	6.7700	12/25/2032	11/06/2001	HEQ A
BAA2	2,000,000.00	394,638.27	212,845.49		
DT 126673G22	CWL 2005-SD1 A2	2.9418	05/25/2035	05/31/2005	HEQ AAA
NR	1,500,000.00	180,289.32	160,590.34		
DT 004421BS1	ACE 2003-FM1 M2	4.3218	11/25/2032	05/30/2003	HEQ A
AA2	2,131,000.00	217,137.37	153,976.42		
DT 22541NQN2	HEAT 2002-4 M2	4.5218	03/25/2033	10/29/2002	HEQ BB
BAA1	4,000,000.00	387,695.34	97,363.38		
DT 76110WLS3	RASC 2001-KS2 MII1	2.9718	06/25/2031	06/28/2001	HEQ B-
NR	1,000,000.00	292,375.45	90,626.79		
DT 2254W0AJ4	HEAT 2002-5 M2	2.4718	05/25/2033	12/19/2002	HEQ BB A2
	1,500,000.00	156,144.43	72,791.33		
DT 68400XAH3	OOMLT 2002-2 M2	3.6218	06/25/2032	03/13/2002	HEQ CCC
A2	3,600,000.00	358,427.72	56,691.71		
DT 21075WGM1	CONHE 1997-5 A8	2.7668	03/15/2024	12/23/1997	HEQ AA
AAA	13,500,000.00	49,420.38	47,401.51		

TOTAL FOR TYPE HEQ ==> 88,038,000.00

16,610,717.05 10,425,473.46

DT 02660VBH0	AHMA 2005-2 2A1A	5.9578	01/25/2036	12/01/2005	CMO AAA
AAA	5,000,000.00	2,101,336.85	1,547,068.59		
DT 76113FAY6	RAST 2006-A6 2A9	6.0000	07/25/2036	05/01/2006	CMO AAA
AA1	2,056,500.00	1,546,676.61	1,403,730.48		
DT 36185MCB6	GMACM 2005-J1 A5	5.5000	12/25/2035	11/01/2005	CMO AAA
NR	7,000,000.00	1,299,300.87	1,272,569.94		
DT 86359AHD8	ARC 2002 BC10 A4	3.8612	01/25/2033	12/25/2002	CMO AAA
NR	2,500,000.00	1,144,370.03	1,044,862.13		

DT 12667FSF3 CWALT 2004-J8 1A1			7.0000 09/25/2034 08/01/2004 CMO AAA
AAA	1,720,000.00	609,630.16	567,256.06
DT 16162WQK8 CHASE 2005-A2 3A3			5.4710 01/25/2036 12/01/2005 CMO AAA
NR	775,000.00	554,747.12	551,396.89
DT 251510EK5 DBALT 2005-3 4A5			5.2500 06/25/2035 05/01/2005 CMO NR
AAA	610,000.00	610,000.00	499,024.08
DT 007036FW1 ARMT 5A2			2.8018 01/25/2035 01/27/2005 CMO AAA AAA
	5,000,000.00	518,162.62	443,239.89
DT 76113FAK6 RAST 2006-A6 1A10			6.0000 07/25/2036 05/01/2006 CMO AAA
AA1	1,720,592.00	347,394.46	337,615.69
DT 12669GRR4 CWHL 2005-1 2A2			2.8218 12/31/2049 01/31/2005 CMO AAA
AAA	5,000,000.00	1,273,392.92	256,774.71
DT 45660N2X2 INDX			0.0000 05/25/2034 09/30/2004 CMO AAA AAA
	5,000,000.00	234,449.49	228,696.09

			TOTAL FOR TYPE CMO ==>	36,382,092.00
10,239,461.13	8,152,234.55			

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CP 053574208 AVENUE CLO FUND LTD			0.0000 00/00/0000 00/00/0000 EQU
N/R N/R	250,000,000.00	250,000,000.00	246,250,000.00

			TOTAL FOR TYPE EQU ==>	250,000,000.00
250,000,000.00	246,250,000.00			

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			COMPANY TOTAL	31,315,469,861.42
29,736,947,900.78	269,622,311.14			

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	33,301,308.95	23,372,311.14
CP	250,000,000.00	246,250,000.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	283,301,308.95	269,622,311.14

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	N999 FNMA SF 30 YEAR	6.0000	02/01/2036	00889226	FNM N/R N/R
	6,866,173.00 6,335,105.34	6,493,169.51			
CM	N999 FNMA SF 30 YEAR	5.0000	10/01/2035	00745186	FNM N/R N/R
	7,281,259.00 5,577,933.25	5,521,887.60			
CM	N999 FNMA SF 30 YEAR	5.0000	11/01/2033	00725027	FNM N/R N/R
	8,500,000.00 4,888,924.85	4,839,802.18			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2037	00906335	FNM N/R N/R
	4,000,000.00 3,315,846.68	3,398,578.78			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2034	00807863	FNM N/R N/R
	3,954,200.00 3,089,336.98	3,121,769.65			
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2038	00977027	FNM N/R N/R
	3,000,000.00 2,973,811.71	3,048,009.86			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2033	00974321	FNM N/R N/R
	3,300,000.00 2,895,518.50	2,967,763.19			
CM	WAMT999 FNMA 15 YEAR	5.0000	03/01/2019	00725455	FNM N/R
N/R	6,350,000.00 2,760,811.59	2,804,572.37			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00762202	FNM N/R N/R
	5,000,000.00 2,773,727.85	2,802,847.17			
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00825703	FNM N/R N/R
	3,898,623.00 2,706,546.50	2,734,960.53			
CM	N999 FNMA SF 30 YEAR	6.0000	12/01/2036	00817856	FNM N/R N/R
	3,023,507.00 2,616,066.36	2,681,338.57			
CM	M215 FNMA ARMS	5.6330	07/01/2036	00885359	FNM N/R N/R
	3,500,000.00 2,438,186.17	2,500,312.64			
CM	M215 FNMA ARMS	5.2900	11/01/2035	00863583	FNM N/R N/R
	3,500,000.00 2,048,061.43	2,089,713.31			
CM	T999 FNMA 15 YEAR	5.0000	09/01/2020	00829075	FNM N/R N/R
	3,000,000.00 1,915,756.95	1,929,060.81			
CM	N999 FNMA SF 30 YEAR	5.0000	12/01/2035	00844444	FNM N/R N/R
	2,400,000.00 1,943,205.19	1,923,680.36			
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2033	00729363	FNM N/R N/R
	3,590,000.00 1,922,593.59	1,903,275.86			
CM	N999 FNMA SF 30 YEAR	6.0000	11/01/2037	00933164	FNM N/R N/R
	2,000,000.00 1,827,281.06	1,872,872.67			
CM	N999 FNMA SF 30 YEAR	6.5000	08/01/2037	00928667	FNM N/R N/R
	2,000,000.00 1,715,591.54	1,779,906.86			
CM	M215 FNMA ARMS	4.9100	04/01/2035	00822463	FNM N/R N/R
	2,655,161.00 1,544,729.47	1,561,828.76			
CM	T999 FNMA 15 YEAR	4.5000	11/01/2019	00735841	FNM N/R N/R
	2,500,000.00 1,565,299.90	1,548,595.21			

CM	M215 FNMA ARMS		5.5960	04/01/2037	00915089	FNM	N/R	N/R
2,000,000.00	1,509,870.90	1,546,086.99						
CM	T999 FNMA 15 YEAR		5.5000	01/01/2021	00745595	FNM	N/R	N/R
2,142,971.00	1,373,748.13	1,400,297.72						
CM	M215 FNMA ARMS		5.7130	05/01/2036	00745622	FNM	N/R	N/R
1,663,603.00	1,282,685.34	1,312,728.03						
CM	M215 FNMA ARMS		5.7950	08/01/2037	00942776	FNM	N/R	N/R
1,500,000.00	1,164,343.72	1,194,911.94						
CM	T999 FNMA 15 YEAR		5.0000	01/01/2020	00807204	FNM	N/R	N/R
1,903,703.00	1,155,298.96	1,163,321.86						
CM	N999 FNMA SF 30 YEAR		5.5000	11/01/2033	00555967	FNM	N/R	N/R
2,565,000.00	1,054,148.00	1,065,214.72						
CM	N999 FNMA SF 30 YEAR		5.5000	07/01/2035	00833854	FNM	N/R	N/R
1,277,927.00	1,012,102.24	1,022,727.55						
CM	N999 FNMA SF 30 YEAR		5.0000	07/01/2035	00826145	FNM	N/R	N/R
1,500,000.00	1,008,013.05	997,884.79						
CM	T999 FNMA 15 YEAR		4.5000	12/01/2020	00890031	FNM	N/R	N/R
1,051,311.00	1,004,423.26	993,704.18						
CM	T999 FNMA 15 YEAR		4.5000	05/01/2023	00963256	FNM	N/R	N/R
1,000,000.00	975,897.41	965,482.75						
CM	N999 FNMA SF 30 YEAR		6.5000	07/01/2037	00936531	FNM	N/R	N/R
1,000,000.00	927,435.66	962,204.03						
CM	M215 FNMA ARMS		5.6150	01/01/2038	00889129	FNM	N/R	N/R
1,000,000.00	937,032.65	959,318.67						
CM	N999 FNMA SF 30 YEAR		6.5000	09/01/2037	00952682	FNM	N/R	N/R
1,000,000.00	900,622.14	934,385.30						
CM	M215 FNMA ARMS		5.7060	05/01/2037	00937594	FNM	N/R	N/R
1,000,000.00	861,775.33	883,758.35						
CM	T999 FNMA 15 YEAR		5.0000	10/01/2021	00888564	FNM	N/R	N/R
1,000,000.00	823,846.46	829,567.61						
CM	T999 FNMA 15 YEAR		4.5000	06/01/2018	00678207	FNM	N/R	N/R
1,808,800.00	801,136.71	792,587.07						
CM	T999 FNMA 15 YEAR		5.0000	12/01/2019	00785807	FNM	N/R	N/R
1,158,592.00	681,567.17	686,300.27						
CM	N999 FNMA SF 30 YEAR		5.5000	11/01/2033	00737874	FNM	N/R	N/R
1,375,721.00	540,273.92	545,945.85						

TOTAL FOR TYPE FNM ==> 106,266,551.00

74,868,555.96 75,780,373.57

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CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	01/01/2022	00G12751	FHL	N/R	N/R
N/R	5,250,000.00	4,424,429.73	4,372,546.37					
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.4130	02/01/2038	001J0889	FHL		
N/R	N/R	4,047,649.00	3,785,757.28	3,862,400.14				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	12/01/2033	00G01797	FHL	N/R	N/R
N/R	5,000,000.00	3,039,118.30	3,066,631.29					
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	08/01/2038	00G04537	FHL	N/R	N/R

N/R	3,000,000.00	2,985,301.53	3,012,327.31			
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	06/01/2035	00A35399	FHL N/R
N/R	4,894,355.00	2,976,469.59	3,003,415.42			
CM	G888 GOLD PC 30 YEAR - FHLMC		5.0000	05/01/2034	00G03177	FHL N/R
N/R	3,322,897.00	2,971,564.34	2,939,385.29			
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.6660	09/01/2037	001Q0364	
FHL N/R	N/R	2,995,336.00	2,434,347.63	2,497,843.80		
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.9700	04/01/2037	001N1432	FHL
N/R	N/R	3,000,000.00	2,357,758.68	2,427,552.26		

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	P888 GOLD PC 15 YEAR - FHLMC	6.0000	08/01/2022	00G12738	FHL N/R
N/R	3,000,000.00	2,205,999.66	2,269,916.20		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	01/01/2038	00A71819	FHL N/R
N/R	2,149,646.00	2,072,335.59	2,091,096.34		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	12/01/2035	00A47923	FHL N/R
N/R	2,502,844.00	2,069,654.31	2,047,242.03		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2033	00A79089	FHL N/R
N/R	2,030,695.00	2,016,848.52	2,035,106.95		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	12/01/2034	00A61621	FHL N/R
N/R	2,136,724.00	2,001,314.09	1,979,641.87		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	06/01/2038	00G04397	FHL N/R
N/R	2,000,000.00	1,983,466.68	1,961,987.73		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.0670	02/01/2036	001B2522	FHL
N/R	N/R 3,000,000.00	1,882,956.12	1,912,274.68		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2038	00G03859	FHL N/R
N/R	2,000,000.00	1,868,013.94	1,911,849.02		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	03/01/2037	00G02665	FHL N/R
N/R	2,150,000.00	1,850,012.73	1,866,760.80		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	6.0340	12/01/2036	001G1386	
FHL N/R	N/R 2,225,067.00	1,738,901.47	1,793,688.26		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00A49733	FHL N/R
N/R	2,000,000.00	1,612,712.94	1,627,312.75		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	6.0870	10/01/2036	001G2521	
FHL N/R	N/R 2,026,444.00	1,571,157.82	1,621,131.89		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2036	00G02436	FHL N/R
N/R	1,975,000.00	1,524,554.97	1,579,802.88		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	05/01/2037	00A60222	
FHL N/R	N/R 1,555,000.00	1,403,240.75	1,417,259.75		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	11/01/2033	00A15390	FHL N/R
N/R	3,000,000.00	1,343,491.02	1,375,017.57		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	01/01/2035	00G03369	FHL N/R
N/R	1,250,000.00	1,018,282.76	1,055,184.01		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.1280	05/01/2037	001J0405	FHL
N/R	N/R 1,150,000.00	1,015,990.09	1,031,721.90		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2037	00A66142	FHL N/R
N/R	1,000,000.00	916,898.02	950,125.22		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	07/01/2033	00A11605	FHL N/R
N/R	2,670,253.00	747,590.17	754,358.06		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	12/01/2020	00G12756	FHL N/R
N/R	550,000.00	468,451.65	477,011.05		

CM P888 GOLD PC 15 YEAR - FHLMC 5.5000 11/01/2021 00G12757 FHL N/R
N/R 550,000.00 436,504.47 444,480.14

56,723,124.85 57,385,070.98 TOTAL FOR TYPE FHL ==> 72,431,910.00

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29,868,539,581.59 133,165,444.55 COMPANY TOTAL 31,494,168,322.42

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	131,591,680.81	133,165,444.55
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	131,591,680.81	133,165,444.55

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CM 912795G96	U S TREASURY BILL	0.0000	10/09/2008	00/00/0000	BBN N/R
N/R	1,500,000.00	1,500,000.00	1,498,481.25		

TOTAL FOR TYPE BBN ==> 1,500,000.00
1,500,000.00 1,498,481.25

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DT 78010GNW4 ROYAL BANK OF SCOTLAND PLC/NEW 2.6400 10/06/2008
08/05/2008 CB N/R N/R 8,000,000.00 8,000,000.00 8,023,459.25

TOTAL FOR TYPE CB ==> 8,000,000.00
8,000,000.00 8,023,459.25

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COMPANY TOTAL 31,503,668,322.42
29,878,039,581.59 9,521,940.50

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	1,500,000.00	1,498,481.25
CT	0.00	0.00
MW	0.00	0.00
DT	8,000,000.00	8,023,459.25
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	9,500,000.00	9,521,940.50

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP R3JNRNOTE	R3 JUNIOR NOTE	0.0000	05/29/2009	05/29/2008	MTN N/R
N/R	450,000,000.00	450,000,000.00	111,139,812.90		

TOTAL FOR TYPE MTN ==> 450,000,000.00
450,000,000.00 111,139,812.90

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CP 92336PAC0	VERANO CCS LTD.	0.0000	10/15/2016	07/25/2008	CB NR
N/R	270,500,000.00	270,500,000.00	270,500,000.00		
CP RIPELSVNT	RIOPELLE BROADWAY SR VAR NOTE	0.0000	05/12/2012	05/12/2008	
CB N/R N/R	188,649,738.06	188,649,738.06	188,649,738.06		
CP H20083FRN	H2008-3 CAYMAN PARTNR LP(BAIN)	4.6150	06/27/2013	06/27/2008	
CB N/R N/R	157,054,343.78	157,054,343.78	157,336,212.69		
CP SLCLOUDFN	SL CLOUD I TRUST	0.0000	07/29/2013	07/29/2008	CB N/R
N/R	93,375,000.00	93,375,000.00	93,375,000.00		
CP CCPHDPEFN	CCP HD PE, L.P.	4.6150	01/21/2012	07/21/2008	CB N/R
N/R	92,583,360.25	92,583,360.25	92,749,521.66		
CP APQCAYMAN	A-PQ CAYMAN PARTNERS, L.P.	0.0000	06/19/2013	06/19/2008	
CB N/R N/R	81,153,292.39	81,153,292.39	81,153,292.39		
CP WE370	DELTA TOPCO LIMITED	15.0000	11/24/2016	11/24/2006	CB N/R
N/R	627,966,263.00	627,966,263.00	73,955,586.79		
CP PQHDSFRNA	PQ/HDS CAYMAN P-A LP (CARLYLE)	4.6150	06/27/2013	06/27/2008	
CB N/R N/R	71,037,322.94	71,037,322.94	71,164,815.20		
CP APLLOFD02	APOLLO2008-2,LP	0.0000	07/03/2013	07/03/2008	CB N/R
N/R	69,125,000.00	69,125,000.00	69,125,000.00		
CP PNTSSRFRN	PONTUS II	3.7187	06/25/2009	02/29/2008	CB N/R N/R
	50,420,454.55	50,420,454.55	50,436,079.63		
CP APLOS RNTE	APOLLO I TRUST SENIOR NOTE	0.0000	06/25/2009	06/25/2008	
CB N/R N/R	39,500,000.00	39,500,000.00	39,500,000.00		
CP CCPHDHFII	CCP HD HF II, L.P.	4.6150	01/21/2012	07/21/2008	CB N/R N/R
	32,090,232.37	32,090,232.37	32,147,825.42		
CP 722490AE9	PINE CCS LTD	0.0000	02/14/2014	05/28/2008	CB NR N/R
	246,000,000.00	31,611,000.00	31,611,000.00		
CP APLLOFD01	APOLLO2008-1,LP	0.0000	07/03/2013	07/03/2008	CB N/R
N/R	19,750,000.00	19,750,000.00	19,750,000.00		
CP CCPHDHFIN	CCP HD HF I, L.P.	4.6150	01/21/2012	07/21/2008	CB N/R
N/R	19,414,368.87	19,414,368.87	19,449,212.26		
CT 45678MASS	MASSACHUSETTS MUTUAL LIFE INSU	0.0000	12/20/2017	07/01/2008	
CB N/R N/R	11,250,000.00	11,250,000.00	11,250,000.00		

CP	WE456 737 PORFOLIO TRUST 23703	5.0000	09/21/2014	11/07/2006	CB	N/R
N/R	2,569,830.00	2,055,094.48	2,061,944.79			
CP	WE440 737 PORTFOLIO TRUST 23595	5.0000	09/21/2014	11/03/2006	CB	
N/R	N/R	2,227,521.00	1,781,349.78	1,787,287.61		
CP	LHSVFNTE LH MASTER FUND I L.P	2.9706	12/11/2010	03/17/2008	CB	N/R
N/R	1,749,989.00	1,749,989.00	1,753,743.52			
CP	WE447 737 PORFOLIO TRUST 23704	5.0000	09/21/2014	10/31/2006	CB	N/R
N/R	2,178,324.00	1,742,006.91	1,747,813.59			
CP	WE443 737 PORTFOLIO TRUST 23862	5.0000	09/21/2014	11/03/2006	CB	
N/R	N/R	1,726,247.00	1,380,480.68	1,385,082.28		
CP	WE452 737 PORFOLIO TRUST 23936	5.0000	09/21/2014	10/31/2006	CB	N/R
N/R	1,726,247.00	1,380,480.68	1,385,082.28			
CP	RIPELJRNT RIOPELLE BROADWAY	0.0000	05/12/2012	05/12/2008	CB	
N/R	N/R	146,311.34	146,311.34	146,311.34		
CP	722490AB5 PINE CCS LTD	0.0000	02/14/2014	05/28/2008	CB	A- A3
	488,600,000.00	48.86	48.86			
CP	722490AD1 PINE CCS LTD	0.0000	02/14/2014	05/28/2008	CB	N/R N/R
	132,400,000.00	13.24	13.24			
CT	ALCONWRNT ALCONFILMFUND WARRANT	0.0000	05/21/2090	05/01/2008		
CB	N/R N/R	8,333,300.00	8,333,300.00	0.83		
CP	76131XAB5 RESTRUCTURED ASSET SECURITIES	7.0000	08/30/2013	08/23/2007		
CB	N/R N/R	100.00	100.00	0.42		

TOTAL FOR TYPE CB ==> 2,711,527,245.55
1,874,049,551.18 1,312,420,612.86

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CP 852079AC6 SPRUCE CCS LTD. 0.0000 10/15/2017 04/28/2008 AB NR
N/R 168,700,000.00 168,700,000.00 168,700,000.00

TOTAL FOR TYPE AB ==> 168,700,000.00
168,700,000.00 168,700,000.00

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CP 200380AP8 CSB 1987-1 A SERIES 87-1 6.5204 01/25/2018 12/01/1987 PT N/R
B2 47,048,095.54 729,325.93 1,849.38
CP 200380BH5 CSB 1988-7 A1 SERIES 88-7 4.9314 10/25/2018 10/01/1988 PT N/R
CAA2 10,026,189.18 130,172.62 249.64
CP RMSC936AX RMSC 93-6A X-1 PRIVATE PLACE 0.0000 12/29/2031 08/01/1993 PT
N/R N/R 170,186,246.00 4,305,813.11 0.00
CP 200380AS2 CSB 1988-2 A SERIES 88-2 0.0000 04/25/2018 03/01/1988 PT N/R
NR 15,000,000.00 15.00 0.00
CP 200380AT0 CSB 1988-3 A1 SERIES 88-3 0.0000 04/25/2018 03/01/1988 PT NR
NR 53,682,839.00 53.68 0.00

TOTAL FOR TYPE PT ==> 295,943,369.72

5,165,380.34 2,099.02

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 78403W207	SASCO 2008-C2 PS	0.0000	11/26/2038	05/22/2008	CMO NR
NR	1,384,909,548.00	1,384,909,548.00	1,221,905,606.95		
CT 0004855	WHLLN DELTA TOWNSHIP UTILITIES	13.5740	11/10/2020	11/01/2006	CMO NR
NR	63,865,325.65	63,865,325.65	47,597,471.84		
CT CW0045	WLOAN SASCO 2007-RF2	0.0000	10/25/2036	10/25/2006	CMO
NR	5,273,612.74	5,273,612.74	211,190.03		
CP CITIC855A	CITI 85-5 A CMO SERIES 85-5	6.0499	07/01/2015	07/01/1985	CMO
N/R	9,269,437.61	47,261.46	47,835.67		
CP 743948AJ0	PHM 92-A B3-2	7.9000	04/28/2022	11/01/1992	CMO N/R CA
	4,449,000.00	28,846.99	88.62		
CP MPTT97P1R	MPTT 97-P1 R RESID SER 16	0.0000	11/25/2022	11/01/1997	CMO
N/R	28,967,000.00	28,967,000.00	2.89		
CP WE324	MLFT 2006-1 Q5	0.0000	05/01/2034	05/01/2004	CMO N/R N/R
100.00	100.00	0.00			

TOTAL FOR TYPE CMO ==>

1,496,734,024.00 1,483,091,694.84 1,269,762,196.00

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CP 922818208	VENTOUX FDG LTD	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	58,357,500.00	58,357,500.00	58,357,500.00		
CT GSCSTOCK	GRENWICH STREET CAPITAL	0.0000	00/00/0000	00/00/0000	
EQU N/R	362,438,400.00	362,438,400.00	1,812,192.00		
CP WE369	DELTA PREFCO LIMITED	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	141,800.00	141,800.00	141.80		

TOTAL FOR TYPE EQU ==> 420,937,700.00

420,937,700.00 60,169,833.80

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CT RA96	SECURITY NATIONAL REVOLVERNON-	0.0000	01/01/2050	06/01/1997	
RND N/R	143,527,935.54	143,527,935.54	101,474,250.42		
CT TI87	REP HYBRID DELINQ	0.1005	07/01/2031	07/01/2001	RND N/R N/R
	184,052,273.45	184,052,273.45	100,337,619.57		
CT WE359	GMAC RFC	0.0000	05/01/2034	05/01/2004	RND N/R N/R
	272,113,391.63	272,113,391.63	81,527,637.75		
CT WH8719	REO MHG	0.0000	12/01/2037	11/01/2007	RND N/R N/R
	215,101,217.73	215,101,217.73	79,178,758.24		

CT	MHGP MHG S&D PERFORMING LOANS	0.0000	08/01/2038	07/01/2008	RND	N/R	N/R	61,997,820.76	61,997,820.76	40,298,583.49
CT	TT96 C-BASS DRY	0.0000	07/01/2031	07/01/2001	RND	N/R	N/R	37,393,778.50	37,393,778.50	37,393,778.50
CT	FREP REP FHAVA	0.1539	05/01/2038	04/01/2008	RND	N/R	N/R	32,753,783.55	32,753,783.55	32,755,744.75
CT	TI88 REP FIXED DELINQ	0.5134	07/01/2031	07/01/2001	RND	N/R	N/R	52,791,929.87	52,791,929.87	31,685,699.76
CT	AEAP AEA PERFORMING LOANS	0.0000	08/01/2038	07/01/2008	RND	N/R	N/R	43,286,340.65	43,286,340.65	20,920,678.65
CT	WH3167 MORTGAGE LENDER 2006-1	3.5675	08/01/2036	08/01/2006	RND	N/R	N/R	58,133,034.30	58,133,034.30	19,604,368.25
CT	WH8897 LBB 2008-15	0.0000	02/01/2038	02/01/2008	RND	N/R	N/R	15,888,186.66	15,888,186.66	13,125,982.81
CT	WH8723 FIXED REO	0.0409	12/01/2037	11/01/2007	RND	N/R	N/R	23,564,920.50	23,564,920.50	12,930,390.96
CT	TI87C REP HYBRID CURRENT	3.8924	05/01/2038	04/01/2008	RND	N/R	N/R	11,285,495.79	11,285,495.79	11,302,579.07
CT	DL30 REP MTA DELINQ	0.5700	05/01/2034	05/01/2004	RND	N/R	N/R	19,432,334.13	19,432,334.13	11,302,267.16
CT	WH8724 HYBRID REO	0.0000	12/01/2037	11/01/2007	RND	N/R	N/R	19,747,594.63	19,747,594.63	10,269,329.98
CT	WH8709 REO LOANS AEA	0.0000	12/01/2037	11/01/2007	RND	N/R	N/R	35,157,027.47	35,157,027.47	10,262,980.05
CT	WE584 AGA CAPITAL JAN 08 BUYOUTS	0.0000	06/01/2037	06/01/2007	RND	N/R	N/R	25,158,714.20	25,158,714.20	10,191,166.15
CT	WH8714 REO M9S	0.0000	12/01/2037	11/01/2007	RND	N/R	N/R	28,113,644.36	28,113,644.36	10,085,642.59
CT	AL05D 5/1 LIBOR ARM (AURURA) LEGACY	0.0372	07/01/2038	06/01/2008	RND	N/R	N/R	9,650,870.65	9,650,870.65	9,741,422.25
CT	WE334 FNGT REPURCHASES	0.1989	05/01/2034	05/01/2004	RND	N/R	N/R	9,750,196.81	9,750,196.81	9,653,449.17
CT	DLFR DELINQUENT FIXED RATE	0.2135	04/01/2038	03/01/2008	RND	N/R	N/R	15,763,177.28	15,763,177.28	9,459,215.45
CT	WH8725 MTA REOS	0.4370	12/01/2037	11/01/2007	RND	N/R	N/R	15,240,633.44	15,240,633.44	9,096,676.50
CT	SE88 SECURITY NATIONAL AUTO LNS	0.0000	07/30/2015	06/01/1999	RND	N/R	N/R	9,279,930.83	9,279,930.83	8,351,937.74
CT	AL24D MTG MAKER 5/6 LIBOR 6/2/6 ARM-	0.0000	07/01/2038	06/01/2008	RND	N/R	N/R	7,148,800.36	7,148,800.36	7,200,028.67
CT	WE339 SARM REPURCHASES	3.5311	05/01/2034	05/01/2004	RND	N/R	N/R	8,520,528.03	8,520,528.03	6,706,279.44
CT	WH8848 GMAC 2008-1	8.9309	01/01/2038	01/01/2008	RND	N/R	N/R	6,574,698.42	6,574,698.42	6,526,141.02
CT	WH8929 REO 2008-2-SUB	0.0000	03/01/2038	02/01/2008	RND	N/R	N/R	15,336,788.65	15,336,788.65	5,882,855.15
CT	CN0009 LBSBC 2007-2 SR	0.0000	06/01/2037	06/01/2007	RND	N/R	N/R	469,184,204.88	469,184,204.88	5,506,111.23
CT	CN0010 LBSBC 2007-3 SR	0.0000	11/30/2037	11/01/2007	RND	N/R	N/R			

671,079,004.56	671,079,004.56	5,322,924.84						
CT	WH3443 MORTGAGE LENDER 2006-2			4.7718	09/01/2036	09/01/2006	RND	
N/R	N/R	19,101,509.00	19,101,509.00	5,077,203.98				
CT	DLHY DELINQUENT HYBRID			0.0565	04/01/2038	03/01/2008	RND	N/R
N/R		8,968,763.48	8,968,763.48	4,933,017.04				

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	DLSP DELINQUENT SUBPRIME 1STS	0.0489	08/25/2038	07/01/2008	RND
N/R	N/R 14,200,277.36	14,200,277.36	4,879,485.50		
CT	WH8808 BNC REPO B	0.0000	01/01/2038	12/01/2007	RND N/R N/R
	13,469,021.67 13,469,021.67	4,868,687.67			
CT	WH8907 BNC REO LOANS	0.0000	03/01/2038	02/01/2008	RND N/R
N/R	21,196,296.39 21,196,296.39	4,691,058.33			
CT	A79P A79 S&D PERFORMING LOANS	0.0000	08/01/2038	07/01/2008	RND
N/R	N/R 6,890,504.75	6,890,504.75	4,478,828.08		
CT	WE576 DONOVAN SEASONED WHOLE LOANS	3.7566	11/01/2037	10/01/2007	RND N/R N/R
	6,175,801.07 6,175,801.07	4,014,029.22			
CT	VV89 FIXED RATE SECURITIZATION REPUR	5.8623	07/01/2035	07/01/2005	RND N/R N/R
	6,995,353.08 6,995,353.08	3,833,106.40			
CT	WH3783 SASCO 2004-S1-TC	7.2231	11/01/2036	11/01/2006	RND N/R
N/R	9,063,027.28 9,063,027.28	3,644,974.38			
CT	WE36 FNMA REPURCHASES	3.4269	02/01/2036	02/01/2006	RND N/R
N/R	6,289,069.79 6,289,069.79	3,603,715.38			
CT	WH2011 FREMONT 2006-1	5.7905	05/01/2036	05/01/2006	RND N/R
N/R	20,911,491.32 20,911,491.32	3,482,255.80			
CT	WE363 HELOC REPURCHASE	0.0000	05/01/2034	05/01/2004	RND N/R
N/R	7,374,730.81 7,374,730.81	3,461,589.23			
CT	CN0007 LBSBC 2007-1 SR	0.0000	05/01/2034	05/01/2004	RND N/R N/R
	298,449,995.70 298,449,995.70	3,442,769.92			
CT	WH4113 GREENPOINT MTG 2007-8	3.4281	12/01/2036	12/01/2006	RND
N/R	N/R 3,747,597.28	3,747,597.28	3,377,833.66		
CT	WE383 FNMA W7 REPURCHASE	6.7996	05/01/2034	05/01/2004	RND
N/R	N/R 5,751,833.30	5,751,833.30	3,321,625.36		
CT	WH5613 GREENPOINT MTG 2007-34	7.1275	03/01/2037	03/01/2007	RND
N/R	N/R 3,663,195.49	3,663,195.49	3,307,029.71		
CT	WH3445 MORTGAGE LENDER 2006-3	5.1340	09/01/2036	09/01/2006	RND
N/R	N/R 9,984,248.89	9,984,248.89	3,100,529.00		
CT	WH6610D LOANS TRANSFER FROM LBB WH6610	0.2686	07/01/2038	06/01/2008	RND N/R N/R
	2,937,976.50 2,937,976.50	2,662,309.30			
CT	WE536 ALS AGED HELOC 2ND 15YR DRAW/1	0.0000	06/01/2037	06/01/2007	RND N/R N/R
	5,128,166.07 5,128,166.07	2,398,810.76			
CT	WH5541 SOVEREIGN BANK 2007-1-NP	0.0000	03/01/2037	03/01/2007	RND
N/R	N/R 5,319,030.67	5,319,030.67	2,387,180.96		
CT	VY78 FINANCIAL FREEDOM 2005-3	8.0100	07/01/2034	07/01/2005	RND N/R
N/R	2,403,982.22 2,403,982.22	2,376,283.27			
CT	WH4679 SOVEREIGN BANK 2007-1-SUB	2.9846	01/01/2037	01/01/2007	RND
N/R	N/R 4,701,244.84	4,701,244.84	2,353,245.94		

CT	WH5171 GREENPOINT MTG 2007-23	6.4874	03/01/2037	03/01/2007	RND
N/R	N/R	2,440,662.24	2,440,662.24	2,202,753.57	
CT	WE421 GREENPOINT FALLOUTS	0.0000	05/01/2034	05/01/2004	RND
N/R	N/R	4,404,780.43	4,404,780.43	2,007,258.44	
CT	WH3939 INDYMAC 2006-25	4.2521	11/01/2036	11/01/2006	RND N/R
N/R	N/R	2,255,885.16	2,255,885.16	2,004,474.92	
CT	VV52 NAI 2005-SD-1	0.0000	06/01/2034	06/01/2005	RND N/R N/R
		3,790,154.76	3,790,154.76	1,982,250.93	
CT	WH8590 LXS 2007-3 REP	0.0000	11/01/2037	10/01/2007	RND N/R N/R
		2,345,000.00	2,345,000.00	1,801,104.82	
CT	WH8721 REO A79	0.0000	12/01/2037	11/01/2007	RND N/R N/R
		4,045,359.17	4,045,359.17	1,794,521.32	
CT	WH8592 LXS 2007-5H REP	0.0000	11/01/2037	10/01/2007	RND N/R
N/R	N/R	2,418,720.66	2,418,720.66	1,678,744.51	
CT	WH5319 EQUIFIRST 2007-3-NP	0.0000	03/01/2037	03/01/2007	RND N/R
N/R	N/R	3,606,383.07	3,606,383.07	1,654,969.19	
CT	UF63 A79 NON-PERFORMING LOANS	0.0000	07/01/2031	07/01/2001	RND
N/R	N/R	3,433,274.11	3,433,274.11	1,613,638.83	
CT	WH6576 SUNTRUST 2007-4	4.5816	09/01/2037	09/01/2007	RND N/R
N/R	N/R	1,714,943.55	1,714,943.55	1,580,803.64	
CT	WH4937 BNC 2007-5-NP	3.9445	02/01/2037	02/01/2007	RND N/R N/R
		3,638,630.67	3,638,630.67	1,580,664.95	
CT	WH8894 CHASE 2007-1 REPURCHASE	0.3230	03/01/2038	02/01/2008	RND
N/R	N/R	3,783,937.42	3,783,937.42	1,563,158.31	
CT	VO56 ARC 2000-BC1 TC	0.7476	03/01/2034	03/01/2005	RND N/R N/R
		2,701,367.88	2,701,367.88	1,520,321.31	
CT	WH1205 CITIMORTGAGE 2006-12	8.1954	03/01/2036	03/01/2006	RND N/R
N/R	N/R	5,177,492.77	5,177,492.77	1,494,528.70	
CT	DCPL DEAL COLLAPSES- PERFORMING LOA	0.0000	08/01/2038	07/01/2008	RND N/R N/R
		3,382,733.41	3,382,733.41	1,481,799.46	
CT	WH4097 BNC 2007-2	6.2101	12/01/2036	12/01/2006	RND N/R N/R
		6,697,095.64	6,697,095.64	1,465,947.91	
CT	VT26 ARC 2000-BC3 TC	1.4520	05/01/2034	05/01/2005	RND N/R N/R
		3,650,103.51	3,650,103.51	1,437,313.45	
CT	WH5523 SASCO 2000-3-TC	8.8124	04/01/2037	03/01/2007	RND N/R
N/R	N/R	1,705,895.56	1,705,895.56	1,371,981.94	
CT	AL38D AURORA 30 YR FIXED LEGACY DEL	0.0000	07/01/2038	06/01/2008	RND N/R N/R
		1,365,752.15	1,365,752.15	1,370,396.16	
CT	WH5057 WELLS FARGO 2007-6	5.9438	02/01/2037	02/01/2007	RND N/R
N/R	N/R	1,408,760.57	1,408,760.57	1,357,473.94	
CT	WH6555 CAPITAL CROSS-2 2007-2	0.0000	09/01/2037	09/01/2007	RND N/R
N/R	N/R	1,405,701.87	1,405,701.87	1,329,029.85	
CT	WH4553 PEOPLES CHOICE 2007-2	0.0000	01/01/2037	01/01/2007	RND N/R
N/R	N/R	3,456,241.03	3,456,241.03	1,218,580.05	
CT	WH8847 LXS 2007-16N-REP	0.0000	02/01/2038	01/01/2008	RND N/R
N/R	N/R	1,225,843.03	1,225,843.03	1,197,938.83	
CT	UC22 ALS BUYOUTS NON FHA-VA 2004	5.5201	07/01/2031	07/01/2001	RND
N/R	N/R	1,478,991.88	1,478,991.88	1,190,025.11	
CT	WE437 3RD PARTY SEASONED LOANS	6.5436	01/25/2037	05/01/2007	RND

N/R	N/R	1,259,726.63	1,259,726.63	1,183,184.55				
CT	WH9042	GMAC 2008-1-TL		9.0901	06/01/2038	05/01/2008	RND	N/R N/R
		1,150,698.94	1,150,698.94	1,156,296.73				
CT	WH8722	FHA/VA REO		0.0000	12/01/2037	11/01/2007	RND	N/R N/R
		1,229,141.55	1,229,141.55	1,155,393.05				
CT	WH8712	REO A83		0.1973	12/01/2037	11/01/2007	RND	N/R N/R
		5,097,604.54	5,097,604.54	1,136,757.06				
CT	WH8908	FINANCE AMERICA REO LOANS		0.0000	03/01/2038	02/01/2008	RND	
N/R	N/R	1,583,083.04	1,583,083.04	1,108,158.12				
CT	WH6342	LXS 2007-6 REP		2.6223	08/01/2037	07/01/2007	RND	N/R N/R
		1,460,000.00	1,460,000.00	1,105,978.90				
CT	WH3777	BNC 2007-1		5.8314	11/01/2036	11/01/2006	RND	N/R N/R
		5,415,307.44	5,415,307.44	1,086,017.32				

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH1973 FIRST FRANKLIN 2006-4	7.3584	05/01/2036	05/01/2006	RND N/R
N/R	4,014,046.58	4,014,046.58	1,085,933.13		
CT	VV59 ARC 2000-BC2 TC	1.2824	06/01/2034	06/01/2005	RND N/R N/R
	2,725,505.64	2,725,505.64	1,047,998.13		
CT	WH5367 WELLS FARGO 2007-2-NP	0.0000	03/01/2037	03/01/2007	RND
N/R N/R	2,490,623.86	2,490,623.86	1,016,921.72		
CT	WE533 SHORT RESET ARM TRANSFER	5.7354	05/01/2037	05/01/2007	RND
N/R N/R	1,182,882.59	1,182,882.59	1,002,174.17		
CT	WH3621 FIRST FRANKLIN 2006-15-NP	0.0000	10/01/2036	10/01/2006	RND
N/R N/R	2,166,696.90	2,166,696.90	950,746.59		
CT	WH5781 BNC 2007-12-NP	1.0081	04/01/2037	04/01/2007	RND N/R N/R
	2,929,902.63	2,929,902.63	922,245.65		
CT	TI88C REP FIXED CURRENT	1.3264	05/01/2038	04/01/2008	RND N/R
N/R	899,403.26	899,403.26	899,867.20		
CT	VU01 CITIMORTGAGE REPURCHASES 06/05	5.6902	05/01/2035	05/01/2005	
RND N/R N/R	2,483,421.22	2,483,421.22	890,451.54		
CT	WH6238 SUNTRUST 2007-3	5.3432	07/01/2037	07/01/2007	RND N/R
N/R	958,586.08	958,586.08	883,891.07		
CT	WH5525 SASCO 2001-12-TC	8.1811	04/01/2037	03/01/2007	RND N/R
N/R	947,377.14	947,377.14	860,866.73		
CT	WH5992 RFC 2007-2	5.0275	06/01/2037	06/01/2007	RND N/R N/R
	892,535.41	892,535.41	822,877.61		
CT	WH3583 BNC 2006-24	5.4157	10/01/2036	10/01/2006	RND N/R N/R
	3,903,773.87	3,903,773.87	810,361.53		
CT	WH2829 EQUIFIRST 2006-6	1.3804	07/01/2036	07/01/2006	RND N/R
N/R	2,089,933.33	2,089,933.33	758,940.52		
CT	WH5599 EQUIFIRST 2007-4-SD	4.8994	03/01/2037	03/01/2007	RND N/R
N/R	2,139,535.65	2,139,535.65	746,495.39		
CT	AL27D ALS 6 MONTH LIBOR CREDIT FLEX	0.0000	07/01/2038	06/01/2008	RND
N/R N/R	715,500.00	715,500.00	738,163.29		
CT	WH1011 WEICHERT 2006-2	8.7353	02/01/2036	02/01/2006	RND N/R
N/R	2,235,987.97	2,235,987.97	725,060.98		
CT	WH5632 NCHET 1999-NC4-TC	0.0000	05/01/2037	04/01/2007	RND N/R
N/R	1,864,351.79	1,864,351.79	709,199.42		
CT	WH4631 GREENPOINT MTG 2007-15	6.4507	01/01/2037	01/01/2007	RND
N/R N/R	784,173.97	784,173.97	705,992.56		
CT	WH8780 LXS 2007-15N 2007-1-REP	2.0741	01/01/2038	12/01/2007	RND N/R
N/R	721,492.72	721,492.72	694,037.93		
CT	AL26D ALS CREDIT GAP RELEASED FIXED3	0.0000	07/01/2038	06/01/2008	
RND N/R N/R	688,071.39	688,071.39	691,798.22		

CT	WH5637 SASC 99-BC3-TC		1.8871	05/01/2037	04/01/2007	RND	N/R
N/R	1,440,348.68	1,440,348.68	690,420.43				
CT	WE553 AGED COUNTRYWIDE LOANS		2.5901	06/01/2037	06/01/2007	RND	
N/R	N/R	1,450,005.29	1,450,005.29	674,329.00			
CT	WA19 LONG BEACH 2005-SD-3		0.0000	08/01/2034	08/01/2005	RND	N/R
N/R	1,671,178.39	1,671,178.39	673,986.24				
CT	WH1971 FIRST FRANKLIN 2006-3		6.6419	05/01/2036	05/01/2006	RND	N/R
N/R	2,711,479.61	2,711,479.61	658,766.57				
CT	WH5802 SOVEREIGN BANK 2007-1-ARM		7.6908	06/01/2037	05/01/2007	RND	
N/R	N/R	743,256.64	743,256.64	649,356.10			
CT	WE606 BNC 2008-1-SD		4.6782	02/01/2038	01/01/2008	RND	N/R N/R
	1,338,610.96	1,338,610.96	641,592.65				
CT	WH8851 BANK ATLANTIC 2007-1-REP		0.0000	02/01/2038	01/01/2008	RND	
N/R	N/R	608,899.95	608,899.95	628,528.89			
CT	WH5073 INDYMAC 2007-5		6.6872	02/01/2037	02/01/2007	RND	N/R N/R
	682,819.87	682,819.87	628,374.43				
CT	VT13 FHAVA FIXED LEH		4.2549	05/01/2034	05/01/2005	RND	N/R N/R
	625,412.73	625,412.73	610,363.75				
CT	WH5758D EQUIFIRST 2007-4-NP DELINQUENT		0.0000	04/01/2038	03/01/2008	RND	N/R N/R
	N/R	1,299,449.97	1,299,449.97	609,831.87			
CT	VC53 SASCO 1999-BC1 TC		0.0000	06/01/2034	06/01/2004	RND	N/R
N/R	1,328,030.96	1,328,030.96	600,543.69				
CT	TI89 SUBPRIME LOAN POOL LBHI		0.8293	07/01/2031	07/01/2001	RND	N/R
N/R	1,774,889.70	1,774,889.70	567,951.65				
CT	WH5417 SARM 2005-8XS-REP		8.2487	04/01/2037	03/01/2007	RND	N/R
N/R	679,129.67	679,129.67	567,472.50				
CT	WH5013 LXS 2007-1 -REP		5.4446	03/01/2037	02/01/2007	RND	N/R N/R
	820,423.81	820,423.81	563,586.68				
CT	WH8588 LXS 2007-11 REP		0.0000	11/01/2037	10/01/2007	RND	N/R N/R
	575,200.00	575,200.00	543,024.75				
CT	WH4643 LXS 2006-7 REP		0.0000	02/01/2037	01/01/2007	RND	N/R N/R
	641,250.00	641,250.00	495,245.04				
CT	WH4907 WMC MORTGAGE CO 2007-2-ARM		5.2777	02/01/2037	02/01/2007	RND	N/R N/R
	N/R	488,000.00	488,000.00	495,182.12			
CT	WE535 ALS AGED HELOC 2ND 5 YR DRAW/1		0.0000	06/01/2037	06/01/2007	RND	N/R N/R
	N/R	895,929.60	895,929.60	484,251.65			
CT	WH5634 NCHET 1999-NCB-TC		0.0000	05/01/2037	04/01/2007	RND	N/R
N/R	1,323,109.95	1,323,109.95	475,658.02				
CT	WE478 DELTA AIRLINES INC CLAIM 122		0.0000	07/31/2010	01/01/1987	RND	
N/R	N/R	18,176,549.00	18,176,549.00	474,407.92			
CT	WE551 AGED ALS SUBPRIME LOANS		1.3278	06/01/2037	06/01/2007	RND	
N/R	N/R	1,099,885.53	1,099,885.53	470,471.28			
CT	VS17 OPTION ONE REPRICE MAY		0.0000	04/01/2035	04/01/2005	RND	N/R
N/R	812,900.77	812,900.77	459,614.09				
CT	AL13D AURORA 30 YEAR FIXED LEGACY DE		0.0000	07/01/2038	06/01/2008	RND	N/R N/R
	N/R	450,001.85	450,001.85	456,955.27			
CT	WE458 SASCO NP BUYOUTS		2.9702	05/01/2034	05/01/2004	RND	N/R
N/R	461,953.49	461,953.49	455,039.54				
CT	WE14 FHLMC REPURCHASES		6.1636	01/01/2036	01/01/2006	RND	N/R

N/R	660,128.75	660,128.75	451,940.08			
CT	WH5633 NCHET 1999-NC5-TC			0.0000	05/01/2037	04/01/2007 RND N/R
N/R	1,278,366.60	1,278,366.60	438,991.09			
CT	AL07D 7/1 LIBOR ARM (AURURA) LEGACY			0.0000	07/01/2038	06/01/2008 RND
N/R	N/R	427,438.75	427,438.75	427,798.96		
CT	WH1325 AMER HOME MTG 2006-3			0.0000	03/01/2036	03/01/2006 RND
N/R	N/R	461,999.99	461,999.99	425,039.99		
CT	WH6522D 08/07 AL5 WL W/D DEL			0.0000	07/01/2038	06/01/2008 RND N/R
N/R		415,000.00	415,000.00	423,296.82		
CT	WE208 FNW 2004 REPURCHASE			0.2836	05/01/2034	05/01/2004 RND
N/R	N/R	412,712.63	412,712.63	408,631.03		
CT	WH5635 NCHET 2000-NC1-TC			0.0000	05/01/2037	04/01/2007 RND N/R
N/R		891,344.85	891,344.85	403,066.14		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH6517 FIRST MAGNUS 2007-2	2.4278	08/01/2037	08/01/2007	RND N/R
N/R	2,659,267.39	2,659,267.39	402,053.77		
CT	WH1997 AMER HOME MTG 2006-7-SR	6.2793	05/01/2036	05/01/2006	RND
N/R	N/R	413,102.77	413,102.77	381,063.32	
CT	WE587 MHG LEH BNC/FA ORIG	4.3856	01/01/2038	12/01/2007	RND N/R
N/R	770,784.80	770,784.80	376,669.85		
CT	WH5081 PEOPLES CHOICE 2007-3-NP	0.0000	02/01/2037	02/01/2007	RND
N/R	N/R	1,153,743.58	1,153,743.58	371,736.18	
CT	UF06 FNGT 04-T1 BUYOUTSUF06	1.0845	03/01/2034	03/01/2004	RND N/R
N/R	365,388.69	365,388.69	361,888.90		
CT	WH9013 SASCO 2005-2XS-REP	0.0000	05/01/2038	04/01/2008	RND N/R
N/R	346,220.40	346,220.40	346,220.40		
CT	FNT18 FNGT 2002-T18 REPURCHASE	0.4871	07/01/2031	07/01/2001	RND
N/R	N/R	349,512.09	349,512.09	346,083.18	
CT	WE554 AGED ALS FIXED RATE	6.2323	06/01/2037	06/01/2007	RND N/R
N/R	699,742.24	699,742.24	344,484.30		
CT	WH1487 FINANCIAL FREED 2006-1	8.0212	03/01/2036	03/01/2006	RND N/R
N/R	346,727.78	346,727.78	342,734.24		
CT	WH5401 LXS 2006-9 REP	8.3725	04/01/2037	03/01/2007	RND N/R N/R
	467,638.58	467,638.58	341,495.87		
CT	WE202 FNW 2003 REPURCHASE	0.0000	05/01/2034	05/01/2004	RND
N/R	N/R	322,625.23	322,625.23	319,398.97	
CT	WH369 SUNTRUST 2005-6	5.3300	09/01/2035	09/01/2005	RND N/R
N/R	297,520.00	297,520.00	316,577.15		
CT	WH2413 FIELDSTONE MORT 2006-4-NP	0.0000	06/01/2036	06/01/2006	RND
N/R	N/R	870,817.66	870,817.66	308,443.61	
CT	WH5705 LXS 2006-17 REPURCHASE	7.0800	05/01/2037	04/01/2007	RND
N/R	N/R	417,000.00	417,000.00	305,473.58	
CT	WH8993 CITIBANK 2008-1	4.3190	04/01/2038	04/01/2008	RND N/R N/R
	288,667.80	288,667.80	292,834.18		
CT	WH4497 SASCO 1999-ALS2 2007-1-TC	6.7320	01/01/2037	01/01/2007	RND
N/R	N/R	324,453.81	324,453.81	291,600.84	
CT	VY90 NEW DAY 2005-RMS-4	7.4144	07/01/2034	07/01/2005	RND N/R
N/R	570,306.86	570,306.86	287,612.09		
CT	WH3479 RFC 2006-4	5.0287	09/01/2036	09/01/2006	RND N/R N/R
	296,786.62	296,786.62	273,624.09		
CT	WH5805 NEW CENTURY 2000-NCB-TC	0.0000	06/01/2037	05/01/2007	RND
N/R	N/R	1,002,043.46	1,002,043.46	273,357.45	
CT	WH8720 REO ME3	1.4446	12/01/2037	11/01/2007	RND N/R N/R
	407,183.89	407,183.89	265,011.73		

CT	WE550 AGED ALS DELINQUENT FIXED	3.2805	06/01/2037	06/01/2007	RND
N/R	N/R	288,689.48	288,689.48	262,531.29	
CT	WH6126D NET BANK INC 2007-2-NP DEL	0.0000	07/01/2038	06/01/2008	RND
N/R	N/R	521,582.60	521,582.60	257,922.59	
CT	WE243 FINANCE AMERICA WHOLE LOAN	0.0000	08/01/2036	08/01/2005	
RND	N/R N/R	367,191.21	367,191.21	257,033.84	
CT	WH5636 NCHET 2000-NCA-TC	0.0000	05/01/2037	04/01/2007	RND N/R
N/R		601,079.90	601,079.90	255,939.82	
CT	WH8665 CITICORP MORTGA 2007-1	5.2590	11/01/2037	11/01/2007	RND
N/R	N/R	252,128.15	252,128.15	255,681.84	
CT	WE534 ALS AGED 6 MONTH HYBRID LIBOR	9.6575	06/01/2037	06/01/2007	
RND	N/R N/R	298,631.80	298,631.80	253,465.44	
CT	VT28 NEW DAY 2005-RMS-3	7.8679	05/01/2034	05/01/2005	RND N/R
N/R		439,619.28	439,619.28	244,573.57	
CT	WB58 FNMA REPURCHASES	4.0611	09/01/2035	09/01/2005	RND N/R
N/R		244,462.66	244,462.66	231,403.30	
CT	TT72 FNMA BUYOUTS 2003-W8	0.0000	07/01/2031	07/01/2001	RND N/R
N/R		230,212.76	230,212.76	227,910.63	
CT	WH4517 SOVEREIGN BANK 2007-1	6.3571	01/01/2037	01/01/2007	RND
N/R	N/R	264,164.54	264,164.54	227,757.84	
CT	WH531 COUNTRYWIDE 2006-1	6.1348	10/01/2034	10/01/2005	RND N/R
N/R		902,590.47	902,590.47	220,735.22	
CT	UC21 ALS BUYOUTS FHA-VA 2004	2.4514	07/01/2031	07/01/2001	RND N/R
N/R		230,130.97	230,130.97	217,370.97	
CT	FNT16 FNGT 2002-T16 REPURCHASE	1.2801	07/01/2031	07/01/2001	RND
N/R	N/R	218,519.87	218,519.87	216,443.45	
CT	WH5759D GREENPOINT MTG 2007-39 DEL	0.0000	07/01/2038	06/01/2008	
RND	N/R N/R	218,158.09	218,158.09	213,789.47	
CT	TQ42 SAS 2003-NP1 REPURCHASE	4.7166	07/01/2031	07/01/2001	RND
N/R	N/R	215,171.60	215,171.60	213,414.56	
CT	WH6044D AMER HOME MTG 2007-3 ARM DEL	0.0000	07/01/2038	06/01/2008	
RND	N/R N/R	208,261.46	208,261.46	212,784.64	
CT	WH6444 GREENPOINT MTG 2007-15-HYB	5.6521	08/01/2037	08/01/2007	RND
N/R	N/R	207,471.49	207,471.49	212,508.49	
CT	WH5631 NCHET 1999-NC3-TC	0.0000	05/01/2037	04/01/2007	RND N/R
N/R		547,529.16	547,529.16	208,553.85	
CT	WE105 SAIL 2006-BNC2 REPURCHASES	0.4730	03/01/2036	03/01/2006	RND
N/R	N/R	375,412.93	375,412.93	206,875.80	
CT	VG67 RBC 2004-18	5.3300	09/01/2034	09/01/2004	RND N/R N/R
		332,271.40	332,271.40	203,374.27	
CT	WE136 SASCO 2003-NP1 REPURCHASE	7.6431	05/01/2034	05/01/2004	RND
N/R	N/R	195,207.40	195,207.40	193,835.54	
CT	WH8404 BNC 2007-42-NP	9.0774	10/01/2037	10/01/2007	RND N/R N/R
		352,719.05	352,719.05	192,270.02	
CT	WE203 FNMA 2003-W6 REPURCHASE	0.0000	05/01/2034	05/01/2004	RND
N/R	N/R	192,801.19	192,801.19	190,873.17	
CT	WB31 2ND LIEN SEASONED DROPS	5.2104	09/01/2035	09/01/2005	RND
N/R	N/R	478,578.94	478,578.94	190,508.78	
CT	VY21 GREENPOINT 2005-WL-8	0.0000	08/01/2035	08/01/2005	RND N/R

N/R	586,078.48	586,078.48	187,366.55				
CT	FNW9 FNMA 2002-W9		0.0000	07/01/2031	07/01/2001	RND	N/R N/R
	188,026.85	188,026.85	186,146.58				
CT	SR74 FIDELITY 2000		5.0337	10/01/2030	10/01/2000	RND	N/R N/R
	312,436.52	312,436.52	184,509.79				
CT	WE197 FN 2003 REPURCHASE		0.0000	05/01/2034	05/01/2004	RND	N/R
N/R	183,660.34	183,660.34	181,823.73				
CT	WH4577D FREEDOM MTG (L 2007-2-ARM DEL		0.0000	07/01/2038	06/01/2008	RND	N/R N/R
	175,899.78	175,899.78	179,752.86				
CT	FS42 FSPC 2002-T42 REPURCHASES		0.0000	07/01/2031	07/01/2001	RND	
N/R N/R	181,431.19	181,431.19	179,616.87				
CT	VF61 FNBN 2004-5 A		0.0000	08/01/2034	08/01/2004	RND	N/R N/R
	536,450.00	536,450.00	173,343.55				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	VM18 SAIL 2004-8 RE	5.5509	12/01/2034	12/01/2004	RND N/R N/R
	346,216.91 346,216.91	172,463.35			
CT	WE210 FNGT 2001 REPURCHASE	0.0981	05/01/2034	05/01/2004	RND
N/R N/R	173,827.96 173,827.96	172,096.31			
CT	WH2041 IMPAC 2006-3	1.9727	05/01/2036	05/01/2006	RND N/R N/R
	344,347.00 344,347.00	168,386.99			
CT	WH5377 SARM 2004-15 2007-1	6.3300	04/01/2037	03/01/2007	RND N/R
N/R	187,830.11 187,830.11	159,178.81			
CT	FN36 FNGT BUYOUTS 2003-W6	3.9302	07/01/2031	07/01/2001	RND N/R
N/R	155,974.79 155,974.79	154,653.44			
CT	VC52 ARC 2001-BC2 TC	1.2302	06/01/2034	06/01/2004	RND N/R N/R
	497,946.21 497,946.21	152,217.00			
CT	WH5630 NCHET 1999-NC2-TC	0.0000	05/01/2037	04/01/2007	RND N/R
N/R	389,875.62 389,875.62	150,491.98			
CT	TZ57 FNGT SEC BUYOUTOCT03	0.0000	07/01/2031	07/01/2001	RND N/R
N/R	146,195.62 146,195.62	144,733.66			
CT	WE457 FNMA BUYOUTS	0.0000	05/01/2034	05/01/2004	RND N/R
N/R	144,858.00 144,858.00	143,409.42			
CT	WE141 SASCO 2003-NP3 REPURCHASE	2.9610	05/01/2034	05/01/2004	RND
N/R N/R	144,631.62 144,631.62	143,351.84			
CT	VQ80 SAIL 2005-5	8.3289	06/25/2035	05/01/2005	RND N/R N/R
	220,684.93 220,684.93	139,609.05			
CT	WE479 DELTA AIRLINES INC CLAIM 901	0.0000	07/31/2010	01/01/1986	RND
N/R N/R	6,939,245.00 6,939,245.00	138,784.90			
CT	FT10 FNGT 2001-T10	1.6776	07/01/2031	07/01/2001	RND N/R N/R
	136,327.45 136,327.45	135,053.11			
CT	WH6340 SASCO 2007-OSI REP	0.0000	08/01/2037	07/01/2007	RND N/R
N/R	261,750.00 261,750.00	132,780.02			
CT	WH2507 PEOPLES CHOICE 2006-5-SUB	0.0000	06/01/2036	06/01/2006	RND
N/R N/R	538,515.26 538,515.26	132,402.85			
CT	WH1225 FIRST NLC 2006-1	0.0000	03/01/2036	03/01/2006	RND N/R N/R
	488,813.79 488,813.79	130,184.41			
CT	WH8963 GREENPOINT TFR	6.2616	04/01/2038	03/01/2008	RND N/R
N/R	145,310.48 145,310.48	124,725.99			
CT	WE610 S&D PERF 2NDS LEH	3.0915	02/01/2038	01/01/2008	RND N/R
N/R	643,224.59 643,224.59	122,453.20			
CT	WH4505 EQUIFIRST 2007-1-RMS	0.0000	01/01/2037	01/01/2007	RND N/R
N/R	277,908.27 277,908.27	121,996.48			
CT	WH5029 SASCO 2006-S4 REP	1.1280	03/01/2037	02/01/2007	RND N/R
N/R	1,538,593.28 1,538,593.28	121,524.59			

CT	VT93 AMERIQUEST 2005-RMS-4	5.9231	05/01/2034	05/01/2005	RND	N/R
N/R	536,427.89	536,427.89	117,786.20			
CT	WH6260 BNC 2007-27-KO	0.0000	07/01/2037	07/01/2007	RND	N/R N/R
	534,779.51	534,779.51	115,126.27			
CT	WE463 FNGT BUYOUTS MAY 2007	0.0000	05/01/2034	05/01/2004	RND	
N/R N/R	114,320.41	114,320.41	113,177.20			
CT	WH4265 NATIONAL CITY 2007-1	4.7753	12/01/2036	12/01/2006	RND	N/R
N/R	286,415.32	286,415.32	112,410.51			
CT	VY91 OWNIT 2005-WL-4	0.0000	07/01/2034	07/01/2005	RND	N/R N/R
	317,998.07	317,998.07	109,373.34			
CT	FNW7 FNMA 2002-W7	0.0000	07/01/2031	07/01/2001	RND	N/R N/R
	105,265.41	105,265.41	104,212.75			
CT	WE100 SASCO 2006-S1 REPURCHASES	6.9323	03/01/2036	03/01/2006	RND	
N/R N/R	260,521.09	260,521.09	101,249.28			
CT	VN43 FNGT 2005-W1 REPURCHASES	0.0000	02/01/2035	02/01/2005	RND	
N/R N/R	100,845.36	100,845.36	99,836.90			
CT	VT14 FHAVA ARMS LEH	5.6116	05/01/2034	05/01/2005	RND	N/R N/R
	102,654.94	102,654.94	99,466.27			
CT	WH3441 FINANCIAL FREED 2006-3	7.9554	09/01/2036	09/01/2006	RND	N/R
N/R	95,360.13	95,360.13	94,259.35			
CT	WH253 NEW DAY 2005-5-RMSUNRATED	8.3874	09/01/2034	09/01/2005	RND	
N/R N/R	208,177.59	208,177.59	92,675.10			
CT	WH9016 CAPITOL FEDERAL 2005-7-REP	5.5800	05/01/2038	04/01/2008	RND	
N/R N/R	92,203.00	92,203.00	92,403.08			
CT	WE358 3RD PARTY 2ND-LIEN WL TAILS	5.2359	10/01/2034	10/01/2005	RND	
N/R N/R	554,646.58	554,646.58	91,798.36			
CT	UA43 BNC 2004-1-2	5.7050	07/01/2031	07/01/2001	RND	N/R N/R
	153,984.60	153,984.60	89,849.49			
CT	VM13 ACCREDITED 2005-RMS-1	9.4791	01/01/2035	01/01/2005	RND	N/R
N/R	147,450.56	147,450.56	89,363.59			
CT	WE539 AGED SIB M-EXP 2/28 3/1/5	6.9250	06/01/2037	06/01/2007	RND	N/R
N/R	163,141.89	163,141.89	89,351.68			
CT	FN23 FNW 2002-W3 T6REPURCHASES	0.0000	07/01/2031	07/01/2001	RND	
N/R N/R	89,191.78	89,191.78	88,299.86			
CT	FN08 FNMA 2001 T8 REPURCHASES	0.0000	10/01/2031	10/01/2001	RND	
N/R N/R	81,743.78	81,743.78	80,926.34			
CT	WH6420 BNC 2007-17-SD	0.0000	08/01/2037	08/01/2007	RND	N/R N/R
	210,283.00	210,283.00	80,786.10			
CT	VU21 AMERIQUEST 2005-RMS-5	0.0000	06/01/2034	06/01/2005	RND	N/R
N/R	271,614.08	271,614.08	80,030.72			
CT	TO75 FINANCE AMERICA 2003-1	9.8300	07/01/2031	07/01/2001	RND	N/R
N/R	90,044.69	90,044.69	79,914.73			
CT	WH6403D NET BANK INC 2007-2-HYB DEL	0.0000	07/01/2038	06/01/2008	RND	
N/R N/R	118,961.57	118,961.57	79,739.94			
CT	UA49 FNGT REPURCHASE NOV 03	0.0000	07/01/2031	07/01/2001	RND	
N/R N/R	80,168.61	80,168.61	79,366.92			
CT	WE341 SASCO 2006-S3 REPURCHASES	1.7155	05/01/2034	05/01/2004	RND	
N/R N/R	880,546.32	880,546.32	78,643.95			
CT	WE273 AURORA CONTRACT ADMIN LOAN LEH	0.0000	05/01/2034	05/01/2004		

RND	N/R	N/R	195,031.40	195,031.40	77,993.05			
CT	VA65	FNGT 2004-T3			0.0000	06/01/2034	06/01/2004	RND N/R N/R
			78,344.55	78,344.55				77,561.10
CT	VC54	SASCO 1999-BC2 TC			1.9841	06/01/2034	06/01/2004	RND N/R
N/R			198,966.88	198,966.88				77,390.55
CT	WE583	S&D FHA VA 2			3.7886	01/01/2038	12/01/2007	RND N/R N/R
			84,071.29	84,071.29				76,383.07
CT	UD78	FNGT 2004-W1 BUYOUTS			0.0000	07/01/2031	07/01/2001	RND N/R
N/R			75,919.51	75,919.51				75,160.31
CT	WH857	NEW DAY 2006-1-RMS			10.0585	01/01/2036	01/01/2006	RND N/R
N/R			186,124.57	186,124.57				74,503.64
CT	WE480	DELTA AIRLINES INC CLAIM 902			0.0000	07/31/2010	01/01/1987	RND
N/R	N/R		3,560,755.00	3,560,755.00				71,215.10

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE607D A79&MHG AUR ORIG DEL	0.0000	03/01/2038	02/01/2008	RND
N/R	N/R 561,398.17	561,398.17	71,060.67		
CT	WH313 AMERIQUEST 2005-8-RMS	6.9167	09/01/2034	09/01/2005	RND
N/R	N/R 313,342.03	313,342.03	70,301.89		
CT	WH4271 LMT 2006-7 REPURCHASE	4.9495	01/01/2037	12/01/2006	RND
N/R	N/R 73,614.58	73,614.58	69,707.47		
CT	WE548 AGED ALS DELINQUENT HYBRIDS	4.3300	06/01/2037	06/01/2007	
RND	N/R N/R 74,896.33	74,896.33	68,520.12		
CT	FT12 FNGT 2001-T12REPURCHASES	0.0000	07/01/2031	07/01/2001	RND
N/R	N/R 68,996.16	68,996.16	68,306.19		
CT	UA26 SASCO 1998-4 TC	0.0000	07/01/2031	07/01/2001	RND N/R N/R
	129,023.94 129,023.94	68,217.07			
CT	FNW10 FNGT 2002-W10 REPURCHASE	0.0000	07/01/2031	07/01/2001	RND
N/R	N/R 66,894.86	66,894.86	66,225.91		
CT	WH8690 SASCO 2003-BC3 REP	0.0000	12/01/2037	11/01/2007	RND N/R
N/R	N/R 63,798.81	63,798.81	63,798.81		
CT	WE194 SAIL 2003-BC7 REPURCHASES	4.9750	05/01/2034	05/01/2004	RND
N/R	N/R 117,521.59	117,521.59	62,240.93		
CT	WH4893 FIELDSTONE MORT 2007-1	0.0000	02/01/2037	02/01/2007	RND
N/R	N/R 196,688.05	196,688.05	61,610.52		
CT	WD83 FINANCE AMERICA 05-17 REPRICE	0.0000	01/01/2036	12/30/2005	RND
N/R	N/R 254,136.55	254,136.55	60,783.87		
CT	WH5207 FINANCIAL FREED 2007-1	6.4952	03/01/2037	03/01/2007	RND N/R
N/R	N/R 60,020.18	60,020.18	58,014.83		
CT	WE149 SASCO 02 NP1 REP	7.9550	05/01/2034	05/01/2004	RND N/R
N/R	N/R 57,281.46	57,281.46	56,885.85		
CT	VT24 ARC 2001-BC3 TC	0.0000	05/01/2034	05/01/2005	RND N/R N/R
	154,399.38 154,399.38	55,739.91			
CT	VS42 GMAC 2005-4	3.9095	05/01/2034	05/01/2005	RND N/R N/R
	54,247.40 54,247.40	54,967.33			
CT	VY16 CITIMORTGAGE 2005-40	7.1214	08/01/2035	08/01/2005	RND N/R
N/R	N/R 122,743.35	122,743.35	54,048.94		
CT	VW42 LONG BEACH 2005-2	0.0000	07/01/2034	07/01/2005	RND N/R
N/R	N/R 143,190.59	143,190.59	52,183.59		
CT	WC65 ARC 2002-BC9 REPURCHASES	0.0000	10/01/2035	10/01/2005	RND
N/R	N/R 201,805.90	201,805.90	49,801.26		
CT	WH1061 SFJV 2006-1	0.0000	02/01/2036	02/01/2006	RND N/R N/R
	124,966.96 124,966.96	44,688.18			
CT	WH6427 BNC 2007-33-SD	6.1275	08/01/2037	08/01/2007	RND N/R N/R
	101,408.03 101,408.03	44,575.01			

CT	VS27 NEW CENTURY 2005-3		0.0000	05/01/2034	05/01/2005	RND	N/R
N/R	101,974.72	101,974.72	43,033.22				
CT	VQ79 ARE 2005-WL-1		0.0000	04/01/2035	04/01/2005	RND	N/R N/R
	145,367.42	145,367.42	42,432.74				
CT	WH6349 LXS 2007-10H REP		10.4300	08/01/2037	07/01/2007	RND	N/R
N/R	69,350.00	69,350.00	41,891.29				
CT	WH8913 SASCO 2004-S2 2008-1-REP		0.0000	03/01/2038	02/01/2008	RND	
N/R	N/R	42,030.65	42,030.65	40,927.23			
CT	WE381 MLN 2007-1 SUBPRIME		2.8621	05/01/2034	05/01/2004	RND	N/R
N/R	282,545.73	282,545.73	40,316.75				
CT	WE608 A79&MHG AUR ORIG LEH		3.9689	02/01/2038	01/01/2008	RND	N/R
N/R	331,666.56	331,666.56	39,773.94				
CT	WH5033 SASCO 2007-BC1 REP		0.0000	03/01/2037	02/01/2007	RND	N/R
N/R	139,497.15	139,497.15	39,742.73				
CT	WH5629 NEW CENTURY 1999-NC1-TC		0.0000	05/01/2037	04/01/2007	RND	
N/R	N/R	335,743.24	335,743.24	39,114.08			
CT	VM20 SAIL 2004-9 RE		9.4450	12/01/2034	12/01/2004	RND	N/R N/R
	67,179.20	67,179.20	38,833.00				
CT	VT43 FINANCE AMERICA 2005-11		3.2766	05/01/2034	05/01/2005	RND	N/R
N/R	59,498.83	59,498.83	33,126.11				
CT	VX66 AMERIQUEST 2005-RMS-6		0.0000	07/01/2034	07/01/2005	RND	N/R
N/R	70,906.20	70,906.20	32,915.73				
CT	WE131 SASCO 2005-S6 REPURCHASE		10.4313	05/01/2034	05/01/2004	RND	
N/R	N/R	51,783.16	51,783.16	31,603.37			
CT	UF05 SASCO 03-NP3 BUYOUTSUF05		4.0728	03/01/2034	03/01/2004	RND	
N/R	N/R	28,682.64	28,682.64	28,441.24			
CT	FN17 FNMA 2000 T7 REPURCHASES		0.0000	06/01/2031	06/01/2001	RND	
N/R	N/R	27,738.45	27,738.45	27,461.06			
CT	VP55 NEW DAY 2005-RMS-2		9.0310	03/01/2034	03/01/2005	RND	N/R
N/R	47,834.47	47,834.47	26,928.10				
CT	UA52 FNGT 2003-W12 REPURCHASE 2003		0.0000	07/01/2031	07/01/2001	RND	N/R N/R
		25,796.35	25,796.35	25,538.38			
CT	WD72 SAS 2005-SC1 REPURCHASES		0.0000	12/01/2035	12/01/2005	RND	
N/R	N/R	81,243.14	81,243.14	22,237.16			
CT	TE85 HOUSEHOLD 2002-1 LA		0.0000	07/01/2031	07/01/2001	RND	N/R
N/R	49,241.82	49,241.82	19,987.64				
CT	VR26 SAS 2003-BC3		11.1550	04/01/2034	04/01/2005	RND	N/R N/R
	19,212.42	19,212.42	19,295.76				
CT	VN69 MILLENNIUM 2005-4		0.0000	02/01/2035	02/01/2005	RND	N/R N/R
	40,593.13	40,593.13	18,753.40				
CT	WE132 SASCO 2005-S7 REPURCHASE		1.4493	05/01/2034	05/01/2004	RND	
N/R	N/R	207,384.72	207,384.72	15,763.13			
CT	VX57 CITI REPURCHASES		8.9450	07/01/2035	07/01/2005	RND	N/R
N/R	37,847.43	37,847.43	14,633.71				
CT	WH4651 SASCO 2006-S2 2007-1-REP		0.0000	02/01/2037	01/01/2007	RND	
N/R	N/R	693,808.48	693,808.48	14,532.18			
CT	VN28 SAIL 2005-2 REPURCHASES		2.2372	02/01/2035	02/01/2005	RND	N/R
N/R	130,623.44	130,623.44	14,440.17				
CT	WE99 SASCO 2005-S5 REPURCHASES		9.5200	03/01/2036	03/01/2006	RND	

N/R	N/R	23,610.42	23,610.42	14,401.12				
CT	WH5037	ARC 2002	-BC7 -REP	0.0000	03/01/2037	02/01/2007	RND	N/R
N/R		65,348.17	65,348.17	13,982.89				
CT	WH8927	REO 2008-1	-SD	0.0000	03/01/2038	02/01/2008	RND	N/R N/R
		29,728.78	29,728.78	12,992.16				
CT	WD50	FINANCE AMERICA	HC LOANS	11.6000	12/01/2035	12/01/2005	RND	
N/R	N/R	28,496.55	28,496.55	12,025.23				
CT	WH573	FINANCE AMERICA	05-15	0.0000	10/01/2034	10/01/2005	RND	N/R
N/R		39,465.69	39,465.69	11,998.48				
CT	VL71	OPTION ONE	05-4	2.9475	01/01/2035	01/01/2005	RND	N/R N/R
		78,619.04	78,619.04	10,017.47				
CT	WH8718	REO A6T		0.0000	12/01/2037	11/01/2007	RND	N/R N/R
		37,314.46	37,314.46	9,560.83				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	CN0008 OCWEN-SASCO 04-SC1 SR	0.0000	05/01/2037	05/01/2007	RND
N/R	N/R 9,002,517.13	9,002,517.13	8,835.16		
CT	WH5385 SASCO 2005-S4 REP	8.1250	04/01/2037	03/01/2007	RND N/R
N/R	13,564.30 13,564.30	8,653.09			
CT	TW29 SAS 2003-NP2 REPURCHASE	5.2389	07/01/2031	07/01/2001	RND
N/R	N/R 8,142.02	8,142.02	8,128.07		
CT	WA17 SAS 2005-S5 REPURCHASES	10.2700	09/01/2035	09/01/2005	RND
N/R	N/R 9,576.02	9,576.02	5,843.66		
CT	RCNV ALS BUYOUTS AUG 04	3.2183	06/01/2034	06/01/2004	RND N/R
N/R	5,839.26 5,839.26	5,788.17			
CT	SK42 AURORA REPURCHASE MARCH	4.9236	03/01/2030	03/01/2000	RND
N/R	N/R 5,214.53	5,214.53	4,937.71		
CT	UD12 FREMONT 2004-1	0.0000	07/01/2031	07/01/2001	RND N/R N/R
	13,083.89 13,083.89	4,321.49			
CT	WH6067 CAPITAL CROSS-2 2007-1	0.0000	06/01/2037	06/01/2007	RND N/R
N/R	N/R 24,229.44	24,229.44	3,349.15		
CT	WH8715 REO ME8	0.0000	12/01/2037	11/01/2007	RND N/R N/R
	224,970.83 224,970.83	1,019.42			
CT	WH8710 REO A18	0.0000	12/01/2037	11/01/2007	RND N/R N/R
	727,192.89 727,192.89	913.01			
CT	VP39 SAIL 2005-3 REPURCHASES	0.0000	03/01/2035	03/01/2005	RND N/R
N/R	N/R 126,001.41	126,001.41	623.61		
CT	WH9160 SASCO 2007-SC1 REP	0.0000	09/01/2038	08/01/2008	RND N/R
N/R	N/R 279,248.36	279,248.36	507.13		
CT	SN56 EDS COLLAPSE	7.1882	06/01/2030	06/01/2000	RND N/R N/R
	96,660.12 96,660.12	270.20			
CT	WH5198 REPURCHASES ALS R&W CLAIMS	0.0000	04/01/2037	03/01/2007	
RND	N/R N/R 126,438.92	126,438.92	158.74		
CT	TJ14 CONSECO 2002-1	16.4550	07/01/2031	07/01/2001	RND N/R N/R
	22,873.23 22,873.23	146.36			
CT	WH5493D CENTRAL PACIFIC 2007-2 DEL	0.0000	07/01/2038	06/01/2008	RND
N/R	N/R 85,446.48	85,446.48	107.28		
CT	QL26 WENDOVER (S)UNRATED	7.7767	10/01/2010	10/01/1995	RND N/R
N/R	N/R 30,354.84	30,354.84	91.80		
CT	WE537 ALS AGED EXPRESS 20YR 2ND	8.2750	06/01/2037	06/01/2007	RND
N/R	N/R 22,506.43	22,506.43	72.42		
CP	MV36A RPCAIO GLENDALE 91-RCM-1	0.2500	05/01/2030	05/01/1998	RND
N/R	N/R 24,776,090.12	639,478.76	62.17		
CT	WH681 AMERIQUEST 2006-2-RMS	0.0000	01/01/2036	01/01/2006	RND
N/R	N/R 36,274.40	36,274.40	24.72		

CT	WH4997	FFML 2006-FFA 2007-1-REP	0.0000	03/01/2037	02/01/2007	RND	
N/R	N/R	24,592.18	24,592.18	16.76			
CT	VK67	FREMONT 2005-1	0.0000	12/01/2034	12/01/2004	RND	N/R N/R
		23,644.45	23,644.45	16.11			
CP	MV35A	RPCAIO GLENDALE 91-RCM-2	0.2500	05/01/2030	05/01/1998	RND	
N/R	N/R	24,743,971.85	149,325.46	14.51			
CT	VR82	OPTION ONE 2005-8	0.0000	05/01/2034	05/01/2005	RND	N/R N/R
		18,772.77	18,772.77	12.79			
CT	QL24	KISLAK (S)UNRATED	5.9550	10/01/2010	10/01/1995	RND	N/R
N/R		4,233.59	4,233.59	9.80			
CT	CONSECONT	FIRST GREENSBORO 2001-WL-1	0.0000	03/01/2031	03/01/2001	RND	N/R N/R
		1.00	1.00	0.90			
CT	WE428	NP 2ND LIENS LEH	0.0000	05/01/2034	05/01/2004	RND	N/R
N/R		2,067,006.23	2,067,006.23	0.02			
CT	ST02	SBA 2000-1	0.0000	12/01/2030	12/01/2000	RND	N/R N/R
		116,076.25	116,076.25	0.01			
CT	ST39	CONSECO COMMON STOCK WARRANT	0.0000	12/01/2030	12/01/2000	RND	N/R N/R
		10,000,000.00	10,000,000.00	0.01			
CT	TJ20	SBA 2002-WL-1	0.0000	07/01/2031	07/01/2001	RND	N/R N/R
		133,087.80	133,087.80	0.01			
CT	UP81	SECURITY NATIONAL-WORKING CAPI	0.0000	11/01/2034	11/01/2004	RND	N/R N/R
		0.01	0.01	0.01			
CT	VR63	CORAL REEF II	0.0000	05/01/2034	05/01/2004	RND	N/R N/R
		10,300,000.00	10,300,000.00	0.01			
CT	RU89	T&W FINANCIAL	0.0000	07/01/2030	07/01/1998	RND	N/R N/R
		822,196.92	822,196.92	0.00			
CT	SF33	TRUE LINK INC	0.0000	08/01/2015	07/01/1999	RND	N/R N/R
		1,479,919.00	1,479,919.00	0.00			
CT	TN50	SBA 2003-WL-1	0.0000	12/01/2031	07/01/2001	RND	N/R N/R
		46,011.92	46,011.92	0.00			
CT	TO25	SBA 2003-WL-1C	0.0000	07/01/2031	07/01/2001	RND	N/R N/R
		4,360.16	4,360.16	0.00			
CT	TT98	CENDANT 2003-2HEL	0.0000	07/01/2031	07/01/2001	RND	N/R
N/R		98,274.35	98,274.35	0.00			
CT	UZ14	BANK OF AMERICA 2004-2	0.0000	05/01/2034	05/01/2004	RND	N/R
N/R		32,885.00	32,885.00	0.00			
CT	UG103	GREENPOINT 2004-WL-4	0.0000	05/01/2034	05/01/2004	RND	N/R
N/R		79,989.18	79,989.18	0.00			
CT	WE426D	NP 2ND LIENS TRANSFERRED-LBB W	0.0000	07/01/2038	06/01/2008	RND	N/R N/R
		35,568.78	35,568.78	0.00			
CT	WE476D	HIGH LTV TRANSFERRED - LBB WE4	0.0000	07/01/2038	06/01/2008	RND	N/R N/R
		66,371.08	66,371.08	0.00			
CT	WF0094	SASCO 2007-BC4 MSR	0.0000	10/25/2036	10/25/2006	RND	N/R
N/R		726,571.75	726,571.75	0.00			
CT	WH4045	GREENPOINT MTG 2006-33-NP	0.0000	11/01/2036	11/01/2006	RND	
N/R	N/R	51,774.28	51,774.28	0.00			

TOTAL FOR TYPE RND ==> 3,311,216,336.69

3,262,485,078.94 898,030,813.11

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CP QM41 RYLAND 93-PC 2 (PENN HOSPITAL) 8.4918 08/25/2021 02/01/1993 RWL
N/R N/R 3,619,248.91 12,449.38 41.11
CP QM40 RYLAND 93-PC 1 (SAFEWAY) 8.4918 08/25/2021 02/01/1993 RWL
N/R N/R 3,541,863.53 12,228.19 40.38

24,677.57 81.49 TOTAL FOR TYPE RWL ==> 7,161,112.44

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	TE43 CONSECO FINANCE NIM II	0.0000	02/01/2032	02/01/2002	AFL N/R
N/R	200.00 200.00	2.00			
CT	TI32 APPLE CAPITAL DIP	0.0000	07/01/2032	07/01/2002	AFL N/R N/R
3,198,326.65	3,198,326.65	0.00			

3,198,526.65 2.00 TOTAL FOR TYPE AFL ==> 3,198,526.65

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CT	R614 LXS 2007-15N MSR	0.0000	07/25/2037	07/01/2007	NWL N/R N/R
1,120,984,491.46	1,120,984,491.46	35,003,813.07			
CT	R600 LXS 2007-7N MSR	0.2500	06/25/2037	05/01/2007	NWL N/R N/R
1,274,516,896.04	1,274,516,896.04	22,310,080.90			
CT	R592 LXS 2007-6 MSR	0.2500	05/25/2037	04/01/2007	NWL N/R N/R
1,214,516,217.79	1,214,516,217.79	16,639,817.44			
CT	R601 LXS 2007-8H MSR	0.2500	06/25/2037	05/01/2007	NWL N/R N/R
962,128,415.71	962,128,415.71	12,886,332.74			
CT	R590 GPMF 2007-AR2 SR ALS	0.0000	05/25/2037	04/01/2007	NWL N/R
N/R	679,066,593.80 679,066,593.80	11,820,860.62			
CT	R483 LMT 2005-2 MSR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
917,809,777.00	917,809,777.00	11,489,198.95			
CT	R627 LXS 2007-18 N SR ALS	0.0000	10/25/2037	12/01/2006	NWL N/R
N/R	521,907,832.27 521,907,832.27	11,402,127.24			
CT	R477 LMT 2005-1 MSR	0.2500	07/01/2035	07/01/2005	NWL N/R N/R
759,566,382.16	759,566,382.16	11,347,968.46			
CT	R455 SASCO5-16 MSR	0.2500	07/01/2035	07/01/2005	NWL N/R N/R
802,526,134.02	802,526,134.02	10,939,856.33			
CT	R634 LXS 2007-20N SR ALS	0.0000	12/25/2037	09/01/2007	NWL N/R
N/R	439,338,112.71 439,338,112.71	10,830,083.30			
CT	R609 LXS 2007-10H MSR	0.2500	07/25/2037	06/01/2007	NWL N/R N/R
832,239,176.32	832,239,176.32	10,761,406.82			
CT	R578 LXS 2007-3 MSR	0.2500	03/25/2037	02/01/2007	NWL N/R N/R
811,888,888.84	811,888,888.84	10,689,789.45			
CT	R608 LXS 2007-12N MSR	0.2500	07/25/2037	06/01/2007	NWL N/R N/R
577,759,347.04	577,759,347.04	10,586,017.53			
CT	R620 LXS 2007-16N SR ALS	0.0000	09/01/2037	09/01/2007	NWL N/R
N/R	557,069,065.99 557,069,065.99	10,348,005.00			
CT	FNHYB0705 FNMA HYBRID DEL JULY 2005 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
N/R	928,753,484.51 928,753,484.51	9,982,486.80			

CT	R599 LMT 2007-5 MSR	0.2500	06/25/2037	05/01/2007	NWL	N/R	N/R
	816,068,540.06 816,068,540.06						9,926,532.78
CT	R582 GPMF 2007-AR1 SR	0.0000	04/01/2037	04/01/2007	NWL	N/R	N/R
	610,164,319.53 610,164,319.53						9,908,594.81
CT	FHHYB0805 FHLM HYBRID DEL AUGUST 2005 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	957,598,209.21 957,598,209.21						9,509,391.19
CT	R584 LXS 2007-5H MSR	0.2500	05/25/2037	04/01/2007	NWL	N/R	N/R
	743,587,581.17 743,587,581.17						9,462,033.59
CT	R509 SARM 2006-2 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	607,977,628.24 607,977,628.24						9,304,849.54
CT	GM0024 GPMF 2006-AR5 SR GMAC	0.3750	10/01/2036	10/01/2006	NWL		
	1,085,888,402.01 1,085,888,402.01						9,257,017.60
CT	GM0028 GPMF 2006-AR7 SR GMAC	0.3750	12/01/2036	12/01/2006	NWL		
	1,048,959,010.27 1,048,959,010.27						9,221,223.79
CT	R598 GPMF 2007-AR3 MSR	0.2500	06/25/2037	05/01/2007	NWL	N/R	
	494,111,318.11 494,111,318.11						8,880,193.85
CT	R524 SARM 2006-4 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	567,601,638.02 567,601,638.02						8,819,536.09
CT	GM0023 GPMF 2006-AR4 SR GMAC	0.3750	10/01/2036	10/01/2006	NWL		
	1,047,674,584.96 1,047,674,584.96						8,791,910.46
CT	R619 LMT 2007-8 MSR	0.0000	09/25/2037	08/01/2007	NWL	NR	NR
	564,568,125.57 564,568,125.57						8,600,067.55
CT	R444 SASC05-15 MSR	0.2500	07/01/2035	07/01/2005	NWL	N/R	N/R
	556,653,836.37 556,653,836.37						8,592,784.71
CT	R504 SARM 2006-1 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	634,341,912.28 634,341,912.28						8,522,592.22
CT	GM0021 LXS 2006-GP4 SR GMAC	0.3750	08/25/2036	08/01/2006	NWL	N/R	
	1,014,667,166.76 1,014,667,166.76						8,514,917.71
CT	R317 SARM 04-6 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	603,651,141.33 603,651,141.33						8,451,035.63
CT	FNHYB0905 FNMA HYBRID DEL SEPT 2005 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	821,484,274.88 821,484,274.88						8,429,529.94
CT	R622 SARM 2007-8 SR ALS	0.0000	09/01/2037	09/01/2007	NWL	N/R	
	574,146,721.99 574,146,721.99						8,384,619.63
CT	R611 SARM 2007-6 MSR	0.2500	07/25/2037	06/01/2007	NWL	N/R	N/R
	611,664,557.63 611,664,557.63						8,277,381.88
CT	FNDEL0807 FNMA 2007/08 FIXED MSR	0.2500	09/25/2037	08/01/2007	NWL		
	409,681,436.94 409,681,436.94						8,231,214.34
CT	FHHYB0607 FHLMC 2007/06 HYB DELIVERY	0.2500	07/25/2037	06/01/2007	NWL		
	986,617,353.32 986,617,353.32						8,164,503.77
CT	R625 LMT 2007-10 MSR	0.0000	11/25/2037	11/01/2007	NWL	N/R	N/R
	547,872,704.13 547,872,704.13						8,075,605.08
CT	R358 SARM 04-16 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	636,221,369.32 636,221,369.32						8,015,065.59
CT	FNHYB0106 FNMA HYBRID DELIVERY JAN 06	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	810,990,516.21 810,990,516.21						7,958,762.07
CT	GM0026 GPMF 2006-AR6 SR GMAC	0.3750	11/01/2036	11/01/2006	NWL		
	918,677,347.51 918,677,347.51						7,953,755.33
CT	R474 SASCO 2005-17	0.2500	10/01/2035	09/01/2005	NWL	N/R	N/R

536,672,905.88	536,672,905.88	7,901,146.19						
CT FNDEL0805 FNMA 2005-08 DELIVERY MSR			0.3700	07/01/2031	07/01/2001	NWL		
N/R N/R	434,311,092.93	434,311,092.93	7,783,900.82					
CT FHHYB0206 FHLMC FEB06 HYBRID DELIVERY			0.0000	02/01/2036	02/01/2006			
NWL N/R N/R	1,008,955,992.08	1,008,955,992.08	7,779,767.56					
CT R422 SASCO 2005-10 SR			0.2500	07/01/2031	07/01/2001	NWL N/R	N/R	
590,752,483.81	590,752,483.81	7,770,866.92						
CT R555 LXS 2006-17 MSR			0.2500	11/25/2036	10/01/2006	NWL N/R	N/R	
610,460,824.96	610,460,824.96	7,752,060.46						

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	FNDLF0108 FNMA 2008/01 FLOW DELIVERY MSR	0.0000	01/31/2037	01/31/2008	
NWL N/R	N/R 205,616,419.64	205,616,419.64	7,673,423.57		
CT	FNHYB0605 FNMA HYBRID DELIVERY 2005-6	0.0000	07/01/2035	07/01/2005	
NWL N/R	N/R 744,967,858.51	744,967,858.51	7,658,975.29		
CT	R335 SARM 04-12 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	607,624,909.48 607,624,909.48	7,512,833.33			
CT	FNDEL0707 FNMA 2007/07 FIXED MSR	0.2500	08/25/2037	07/01/2007	NWL
N/R N/R	244,243,975.91 244,243,975.91	7,502,363.70			
CT	GM0031 GPMF 2007-AR1 SR GMAC	0.3750	05/25/2037	04/01/2007	NWL
N/R N/R	756,827,784.86 756,827,784.86	7,458,411.65			
CT	FNHYB0107 FNMA HYB DELIV 01/07	0.2500	02/25/2037	12/26/2006	NWL
N/R N/R	1,092,791,181.08 1,092,791,181.08	7,383,413.23			
CT	R486 SARM 2005-22 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	498,296,371.18 498,296,371.18	7,208,944.64			
CT	FNSOV0507 FNMA 2007/05 SOVEREIGN MSR	0.2500	06/25/2037	05/01/2007	
NWL N/R	N/R 254,206,392.17	254,206,392.17	7,121,267.68		
CT	FHHYB0507 FHLMC HYB 2007/05 MSR	0.2500	06/25/2037	05/01/2007	NWL
N/R N/R	864,423,278.13 864,423,278.13	7,052,327.72			
CT	FNDEL0206 FNMA 2006 02 MSR	0.4300	10/01/2035	10/01/2005	NWL N/R
N/R	404,316,416.55 404,316,416.55	6,873,269.43			
CT	FNHYB0906 FNMA HYB DELIV 09/06	0.2500	07/01/2036	07/01/2001	NWL
N/R N/R	796,564,182.06 796,564,182.06	6,870,951.78			
CT	R616 SARM 2007-10 SR ALS	0.0000	09/30/2037	09/01/2007	NWL N/R
N/R	460,821,866.48 460,821,866.48	6,837,341.35			
CT	R523 LXS 2006-7 MSR	0.2500	05/25/2036	04/01/2006	NWL N/R N/R
	596,318,995.59 596,318,995.59	6,790,551.79			
CT	GM0017 LXS 2006-GP2 SR GMAC	0.3750	06/25/2036	06/01/2006	NWL N/R
N/R	833,686,531.51 833,686,531.51	6,774,397.77			
CT	R526 LXS 2006-8 MSR	0.2500	06/25/2036	05/01/2006	NWL N/R N/R
	571,236,923.88 571,236,923.88	6,681,276.00			
CT	R549 LXS 2006-15 MSR	0.2500	10/25/2036	09/01/2006	NWL N/R N/R
	468,426,728.52 468,426,728.52	6,668,148.21			
CT	R562 LXS 2006-19 MSR	0.2500	12/25/2036	11/01/2006	NWL N/R N/R
	520,294,824.82 520,294,824.82	6,631,338.50			
CT	R635 SARM 2007-11 SR ALS	0.0000	12/25/2037	09/01/2007	NWL N/R
N/R	420,589,959.59 420,589,959.59	6,584,369.00			
CT	FHHYB0706 FHLMC HYBRID DELIVERY JUL06	0.0000	08/31/2031	07/01/2001	
NWL N/R	N/R 787,523,695.55	787,523,695.55	6,532,395.02		
CT	GM0022 LXS 2006-GP3 GMAC	0.3750	08/25/2036	08/01/2006	NWL N/R
N/R	790,720,520.44 790,720,520.44	6,530,428.96			

CT FHBYB1005 FHLMC HYBRID DELIVERY OCT 2005 0.0000 07/01/2031 07/01/2001
 NWL N/R N/R 684,789,073.11 684,789,073.11 6,480,258.08
 CT R514 LXS 2006-5 MSR 0.2500 04/25/2036 03/01/2006 NWL N/R N/R
 583,666,038.93 583,666,038.93 6,466,187.87
 CT FNDEL0706 FNMA 2006/07 MSR 0.3000 08/25/2036 07/01/2006 NWL N/R
 N/R 432,406,866.72 432,406,866.72 6,399,673.42
 CT FHBYB0806 FHLMC HYBRID DELIVERY AUG06 0.2500 08/31/2031 07/01/2001
 NWL N/R N/R 741,735,442.33 741,735,442.33 6,398,013.58
 CT R494 SARM 2005-23 SR 0.0000 07/01/2031 07/01/2001 NWL N/R N/R
 408,358,420.11 408,358,420.11 6,345,175.18
 CT FNHYB0105 FNMA HYBRID DEL 05-1 SR 0.2500 07/01/2031 07/01/2001 NWL
 N/R N/R 623,103,746.20 623,103,746.20 6,321,083.18
 CT FNDEL0306 FNMA 2006/03 MSR 0.3600 04/25/2036 03/01/2006 NWL N/R
 N/R 451,167,434.84 451,167,434.84 6,298,981.22
 CT R566 LXS 2006-20 MSR 0.0000 12/01/2036 12/01/2006 NWL N/R N/R
 487,557,404.51 487,557,404.51 6,256,451.58
 CT R332 SARM 2004-10 SR 0.2500 07/01/2031 07/01/2001 NWL N/R N/R
 530,568,251.71 530,568,251.71 6,250,156.02
 CT FNHYB0406 FNMA HYBRID DELIVERY 0.0000 07/01/2031 07/01/2001 NWL
 N/R N/R 832,489,649.77 832,489,649.77 6,224,568.90
 CT R574 LXS 2007-1 MSR 0.2500 02/25/2037 01/01/2007 NWL N/R N/R
 508,324,748.85 508,324,748.85 6,152,399.46
 CT R615 LXS 2007-14H MSR 0.0000 07/25/2037 07/01/2007 NWL N/R N/R
 780,624,524.46 780,624,524.46 6,125,563.76
 CT R351 SARM 2004-14 SR 0.2500 07/01/2031 07/01/2001 NWL N/R N/R
 480,288,741.25 480,288,741.25 6,106,750.55
 CT FNDEL0207 FNMA 2007/02 MSR 0.2500 03/25/2037 02/01/2007 NWL N/R
 N/R 404,662,387.28 404,662,387.28 6,105,734.30
 CT R543 LXS 2006-13 MSR 0.2500 09/25/2036 08/01/2006 NWL N/R N/R
 468,568,909.64 468,568,909.64 6,062,552.12
 CT FNDEL0906 FNMA 2006/09 MSR 0.5430 10/25/2036 09/01/2006 NWL N/R
 N/R 291,490,107.63 291,490,107.63 6,016,385.23
 CT FNDLF0208 FNMA 2008/02 FLOW DELIVERY MSR 0.0000 03/25/2038 02/29/2008
 NWL N/R N/R 152,745,828.46 152,745,828.46 6,014,463.86
 CT R607 LXS 2007-11 MSR 0.2500 07/25/2037 06/01/2007 NWL N/R N/R
 405,709,366.80 405,709,366.80 6,006,884.36
 CT R383 SARM 2005-1 SR 0.2500 07/01/2031 07/01/2001 NWL N/R N/R
 516,348,880.88 516,348,880.88 5,901,676.65
 CT GM0029 GPMF 2006-AR8 SR GMAC 0.3750 01/01/2037 01/01/2007 NWL
 N/R N/R 656,098,731.87 656,098,731.87 5,854,915.71
 CT R527 SARM 2006-5 SR 0.2500 06/25/2036 05/01/2006 NWL N/R N/R
 360,825,794.24 360,825,794.24 5,810,301.23
 CT FNDEL0406 FNMA 2006/04 MSR 0.3300 05/25/2036 04/01/2006 NWL N/R
 N/R 457,387,006.85 457,387,006.85 5,806,713.75
 CT FNHYB0804 FNMA HYBRID DELIV AUG 04 CR 0.2500 07/01/2031 07/01/2001
 NWL N/R N/R 556,935,963.96 556,935,963.96 5,779,975.83
 CT FNHYB0306 FNMA HYBRID DELIVERY 0.0000 07/01/2031 07/01/2001 NWL
 N/R N/R 616,304,078.24 616,304,078.24 5,760,172.54
 CT FNDL0308 FNMA 2008/03 DELIVERY MSR 0.0000 03/30/2037 03/01/2008 NWL

N/R	N/R	117,925,313.93	117,925,313.93	5,748,632.66				
CT	R457	SARM 2005-18	SR	0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
		390,464,742.21	390,464,742.21	5,740,159.93				
CT	GM0034	GPMF 2007-AR2	SR GMAC	0.0000	05/25/2037	04/01/2007	NWL	
N/R	N/R	557,237,438.94	557,237,438.94	5,706,668.61				
CT	FHDEL1005	FHLMC 2005-10	MSR	0.3200	07/01/2031	07/01/2001	NWL	N/R
N/R		392,958,083.79	392,958,083.79	5,694,485.58				
CT	R491	LMT 2005-3	MSR	0.2500	10/01/2035	10/01/2005	NWL	N/R N/R
		415,286,447.56	415,286,447.56	5,685,636.62				
CT	R434	SASCO 2005-14	MSR	0.2500	07/25/2035	07/01/2005	NWL	N/R
N/R		393,489,159.50	393,489,159.50	5,674,396.36				
CT	FHHYB1006	FHLMC HYB DELIV	10/06	0.2500	07/31/2031	07/01/2001	NWL	
N/R	N/R	741,077,510.62	741,077,510.62	5,613,124.71				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R304 SARM 2004-5 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	411,377,517.31 411,377,517.31	5,566,987.27			
CT	R448 SARM 2005-17 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	387,370,728.37 387,370,728.37	5,558,906.96			
CT	FNDEL1106 FNMA 2006/11 MSR	0.4680	12/25/2036	11/01/2006	NWL N/R
N/R	299,738,431.99 299,738,431.99	5,557,443.97			
CT	FNDEL0107 FNMA 2007/01 MSR	0.2500	02/25/2037	01/01/2007	NWL N/R
N/R	295,458,566.66 295,458,566.66	5,543,515.03			
CT	R580 SARM 07-2 SR	0.2500	02/25/2047	07/01/2001	NWL N/R N/R
	416,115,221.20 416,115,221.20	5,533,871.88			
CT	R319 SARM 2004-8 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	450,734,781.53 450,734,781.53	5,520,343.90			
CT	R501 LMT 2006-1 MSR	0.2500	10/01/2035	10/01/2005	NWL N/R N/R
	403,650,313.61 403,650,313.61	5,509,643.03			
CT	FNHYB0207 FNMA HYB DELIV 02/07	0.2500	02/25/2047	12/26/2006	NWL
N/R N/R	811,588,810.90 811,588,810.90	5,483,477.23			
CT	FNW07W4SR FNW 2007-W4 MSR	0.2500	05/25/2037	04/01/2007	NWL
N/R N/R	494,350,444.22 494,350,444.22	5,441,208.11			
CT	FNHYB0505 FNMA HYBRID DEL APRIL 2005 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	526,585,495.25 526,585,495.25	5,403,473.12			
CT	R561 LMT 2006-8 MSR	0.2500	12/25/2036	11/01/2006	NWL N/R N/R
	397,329,857.03 397,329,857.03	5,355,435.90			
CT	RF0005 LXS 2007-2N SR RFC	0.0000	07/01/2038	06/01/2008	NWL N/R
N/R	400,734,306.91 400,734,306.91	5,322,252.55			
CT	FNDEL0605 FNMA FIXED DEL 2005-6 MSR	0.5600	07/25/2035	07/01/2005	NWL
N/R N/R	218,059,744.20 218,059,744.20	5,305,375.63			
CT	R480 SARM 2005-21 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	368,692,241.71 368,692,241.71	5,255,019.00			
CT	RF0004 LXS 2007-15N SR RFC	0.0000	07/01/2038	06/01/2008	NWL N/R
N/R	394,792,918.81 394,792,918.81	5,243,343.84			
CT	GM0015 LXS 2006-4N SR GMAC	0.3750	06/25/2036	06/01/2006	NWL N/R
N/R	665,236,222.09 665,236,222.09	5,228,645.81			
CT	R641 LMT 2008-2 MSR	0.0000	03/25/2038	02/29/2008	NWL N/R N/R
	322,517,468.15 322,517,468.15	5,202,068.43			
CT	FHHYB0107 FHLMC HYB DELIV 01/07 A	0.2500	01/01/2047	12/26/2006	NWL
N/R N/R	714,187,486.04 714,187,486.04	5,159,138.99			
CT	R612 SARM 2007-7 MSR	0.0000	07/25/2037	07/01/2007	NWL N/R N/R
	413,285,215.78 413,285,215.78	5,118,069.72			
CT	GM0036 LXS 07-15N GMAC SR	0.0000	08/25/2037	07/25/2007	NWL N/R
N/R	471,714,184.70 471,714,184.70	5,081,776.91			

CT	GM0016	LXS	2006-GP1	SR	GMAC	0.3750	06/25/2036	06/01/2006	NWL	N/R
N/R	634,412,656.10	634,412,656.10				5,070,754.60				
CT	FNHYB1104	FNMA	HYBRID	DEL	11-2004	0.2500	12/01/2034	12/01/2004	NWL	
N/R	N/R	486,762,378.34	486,762,378.34			5,051,702.46				
CT	R531	LXS	2006-9	MSR		0.2500	07/25/2036	06/01/2006	NWL	N/R N/R
	447,481,664.20	447,481,664.20				5,023,856.99				
CT	FNHYB0606	FNMA	SERVICING	RIGHTS		0.2500	06/01/2031	07/01/2001	NWL	
N/R	N/R	622,084,932.15	622,084,932.15			5,002,552.34				
CT	FNDEL0506	FNMA	2006/04	MSR		0.3700	06/25/2036	05/01/2006	NWL	N/R
N/R	359,433,182.22	359,433,182.22				4,955,537.20				
CT	R367	SARM	04-18	SR		0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
	399,351,622.48	399,351,622.48				4,891,032.11				
CT	R628	SARM	2007-9	SR	ALS	0.0000	10/25/2037	12/01/2006	NWL	N/R
N/R	384,600,891.10	384,600,891.10				4,852,711.85				
CT	R470	SARM	2005-20	SR		0.2500	10/01/2035	09/01/2005	NWL	N/R N/R
	314,741,974.18	314,741,974.18				4,847,597.40				
CT	WF0071	SASCO	2006-BC2			0.0000	09/25/2036	08/25/2006	NWL	N/R
N/R	928,398,959.00	928,398,959.00				4,641,994.79				
CT	R408	SARM	2005-7	SR		0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
	400,993,904.96	400,993,904.96				4,630,059.68				
CT	FNDEL0307	FNMA	2007/03	MSR		0.4100	04/25/2037	03/01/2007	NWL	N/R
N/R	281,485,512.71	281,485,512.71				4,627,462.59				
CT	R621	LXS	2007-17H	SR	ALS	0.0000	10/25/2037	12/01/2006	NWL	N/R
N/R	618,310,940.00	618,310,940.00				4,623,143.42				
CT	FHHYB1205	FHLMC	HYBRID	DELIVERY	DEC 05	0.0000	07/01/2031	07/01/2001		
NWL	N/R	N/R	520,258,827.38	520,258,827.38		4,619,378.12				
CT	FNDEL1206	FNMA	2006/12	MSR		0.2500	01/25/2037	12/01/2006	NWL	N/R
N/R	253,869,367.96	253,869,367.96				4,616,975.10				
CT	FHHYB0106	FHLMC	HYBRID	DELIVERY	JAN 06	0.0000	07/01/2031	07/01/2001		
NWL	N/R	N/R	487,588,548.26	487,588,548.26		4,557,156.55				
CT	FNDEL0705	FNMA	2005/07	DELIVERY	MSR	0.3000	07/01/2035	07/01/2005	NWL	
N/R	N/R	337,654,304.81	337,654,304.81			4,553,825.59				
CT	R536	LXS	2006-11	MSR		0.2500	08/25/2036	07/01/2006	NWL	N/R N/R
	361,809,569.09	361,809,569.09				4,551,222.54				
CT	R517	SARM	2006-3	SR		0.0000	07/01/2031	07/01/2001	NWL	N/R N/R
	301,104,268.66	301,104,268.66				4,502,744.90				
CT	FHHYB1105	FHLMC	HYBRID	DELIVERY	NOV 05 M	0.0000	07/01/2031	07/01/2001		
NWL	N/R	N/R	500,371,647.05	500,371,647.05		4,501,257.72				
CT	FNDEL0105	FNMA	2005/01	SR		0.3000	07/01/2031	07/01/2001	NWL	N/R
N/R	368,254,017.96	368,254,017.96				4,488,631.91				
CT	R393	SASCO	2005-4XS	SR		0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	349,163,767.45	349,163,767.45				4,472,289.22				
CT	R479	LXS	2005-6	MSR		0.2500	07/01/2035	07/01/2005	NWL	N/R N/R
	454,714,216.89	454,714,216.89				4,447,711.94				
CT	FHDEL106B	FHLMC	2006-1-B	DELIVERY	MSR	0.3200	01/01/2035	01/01/2005		
NWL	N/R	N/R	342,186,828.26	342,186,828.26		4,431,474.12				
CT	FHHYB0307	FHLMC	HYB	DELIV	03/07	0.2500	03/25/2037	03/25/2007	NWL	
N/R	N/R	688,469,271.35	688,469,271.35			4,343,389.53				
CT	R591	LMT	2007-4	MSR		0.2500	05/25/2037	04/01/2007	NWL	N/R N/R

301,388,686.67	301,388,686.67	4,326,872.81						
CT	R288 SARM 2004-4 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
347,825,257.19	347,825,257.19	4,300,602.47						
CT	FNHYB0707 FNMA 2007/07 HYB DELIVERY		0.2500	08/25/2037	07/01/2007	NWL		
N/R	N/R	477,605,985.00	477,605,985.00	4,287,097.44				
CT	FNHYB9072 FNMA HYB DELIV 09/07 2		0.0000	10/25/2037	07/26/2007	NWL		
N/R	N/R	429,335,069.23	429,335,069.23	4,263,494.94				
CT	R533 SARM 06-6 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
262,455,091.31	262,455,091.31	4,262,066.91						
CT	R567 SARM 2006-12 SR ALS		0.0000	12/01/2036	12/01/2006	NWL	N/R	
N/R		313,788,774.92	313,788,774.92	4,252,514.99				
CT	R508 LXS 2006-3 MSR		0.0000	10/01/2035	10/01/2005	NWL	N/R	N/R
418,833,146.93	418,833,146.93	4,249,144.70						

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	RF0002 LXS 2006-18N SR RFC	0.0000	07/01/2038	06/01/2008	NWL N/R
N/R	319,049,495.22	319,049,495.22	4,237,376.42		
CT	FHBYB0405 FHLMC HYBRID DEL APRIL 2005 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	410,996,933.02	410,996,933.02	4,217,379.51		
CT	R537 SARM 2006-07 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	267,166,545.65	267,166,545.65	4,213,726.12		
CT	R485 LXS 2005-8 MSR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	393,634,685.50	393,634,685.50	4,172,597.77		
CT	FNW07W6SR FNW 2007-W6 MSR	0.2500	06/25/2037	05/01/2007	NWL
N/R	390,247,373.59	390,247,373.59	4,159,956.45		
CT	R453 WACHOVIA 2005/07 MSR	0.2500	07/01/2035	07/01/2005	NWL N/R
N/R	264,543,941.42	264,543,941.42	4,125,615.19		
CT	R575 SARM 07-1 SR	0.2500	02/25/2037	07/01/2001	NWL N/R N/R
	302,687,238.98	302,687,238.98	4,060,767.91		
CT	R617 LMT 2007-7 MSR	0.2500	08/25/2037	07/01/2007	NWL NR NR
	292,441,870.49	292,441,870.49	4,026,988.68		
CT	FNDEL0407 FNMA 2007/04 MSR	0.3200	05/25/2037	04/01/2007	NWL N/R
N/R	302,603,913.00	302,603,913.00	4,013,105.76		
CT	R449 LXS05-02 MSR	0.2500	07/01/2035	07/01/2005	NWL N/R N/R
	417,112,923.21	417,112,923.21	3,975,108.34		
CT	FNDEL1006 FNMA 2006/10 MSR	0.2500	11/25/2036	10/01/2006	NWL N/R
N/R	284,999,154.85	284,999,154.85	3,973,739.11		
CT	R395 SARM 2005-4 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	346,391,653.32	346,391,653.32	3,959,128.43		
CT	FNDEL0905 FNMA 2005 09 DELIVERY MSR	0.3300	07/01/2031	07/01/2001	NWL
N/R	265,346,241.41	265,346,241.41	3,953,974.36		
CT	FNW07W9SR FNW 2007-W9 MSR	0.2500	08/25/2037	07/01/2007	NWL
N/R	244,091,734.98	244,091,734.98	3,936,138.76		
CT	R377 SARM 2004-20 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	332,496,911.54	332,496,911.54	3,916,852.48		
CT	FNDEL0505 FNMA 2005/05 SR	0.4700	07/01/2031	07/01/2001	NWL N/R
N/R	182,570,308.12	182,570,308.12	3,878,714.99		
CT	FNHYB0305 FNMA HYBRID DEL MARCH 2005 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	376,465,520.15	376,465,520.15	3,863,040.92		
CT	FNHYB1204 FNMA HYBRID DEL 2004-12	0.2500	07/01/2031	07/01/2001	NWL
N/R	374,497,468.77	374,497,468.77	3,842,846.08		
CT	FNHYB0205 FNMA HYBRID DEL FEB 2005 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	377,034,507.29	377,034,507.29	3,824,830.93		
CT	FNHYB0407 FNMA HYB DELIV 04/07	0.2500	05/25/2047	12/26/2006	NWL
N/R	520,348,577.31	520,348,577.31	3,819,679.56		

CT R503 LXS 2006-1 MSR	0.2500	10/01/2035	10/01/2005	NWL N/R N/R
361,439,585.48 361,439,585.48	3,794,567.74			
CT R411 SASCO 2005-6 SR	0.2500	04/01/2035	04/01/2005	NWL N/R N/R
271,400,343.35 271,400,343.35	3,782,115.22			
CT FNDEL0205 FNMA 2005/02 SR	0.3800	07/01/2031	07/01/2001	NWL N/R
N/R 243,594,790.26 243,594,790.26	3,743,090.67			
CT R472 LXS 2005-4	0.2500	10/01/2035	09/01/2005	NWL N/R N/R
356,183,317.81 356,183,317.81	3,672,464.25			
CT FNHYB0604 FNMA HYBRID DELIV JUNE 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
N/R 336,931,130.95 336,931,130.95	3,614,818.33			
CT FNHYB0504 FNMA HYBRID DEL MAY 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
N/R 329,070,730.82 329,070,730.82	3,607,376.77			
CT RF0006 LXS 2007-4N SR RFC	0.0000	07/01/2038	06/01/2008	NWL N/R
N/R 270,259,096.84 270,259,096.84	3,589,381.33			
CT R433 LXS 2005-01 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
333,989,951.95 333,989,951.95	3,559,793.59			
CT FHDEL0606 FHLMC 2006/06 MSR	0.3700	07/25/2036	06/01/2005	NWL N/R
N/R 241,242,133.46 241,242,133.46	3,537,905.91			
CT R458 LXS 2005-3 MSR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
357,518,825.26 357,518,825.26	3,470,238.70			
CT R586 SARM 07-3 SR	0.2500	04/25/2037	07/01/2001	NWL N/R N/R
282,361,403.67 282,361,403.67	3,458,202.28			
CT FHBYB1106 FHLMC HYB DELIV 11/06	0.2500	11/25/2036	07/01/2001	NWL
N/R N/R 426,908,457.50 426,908,457.50	3,433,023.03			
CT R593 SARM 07-4 SR	0.2500	05/25/2047	07/01/2001	NWL N/R N/R
434,654,326.30 434,654,326.30	3,393,751.72			
CT R602 LXS 2007-9 MSR	0.2500	06/25/2037	05/01/2007	NWL N/R N/R
234,560,249.08 234,560,249.08	3,365,017.09			
CT R626 LMT 2007-9	0.0000	10/25/2037	12/01/2006	NWL N/R N/R
210,720,446.22 210,720,446.22	3,363,199.36			
CT FNHYB0404 FNMA HYBRID DEL APRIL 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
N/R 301,231,054.52 301,231,054.52	3,266,996.97			
CT R429 BANK OF AMERICA 2005-4 SR	0.2500	07/01/2031	07/01/2001	NWL
N/R N/R 219,512,628.57 219,512,628.57	3,167,245.42			
CT R289 SARM 04-3AC SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
280,128,259.33 280,128,259.33	3,103,581.09			
CT FHDEL0806 FHLMC 2006/08 MSR	0.5600	09/25/2036	08/01/2006	NWL N/R
N/R 167,510,044.10 167,510,044.10	3,079,103.14			
CT FNDEL0305 FNMA 2005/03 SR	0.2700	07/01/2031	07/01/2001	NWL N/R
N/R 255,081,321.94 255,081,321.94	3,072,612.29			
CT R554 LMT 2006-7 MSR	0.2500	11/25/2036	10/01/2006	NWL N/R N/R
234,612,704.69 234,612,704.69	3,048,679.60			
CT R570 LMT 2006-9 MSR	0.0000	12/01/2036	12/01/2006	NWL N/R N/R
228,749,788.37 228,749,788.37	3,005,319.79			
CT R493 LXS 2005-10 MSR	0.2500	10/01/2035	10/01/2005	NWL N/R N/R
290,579,429.46 290,579,429.46	2,963,517.54			
CT FNHYB0704 FNMA HYBRID DEL JULY 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
N/R 281,679,758.87 281,679,758.87	2,923,320.28			
CT FNDEL0405 FNMA 2005/04 SR	0.2900	07/01/2031	07/01/2001	NWL N/R

N/R	224,130,581.89	224,130,581.89	2,863,468.37				
CT	R462 WACHOVIA 2005-05 MSR		0.2500	07/01/2035	07/01/2005	NWL	N/R
N/R	185,768,433.83	185,768,433.83	2,844,443.21				
CT	FNDL0408 FNMA 2008/04 DELIVERY MSR		0.0000	04/30/2037	04/01/2008	NWL	
N/R	N/R	68,931,556.59	68,931,556.59	2,820,575.43			
CT	CN0004 LBSBC 2006-2 SR		0.0000	09/25/2036	08/01/2006	NWL	N/R N/R
	287,702,407.10	287,702,407.10	2,820,205.72				
CT	R563 SARM 06-11 SR		0.2500	10/01/2031	07/01/2001	NWL	N/R N/R
	191,282,305.59	191,282,305.59	2,812,010.68				
CT	R427 SARM 2005-12 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
	221,213,127.73	221,213,127.73	2,786,825.17				
CT	CN0005 LBSBC 2006-3 SR		0.0000	12/25/2036	11/01/2006	NWL	N/R N/R
	273,760,063.04	273,760,063.04	2,767,059.95				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R603 SARM 2007-5 MSR	0.2500	06/25/2037	05/01/2007	NWL N/R N/R
	209,427,825.37 209,427,825.37	2,760,691.06			
CT	FNDEL0907 FNMA 2007/09 FIXED MSR	0.0000	10/25/2037	09/01/2007	NWL
N/R N/R	161,188,844.92 161,188,844.92	2,746,298.78			
CT	R640 LXS 2006-14N SR ALS	0.0000	08/30/2037	08/30/2006	NWL N/R
N/R	68,384,846.34 68,384,846.34	2,745,903.10			
CT	FNHYB0807 FNMA HYB DELIV 08/07	0.2500	08/25/2037	07/26/2007	NWL
N/R N/R	272,496,830.99 272,496,830.99	2,706,019.01			
CT	FNHYB1004 FNMA HYBRID DEL OCT 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	254,936,155.71 254,936,155.71	2,645,770.63			
CT	R610 LMT 2007-6 MSR	0.2500	07/25/2037	06/01/2007	NWL N/R N/R
	185,387,266.95 185,387,266.95	2,574,803.61			
CT	R579 LMT 2007-2 MSR	0.2500	03/25/2037	02/01/2007	NWL N/R N/R
	160,956,997.15 160,956,997.15	2,560,841.74			
CT	R287 SARM 04-2 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	221,669,381.81 221,669,381.81	2,559,496.42			
CT	R550 SARM 2006-9 SR	0.2500	10/01/2031	07/01/2001	NWL N/R N/R
	161,239,786.39 161,239,786.39	2,558,735.13			
CT	FNHYB0904 FNMA HYBRID DEL SEPT 2004 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	246,631,341.92 246,631,341.92	2,530,768.20			
CT	R542 LMT 2006-5 MSR	0.2500	09/25/2036	08/01/2006	NWL N/R N/R
	212,228,700.87 212,228,700.87	2,497,829.59			
CT	FNHYB0506 FNMA HYBRID DELIVERY	0.0000	06/25/2036	05/01/2006	NWL
N/R N/R	677,459,060.99 677,459,060.99	2,453,551.71			
CT	R416 SARM 2005-11 SR	0.2500	04/01/2035	04/01/2005	NWL N/R N/R
	193,853,698.36 193,853,698.36	2,442,153.28			
CT	CN0003 WHLLN LBSBC 2006-1 SR	0.0000	04/01/2036	04/01/2006	NWL NR
NR	269,490,834.96 269,490,834.96	2,436,469.33			
CT	R406 SASCO 2005-7 XS SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	232,460,366.01 232,460,366.01	2,357,534.25			
CT	R274 SASCO 03--40A SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	183,905,937.29 183,905,937.29	2,320,438.00			
CT	R280 SASCO 2004-2AC SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	210,050,146.75 210,050,146.75	2,302,635.72			
CT	R573 LMT 2007-1 MSR	0.2500	02/25/2037	01/01/2007	NWL N/R N/R
	178,792,149.01 178,792,149.01	2,302,461.49			
CT	FNDLJAN04 FNMA 2004/01 DELIVERY SR	0.3200	07/01/2031	07/01/2001	NWL
N/R N/R	197,757,306.03 197,757,306.03	2,232,445.12			
CT	R279 SARM 2004-1 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	194,620,009.08 194,620,009.08	2,224,434.69			

CT FHBYB071B FHLMC HYB DELIV 01/07 B	0.2500 01/01/2047 12/26/2006	NWL
N/R N/R 294,856,819.33 294,856,819.33	2,198,878.77	
CT FNW07W2SR FNW 2007-W2 MSR	0.2500 03/25/2037 02/01/2007	NWL
N/R N/R 194,992,919.77 194,992,919.77	2,096,279.94	
CT R652 LMT 2008-6 SR ALS	0.0000 06/01/2037 06/01/2008	NWL N/R N/R
146,968,437.00 146,968,437.00 2,084,196.14		
CT R488 WACHOVIA 2005-11 ALT-A	0.2500 07/01/2031 07/01/2001	NWL N/R
N/R 132,777,014.49 132,777,014.49	2,055,325.47	
CT FHBYB1107 FHLMC HYB DELIV 11/07	0.0000 12/25/2037 03/25/2007	NWL
N/R N/R 106,614,772.68 106,614,772.68	2,042,733.42	
CT FNDEL1004 FNMA 2004/10 DELIVERY MSR	0.3400 10/01/2034 10/28/2004	NWL
N/R N/R 148,097,091.25 148,097,091.25	2,037,022.72	
CT FNDEL1104 FNMA 2004/11 DELIVERY	0.3100 07/01/2031 07/01/2001	NWL
N/R N/R 149,238,248.71 149,238,248.71	1,966,067.79	
CT R374 SASCO 2004-23XS	0.2500 07/01/2031 07/01/2001	NWL N/R N/R
181,159,989.07 181,159,989.07 1,960,476.78		
CT FNDLF0508 FNMA 2008/05 FLOW DELIVERY	0.0000 06/01/2037 06/01/2007	
NWL N/R N/R 50,878,867.97 50,878,867.97	1,921,337.96	
CT R437 SARM 2005-15	0.0000 07/01/2035 07/01/2005	NWL N/R N/R
134,551,043.75 134,551,043.75 1,917,773.72		
CT R421 SASCO 2005-9XS SR	0.2500 07/01/2031 07/01/2001	NWL N/R
N/R 209,975,451.98 209,975,451.98	1,914,700.52	
CT R380 SASCO 2005-2XS SR	0.2500 07/01/2031 07/01/2001	NWL N/R
N/R 173,508,028.04 173,508,028.04	1,909,880.61	
CT R231 FNMA HOME EXPRESS FIXED SR	0.1000 07/01/2031 07/01/2001	NWL
N/R N/R 331,418,348.92 331,418,348.92	1,877,116.70	
CT FNDEL0904 FNMA 2004/09 DELIVERY MSR	0.3500 09/01/2034 09/01/2004	NWL
N/R N/R 131,070,721.71 131,070,721.71	1,871,826.52	
CT GM0020 LXS 2006-12N SR GMAC	0.3750 08/25/2036 08/01/2006	NWL N/R
N/R 220,811,233.26 220,811,233.26	1,853,011.06	
CT R512 LMT 2006-2 MSR	0.2500 04/25/2036 03/01/2006	NWL N/R N/R
132,347,427.70 132,347,427.70 1,833,193.77		
CT FHDEL1205 FHLMC FIXED DELIVERY DEC 05 MS	0.3200 07/01/2031 07/01/2001	
NWL N/R N/R 130,919,534.08 130,919,534.08	1,832,476.89	
CT FNDEL1107 FNMA 2007/11 FIXED DELIV MSR	0.0000 11/25/2037 11/01/2007	
NWL N/R N/R 37,958,111.85 37,958,111.85	1,804,406.82	
CT R506 WLS RISHI LOAN SALE 2004	0.5000 01/01/2035 01/01/2006	NWL N/R
N/R 63,702,080.22 63,702,080.22	1,783,895.62	
CT R487 WACHOVIA 2005-11 JUMBO	0.2500 07/01/2031 07/01/2001	NWL N/R
N/R 111,699,318.80 111,699,318.80	1,783,476.94	
CT FNW07W7SR FNW 2007-W7 MSR	0.2500 07/25/2037 06/01/2007	NWL
N/R N/R 168,575,088.62 168,575,088.62	1,744,193.08	
CT FNDEL0507 FNMA FXD 2007/05 MSR	0.2500 06/25/2037 05/01/2007	NWL
N/R N/R 141,781,184.98 141,781,184.98	1,710,695.38	
CT OP0088 SAIL 2006-BNC3 OPT1	0.0000 10/25/2036 10/25/2006	NWL N/R
N/R 339,838,539.44 339,838,539.44	1,699,192.69	
CT FNHYB0907 FNMA HYB DELIV 09/07 1	0.0000 10/28/2037 07/26/2007	NWL
N/R N/R 176,723,298.37 176,723,298.37	1,672,358.14	
CT FNW07W3SR FNW 2007-W3 MSR	0.2500 04/25/2037 03/01/2007	NWL

N/R	N/R	149,403,297.79	149,403,297.79	1,666,157.45			
CT	FNDEL1204	FNMA 2004/12	SR	0.3200	07/01/2031	07/01/2001	NWL N/R
N/R		116,481,747.68	116,481,747.68	1,576,873.10			
CT	VH71	CONVENTIONAL	SERVICING RIG	0.0000	11/01/2034	11/01/2004	NWL
N/R	N/R	206,723,312.13	206,723,312.13	1,568,804.61			
CT	VH70	SBA	SERVICING RIGHTS	0.0000	11/01/2034	11/01/2004	NWL N/R
N/R		107,045,152.09	107,045,152.09	1,566,659.32			
CT	FNW07W8SR	FNW 2007-W8	MSR	0.2500	09/25/2037	08/01/2007	NWL
N/R	N/R	165,313,273.94	165,313,273.94	1,554,249.21			
CT	FHDEL1107	FHLMC AHM 2007/11	MSR	0.0000	11/25/2037	11/01/2007	NWL
N/R	N/R	138,726,256.65	138,726,256.65	1,551,635.46			
CT	CN0002	LBSBC 2005-2	SR CNL	0.0000	11/01/2035	10/01/2005	NWL N/R
N/R		195,682,468.86	195,682,468.86	1,536,461.56			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	FNHYB0304 FNMA HYBRID DEL MARCH 2004 SR	0.2500	07/01/2031	07/01/2001	
NWL	N/R N/R	138,657,342.33	138,657,342.33	1,487,606.98	
CT	R544 SARM 2006-8 SR ALS	0.0000	10/01/2036	10/01/2006	NWL N/R
N/R	88,259,198.17	88,259,198.17	1,484,817.00		
CT	R498 MLMI 2005-A9 01/06	0.0000	04/01/2036	04/01/2006	NWL N/R N/R
	121,894,385.58	121,894,385.58	1,481,042.44		
CT	R556 SARM 2006-10 SR	0.2500	07/31/2031	07/01/2001	NWL N/R N/R
	85,524,692.07	85,524,692.07	1,407,161.26		
CT	CN0001 LBSBC 2005-1 SR	0.0000	04/01/2035	04/01/2005	NWL N/R N/R
	192,425,874.94	192,425,874.94	1,404,595.35		
CT	FNDEL0704 FNMA 2004/07 DELIVERY MSR	0.2800	08/01/2031	07/01/2004	NWL
N/R	N/R	127,836,392.92	127,836,392.92	1,367,465.42	
CT	FHDEL106A FHLMC 2006-1-A DELIVERY MSR	0.3400	01/01/2035	01/01/2005	
NWL	N/R N/R	93,977,109.27	93,977,109.27	1,307,669.67	
CT	FNDEL0607 FNMA 2007/06 FIXED MSR	0.2500	07/25/2037	06/01/2007	NWL
N/R	N/R	105,146,554.34	105,146,554.34	1,298,712.88	
CT	FNDEL1007 FNMA 2007/10 FIXED MSR	0.0000	10/30/2037	10/01/2007	NWL
N/R	N/R	73,770,867.90	73,770,867.90	1,295,309.05	
CT	R650 SARM 2008-2 SR ALS	0.0000	07/25/2038	06/01/2008	NWL N/R
N/R	175,235,133.77	175,235,133.77	1,235,407.69		
CT	FNDEL0804 FNMA 2004/08 DELIVERY MSR	0.3000	08/01/2031	08/01/2004	NWL
N/R	N/R	106,998,602.48	106,998,602.48	1,211,581.46	
CT	R515 ETRADE 2006-1	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	63,580,869.38	63,580,869.38	1,158,781.41		
CT	VI98 SBA IO	0.0000	11/01/2034	11/01/2004	NWL N/R N/R
	108,741,487.70	108,741,487.70	1,083,870.99		
CT	FNHYB1007 FNMA HYB DELIV 10/07 1	0.0000	10/01/2037	07/26/2007	NWL
N/R	N/R	101,723,968.72	101,723,968.72	1,069,587.37	
CT	R532 LXS 2006-10N MSR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	150,183,315.56	150,183,315.56	1,065,884.36		
CT	R551 BNC 2006-1SR ALS	0.0000	12/01/2036	12/01/2006	NWL N/R N/R
	131,574,959.47	131,574,959.47	1,052,599.67		
CT	CW0046 SASC 2008-RF1 SR COUNTRYWIDE	0.0000	03/25/2035	02/29/2008	
NWL	NR NR	21,020,419.76	21,020,419.76	1,041,111.50	
CT	FNDLR0108 FNMA 2008/01 REG DELIVERY MSR	0.0000	01/31/2037	01/31/2008	
NWL	N/R N/R	52,866,712.80	52,866,712.80	1,023,551.70	
CT	R564 LUMINENT 2006-1 SR	0.2500	07/31/2036	07/01/2001	NWL N/R
N/R	121,968,932.00	121,968,932.00	966,574.70		
CT	R644 SARM 2008-1 SR	0.0000	12/25/2037	09/01/2007	NWL N/R N/R
	143,963,930.17	143,963,930.17	964,558.33		

CT	R589 DLJ 2007-1 SR		0.2500	04/01/2037	04/01/2007	NWL	N/R	N/R
	57,695,962.12	57,695,962.12						940,653.58
CT	R522 LMT 2006-4 MSR		0.2500	08/25/2036	07/01/2006	NWL	N/R	N/R
	71,209,400.02	71,209,400.02						938,348.43
CT	WF0056 SASCO 2005-AR1 SR WELLS		0.0000	11/01/2035	10/01/2005	NWL		
N/R	N/R	301,220,458.99	301,220,458.99					933,783.42
CT	R548 LMT 2006-6 MSR		0.2500	10/25/2036	09/01/2006	NWL	N/R	N/R
	72,065,783.27	72,065,783.27						913,862.95
CT	R426 SARM 2005-10 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	178,318,129.71	178,318,129.71						913,143.40
CT	GM0019 LXS 2006-10N SR GMAC		0.3750	08/25/2036	08/01/2006	NWL	N/R	
N/R	N/R	103,469,117.07	103,469,117.07					882,056.97
CT	R295 SARM 2004-9XS SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	83,203,091.39	83,203,091.39						863,495.78
CT	FNDEL120 FNMA 2007/12 DELIVERY MSR		0.0000	12/25/2037	12/01/2007			
NWL	N/R	N/R						840,843.57
		55,994,711.72	55,994,711.72					
CT	R553 SASCO 2006-BC4 SR ALS		0.0000	11/01/2036	11/01/2006	NWL	N/R	
N/R	N/R	280,225,030.14	280,225,030.14					840,675.09
CT	R325 AMSOUTH BANK 2004-1 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R	N/R	66,324,220.68	66,324,220.68					759,361.70
CT	R461 ING DIRECT 2005-9 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	
N/R	N/R	53,245,007.37	53,245,007.37					720,540.78
CT	FNDEL1207 FNMA AHM 2007/12 MSR		0.0000	12/01/2037	12/01/2007	NWL		
N/R	N/R	65,666,470.08	65,666,470.08					714,777.60
CT	FNHYB1107 FNMA HYB DELIV 11/07		0.0000	12/25/2037	07/26/2007	NWL		
N/R	N/R	72,599,009.44	72,599,009.44					712,459.92
CT	FNDLFL608 FNMA 2008/06 FLOW		0.0000	10/01/2037	07/26/2007	NWL	N/R	
N/R	N/R	24,321,600.00	24,321,600.00					686,927.10
CT	R237 FNMA EXPRESS FIXED LIMITED REC		0.2500	07/01/2031	07/01/2001	NWL		
N/R	N/R	129,362,435.89	129,362,435.89					679,601.96
CT	R585 LMT 2007-3 MSR		0.2500	04/25/2037	03/01/2007	NWL	N/R	N/R
	41,563,976.95	41,563,976.95						648,395.03
CT	R327 ING SALE 2004-6 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	49,151,549.84	49,151,549.84						607,722.62
CT	GM0009 SASCO 2005-S7 GMAC SR		0.0000	12/01/2035	11/01/2005	NWL		
N/R	N/R	201,304,099.12	201,304,099.12					603,912.29
CT	R528 ETRADE 2006-2 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	36,798,269.16	36,798,269.16						588,977.11
CT	R588 SASCO 2007-GEL2 SR ALS		0.0000	05/01/2037	04/01/2007	NWL	N/R	
N/R	N/R	179,942,800.01	179,942,800.01					539,828.40
CT	FNDLFL0808 FNMA 2008/08 FLOW		0.0000	10/01/2037	07/26/2007	NWL	N/R	
N/R	N/R	19,538,501.00	19,538,501.00					534,320.94
CT	R294 ING 2004-4 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	44,372,137.46	44,372,137.46						533,076.86
CT	WF0073RI SASCO 2006-GEL4 SR WELLS RI		0.0000	10/01/2036	10/01/2006			
NWL	N/R	N/R						516,387.29
		122,744,782.12	122,744,782.12					
CT	R467 ING DIRECT 2005-10		0.0000	10/01/2035	09/01/2005	NWL	N/R	N/R
	37,571,993.66	37,571,993.66						513,571.08
CT	R649 RLT 2008-2 ALS SR		0.0000	07/01/2038	05/01/2008	NWL	N/R	N/R

987,856,477.44	987,856,477.44	493,928.23	
CT FNDEL0606 FNMA 2006/06 MSR		0.3000	07/25/2036 06/01/2006 NWL N/R
N/R 45,322,931.00	45,322,931.00	486,235.91	
CT R364 ING 2004-10 SR		0.2500	07/01/2031 07/01/2001 NWL N/R N/R
40,746,753.86	40,746,753.86	480,001.52	
CT R539 LXS 2006-12N SR ALS		0.2500	08/25/2036 08/01/2006 NWL N/R
N/R 80,371,322.84	80,371,322.84	473,967.54	
CT WF0066RI SASCO 2006-GEL2 SR WELLS FARGO		0.0000	04/01/2036 04/01/2006
NWL N/R N/R 100,917,163.35	100,917,163.35	454,127.23	
CT FNDEL0504 FNMA FIXED DELIVERY 2004-5		0.2700	05/01/2031 05/01/2004 NWL
N/R N/R 62,406,793.22	62,406,793.22	453,246.34	
CT FNHYB0208 FNMA HYB DELIV 02/08		0.0000	10/01/2037 07/26/2007 NWL
N/R N/R 60,539,068.00	60,539,068.00	444,407.00	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R306 ING 2004-3 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	36,243,566.31 36,243,566.31	443,890.63			
CT	R399 ING DIRECT 2005-3 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	36,872,757.06 36,872,757.06	442,980.99			
CT	RF0003 LXS 2007-12N SR RFC	0.0000	07/01/2038	06/01/2008	NWL N/R
N/R	33,290,420.65 33,290,420.65	442,138.73			
CT	CW0024 FNGT 2005-W1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	48,730,630.78 48,730,630.78	433,392.43			
CT	R460 ASSOCIATED 2005-2 SR	0.2500	07/01/2031	08/01/2005	NWL N/R
N/R	31,246,414.36 31,246,414.36	411,892.24			
CT	B058 SIB/FHLMC SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	37,455,016.47 37,455,016.47	411,646.80			
CT	FNDLB0508 FNMA 2008/05 BULK DELIVERY	0.0000	06/01/2037	06/01/2007	NWL
N/R N/R	14,827,352.93 14,827,352.93	409,930.14			
CT	WM0006RI SASCO 2006-GEL3 SR WAMU RI	0.0000	07/01/2036	07/01/2006	
NWL N/R N/R	87,519,425.59 87,519,425.59	385,085.47			
CT	R297 ING 2004-1 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	25,007,210.68 25,007,210.68	382,234.84			
CT	R558 SASCO 2006-BC5 SR ALS	0.0000	11/01/2036	11/01/2006	NWL N/R
N/R	123,240,363.12 123,240,363.12	369,721.08			
CT	WF0043 SAIL 2005-HE2 SR WELLS	0.0000	08/01/2035	08/01/2005	NWL N/R
N/R	124,124,388.28 124,124,388.28	361,698.46			
CT	WF0070 SASCO 2006-GEL3 SR WELLS FARGO	0.0000	07/01/2036	07/01/2006	
NWL N/R N/R	76,498,929.76 76,498,929.76	354,955.03			
CT	FNDLR0208 FNMA 2008/02 REG DELIVERY MSR	0.0000	03/25/2038	02/29/2008	
NWL N/R N/R	22,209,400.83 22,209,400.83	347,316.99			
CT	R410 ING DIRECT 2005-6 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	28,605,475.09 28,605,475.09	343,659.73			
CT	R161 BANK ATLANTIC 2003-1 02/03 SR	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	19,087,249.15 19,087,249.15	336,721.42			
CT	GM0012 SASCO 2006-S1 SR 4/1 GMAC	0.0000	02/01/2036	02/01/2006	NWL
N/R N/R	167,962,096.93 167,962,096.93	335,924.19			
CT	R263 GREENPOINT 2003-8 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	22,803,571.62 22,803,571.62	335,678.77			
CT	CW0044 SASCO 2007-RF1 SR COUNTRYWIDE	0.0000	05/25/2037	04/01/2007	
NWL N/R N/R	2,577,065.92 2,577,065.92	320,891.20			
CT	R409 SARM 2005-8XS SR	0.0000	04/01/2035	04/01/2005	NWL N/R N/R
	106,337,009.97 106,337,009.97	319,011.02			
CT	CW0025 FSPC 2002-T42/SASCO 2002-12 SR	0.0000	04/01/2037	02/01/2006	NWL
N/R N/R	35,747,305.96 35,747,305.96	317,923.48			

CT	R397 SARM 2005-6XS SR	0.0000	03/01/2035	03/01/2005	NWL	N/R	N/R
	103,748,063.90	103,748,063.90	311,244.19				
CT	R440 ING DIRECT 2005-8	0.2500	07/01/2035	07/01/2005	NWL	N/R	N/R
	23,116,680.65	23,116,680.65	307,426.26				
CT	FNDLF0708 FNMA 2008/07 FLOW	0.0000	10/01/2037	07/26/2007	NWL	N/R	
N/R	15,165,505.00	15,165,505.00	305,847.74				
CT	WF0027 SAIL 2004-BNC1 SR WELLS	0.0000	01/01/2035	01/01/2005	NWL		
N/R	N/R	100,687,964.46	100,687,964.46	302,063.89			
CT	R359 SARM 2004-17 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	40,082,221.71	40,082,221.71	289,545.47				
CT	CW0032 SASCO 2005-RF1 SR COUNTRYWIDEH	0.0000	04/01/2037	02/01/2006	NWL	N/R	N/R
	31,697,646.94	31,697,646.94	281,907.29				
CT	R428 ING DIRECT 2005-7 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	
N/R	21,514,056.26	21,514,056.26	281,086.20				
CT	R334 FRANKLIN BANK SALE 04-1 SR	0.2500	07/01/2031	07/01/2001	NWL		
N/R	N/R	23,527,904.00	23,527,904.00	279,910.19			
CT	WF0003 SAIL 2004-1 SR WELLS FARGO	0.3026	01/25/2034	01/01/2004	NWL		
N/R	N/R	89,154,821.25	89,154,821.25	277,956.94			
CT	WF0081 SASCO 2007-GEL1 SR WELLS	0.0000	01/01/2037	01/01/2007	NWL		
N/R	N/R	91,781,187.21	91,781,187.21	275,343.56			
CT	R510 SASCO 2006-3H MSR	0.2500	04/25/2036	03/01/2006	NWL	N/R	
N/R	14,132,837.15	14,132,837.15	274,886.42				
CT	WF0019 SAIL 2004-8 SR WELLS FARGO	0.0000	08/01/2034	08/01/2004	NWL		
N/R	N/R	90,834,484.68	90,834,484.68	272,503.45			
CT	GM0008 SASCO 2005-S6 SR GMAC	0.0000	11/01/2035	10/01/2005	NWL		
N/R	N/R	134,655,316.85	134,655,316.85	269,310.63			
CT	WF0030 SAIL 2005-1 SR WELLS	0.0000	02/01/2035	02/01/2005	NWL	N/R	
N/R	89,437,190.09	89,437,190.09	268,311.57				
CT	WF0060 SAIL 2006-1 SR WELLS	0.0000	01/01/2035	01/01/2005	NWL	N/R	
N/R	87,159,391.71	87,159,391.71	261,478.17				
CT	FNHYB1207 FNMA HYB DELIV 11/07	0.0000	12/25/2037	07/26/2007	NWL		
N/R	N/R	25,725,257.52	25,725,257.52	261,474.56			
CT	WF0089 SASCO 2007-GEL2 SR WELLS SERVI	0.0000	05/01/2037	04/01/2007	NWL	N/R	N/R
	84,239,053.16	84,239,053.16	252,717.15				
CT	R253 SASCO 2003-33H SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	
N/R	19,143,707.87	19,143,707.87	245,330.29				
CT	R336 SARM 2004-13	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	34,066,847.52	34,066,847.52	242,111.68				
CT	R443 SASCO 2005-GEL3 ALS	0.0000	07/01/2035	07/01/2005	NWL	N/R	
N/R	45,467,378.14	45,467,378.14	240,977.10				
CT	R298 ING 2004-2 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	20,153,098.77	20,153,098.77	237,405.85				
CT	R468 SASCO 2005-GEL4	0.0000	10/01/2035	09/01/2005	NWL	N/R	N/R
	47,380,671.97	47,380,671.97	236,903.35				
CT	R396 SARM 2005-5 SR	0.2500	04/01/2035	04/01/2005	NWL	N/R	N/R
	32,784,028.98	32,784,028.98	236,824.87				
CT	R384 SARM 2005-2 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R	N/R
	32,682,259.38	32,682,259.38	236,089.71				
CT	WF0081RI SASCO 2007-GEL1 SR RI WELLS	0.0000	01/25/2037	01/01/2007			

NWL	N/R	N/R	78,460,265.14	78,460,265.14	236,039.86			
CT	R500	SASCO 2006-GEL 1 SR ALS			0.0000	01/01/2035	01/01/2005	NWL N/R
N/R			47,376,121.14	47,376,121.14	232,142.99			
CT	R407	SAIL 2005-4 SR			0.0000	04/01/2035	04/01/2005	NWL N/R N/R
			77,253,782.71	77,253,782.71	231,761.34			
CT	R087	SASCO 2001-15A SR			0.0000	07/01/2031	07/01/2001	NWL N/R
N/R			16,362,156.38	16,362,156.38	227,477.24			
CT	WF0065	SASCO 2006-GEL2 SR WELLS			0.0000	04/01/2036	04/01/2006	NWL
N/R	N/R		48,039,622.69	48,039,622.69	216,178.30			
CT	R534	ING DIRECT 06/06			0.0000	07/25/2036	07/01/2006	NWL N/R N/R
			13,496,530.91	13,496,530.91	212,866.04			
CT	R459	HUDSON CITY 2005-7 MSR			0.0000	07/01/2035	07/01/2005	NWL N/R
N/R			28,294,259.57	28,294,259.57	212,206.94			

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WF0005 SAIL 2004-3 SR WELLS	0.0000	01/25/2034	01/01/2004	NWL N/R
N/R	69,782,799.57	69,782,799.57	208,441.22		
CT	R206 CALIFORNIA BANK & TRUST 03-1	0.2500	07/01/2031	07/01/2001	NWL
N/R N/R	17,008,817.17	17,008,817.17	208,314.34		
CT	R372 ING 2004-11 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	16,839,586.39	16,839,586.39	208,209.05		
CT	GM0004 SAS 2005-S3 SR GMAC	0.0000	07/01/2035	07/01/2005	NWL N/R
N/R	69,066,219.12	69,066,219.12	207,198.65		
CT	WF0033 SAIL 2005-2 SR WELLS	0.0000	03/01/2035	03/01/2005	NWL N/R
N/R	68,089,063.36	68,089,063.36	204,267.19		
CT	R352 SARM 2004-15 SR ALS	0.2500	09/01/2034	09/01/2004	NWL N/R
N/R	28,474,085.04	28,474,085.04	202,364.15		
CT	GM0033 SASCO 2007-GEL2 SR GMAC	0.0000	04/01/2037	04/01/2007	NWL
N/R N/R	66,183,763.71	66,183,763.71	198,551.29		
CT	R174 GREENPOINT 2003-WL2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	12,396,198.82	12,396,198.82	198,408.17		
CT	WF0059 SAIL 2005-11 SR WELLS	0.0000	12/01/2035	12/01/2005	NWL N/R
N/R	65,105,413.56	65,105,413.56	195,320.06		
CT	GM0018 SASCO 2006-GEL3 SR GMAC	0.0000	07/01/2036	07/01/2006	NWL
N/R N/R	43,407,963.12	43,407,963.12	190,995.03		
CT	WF0025 SAIL 2004-BNC2 SR WELLS FARGO	0.0000	11/01/2034	11/01/2004	
NWL N/R N/R	63,297,065.83	63,297,065.83	189,891.19		
CT	R530 SAIL 2006-4 SR ALS	0.0000	06/25/2036	06/01/2006	NWL N/R N/R
	126,170,197.64	126,170,197.64	189,255.29		
CT	CW0040 SASCO 2006-RF2 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	21,242,217.30	21,242,217.30	188,920.52		
CT	R312 SARM 2004-7 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	26,486,671.54	26,486,671.54	188,759.00		
CT	R197 SASCO 2003-23H SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	12,194,383.02	12,194,383.02	187,584.87		
CT	R400 ING DIRECT 2005-5 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	19,115,289.93	19,115,289.93	187,215.62		
CT	R441 CAPITOL FEDERAL 2005-7	0.2500	07/01/2035	07/01/2005	NWL N/R
N/R	16,050,101.81	16,050,101.81	183,446.72		
CT	R432 SAIL 2005-6	0.0000	07/01/2035	07/01/2005	NWL N/R N/R
	59,641,446.40	59,641,446.40	178,924.33		
CT	GM0014 SAIL 06-ARS1 SR GMAC	0.0000	06/25/2036	06/01/2006	NWL N/R
N/R	68,655,245.19	68,655,245.19	178,503.63		
CT	R415 SAIL 2005-5 SR ALS	0.0000	05/01/2035	05/01/2005	NWL N/R N/R
	70,888,940.23	70,888,940.23	178,143.90		

CT	CW0035 SASCO 2005-RF4 SR COUNTRYWIDE	0.0000	04/01/2033	02/01/2006	
NWL	N/R N/R	19,761,012.25	19,761,012.25	175,747.22	
CT	R442 CAPITOL FEDERAL 2005-8	0.2500	07/01/2035	07/01/2005	NWL N/R
N/R	N/R	14,425,389.91	14,425,389.91	169,932.77	
CT	WF0042 SAIL 2005-7 SR WELLS	0.0000	07/01/2034	07/01/2004	NWL N/R
N/R	N/R	282,026,962.52	282,026,962.52	169,216.17	
CT	R547 SASCO 2006-RF3 MSR WLIO	0.0000	07/01/2034	07/01/2004	NWL N/R
N/R	N/R	17,876,771.25	17,876,771.25	168,935.48	
CT	R345 ING 2004-8 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
		14,140,297.20	14,140,297.20	168,226.29	
CT	WH0004 AMT 2003-1 SR WILSHIRE	0.2550	05/01/2034	05/01/2004	NWL N/R
N/R	N/R	56,696,890.88	56,696,890.88	168,162.97	
CT	CW0034 SASCO 2005-RF3 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R	18,781,198.54	18,781,198.54	167,033.12	
CT	WF0072 SASCO 2006-GEL4 SR WELLS	0.0000	10/01/2036	10/01/2006	NWL
N/R	N/R	39,755,188.13	39,755,188.13	166,971.79	
CT	PH001RI SASCO 2006-GEL 1 SR RI PHH	0.0000	01/01/2035	01/01/2005	NWL
N/R	N/R	51,075,506.29	51,075,506.29	158,334.06	
CT	R520 SASCO 2006-GEL2 SR ALS	0.0000	04/01/2036	04/01/2006	NWL N/R
N/R	N/R	30,109,396.25	30,109,396.25	153,557.92	
CT	WF0024 SAIL 2004-10 SR WELLS FARGO	0.0000	11/01/2034	11/01/2004	NWL
N/R	N/R	50,709,313.67	50,709,313.67	152,127.94	
CT	R238 FNMA EXPRESS ARM LIMITED RECOU	0.2500	07/01/2031	07/01/2001	
NWL	N/R N/R	28,421,986.35	28,421,986.35	149,314.11	
CT	WF0028 SAIL 2004-11 SR WELLS	0.0000	01/01/2035	01/01/2005	NWL N/R
N/R	N/R	49,178,165.13	49,178,165.13	147,534.49	
CT	R439 ASSOCIATED 2005-1	0.2500	07/01/2035	07/01/2005	NWL N/R
N/R	N/R	11,904,306.16	11,904,306.16	147,187.95	
CT	R349 SASCO 2004-18H MSR	0.2500	10/01/2034	09/01/2004	NWL N/R
N/R	N/R	15,844,780.89	15,844,780.89	146,922.82	
CT	R385 ING DIRECT 2005-1 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	N/R	12,261,300.37	12,261,300.37	144,439.55	
CT	FF0001 SASCO 2006-RM1 SR FIN FDM	0.0000	11/01/2036	11/01/2006	NWL
N/R	N/R	54,187,610.12	54,187,610.12	143,936.38	
CT	R313 SASCO 04-12H SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
		15,236,960.68	15,236,960.68	143,240.41	
CT	CW0033 SASCO 2005-RF2 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R	15,771,376.81	15,771,376.81	140,264.86	
CT	R452 CAPITOL FEDERAL 05-11	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	N/R	11,255,348.19	11,255,348.19	139,164.06	
CT	WF0015 SAIL 2004-6 SR WELLS FARGO	0.0000	07/01/2034	07/01/2004	NWL
N/R	N/R	43,925,553.28	43,925,553.28	131,776.65	
CT	R466 CAPITAL FEDERAL 2005-13	0.0000	10/01/2035	09/01/2005	NWL N/R
N/R	N/R	9,922,912.24	9,922,912.24	128,680.45	
CT	R552 SASCO 2006-GEL4 SR ALS	0.0000	10/01/2036	10/01/2006	NWL N/R
N/R	N/R	25,012,380.52	25,012,380.52	125,061.90	
CT	R165 SASCO 2003-7H 02/03 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	N/R	8,211,958.35	8,211,958.35	124,644.40	
CT	WF0034 SAIL 2005-3 SR WELLS	0.0000	04/01/2035	04/01/2005	NWL N/R

N/R	41,985,296.29	41,985,296.29	124,528.38				
CT	R376 SARM 2004-19 SR		0.2500	01/01/2035	01/01/2005	NWL	N/R N/R
	17,281,212.42	17,281,212.42	122,816.86				
CT	WF0023 SAIL 2004-9 SR WELLS		0.0000	11/25/2034	11/01/2004	NWL	N/R
N/R	40,312,539.27	40,312,539.27	120,937.61				
CT	CW0037 SASCO 2005-RF6 SR COUNTRYWIDE		0.0000	04/01/2037	02/01/2006		
NWL	N/R N/R	13,515,591.86	13,515,591.86	120,202.73			
CT	R473 SAIL 2005-8		0.0000	10/01/2035	09/01/2005	NWL	N/R N/R
	59,947,234.82	59,947,234.82	119,894.46				
CT	GM0006 SASCO 2005-S5 SR GMAC		0.0000	10/01/2035	09/01/2005	NWL	
N/R	N/R	105,142,994.05	105,142,994.05	119,757.87			
CT	OC0001 SAIL 2003-BC8 SR OCWEN		0.3075	01/25/2034	01/01/2004	NWL	
N/R	N/R	37,738,756.17	37,738,756.17	117,729.19			

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	OC0002 SAIL 2003-BC9 SR OCWEN	0.3075	01/25/2034	01/01/2004	NWL
N/R	N/R 38,114,727.25	38,114,727.25	117,644.28		
CT	R423 SASCO 2005-11H SR ALS	0.3840	05/01/2035	05/01/2005	NWL N/R
N/R	12,151,275.16	12,151,275.16	117,104.18		
CT	GM0030 SASCO 2007-GEL1 SR GMAC	0.0000	01/01/2037	01/01/2007	NWL
N/R	N/R 38,860,384.54	38,860,384.54	116,581.15		
CT	FNHYB0508 FNMA HYB DELIV 05/08	0.0000	10/01/2037	07/26/2007	NWL
N/R	N/R 13,255,562.00	13,255,562.00	116,197.06		
CT	WF0002 SAIL 2003-BC13 SR WELLS FARGO	0.1808	01/25/2034	01/01/2004	
NWL	N/R N/R 40,504,284.54	40,504,284.54	112,048.24		
CT	R413 SASCO 2005-GEL2 S/S SR	0.0000	04/01/2035	04/01/2005	NWL N/R
N/R	20,675,212.07	20,675,212.07	111,646.14		
CT	R277 SAIL 04-1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	37,212,227.88	37,212,227.88	111,636.68		
CT	R344 ING 2004-7 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	11,791,885.75	11,791,885.75	111,357.12		
CT	FNHYB0408 FNMA HYB DELIV 04/08	0.0000	10/01/2037	07/26/2007	NWL
N/R	N/R 15,190,267.00	15,190,267.00	110,252.78		
CT	R381 SARM 2005-3XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	45,219,325.29	45,219,325.29	108,526.38		
CT	CW0038 SASCO 2005-RF7 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R 12,201,835.78	12,201,835.78	108,518.67		
CT	WF0032 SASCO 2005-WMC1	0.0000	03/01/2035	03/01/2005	NWL N/R
N/R	35,824,381.00	35,824,381.00	107,473.14		
CT	R338 ASSOCIATED 04-2 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	9,555,156.26	9,555,156.26	105,862.94		
CT	R465 CAPITAL FEDERAL 2005-12	0.0000	10/01/2035	09/01/2005	NWL N/R
N/R	8,219,370.73	8,219,370.73	105,628.64		
CT	R337 SAIL 2004-8 SR ALS	0.0000	08/01/2034	08/01/2004	NWL N/R N/R
	37,971,741.17	37,971,741.17	104,004.59		
CT	R387 ING DIRECT 2005-4 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	10,247,169.50	10,247,169.50	103,952.52		
CT	WM0007RI SASCO 2006-GEL4 SR WAMU RI	0.0000	10/01/2036	10/01/2006	
NWL	N/R N/R 24,603,262.82	24,603,262.82	103,333.70		
CT	R232 FNMA HOME EXPRESS ARMS SR	0.1000	07/01/2031	07/01/2001	NWL
N/R	N/R 18,115,439.39	18,115,439.39	102,603.83		
CT	R388 CAPITOL FEDERAL 2005-1 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	8,279,871.57	8,279,871.57	98,505.18		
CT	CW0031 SASCO 2004-NP2 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R 10,980,623.33	10,980,623.33	97,657.65		

CT	R357 ASSOCIATED SALE 04-4 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	8,386,914.67 8,386,914.67	95,859.33				
CT	R401 CAPITOL FEDERAL 2005-4 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	8,308,575.60 8,308,575.60	92,051.89				
CT	CW0030 SASCO 2004-NP1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL N/R N/R	10,237,439.26 10,237,439.26	91,048.04				
CT	WF0011 SAIL 2004-4 SR WELLS	0.1850	07/01/2031	07/01/2001	NWL	N/R
N/R	29,323,356.46 29,323,356.46	90,079.72				
CT	R329 BANK OF AMERICA 2004/07 MSR	0.0000	08/01/2031	08/01/2004	NWL	
N/R N/R	6,778,806.68 6,778,806.68	88,861.71				
CT	R143 SASCO 2002-22H SR	0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	6,070,481.36 6,070,481.36	88,021.50				
CT	R378 SAIL 2005-1 SR	0.0000	02/01/2035	02/01/2005	NWL	N/R N/R
	29,208,886.55 29,208,886.55	87,626.65				
CT	CW0036 SASCO 2005-RF5 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL N/R N/R	9,832,764.23 9,832,764.23	87,449.01				
CT	R333 SARM 2004-11 SR	0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
	11,815,009.60 11,815,009.60	83,968.78				
CT	R356 SAIL 2004-10 SR	0.0000	12/01/2034	12/01/2004	NWL	N/R N/R
	27,800,677.57 27,800,677.57	83,402.03				
CT	B051 TCF 09/01/99 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R N/R
	2,909,290.63 2,909,290.63	80,008.20				
CT	WF0052 SAIL 2005-HE3 SR WELLS	0.0000	08/01/2035	08/01/2005	NWL	N/R
N/R	26,455,139.01 26,455,139.01	79,365.41				
CT	R282 SASCO 2004-5H SR	0.2500	07/01/2031	07/01/2001	NWL	N/R N/R
	9,490,367.06 9,490,367.06	79,298.58				
CT	R450 CAPITOL FEDERAL 05-9	0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	7,238,767.37 7,238,767.37	75,970.85				
CT	OC0005 SAIL 2003-BC12 SR OCWEN	0.3024	01/25/2034	01/01/2004	NWL	
N/R N/R	24,182,641.52 24,182,641.52	75,392.38				
CT	R495 WACHOVIA 2005-10 MSR	0.2500	10/01/2035	10/01/2005	NWL	N/R
N/R	7,339,333.01 7,339,333.01	75,239.10				
CT	R417 CAPITOL FEDERAL 2005-5 SR	0.2500	04/01/2035	04/01/2005	NWL	N/R
N/R	7,585,145.67 7,585,145.67	74,289.10				
CT	WF0004 SAIL 2004-2 SR WELLS	0.3199	01/25/2034	01/01/2004	NWL	N/R
N/R	22,996,141.76 22,996,141.76	71,849.36				
CT	WF0013 SAIL 2004-5 SR WELLS FARGO	0.0000	07/01/2031	07/01/2001	NWL	
N/R N/R	23,748,510.97 23,748,510.97	71,245.53				
CT	GNDLF0708 GNMA 2008/07 FLOW	0.0000	10/01/2037	07/26/2007	NWL	N/R
N/R	4,747,530.00 4,747,530.00	70,643.24				
CT	WF0036 SASCO 05-GEL2 WELLS	0.0000	04/01/2035	04/01/2005	NWL	N/R
N/R	18,253,549.18 18,253,549.18	69,363.48				
CT	PI0002 SASCO 2005-GEL4 PINNACLE	0.0000	10/01/2035	09/01/2005	NWL	
N/R N/R	21,015,866.76 21,015,866.76	69,352.36				
CT	R572 SASCO 2007-GEL1 SR ALS	0.0000	01/01/2037	01/01/2007	NWL	N/R
N/R	22,944,930.54 22,944,930.54	68,834.79				
CT	WF0061RI SASCO 2006-GEL 1 SR WELLS RI	0.0000	01/01/2035	01/01/2005		
NWL N/R N/R	21,923,755.92 21,923,755.92	67,963.64				
CT	R096 SASCO 2001-21A SR	0.0000	07/01/2031	07/01/2001	NWL	N/R

N/R	4,013,310.82	4,013,310.82	67,517.40				
CT	WM0012 SASCO 2007-GEL2 SR WAMU			0.0000	05/01/2037	04/01/2007	NWL
N/R	N/R	22,473,778.37	22,473,778.37	67,421.33			
CT	WF0020 ARC 2004-1 SR WELLS			0.0000	09/01/2034	09/01/2004	NWL N/R
N/R		22,108,450.92	22,108,450.92	66,325.35			
CT	GM0027 LXS 2006-18N			0.3750	12/01/2036	12/01/2006	NWL N/R N/R
		7,524,901.12	7,524,901.12	66,150.15			
CT	R191 SILVERGATE WL SALE SR SR			0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R	5,888,565.82	5,888,565.82	66,043.67			
CT	OC0003 SAIL 03-BC10 SR OCWEN			0.2825	01/25/2034	01/01/2004	NWL N/R
N/R		22,803,562.20	22,803,562.20	66,013.14			
CT	WH0001 SAIL 2003-BC8 SR WILSHIRE			0.2800	01/25/2034	01/01/2004	NWL
N/R	N/R	21,156,100.67	21,156,100.67	65,771.96			

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WF0010RI SASCO 2004-GEL1 RI WELLS	0.0000	11/01/2035	10/01/2005	NWL
N/R	N/R 16,693,374.56	16,693,374.56	65,104.16		
CT	R391 SAIL 2005-2 SR	0.0000	03/01/2035	03/01/2005	NWL N/R N/R
	21,294,206.84	21,294,206.84	63,882.62		
CT	OP0003 SAIL 03-BC10 SR OPTION ONE	0.2695	01/25/2034	01/01/2004	NWL
N/R	N/R 22,597,880.86	22,597,880.86	63,224.47		
CT	CW0039 SASCO 2006-RF1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R 7,060,100.33	7,060,100.33	62,789.95		
CT	WF0041 SAIL 2005-6 SR WELLS	0.0000	07/01/2035	07/01/2005	NWL N/R
N/R	22,639,038.57	22,639,038.57	61,849.85		
CT	R326 ING SALE 2004-5 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	6,045,778.55	6,045,778.55	61,331.47		
CT	WF0036RI SASCO 2005-GEL2 RI WELLS	0.0000	11/01/2035	10/01/2005	NWL
N/R	N/R 16,055,078.47	16,055,078.47	61,009.29		
CT	OC0004 SAIL 2003-BC11 SR OCWEN	0.3010	01/25/2034	01/01/2004	NWL
N/R	N/R 19,511,220.64	19,511,220.64	60,818.10		
CT	WF0007 SAIL 2003- BC9 SR WELLS	0.1250	05/01/2034	05/01/2004	NWL N/R
N/R	53,460,166.02	53,460,166.02	60,089.22		
CT	R540 SAIL 2006-BNC2 OPT SUB SVC	0.0000	09/25/2036	08/01/2006	NWL
N/R	N/R 11,703,257.93	11,703,257.93	58,516.28		
CT	WF0021 SAS 2004-GEL 3 SR WELLS	0.0000	09/01/2034	09/01/2004	NWL
N/R	N/R 18,081,382.49	18,081,382.49	57,860.42		
CT	R112 SASCO 2002-10H SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	3,427,864.57	3,427,864.57	57,715.92		
CT	R451 CAPITOL FEDERAL 05-10	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	5,100,790.80	5,100,790.80	57,704.23		
CT	R375 SAIL 2004-11 SR	0.0000	01/01/2035	01/01/2005	NWL N/R N/R
	19,115,216.60	19,115,216.60	57,345.64		
CT	R310 SAIL 2004-S2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	22,149,631.16	22,149,631.16	57,278.94		
CT	R505 BAYVIEW 2006-A SR ALS	0.0000	01/01/2035	01/01/2006	NWL N/R
N/R	6,910,086.51	6,910,086.51	57,211.00		
CT	R318 FHLMC 06/08/04 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	2,948,669.98	2,948,669.98	57,185.34		
CT	WF0055 SAIL 2005-8 WELLS FARGO	0.0000	11/01/2035	10/01/2005	NWL
N/R	N/R 19,233,916.85	19,233,916.85	55,778.35		
CT	WF0016RI SASCO 2004-GEL2 RI WELLS	0.0000	11/01/2035	10/01/2005	NWL
N/R	N/R 15,921,346.13	15,921,346.13	55,724.71		
CT	R646 RLT 2008-AH1	0.0000	07/25/2038	06/01/2008	NWL N/R N/R
	108,990,708.46	108,990,708.46	54,495.35		

CT	WF0006 SAIL 2003- BC8 SR WELLS		0.1250	05/01/2034	05/01/2004	NWL	N/R
N/R	47,705,834.77	47,705,834.77	53,907.59				
CT	R293 SASCO 04-GEL1 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	9,592,064.70	9,592,064.70	53,715.56				
CT	R499 SAIL 2006-1 SR ALS		0.0000	01/01/2035	01/01/2005	NWL	N/R N/R
	11,561,324.59	11,561,324.59	53,182.09				
CT	WF0029 SASCO 05-GEL1 SR WELLS		0.0000	01/01/2035	01/01/2005	NWL	
N/R N/R	16,475,761.92	16,475,761.92	51,074.86				
CT	R362 CAPFED 2004-1 MSR		0.2500	12/01/2034	12/01/2004	NWL	N/R
N/R	4,172,267.89	4,172,267.89	50,612.12				
CT	OP0037 SAL 05-9 SR OP1 BNC11A WLS121		0.0000	11/01/2035	10/01/2005	NWL	
N/R N/R	6,421,936.84	6,421,936.84	49,448.91				
CT	WF0035 SASCO 2005-RMS1 SR WELLS		0.0000	04/01/2035	04/01/2005	NWL	
N/R N/R	16,760,716.95	16,760,716.95	48,237.34				
CT	CW0041 SASCO 2006-RF3 SR COUNTRYWIDE		0.0000	04/01/2037	02/01/2006	NWL	N/R N/R
NWL N/R N/R	5,310,337.23	5,310,337.23	47,228.20				
CT	R382 SASCO 05-GEL1 SR ALS		0.0000	01/01/2035	01/01/2005	NWL	N/R
N/R	12,623,540.66	12,623,540.66	46,707.10				
CT	GM0025 SASCO 2006-GEL4 SR GMAC		0.0000	10/01/2036	10/01/2006	NWL	
N/R N/R	11,120,267.30	11,120,267.30	46,705.12				
CT	WF0077 SASCO 2005-RF6 SR WELLS		0.0000	01/01/2037	01/01/2007	NWL	
N/R N/R	7,386,248.22	7,386,248.22	46,164.05				
CT	R068 ALS 2001-2 SR		1.5500	07/01/2031	07/01/2001	NWL	N/R N/R
	7,277,805.99	7,277,805.99	45,604.39				
CT	R341 BANK OF AMERICA 2004-08		0.0000	09/01/2034	08/01/2004	NWL	N/R
N/R	3,470,168.18	3,470,168.18	44,863.26				
CT	R535 SASCO 2006-GEL 3 SR ALS		0.0000	07/31/2036	07/01/2006	NWL	N/R
N/R	10,496,443.70	10,496,443.70	44,190.02				
CT	R208 SASCO 2003-28XS SR		0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	3,971,072.50	3,971,072.50	42,946.79				
CT	R436 SAIL 2005-7 SR ALS		0.0000	08/01/2035	08/01/2005	NWL	N/R N/R
	14,213,833.69	14,213,833.69	42,641.50				
CT	R418 CAPITOL FEDERAL 2005-6 SR		0.2500	04/01/2035	04/01/2005	NWL	N/R
N/R	3,835,737.50	3,835,737.50	42,048.56				
CT	GP0004 LXS 2006-4N SR GREENPOINT		0.3750	04/01/2036	04/01/2006	NWL	
N/R N/R	4,377,949.36	4,377,949.36	41,397.15				
CT	WF0061 SASCO 2006-GEL 1 SR WELLS		0.0000	01/01/2035	01/01/2005	NWL	
N/R N/R	13,303,693.06	13,303,693.06	41,241.44				
CT	R062 SASCO PARTICIPANT ALS ITF SR		0.0000	07/01/2031	07/01/2001	NWL	
N/R N/R	3,592,998.20	3,592,998.20	41,137.08				
CT	R386 ING DIRECT 2005-2 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R
N/R	4,074,500.18	4,074,500.18	39,905.75				
CT	WF0040 SASCO 2005-GEL3 WELLS		0.0000	07/01/2035	07/01/2005	NWL	
N/R N/R	13,239,365.74	13,239,365.74	39,718.09				
CT	R265 SASCO 03-S2 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R N/R
	27,659,711.58	27,659,711.58	38,861.89				
CT	WF0001 SAIL 2003-BC11 SR WELLS FARGO		0.2700	01/25/2034	01/01/2004	NWL	N/R N/R
NWL N/R N/R	13,705,630.26	13,705,630.26	38,362.05				
CT	R390 CAPITOL FEDERAL 2005-3 SR		0.2500	07/01/2031	07/01/2001	NWL	N/R

N/R	3,181,643.98	3,181,643.98	38,223.55				
CT	R039 SASCO 1999 ALS-3 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,002,679.57	1,002,679.57	37,502.44				
CT	R324 SAIL 2004-6 SR		0.0000	07/01/2031	07/01/2001	NWL	N/R N/R
	17,593,788.88	17,593,788.88	37,052.51				
CT	PH0004 SASCO 2007-GEL2 SR PHH		0.0000	05/01/2037	04/01/2007	NWL	
N/R	N/R 12,148,670.24	12,148,670.24	36,446.01				
CT	R511 SAIL 2006-2 SR ALS		0.0000	02/01/2036	02/01/2006	NWL	N/R N/R
	36,238,079.56	36,238,079.56	36,238.07				
CT	WF0078 SASCO 2005-RF7 SR WELLS		0.0000	01/01/2037	01/01/2007	NWL	
N/R	N/R 5,785,095.13	5,785,095.13	36,156.84				
CT	R299 ASSOCIATED 2004-1A SR		0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	3,256,937.24	3,256,937.24	36,147.93				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R394 SASCO 2005-S1 SR	0.0000	03/01/2035	03/01/2005	NWL N/R N/R
	35,254,616.31 35,254,616.31	35,994.96			
CT	HQ0005 SAIL 2005-HE3 SR HOMEQ	0.0000	08/01/2035	08/01/2005	NWL
N/R N/R	17,883,701.61 17,883,701.61	35,767.40			
CT	R083 SASCO 2001-11 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	4,280,488.06 4,280,488.06	34,402.33			
CT	WF0053 SASCO 2005-GEL4 WELLS	0.0000	10/01/2035	09/01/2005	NWL
N/R N/R	10,242,692.50 10,242,692.50	33,800.88			
CT	GNDLF0808 GNMA 2008/08 FLOW	0.0000	10/01/2037	07/26/2007	NWL N/R
N/R	3,090,891.00 3,090,891.00	33,370.52			
CT	WF0021RI SASCO 2004-GEL3 RI WELLS	0.0000	11/01/2035	10/01/2005	NWL
N/R N/R	10,338,088.14 10,338,088.14	33,081.88			
CT	FNHYF0708 FNMA HYB DELIV 07/08	0.0000	10/01/2037	07/26/2007	NWL N/R
N/R	3,529,466.00 3,529,466.00	32,912.27			
CT	OP0001 SAIL 2003-BC8 SR OPTION ONE	0.2700	01/25/2034	01/01/2004	NWL
N/R N/R	11,748,478.26 11,748,478.26	32,848.74			
CT	R389 CAPITOL FEDERAL 2005-2 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	3,195,336.70 3,195,336.70	32,415.13			
CT	WF0016 SASCO 2004-GEL2 SR WELLS	0.0000	07/01/2034	07/01/2004	NWL
N/R N/R	9,250,748.97 9,250,748.97	32,377.62			
CT	WH0002 SAIL 03-BC9 SR WHILSHIRE	0.2800	01/25/2034	01/01/2004	NWL
N/R N/R	10,956,015.23 10,956,015.23	31,574.01			
CT	GM0005 SASCO 2005-S4 SR GMAC	0.0000	08/01/2035	08/01/2005	NWL
N/R N/R	13,893,222.32 13,893,222.32	31,343.10			
CT	OP0085 SASCO 2007-GEL2 SR OOMC	0.0000	04/01/2037	04/01/2007	NWL
N/R N/R	10,403,359.60 10,403,359.60	31,210.07			
CT	R347 SASCO 2004-S3 SR ALS	0.0000	09/01/2034	09/01/2004	NWL N/R
N/R	23,956,909.72 23,956,909.72	30,569.01			
CT	R322 SASCO 2004-GEL2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	6,679,762.41 6,679,762.41	29,390.95			
CT	R348 SASCO 2004-GEL3 SR ALS	0.0000	09/01/2034	09/01/2004	NWL N/R
N/R	5,883,892.64 5,883,892.64	29,182.69			
CT	OP0002 SAIL 2003-BC9 SR OPTION ONE	0.2700	01/25/2034	01/01/2004	NWL
N/R N/R	10,298,196.39 10,298,196.39	28,845.24			
CT	R255 SASCO 2003-35 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	2,096,661.87 2,096,661.87	28,413.31			
CT	R048 FNMA FHLMC--DELAWARE HOUSING	1.0000	07/01/2031	07/01/2001	NWL N/R N/R
	1,467,138.46 1,467,138.46	28,338.04			
CT	R343 SASCO 2004-SC1 SR ALS	0.0000	08/01/2034	08/01/2004	NWL N/R
N/R	21,363,250.48 21,363,250.48	27,772.22			

CT	WF0054	SAIL 2005-9	SR WELLS	0.0000	11/01/2035	10/01/2005	NWL	N/R
N/R	9,089,754.38	9,089,754.38	27,269.26					
CT	CW0026	SASCO 2002-NP1	SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	3,020,589.10	3,020,589.10	26,864.01				
CT	R360	ASSOCIATED 2004-5	MSR	0.2500	12/01/2034	12/01/2004	NWL	N/R
N/R	2,255,687.59	2,255,687.59	26,835.79					
CT	R404	SAIL 2005-3	SR	0.0000	04/01/2035	04/01/2005	NWL	N/R
N/R	16,536,798.74	16,536,798.74	26,425.80					
CT	R168	SASCO 2003-10	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,500,000.00	1,500,000.00	26,288.53					
CT	R303	SAIL 2004-4	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	8,616,763.56	8,616,763.56	25,850.29					
CT	OC0021	SAIL 2003-BC2	SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL	
N/R	N/R	10,852,952.46	10,852,952.46	24,538.52				
CT	WF0029RI	SASCO 2005-GEL1	RI WELLS	0.0000	11/01/2035	10/01/2005	NWL	
N/R	N/R	7,529,636.92	7,529,636.92	23,341.87				
CT	GM0002	SASCO 2005-S2	SR GMAC	0.0000	04/01/2035	04/01/2005	NWL	
N/R	N/R	8,877,059.19	8,877,059.19	22,514.62				
CT	R366	SASCO 2004-S4	SR	0.0000	12/01/2034	12/01/2004	NWL	N/R
N/R	24,001,993.50	24,001,993.50	22,297.85					
CT	R205	SASCO 2003-25XS	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,892,944.08	1,892,944.08	22,215.25					
CT	R268	SASCO 03-37A	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	67,603,274.56	67,603,274.56	22,065.70					
CT	OP0056RI	SASCO 2006-GEL3	SR OPTION ONE	0.0000	07/01/2036	07/01/2006		
NWL	N/R	4,978,697.32	4,978,697.32	21,906.26				
CT	R300	ASSOCIATED 2004-1B	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,979,978.15	1,979,978.15	21,743.96					
CT	CH0012	SASCO 2006-GEL 1	SR CHASE	0.0000	01/01/2035	01/01/2005	NWL	
N/R	N/R	6,824,532.21	6,824,532.21	21,156.04				
CT	R309	SAIL 2004-5	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	6,969,323.40	6,969,323.40	20,907.97					
CT	GM0001	SASCO 2005-S1	SR GMAC	0.0000	03/01/2035	03/01/2005	NWL	
N/R	N/R	7,924,496.77	7,924,496.77	20,833.50				
CT	R476	SAIL 2005-9	SR ALS	0.0000	11/01/2035	10/01/2005	NWL	N/R
N/R	19,946,744.58	19,946,744.58	19,946.74					
CT	FNHYF0808	FNMA - AUG08		0.0000	10/01/2037	07/26/2007	NWL	N/R
N/R	2,197,150.00	2,197,150.00	19,554.63					
CT	WF0053RI	SASCO 2005-GEL4	RI WELLS	0.0000	11/01/2035	10/01/2005	NWL	
N/R	N/R	5,777,713.47	5,777,713.47	19,066.45				
CT	R209	SASCO 2003-29	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,388,800.03	1,388,800.03	18,804.79					
CT	R123	SASCO 2002-15	SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,228,693.74	1,228,693.74	18,714.94					
CT	OP0043	SAIL 2005-11	SR OPT1 WELLS	0.0000	12/01/2035	12/01/2005	NWL	
N/R	N/R	6,853,599.14	6,853,599.14	18,505.11				
CT	R004	SASCO SR		0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R	1,286,025.27	1,286,025.27	18,329.88					
CT	OC0006	SAIL 2003-BC13	SR OCWEN	0.3024	01/25/2034	01/01/2004	NWL	

N/R	N/R	5,852,194.75	5,852,194.75	18,244.87
CT	R252 SASC 2003-32 SR			0.0000 07/01/2031 07/01/2001 NWL N/R N/R
		1,842,890.54	1,842,890.54	17,129.99
CT	R454 SAIL 2005-HE3 SR ALS			0.0000 08/01/2035 08/01/2005 NWL N/R
N/R		19,302,262.20	19,302,262.20	16,194.59
CT	R101 SASCO 2002-4H SR			0.2500 07/01/2031 07/01/2001 NWL N/R N/R
		2,882,435.70	2,882,435.70	16,190.24
CT	OP0042 SAIL 2005-11 SR OPT1 CHASE			0.0000 12/01/2035 12/01/2005 NWL
N/R	N/R	5,818,922.82	5,818,922.82	15,711.43
CT	GM0007 SAIL 2005-9 SR GMAC			0.0000 11/01/2035 10/01/2005 NWL N/R
N/R		9,957,113.10	9,957,113.10	14,935.66
CT	R518 BAYVIEW 2006-B 03/06			0.0000 04/01/2036 04/01/2006 NWL N/R
N/R		2,611,396.51	2,611,396.51	14,878.75

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R412 SASCO 2005-S2 SR	0.0000	04/01/2035	04/01/2005	NWL N/R N/R
	29,102,208.32 29,102,208.32	13,881.78			
CT	B033 AURORA PORTFOLIO B SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	456,755.68 456,755.68	13,082.74			
CT	R059 SASCO 2000-5 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	1,242,557.37 1,242,557.37	12,919.83			
CT	WF0008 FFMLT 2004-FFA SR WELLS	0.0500	05/01/2034	05/01/2004	NWL
N/R N/R	23,690,997.08 23,690,997.08	12,793.13			
CT	R196 SASCO 2003-20 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	852,267.56 852,267.56	12,758.08			
CT	R077 SASCO 2001-8A SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	653,475.35 653,475.35	12,749.58			
CT	WF0070RI SASCO 2006-GEL3 SR WELLS FARGO	0.0000	07/01/2036	07/01/2006	
NWL N/R N/R	2,873,129.22 2,873,129.22	12,641.76			
CT	CW0029 SASCO 2003-NP3 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	1,407,251.23 1,407,251.23	12,515.57			
CT	WF0010 SASCO 2004-GEL1 SR WELLS	0.0000	05/01/2034	05/01/2004	NWL
N/R N/R	3,128,666.13 3,128,666.13	12,201.79			
CT	R290 SAIL 04-3 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	4,028,518.46 4,028,518.46	12,085.55			
CT	WF0039 SAIL 2005-5 SR WELLS	0.2970	05/01/2035	05/01/2005	NWL N/R
N/R	3,817,471.23 3,817,471.23	11,774.99			
CT	R497 WACHOVIA 2005-12 MSR	0.2500	10/01/2035	10/01/2005	NWL N/R
N/R	1,384,998.55 1,384,998.55	11,542.36			
CT	R353 SAIL 2004-9 SR ALS	0.0000	09/01/2034	09/01/2004	NWL N/R N/R
	4,166,658.93 4,166,658.93	11,174.97			
CT	R256 SASCO 2003-GEL1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	2,455,458.58 2,455,458.58	11,049.56			
CT	OC0017 ARC 2002-BC8 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	4,466,632.42 4,466,632.42	10,916.44			
CT	WF0088 SASCO 2007-GEL2 SR WELLS PMSR	0.0000	05/01/2037	04/01/2007	
NWL N/R N/R	3,339,034.88 3,339,034.88	10,017.10			
CT	R171 SASCO 2003-12XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	1,290,047.27 1,290,047.27	9,698.81			
CT	R490 SAIL 2005-11 SR ALS	0.0000	12/01/2035	12/01/2005	NWL N/R N/R
	9,486,379.98 9,486,379.98	9,486.93			
CT	R095 SASCO 2001-19 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	1,361,294.82 1,361,294.82	9,024.18			
CT	CW0028 SASCO 2003-NP2 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	1,005,900.12 1,005,900.12	8,946.10			

CT	R011 SASCO 1998-2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	447,875.49 447,875.49 8,895.21				
CT	R064 ARC 2002-BC6 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	2,930,643.57 2,930,643.57 8,791.93				
CT	R482 SAIL 2005-10 SR ALS	0.0000	11/01/2035	10/01/2005	NWL N/R N/R
	8,338,803.56 8,338,803.56 8,338.80				
CT	IN0001 SAIL 2004-1 SR INDYMAC	0.0000	01/25/2034	01/01/2004	NWL N/R
N/R	7,559,621.80 7,559,621.80 8,285.34				
CT	CW0027 SASCO 2003-NP1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	927,741.18 927,741.18 8,250.99				
CT	R060 FHLMC 11/00 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	715,942.99 715,942.99 8,233.34				
CT	WF0058 SAIL 2005-10 SR WELLS	0.0000	11/01/2035	10/01/2005	NWL N/R
N/R	2,783,051.10 2,783,051.10 7,792.54				
CT	WM0001 SASCO 2005-RF3 SR WAMU	0.0000	08/01/2035	08/01/2005	NWL
N/R N/R	1,445,118.04 1,445,118.04 7,225.59				
CT	WF0076 SASCO 2005-RF5 SR WELLS	0.0000	01/01/2037	01/01/2007	NWL
N/R N/R	1,143,160.38 1,143,160.38 7,144.75				
CT	R167 SASCO 2003-4 02/03 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	446,104.39 446,104.39 6,998.81				
CT	R266 SASCO 03-RNP2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	2,238,391.59 2,238,391.59 6,994.97				
CT	R119 SASCO 2002-13 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	729,456.33 729,456.33 6,950.89				
CT	R155 FNMA 2003-W2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	595,470.94 595,470.94 6,821.46				
CT	WF0087 SASCO 2007-GEL2 SR WELLS SUB S	0.0000	05/01/2037	04/01/2007	
NWL N/R N/R	2,267,054.26 2,267,054.26 6,801.16				
CT	R090 SASCO 2001-16H SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	1,087,233.85 1,087,233.85 6,702.72				
CT	R623 SASCO 2007-BNC1	0.0000	10/25/2036	10/25/2006	NWL N/R N/R
	3,270,790.63 3,270,790.63 6,644.12				
CT	R475 TABERNA 2005-1	0.0000	10/01/2035	09/01/2005	NWL N/R N/R
	448,000.00 448,000.00 6,437.74				
CT	R106 SASCO 2002-6 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	611,225.20 611,225.20 6,427.26				
CT	R185 SASCO 2003-18XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	701,061.91 701,061.91 6,303.05				
CT	CH0014 SASCO 2006-GEL2 SR CHASE	0.0000	05/25/2036	04/01/2006	NWL
N/R N/R	1,342,610.76 1,342,610.76 6,041.74				
CT	OC0008 SAIL 2004-3 SR OCWEN	0.0000	01/25/2034	01/01/2004	NWL N/R
N/R	2,038,541.86 2,038,541.86 6,030.00				
CT	WF0063 SAIL 2006-2 SR WELLS FARGO	0.0000	02/01/2036	02/01/2006	NWL
N/R N/R	1,574,969.73 1,574,969.73 5,197.40				
CT	R496 WACHOVIA 2005-11 MSR	0.2500	10/01/2035	10/01/2005	NWL N/R
N/R	599,286.95 599,286.95 4,985.03				
CT	IN0002 SAIL 2004-2 SR INDYMAC	0.0000	01/25/2034	01/01/2004	NWL N/R
N/R	4,104,009.04 4,104,009.04 4,703.19				
CT	R128 BAYVIEW 2002-2 08/02 SR	0.0000	07/01/2031	07/01/2001	NWL N/R

N/R	1,868,631.91	1,868,631.91	4,671.57				
CT	GM0011 SAIL 2006-2 SR GMAC			0.0000	02/01/2036	02/01/2006	NWL N/R
N/R	2,009,360.41	2,009,360.41	4,621.52				
CT	FNDELOCT FNMA DELIVERY SR OCT			0.4900	10/01/2031	10/01/2001	NWL
N/R	N/R	24,078,029.63	24,078,029.63	4,590.61			
CT	OP0071 BNC 2006-1			0.0000	10/25/2036	09/25/2006	NWL N/R N/R
	553,952.01	553,952.01	4,431.61				
CT	WF0031 SARM 2005-3XS SR WELLS			0.0000	02/01/2035	02/01/2005	NWL
N/R	N/R	6,251,075.83	6,251,075.83	4,375.75			
CT	WF0014 SAS 2004-S2 SR WELLS FARGO			0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R	6,345,033.81	6,345,033.81	4,320.96			
CT	R012 FHA/VA REINSTATES SR			0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	375,307.42	375,307.42	4,316.03				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	PH0002RI SASCO 2006-GEL2 RI PHH	0.0000	04/01/2036	04/01/2006	NWL
N/R	N/R 955,018.43	955,018.43	4,297.58		
CT	IN0003 SAIL 2004-5 SR INDYMAC	0.0000	07/25/2034	07/01/2004	NWL N/R
N/R	3,532,705.55	3,532,705.55	4,193.32		
CT	R269 SAIL 2003-BC12 SR	0.0000	01/25/2034	01/01/2004	NWL N/R N/R
	1,820,497.20	1,820,497.20	4,187.14		
CT	R017 FHA/VA RF2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	357,718.39	357,718.39	4,113.76		
CT	CL0001RI SASCO 2005-GEL2 RI COLONIAL	0.0000	11/01/2035	10/01/2005	NWL
N/R	N/R 1,028,559.69	1,028,559.69	3,908.52		
CT	R022 FHA/VA RF3B SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	330,518.26	330,518.26	3,800.95		
CT	R516 EVERBANK 03/06	0.0000	04/01/2036	04/01/2006	NWL N/R N/R
	285,559.30	285,559.30	3,614.11		
CT	R063 SASCO ALS 2001-1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	245,712.72	245,712.72	3,416.05		
CT	CW0006 FNGT 2002-T18 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R 371,046.86	371,046.86	3,299.95		
CT	R180 FNGT 2004-T3 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	263,920.33	263,920.33	3,299.00		
CT	R158 SASCO 2003-3XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	586,783.58	586,783.58	3,221.99		
CT	R489 BAYVIEW 2005-4 SR ALS	0.0000	01/01/2035	01/01/2006	NWL N/R
N/R	372,827.39	372,827.39	3,220.28		
CT	R270 SAIL 2003-BC13 SR	0.0000	01/25/2034	01/01/2004	NWL N/R N/R
	1,436,590.42	1,436,590.42	3,028.33		
CT	OP0054 SAIL 2006-BNC2 SR CHASE 6/1	0.0000	02/01/2036	02/01/2006	NWL
N/R	N/R 490,323.79	490,323.79	2,941.94		
CT	GM0003 SAIL 2005-5 SR GMAC	0.1900	05/01/2035	05/01/2005	NWL N/R
N/R	1,424,902.69	1,424,902.69	2,916.61		
CT	R368 FNW 2004-W12 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	236,938.49	236,938.49	2,724.79		
CT	R020 SASCO 1998-8 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	8,664,113.20	8,664,113.20	2,707.53		
CT	WH0006 SAIL 2003-S1 SR WILSHIRE	0.0000	05/01/2034	05/01/2004	NWL N/R
N/R	2,004,637.11	2,004,637.11	2,545.88		
CT	CW0010 FNGT 2002-W7 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R 282,356.23	282,356.23	2,511.17		
CT	FNDELNOV FNMA DELIVERY NOVEMBER 2001	0.2900	07/01/2031	07/01/2001	
NWL N/R	N/R 21,717,027.78	21,717,027.78	2,451.37		

CT	CW0001	FNGT	2001-T10	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	N/R	275,134.89	275,134.89		2,446.94				
CT	R086	QUAKER	2001-WLI	SR		0.0000	07/01/2031	07/01/2001	NWL N/R	
N/R			939,472.93	939,472.93		2,348.68				
CT	WF0037	SAIL	2005-4	SR	WELLS	0.0000	04/01/2035	04/01/2005	NWL N/R	
N/R			38,214,772.02	38,214,772.02		2,292.88				
CT	FNDELAUG	FNMA	DELIVERY	AUGUST		0.5600	09/01/2031	09/01/2001	NWL	
N/R	N/R		10,348,239.38	10,348,239.38		2,254.65				
CT	WF0040RI	SASCO	2005-GEL3	RI	WELLS	0.0000	11/01/2035	10/01/2005	NWL	
N/R	N/R		713,670.05	713,670.05		2,141.01				
CT	OC0025	SASCO	2004-GEL2	SR	OCWEN	0.0000	07/01/2034	07/01/2004	NWL	
N/R	N/R		605,542.39	605,542.39		2,119.39				
CT	OC0030	SAIL	2004-10	SR	OCWEN	0.0000	12/01/2034	12/01/2004	NWL N/R	
N/R			696,356.62	696,356.62		2,034.75				
CT	R117	BAYVIEW	2002-1	SR		0.0000	07/01/2031	07/01/2001	NWL N/R N/R	
			532,431.18	532,431.18		1,996.61				
CT	OC0010	SASCO	2003-GEL1	SR	OCWEN	0.0000	05/01/2034	05/01/2004	NWL	
N/R	N/R		4,953,202.99	4,953,202.99		1,981.28				
CT	CW0008	FNGT	2002-W10	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	N/R	219,695.23	219,695.23		1,953.88				
CT	CW0015	FNGT	2003-W3	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	N/R	215,449.69	215,449.69		1,916.13				
CT	OP0051	SAIL	2006-2	SR	OPT ONE	0.0000	02/01/2036	02/01/2006	NWL N/R	
N/R			3,805,554.54	3,805,554.54		1,902.77				
CT	CW0020	FNGT	2004-W1	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	N/R	211,126.67	211,126.67		1,877.68				
CT	WF0079	SASCO	2006-RF1	SR	WELLS	0.0000	01/01/2037	01/01/2007	NWL	
N/R	N/R		286,411.86	286,411.86		1,790.07				
CT	OP0053	SAIL	2006-BNC2	SR	WELLS 6/1	0.0000	02/01/2036	02/01/2006	NWL	
N/R	N/R		288,925.84	288,925.84		1,733.55				
CT	R081	SASCO	2001-9	SR		0.0000	07/01/2031	07/01/2001	NWL N/R N/R	
			430,087.12	430,087.12		1,711.18				
CT	R305	FNGT	2004-T2	SR		0.0000	07/01/2031	07/01/2001	NWL N/R N/R	
			144,272.49	144,272.49		1,668.15				
CT	R139NONS	WEBSTER	2002-5	NON	SR	0.4250	07/01/2031	07/01/2001	NWL	
N/R	N/R		10,051,752.12	10,051,752.12		1,662.33				
CT	CH0017	SASCO	2007-BC1	SR	TFR CHASE	0.0000	02/25/2037	01/25/2007	NWL	
N/R	N/R		220,907.97	220,907.97		1,656.80				
CT	R354	ARC	2004-1	SR	ALS	0.0000	09/01/2034	09/01/2004	NWL N/R N/R	
			525,147.32	525,147.32		1,575.77				
CT	R339	FNMA	04-W11	SR		0.0000	07/01/2031	07/01/2001	NWL N/R N/R	
			135,615.45	135,615.45		1,559.57				
CT	R135NONS	WEBSTER	2002-4	08/02	NON-SR	0.4650	07/01/2031	07/01/2001		
NWL	N/R	N/R	8,491,633.36	8,491,633.36		1,536.41				
CT	CF0001	BERKSHIRE	BANK	2002-1	SR	CFS	0.0000	07/25/2034	07/01/2004	NWL
N/R	N/R		504,310.51	504,310.51		1,512.93				
CT	CW0016	FNGT	2003-W6	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		
NWL	N/R	N/R	169,317.55	169,317.55		1,505.84				
CT	CW0009	FNGT	2002-W3	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006		

NWL	N/R	N/R	167,625.44	167,625.44	1,490.79		
CT	CW0011	FNGT 2002-W9	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006
NWL	N/R	N/R	163,997.39	163,997.39	1,458.53		
CT	R092	QUAKER 2001-2	SR		0.0000	07/01/2031	07/01/2001
							NWL N/R N/R
			561,875.81	561,875.81	1,404.68		
CT	PH0003RI	SASCO 2006-GEL4	SR	PHH RI	0.0000	10/01/2036	10/01/2006
N/R	N/R		331,368.42	331,368.42	1,391.79		
CT	OC0019	ARC 2002-BC10	SR	OCWEN	0.0000	07/01/2031	07/01/2001
N/R	N/R		1,097,694.11	1,097,694.11	1,377.60		
CT	CW0017	FNGT 2004-T1	SR	COUNTRYWIDE	0.0000	04/01/2037	02/01/2006
NWL	N/R	N/R	153,222.67	153,222.67	1,362.70		
CT	CH0003	SASCO 2001-6	SR	CHASE	0.0000	05/01/2034	05/01/2004
N/R			449,633.41	449,633.41	1,348.90		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R031 SASCO 1999 FHAVA RF1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	147,261.64	147,261.64	1,325.35		
CT	CW0014 FNGT 2003-W18 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R	148,696.16	148,696.16	1,322.44	
CT	OC0011 SAIL 2003-S1 SR OCWEN	0.0000	05/01/2034	05/01/2004	NWL N/R
N/R	415,879.23	415,879.23	1,247.63		
CT	R134 SASCO 2002-NP1 08/02 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	379,789.00	379,789.00	1,186.84		
CT	CW0004 FNGT 2002-T1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R	128,782.30	128,782.30	1,145.34	
CT	OC0022 SAIL 2003-BC3 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R	1,172,555.96	1,172,555.96	1,110.41	
CT	R046 FHLMC GOV ARC #6 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	96,078.37	96,078.37	1,104.90		
CT	R481 SASCO 2005-GEL3 WELLS	0.0000	11/01/2035	10/01/2005	NWL N/R
N/R	220,124.36	220,124.36	1,100.62		
CT	R492 SASCO 2005-RF7 SR ALS	0.0000	12/01/2035	12/01/2005	NWL N/R
N/R	212,427.31	212,427.31	1,062.13		
CT	CW0007 FNGT 2002-T4 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R	118,636.71	118,636.71	1,055.11	
CT	R131 SASCO 2002-17 08/02 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	189,536.64	189,536.64	1,050.59		
CT	R471 SASCO 2005-RF5	0.0000	10/01/2035	09/01/2005	NWL N/R N/R
	204,251.57	204,251.57	1,021.25		
CT	CL0002 SAIL 2005-5 SR COLONIAL	0.0000	06/01/2035	06/01/2005	NWL N/R
N/R	817,541.17	817,541.17	1,019.47		
CT	R025 SASCO 1998-11 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	17,496,084.67	17,496,084.67	1,013.02		
CT	WF0026 SASCO 2004-S4 SR WELLS FARGO	0.0000	12/01/2034	12/01/2004	
NWL N/R	N/R	20,997,788.32	20,997,788.32	1,007.89	
CT	R009 FIRST UNION SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	3,045,451.18	3,045,451.18	979.11		
CT	CW0021 FNGT 2004-W11 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R	N/R	106,765.11	106,765.11	949.52	
CT	FNDELJUL FNMA DELIVERY JULY 2001	0.3500	07/01/2031	07/01/2001	NWL
N/R	N/R	6,956,793.14	6,956,793.14	947.59	
CT	R147 SASCO 2002-25A SR	0.0200	07/01/2031	07/01/2001	NWL N/R
N/R	2,830,555.63	2,830,555.63	945.90		
CT	OC0018 ARC 2002-BC9 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R	629,095.60	629,095.60	925.39	

CT	R042 FHLMC GOV ARC #4 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	80,284.32 80,284.32	923.26			
CT	CW0003 FNGT 2001-T4 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	101,822.22 101,822.22	905.56			
CT	R027 FHA/VA RF4 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	78,460.09 78,460.09	902.29			
CT	R019 SASCO 1998-6 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	2,855,750.20 2,855,750.20	892.42			
CT	R217 SASCO 2003-26A SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	2,635,473.86 2,635,473.86	860.21			
CT	OC0034 SAIL 2004-11 SR OCWEN	0.0000	01/01/2035	01/01/2005	NWL N/R
N/R	609,469.62 609,469.62	848.38			
CT	R214 BAYVIEW 2003-6 SR	0.2500	07/01/2031	07/01/2001	NWL N/R N/R
	324,283.55 324,283.55	842.23			
CT	R073 FIRST BANK OF BEVERLY HILLS	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	2,439,001.33 2,439,001.33	762.18			
CT	CW0022 FNGT 2004-W12 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	83,449.58 83,449.58	742.17			
CT	R414 SASCO 2005-RF1 SR	0.0000	04/01/2035	04/01/2005	NWL N/R
N/R	137,061.25 137,061.25	685.30			
CT	R105 SASCO 2002-5A SR	0.0200	07/01/2031	07/01/2001	NWL N/R N/R
	1,984,006.25 1,984,006.25	663.01			
CT	CW0023 FNGT 2004-W9 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	73,859.10 73,859.10	656.87			
CT	OC0033 SASCO 2004-GEL1 SR OCWEN	0.0000	01/01/2035	01/01/2005	NWL
N/R N/R	167,815.87 167,815.87	654.48			
CT	R194 QUAKER CITY 2003-WL-1 SR	0.2500	07/01/2031	07/01/2001	NWL N/R
N/R	247,567.79 247,567.79	642.98			
CT	R018 HEL-982 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	2,020,639.59 2,020,639.59	631.44			
CT	R202 SASCO 2003-24A SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	1,930,477.39 1,930,477.39	630.10			
CT	OC0035 SASCO 05-GEL1 SR OCWEN	0.0000	01/01/2035	01/01/2005	NWL
N/R N/R	203,051.00 203,051.00	629.45			
CT	OC0024 SAIL 2003-BC5 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	1,662,895.71 1,662,895.71	615.27			
CT	OC0016 ARC 2002-BC7 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	485,343.97 485,343.97	604.73			
CT	R254 SASCO 2003-34A SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	1,852,684.29 1,852,684.29	604.71			
CT	OP0016 SAIL 2004-BNC2 SR OPTION ONE	0.0000	11/01/2034	11/01/2004	NWL
N/R N/R	588,420.26 588,420.26	587.83			
CT	CW0019 FNGT 2004-T3 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	64,753.88 64,753.88	575.89			
CT	CW0013 FNGT 2003-W17 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	64,502.28 64,502.28	573.65			
CT	R456 SASCO 2005-RF4 SR ALS	0.0000	10/01/2035	09/01/2005	NWL N/R
N/R	114,417.71 114,417.71	572.08			
CT	CW0005 FNGT 2002-T16 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	

NWL	N/R	N/R	63,275.80	63,275.80	562.75			
CT	R061	FNMA TRUST 2000-T6 SR			0.0000	07/01/2031	07/01/2001	NWL N/R
N/R			43,479.55	43,479.55	500.01			
CT	CW0002	FNGT 2001-T12 SR COUNTRYWIDE			0.0000	04/01/2037	02/01/2006	
NWL	N/R	N/R	54,714.42	54,714.42	486.61			
CT	R560	SASCO 2006-RF4 SR ALS			0.0000	01/01/2037	01/01/2007	NWL N/R
N/R			77,839.50	77,839.50	486.49			
CT	OC0043	SASCO 2005-GEL4 OCWEN			0.0000	10/01/2035	09/01/2005	NWL
N/R	N/R		142,643.95	142,643.95	470.72			
CT	R013	SASCO 1998-3 SR			0.0000	07/01/2031	07/01/2001	NWL N/R N/R
			1,503,984.91	1,503,984.91	469.99			
CT	R321	SASCO 2004-NP1 SR			0.0000	07/01/2031	07/01/2001	NWL N/R
N/R			141,445.54	141,445.54	442.01			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	OC0013 ARC 2002-BC3 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R 417,797.80	417,797.80	436.59		
CT	R016 AMREIT SECURITY SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	N/R 1,380,460.72	1,380,460.72	431.39		
CT	OC0020 SAIL 2003-BC1 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R 526,356.30	526,356.30	391.60		
CT	R398 FNMA 2005-W1 SR	0.0000	12/01/2034	12/01/2004	NWL N/R N/R
	38,751.63 38,751.63	387.51			
CT	CW0012 FNGT 2003-W12 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL	N/R N/R 42,462.47	42,462.47	377.64		
CT	WH0003 SAIL 2003-BC11 SR WILSHIRE	0.2800	01/25/2034	01/01/2004	NWL
N/R	N/R 127,139.71	127,139.71	369.70		
CT	OC0014 ARC 2002-BC5 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R 468,728.31	468,728.31	346.85		
CT	R425 SASCO 2005-RF2 SR ALS	0.0000	05/01/2035	05/01/2005	NWL N/R
N/R	N/R 68,399.85	68,399.85	341.99		
CT	R447 SASCO 2005-RF3 SR ALS	0.0000	08/01/2035	08/01/2005	NWL N/R
N/R	N/R 67,695.81	67,695.81	338.47		
CT	OP0039 SAIL 2005-10 SR OPTION 1	0.0000	11/01/2035	10/01/2005	NWL N/R
N/R	N/R 61,812.38	61,812.38	309.06		
CT	R002 PEOPLE SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	936,750.93 936,750.93	292.73			
CT	OP0008 SASCO 2003-GEL1 SR OPTION ONE	0.0000	05/01/2034	05/01/2004	
NWL	N/R N/R 714,431.73	714,431.73	285.77		
CT	HQ0007 SASCO 2006-BC1 SR HOMEQ	0.0000	02/01/2036	02/01/2006	NWL
N/R	N/R 2,675,531.00	2,675,531.00	267.55		
CT	R001 DYNEX SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	763,284.64 763,284.64	238.52			
CT	R079 FBBH 2001-2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	697,167.60 697,167.60	217.86			
CT	OC0015 ARC 2002-BC6 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R 276,053.42	276,053.42	206.21		
CT	WF0038 SASCO 2005-S2 SR WELLS	0.0000	04/01/2035	04/01/2005	NWL
N/R	N/R 17,822,045.77	17,822,045.77	200.86		
CT	R221 SASCO 2003-31A SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	N/R 584,951.01	584,951.01	190.92		
CT	PC0002 SASCO 2007-GEL2 SR PEOPLES CHO	0.0000	05/01/2037	04/01/2007	
NWL	N/R N/R 61,821.70	61,821.70	185.02		
CT	OC0023 SAIL 2003-BC4 SR OCWEN	0.0000	07/01/2031	07/01/2001	NWL
N/R	N/R 174,691.29	174,691.29	165.60		

CT	R047 BANK UNITED SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	517,415.40	517,415.40	161.69				
CT	OC0031 SASCO 2004-S4 SR OCWEN	0.0000	12/01/2034	12/01/2004	NWL		
N/R	N/R	52,085.34	52,085.34	161.46			
CT	R008 GUARANTY FEDERAL SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		501,156.56	501,156.56	156.61			
CT	WF0091 BNC 2005-17 S&D SR WELLS	0.0000	11/21/2037	11/01/2007	NWL		
N/R	N/R	160,293.51	160,293.51	150.27			
CT	R156 SASCO 2003-1 SR	0.0200	07/01/2031	07/01/2001	NWL	N/R	N/R
	29,074.45	29,074.45	144.12				
CT	R213 SASCO 2003-S1 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	43,573.91	43,573.91	130.72				
CT	R032 PNC MORTGAGE SECURITIES SR	0.0000	07/01/2031	07/01/2001	NWL		
N/R	N/R	384,880.72	384,880.72	120.27			
CT	OC0012 ARC 2002-BC1 SR OCWEN	0.0000	07/25/2034	07/01/2004	NWL		
N/R	N/R	82,352.68	82,352.68	101.45			
CT	R132 FNGT 2002-T12 08/02 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		8,183.12	8,183.12	94.10			
CT	OP0011 SASCO 2004-SC1 SR OPTION ONE	0.0000	08/01/2034	08/01/2004	NWL	N/R	N/R
	N/R	N/R	103,439.31	103,439.31	93.09		
CT	R250 SASCO 2003-NP3 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		29,267.21	29,267.21	91.46			
CT	WH0007 SAIL 2003-BC7 SR WILSHIRE	0.0000	07/01/2031	07/01/2001	NWL		
N/R	N/R	32,744.89	32,744.89	91.03			
CT	R003 FIRST NATIONWIDE SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		281,285.98	281,285.98	87.90			
CT	CW0043 SASCO 2007-MLN1 SR COUNTRYWIDE	0.0000	05/25/2037	04/01/2007	NWL	N/R	N/R
	N/R	N/R	804,275,393.96	804,275,393.96	80.42		
CT	WH0005 SAIL 2003-GEL1 SR WILSHIRE	0.0000	05/01/2034	05/01/2004	NWL		
N/R	N/R	164,004.64	164,004.64	65.60			
CT	R373 SASCO 2004-22 MSR	0.0000	12/01/2034	12/01/2004	NWL	N/R	
N/R		314,361.81	314,361.81	65.49			
CT	OP0041 SAIL 2005-10 SR OPTION 1	0.0000	11/01/2035	10/01/2005	NWL	N/R	
N/R		62,989.30	62,989.30	62.98			
CT	R057 BAYVIEW SERVICING RETAINED SR	0.0000	07/01/2031	07/01/2001	NWL		
N/R	N/R	198,517.09	198,517.09	62.03			
CT	R038 PNC MORTGAGE SECURITIES SR	0.0000	07/01/2031	07/01/2001	NWL		
N/R	N/R	172,157.42	172,157.42	53.79			
CT	WF0022 SASCO 04-S3 SR WELLS	0.0000	09/01/2034	09/01/2004	NWL	N/R	
N/R		13,003,360.10	13,003,360.10	52.01			
CT	R170 SASCO 2003-9A SR	0.0200	07/01/2031	07/01/2001	NWL	N/R	N/R
	128,444.96	128,444.96	42.92				
CT	OC0026 SAIL 2004-6 SR OCWEN	0.0000	07/01/2034	07/01/2004	NWL	N/R	
N/R		13,446.08	13,446.08	40.33			
CT	R195 SASCO 2003-22A SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		114,625.41	114,625.41	37.41			
CT	R276 BAYVIEW 2003-G SR	1.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R		64,120.70	64,120.70	24.93			
CT	WF0051 SASCO 2005-S3 SR WELLS	0.0000	08/01/2035	08/01/2005	NWL		

N/R	N/R	15,096,153.25	15,096,153.25	15.09				
CT	R051	MASS MUTUAL	2000-1 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R
N/R		1,224.10	1,224.10	14.07				
CT	R098	SASCO	2002-1A SR	0.0200	07/01/2031	07/01/2001	NWL	N/R N/R
		1,796,499.41	1,796,499.41	13.99				
CT	R130	SASCO	2002-18A 08/02 SR	0.0200	07/01/2031	07/01/2001	NWL	N/R
N/R		1,796,499.10	1,796,499.10	13.99				
CT	R571	SASCO	2007-BC1 SR ALS	0.0000	02/01/2037	02/01/2007	NWL	N/R
N/R		71,819,827.92	71,819,827.92	7.18				
CT	GM0037	SASCO	2007-RNP1 SR CIT	0.0000	10/25/2036	10/25/2006	NWL	
N/R	N/R	311,781,199.12	311,781,199.12	3.11				
CT	R559	SASCO	2006-S4 SR ALS	0.0000	12/01/2036	12/01/2006	NWL	N/R
N/R		308,855,071.57	308,855,071.57	3.08				

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	OC0047 SASCO 2006-S2	0.0000	08/25/2036	08/01/2006	NWL N/R N/R
	277,135,227.52 277,135,227.52	2.77			
CT	R541 SASCO 2006-S3 SR ALS	0.0000	10/01/2036	10/01/2006	NWL N/R
N/R	204,612,861.65 204,612,861.65	2.20			
CT	R596 SASCO 2007-BC3 SR ALS	0.0000	07/25/2037	06/01/2007	NWL N/R
N/R	18,472,267.85 18,472,267.85	1.84			
CT	R160 SASCO 2003-AL1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	168,932,240.73 168,932,240.73	1.68			
CT	GR0001 SASCO 2007-RNP1 SR CIT	0.0000	10/25/2036	10/25/2006	NWL N/R
N/R	126,806,657.47 126,806,657.47	1.26			
CT	R637 SASCO 2007-BC4	0.0000	10/25/2036	10/25/2006	NWL N/R N/R
	124,253,214.07 124,253,214.07	1.24			
CT	R179 SASCO 2003-15A SR	0.0200	07/01/2031	07/01/2001	NWL N/R
N/R	141,381.95 141,381.95	1.10			
CT	WF0062 SASCO 2006-OW1 SR WELLS	0.0000	01/01/2035	01/01/2005	NWL
N/R N/R	92,081,642.29 92,081,642.29	0.92			
CT	R113 SASCO 2002-11A SR	0.0200	07/01/2031	07/01/2001	NWL N/R
N/R	109,872.40 109,872.40	0.86			
CT	R369 SASCO 2004-NP2 SR	0.0000	12/01/2034	12/01/2004	NWL N/R
N/R	94.03 94.03	0.85			
CT	R342 SASCO 2004-17XS MSR	0.0000	09/01/2034	08/01/2004	NWL N/R
N/R	781,782.11 781,782.11	0.78			
CT	HH0001 SASCO 2002-HF1 SR HOUSEHOLD	0.0000	01/01/2035	01/01/2005	
NWL N/R N/R	55,905,435.80 55,905,435.80	0.55			
CT	R577 SASCO 2007-BC2 SR	0.0000	04/01/2037	04/01/2007	NWL N/R
N/R	50,649,308.99 50,649,308.99	0.50			
CT	R102 SASCO 2002-AL1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	33,875,145.12 33,875,145.12	0.33			
CT	WF0075 LMT 2005-3 SR WELLS	0.0000	12/01/2036	12/01/2006	NWL N/R
N/R	3,268,876.18 3,268,876.18	0.32			
CT	R568 SASCO 2006-Z SR ALS	0.0000	12/01/2036	12/01/2006	NWL N/R
N/R	2,917,336.10 2,917,336.10	0.29			
CT	R624 SASCO 2007-RNP1 SR ALS	0.0000	10/25/2036	10/25/2006	NWL N/R
N/R	291,249,732.99 291,249,732.99	0.29			
CT	WF0095 RLT 2008-2 WF MSR	0.0000	07/25/2038	06/01/2008	NWL N/R
N/R	28,604,870.29 28,604,870.29	0.28			
CT	OS0002 SARM 2005-SR OHIO SAVINGS	0.0000	11/01/2035	10/01/2005	NWL
N/R N/R	27,739,830.21 27,739,830.21	0.27			
CT	WF0074 LMT 2005-2 SR WELLS	0.0000	12/01/2036	12/01/2006	NWL N/R
N/R	2,763,534.72 2,763,534.72	0.27			

CT	R469 SASCO 2005-SC1	0.0000	10/01/2035	09/01/2005	NWL	N/R	N/R
	25,251,359.05 25,251,359.05	0.25					
CT	GM0035 SASCO 2007-TC1 SR GMAC	0.0000	07/25/2037	06/01/2007	NWL		
N/R	N/R 23,083,514.65 23,083,514.65	0.23					
CT	OC0039 SASCO 2003-39EX SR OCWEN	0.0000	04/01/2035	04/01/2005	NWL		
N/R	N/R 22,213,455.89 22,213,455.89	0.22					
CT	CH0029 RLT 2008-2 CH MSR	0.0000	07/25/2038	06/01/2008	NWL	N/R	
N/R	212,205,358.20 212,205,358.20	0.21					
CT	R190 SASCO 2003-AL2 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R	193,288,983.86 193,288,983.86	0.19					
CT	WF0050 SASCO 2005-S1 SR WELLS	0.0000	08/01/2035	08/01/2005	NWL		
N/R	N/R 19,343,173.10 19,343,173.10	0.19					
CT	GM0013 SAIL 2006-3 SR GMAC	0.0000	04/01/2036	04/01/2006	NWL	N/R	
N/R	135,603,932.88 135,603,932.88	0.13					
CT	R292 SASCO 2004-6XS SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R	1,234,212.34 1,234,212.34	0.12					
CT	R311 BANK OF AMERICA 2004/05 MSR	0.0000	08/01/2031	06/01/2004	NWL		
N/R	N/R 1,192,124.27 1,192,124.27	0.11					
CT	R379 SASCO 2005-1 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	830,866.44 830,866.44	0.08					
CT	R331 SASCO 2004-16XS MSR	0.0000	08/01/2031	08/01/2004	NWL	N/R	
N/R	695,164.48 695,164.48	0.06					
CT	R222 SASCO 2004-7 SR	0.0000	08/01/2031	07/02/2001	NWL	N/R	N/R
	510,893.46 510,893.46	0.05					
CT	OP0017 SAIL 2003-BC5 SR OPTION ONE	0.0000	01/01/2035	01/01/2005	NWL		
N/R	N/R 5,449,405.28 5,449,405.28	0.05					
CT	R144 SASCO 2002-23XS SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R	4,237,440.01 4,237,440.01	0.04					
CT	R273 SASCO 03-38 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	403,733.89 403,733.89	0.04					
CT	R606 SASCO 2007-TC1 SR ALS	0.0000	07/25/2037	06/01/2007	NWL	N/R	
N/R	4,219,198.44 4,219,198.44	0.04					
CT	SU0002 LMT 2006-4 SR SUNTRUST	0.0000	07/25/2037	06/01/2007	NWL		
N/R	N/R 450,210.35 450,210.35	0.04					
CT	R405 SASCO 2005-5 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	3,199,637.83 3,199,637.83	0.03					
CT	R525 SAIL 2006-3 SR ALS	0.0000	05/01/2036	05/01/2006	NWL	N/R	N/R
	3,066,181.94 3,066,181.94	0.03					
CT	R257 SASCO 2003-36XS SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	
N/R	2,229,012.31 2,229,012.31	0.02					
CT	R296 LABS 2004-1 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	2,868,666.67 2,868,666.67	0.02					
CT	OC0032 ARC 2002-BC4 SR OCWEN	0.0000	01/01/2035	01/01/2005	NWL		
N/R	N/R 2,783,102.10 2,783,102.10	0.02					
CT	R291 SASCO 2004-3 SR	0.0000	07/01/2031	07/01/2001	NWL	N/R	N/R
	1,324,203.73 1,324,203.73	0.01					
CT	R302 SASCO 04-9XS SR	0.0000	08/01/2031	07/02/2001	NWL	N/R	N/R
	1,571,460.79 1,571,460.79	0.01					
CT	R315 SASCO 2004-11XS MSR	0.0000	08/01/2031	06/01/2004	NWL	N/R	

N/R	1,382,149.24	1,382,149.24	0.01	
CT	GM0032 LXS 2007-4N SR GMAC		0.0000	05/25/2037 04/01/2007 NWL N/R
N/R	154,457.87	154,457.87	0.01	
CT	WF0012 SARM 2004-7 SR WELLS		0.0000	07/01/2031 07/01/2001 NWL N/R
N/R	1,409,519.56	1,409,519.56	0.01	
CT	WF0090 LMT 2006-2 SR WELLS		0.0000	06/25/2037 06/01/2007 NWL N/R
N/R	112,524.28	112,524.28	0.01	
CT	R033 SASCO 1999 ALS-2 SR		0.0000	07/01/2031 07/01/2001 NWL N/R
N/R	85,358.16	85,358.16	0.00	
CT	R258 SAIL 2003-BC11 SR		0.0000	01/25/2034 01/01/2004 NWL N/R N/R
	233,660.75	233,660.75	0.00	
CT	R271 LABS 2003-1 SR		0.0000	07/01/2031 07/01/2001 NWL N/R N/R
	679,164.09	679,164.09	0.00	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	R281 SASCO 2004-4XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	916,770.28	916,770.28	0.00		
CT	R284 BAYVIEW 2004-1 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	236,315.80	236,315.80	0.00		
CT	R286 SAIL 2004-2 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	3,329,243.23	3,329,243.23	0.00		
CT	R301 BAYVIEW 2004-A SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	280,912.81	280,912.81	0.00		
CT	R314 SASCO 2004-10 MSR	0.0000	08/01/2031	06/01/2004	NWL N/R
N/R	407,462.01	407,462.01	0.00		
CT	R316 SASCO 2004-13 MSR	0.0000	06/01/2034	06/01/2004	NWL N/R
N/R	763,859.84	763,859.84	0.00		
CT	R340 SASCO 2004-15 MSR	0.0000	09/01/2034	08/01/2004	NWL N/R
N/R	568,000.00	568,000.00	0.00		
CT	R350 SASCO 2004-19XS MSR	0.0000	10/01/2034	09/01/2004	NWL N/R
N/R	534,066.92	534,066.92	0.00		
CT	R355 SASCO 2004-20 MSR	0.0000	11/01/2034	11/01/2004	NWL N/R
N/R	329,093.06	329,093.06	0.00		
CT	R365 SASCO 2004-21XS SR	0.0000	07/01/2031	07/01/2001	NWL N/R
N/R	891,539.03	891,539.03	0.00		
CT	R370 BAYVIEW 2004-D SR	0.0000	12/01/2034	12/01/2004	NWL N/R
N/R	989,914.41	989,914.41	0.00		
CT	R392 SASCO 2005-3 SR	0.0000	07/01/2031	07/01/2001	NWL N/R N/R
	319,189.76	319,189.76	0.00		
CT	R403 BANK OF AMERICA 2005-2 SR	0.0000	07/01/2031	07/01/2001	NWL
N/R N/R	794,334.18	794,334.18	0.00		
CT	CH0028 SASCO 2007-BC4 SR	0.0000	10/25/2036	10/25/2006	NWL N/R
N/R	0.07	0.07	0.00		
CT	CL0003 SARM 2006-11 SR COLONIAL	0.0000	02/01/2037	02/01/2007	NWL
N/R N/R	92,000.00	92,000.00	0.00		
CT	CW0042 SASCO 2007-RF1 SR COUNTRYWIDE	0.0000	04/01/2037	02/01/2006	
NWL N/R N/R	8,482,888.66	8,482,888.66	0.00		
CT	HH0002 ARC 2002-BC5 SR HOUSEHOLD	0.0000	01/01/2035	01/01/2005	NWL
N/R N/R	850,734.16	850,734.16	0.00		
CT	HH0003 ARC 2002-BC6 SR HOUSEHOLD	0.0000	01/01/2035	01/01/2005	NWL
N/R N/R	763,129.73	763,129.73	0.00		
CT	HQ0006 SAIL 2006-2 SR HOMEQ	0.0000	02/01/2036	02/01/2006	NWL N/R
N/R	267,024.32	267,024.32	0.00		
CT	WF0047 SASCO 2005-10 SR WELLS	0.0000	08/01/2035	08/01/2005	NWL
N/R N/R	1,669,214.88	1,669,214.88	0.00		

CT	WF0064	SASCO 2006-BC1 SR WELLS	0.0000	02/01/2036	02/01/2006	NWL
N/R	N/R	245,524.36	245,524.36	0.00		
CT	WF0067	SAIL 2006-3 SR WELLS	0.0000	04/01/2036	04/01/2006	NWL N/R
N/R		108,806.56	108,806.56	0.00		
CT	WM0011	SASCO 2007-GEL1 SR WAMU	0.0000	01/01/2037	01/01/2007	NWL
N/R	N/R	579,587.01	579,587.01	0.00		

TOTAL FOR TYPE NWL ==>
124,546,158,366.69 124,546,158,366.69 1,397,486,806.14

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CT	VE38	THE MARK MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		23,300,000.00	23,300,000.00	23,300,000.00		
CT	VR76	BICKFORD RANCH	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		30,000,000.00	30,000,000.00	23,049,999.99		
CT	WH9045	MAPLE STEPHENSON	0.0000	06/01/2038	05/01/2008	CSA N/R
N/R		37,856,077.15	37,856,077.15	23,017,927.26		
CT	WH9125	RITTER RANCH REVOLVER	0.0000	07/01/2038	06/01/2008	CSA
N/R	N/R	30,274,901.73	30,274,901.73	22,309,378.29		
CT	WH4381	LB WINDSOR CAPITAL ONE BLOOR S	0.0000	01/01/2037	12/01/2006	
CSA	N/R N/R	22,186,971.34	22,186,971.34	22,186,971.34		
CT	UC78	HYATT REGENCY CINCINNATI	0.0000	01/01/2034	01/01/2004	CSA
N/R	N/R	33,754,874.03	33,754,874.03	22,149,807.91		
CT	VB43	BOULDER SPRINGS	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		42,750,000.00	42,750,000.00	21,894,999.88		
CT	WH9028	LB EDEN SPRINGS ACQUISITION LL	0.0000	06/01/2038	05/01/2008	
CSA	N/R N/R	21,097,779.43	21,097,779.43	20,836,133.88		
CT	WH6531	WSG PRISM W PALM BEACH	0.0000	09/01/2037	08/01/2007	CSA
N/R	N/R	21,000,000.00	21,000,000.00	20,790,000.00		
CT	VG40	LAS VEGAS MART	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		20,950,000.00	20,950,000.00	20,650,152.05		
CT	WB00	GILBERT TOWN CENTER	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		20,947,079.45	20,947,079.45	20,484,322.85		
CT	WE346	SCOUT RE CAPITAL LINE OF CREDI	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	20,427,787.18	20,427,787.18	20,427,787.18		
CT	WH9046	ALPHA DRIVE	0.0000	06/01/2038	05/01/2008	CSA N/R N/R
		24,250,000.00	24,250,000.00	20,249,999.99		
CT	WH5994	FONTAINEBLEAU EQUITY HOLDINGS	0.0000	07/01/2037	06/01/2007	
CSA	N/R N/R	20,000,004.00	20,000,004.00	20,000,004.00		
CT	WH8569	SUNCAL INTERIM LOAN	0.0000	08/01/2037	08/01/2007	CSA N/R
N/R		20,050,000.00	20,050,000.00	19,950,953.00		
CT	WH3091	SHERATON KEAHOU MEZZ	0.0000	06/09/2036	06/09/2006	CSA
N/R	N/R	26,139,949.65	26,139,949.65	19,856,854.63		
CT	VX47	PRAEDIUM-DUNBAR MEZZ	0.0000	09/09/2013	04/15/2005	CSA N/R
N/R		23,170,000.00	23,170,000.00	19,273,577.56		
CT	WH6584	JEWISH CENTER FOR THE AGED	0.0000	10/01/2037	09/01/2007	
CSA	N/R N/R	54,614,240.33	54,614,240.33	19,089,938.02		
CT	WH4483	PCCP LB LAKE TRAVIS RANCH LLC	0.0000	02/01/2037	01/01/2007	

CSA	N/R	N/R	18,855,302.41	18,855,302.41	18,855,302.41			
CT	WH9020	LB WHITEFACE LODGE LLC			0.0000	05/01/2038	04/01/2008	CSA
N/R	N/R		36,000,000.00	36,000,000.00	18,752,091.12			
CT	WH4769	215 BRAZILIAN HOLDING			0.0000	12/15/2036	12/15/2006	CSA N/R
N/R			19,418,408.54	19,418,408.54	18,673,168.85			
CT	WH5511	MONTAUK YACHT CLUB			5.4712	01/09/2037	01/09/2007	CSA
N/R	N/R		20,000,000.00	20,000,000.00	18,660,237.50			
CT	WH9131	SUNCAL - ESCROW			0.0000	07/01/2038	06/01/2008	CSA N/R
N/R			18,601,126.34	18,601,126.34	18,601,126.34			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WB68 NORTH PEAK	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	29,907,041.83 29,907,041.83	18,583,613.69			
CT	WH2105 OAK VALLEY REVOLVER	0.0000	03/01/2036	03/01/2006	CSA
N/R N/R	27,942,425.63 27,942,425.63	18,284,466.99			
CT	WE562 CESSNA 750-0287	0.0000	09/25/2010	09/25/2007	CSA N/R N/R
	17,835,207.55 17,835,207.55	17,835,207.55			
CT	WE561 CESSNA 750-0286	0.0000	09/25/2010	09/25/2007	CSA N/R N/R
	17,830,088.00 17,830,088.00	17,830,088.00			
CT	TC84 CITIGROUP KOJAIAN	0.0000	11/01/2031	11/01/2001	CSA N/R
N/R	27,500,000.00 27,500,000.00	17,402,464.75			
CT	WH3105 PRAEDIUM - HAMILTON MEZZ 2	0.0000	06/15/2036	06/15/2006	CSA
N/R N/R	21,000,000.00 21,000,000.00	17,193,926.40			
CP	WE563 BOMBARDIER AIRCRAFT 1	0.0000	09/30/2010	09/25/2007	CSA
N/R N/R	20,012,000.00 20,012,000.00	17,019,805.76			
CT	WB26 VEGAS LAND MOTEL	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	18,500,000.00 18,500,000.00	16,732,215.29			
CT	WH1087 SUNCAL PACIFIC POINT REVOLVER	0.0000	12/01/2035	12/01/2005	CSA N/R N/R
	16,686,297.87 16,686,297.87	16,681,011.65			
CT	WE355 TIRADOR	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	17,226,227.77 17,226,227.77	16,628,280.59			
CT	WC75 STATLER TOWERANTIOCH CA	0.0000	05/01/2034	05/01/2004	CSA
N/R N/R	32,590,751.84 32,590,751.84	16,590,908.85			
CT	WH6399 LA POSADA MEZZ	0.0000	08/01/2037	07/01/2007	CSA N/R
N/R	17,165,000.00 17,165,000.00	16,510,774.04			
CT	WA82 WAIKOLA	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	16,640,000.00 16,640,000.00	16,426,973.93			
CT	WH9166 350 WEST BROADWAY MEZZ 2	0.0000	09/01/2038	08/01/2008	CSA
N/R N/R	17,700,000.00 17,700,000.00	16,006,805.25			
CT	WH5900 WSG HOLLYWOOD	0.0000	06/01/2037	05/01/2007	CSA N/R
N/R	16,039,387.26 16,039,387.26	15,876,063.95			
CT	WH6240 LONE MOUNTAIN SENIOR	0.0000	08/01/2037	07/01/2007	CSA
N/R N/R	16,000,000.00 16,000,000.00	15,760,000.00			
CT	VX18 TELLURIDE VILLAGE VX18	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	15,788,401.93 15,788,401.93	15,644,722.98			
CT	TI22 HARBOR BAY ACQUISITION LCC	0.0000	07/01/2032	07/01/2002	CSA
N/R N/R	24,013,413.66 24,013,413.66	15,578,424.70			
CT	WH8055 LB RIDGE CROSSING PREFERRED LL	0.0000	11/01/2037	10/01/2007	CSA N/R N/R
	15,493,077.00 15,493,077.00	15,493,077.00			
CT	WH9051 RITZ PHILLY HOTEL MEZZ	0.0000	06/01/2038	05/01/2008	CSA N/R
N/R	19,300,000.00 19,300,000.00	15,370,025.72			

CT	WE12 AZ LAND 72	0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	15,416,627.65	15,416,627.65	15,236,522.78				
CT	QZ01Z JFK EQUITY	0.0000	02/01/2038	01/22/2008	CSA	N/R	N/R
	5,610,190.00	5,610,190.00	14,845,189.95				
CT	VE13 WATERGATE HOTEL MEZZANINE	0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	14,916,442.57	14,916,442.57	14,620,935.05			
CT	WE289 LB ROSE ISLAND LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	16,250,000.00	16,250,000.00	14,534,346.33				
CT	WC62 RIVERWALK SQUARE	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	18,719,999.84	18,719,999.84	14,532,751.08				
CT	WH5293 25 BROAD REFI BUILDING	0.0000	02/15/2037	02/15/2007	CSA	N/R	
N/R	15,307,794.68	15,307,794.68	14,520,309.45				
CT	VI58 CHARLESTON	0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	14,100,000.00	14,100,000.00	14,208,612.30				
CT	WH4321 1745 BROADWAY LB SYNDICATION P	0.0000	01/01/2037	12/01/2006	CSA	N/R	N/R
	14,797,538.19	14,797,538.19	14,057,661.28				
CT	WH5751 LB Ballpark 4 LLC	0.0000	05/01/2037	04/01/2007	CSA	N/R	N/R
	14,008,395.27	14,008,395.27	14,008,395.27				
CT	WH6431 LB BELL ROAD (NASHVILLE) PORTF	0.0000	09/01/2037	08/01/2007	CSA	N/R	N/R
	15,600,688.52	15,600,688.52	13,600,688.52				
CT	RX32 KOJAIN SHELBY	0.0000	12/01/2031	08/01/1998	CSA	N/R	N/R
	24,799,133.78	24,799,133.78	13,515,434.69				
CT	WE736 CORP - 120 HOWARD MEZZ	0.0000	09/01/2038	08/01/2008	CSA		
N/R	N/R	13,337,365.20	13,337,365.20	13,337,365.20			
CT	WE283 LB 2080 KALAKAUA LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	48,851,434.60	48,851,434.60	13,196,824.24				
CT	WH5359 SENECA SENIOR	0.0000	04/01/2037	03/01/2007	CSA	N/R	
N/R	13,503,007.94	13,503,007.94	13,141,899.53				
CT	VE37 MONUMENT VIEW MEZZANINE	0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	13,198,843.37	13,198,843.37	13,132,796.63			
CT	WE413 LBGC LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	13,127,464.53	13,127,464.53	13,127,464.53				
CT	VT64 LB WEST CAICOS LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	13,120,000.00	13,120,000.00	13,120,000.00				
CT	WH8576 COLUMN ALLIANCE	0.0000	11/01/2037	10/01/2007	CSA	N/R	
N/R	18,755,483.71	18,755,483.71	13,024,034.26				
CT	WH5746 LB BP RESIDENTIAL 1A LLC	0.0000	05/01/2037	04/01/2007	CSA		
N/R	N/R	13,005,354.68	13,005,354.68	13,005,354.68			
CT	WH6237 LB RIDGE CROSSING LLC	0.0000	08/01/2037	07/01/2007	CSA		
N/R	N/R	13,835,942.33	13,835,942.33	12,835,942.33			
CT	WH9169 SUNCAL MASTER III - OMNIBUS	0.0000	09/01/2038	08/01/2008	CSA		
N/R	N/R	12,690,000.00	12,690,000.00	12,690,000.00			
CT	WH8562 LB NEV CENTENNIAL HILLS LLC	0.0000	11/01/2037	10/01/2007	CSA		
N/R	N/R	12,420,000.00	12,420,000.00	12,420,000.00			
CT	WE735 CORP - CONT GRAND II MEZZ.	0.0000	09/01/2038	08/01/2008	CSA		
N/R	N/R	12,274,518.42	12,274,518.42	12,274,518.42			
CT	WE156 HANOVER PLACE	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	17,795,317.71	17,795,317.71	12,196,781.99				
CT	VT21 CULVER MEZZANINE	0.0000	05/01/2034	05/01/2004	CSA	N/R	

N/R	11,947,915.30	11,947,915.30	11,896,024.30	
CT	UD56 PACIFIC POINT 2004 MEZZ		0.0000	02/01/2034 02/01/2004 CSA N/R
N/R	40,659,669.94	40,659,669.94	11,824,051.01	
CT	WH9173 LV PACIFIC POINT LLC		0.0000	10/01/2038 09/01/2008 CSA N/R
N/R	40,659,669.94	40,659,669.94	11,824,051.01	
CT	WH4591 LB ONE 11 PLAZA LLC		0.0000	02/01/2037 01/01/2007 CSA N/R
N/R	11,810,100.00	11,810,100.00	11,810,100.00	
CT	WE269 LB CONGRESSIONAL VILLAGE LLC		0.0000	05/01/2034 05/01/2004
CSA N/R	N/R	11,550,956.67	11,550,956.67	11,550,956.67
CT	WH4635 45 BROAD A1 KENT SWIG		0.0000	11/01/2036 11/01/2006 CSA N/R
N/R	13,023,141.61	13,023,141.61	11,288,271.61	
CT	WH5658 LODGE & SPA AT BRECKENRIDGE SE		0.0000	05/01/2037 04/01/2007
CSA N/R	N/R	11,400,000.00	11,400,000.00	11,286,000.00

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH8729 RIANDE MIAMI BEACH JR MEZZ	0.0000	10/09/2037	10/09/2007	CSA
N/R	N/R	16,129,976.00	16,129,976.00	11,251,413.14	
CT	WA84 GABLES MARQUIS MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	N/R	13,634,422.05	13,634,422.05	11,168,347.36	
CT	WD86 LB VERVE CONDOS LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	N/R	11,111,375.46	11,111,375.46	11,111,375.46	
CT	WH4597 VCC HILLSBORO	0.0000	02/01/2037	01/01/2007	CSA N/R
N/R	N/R	13,209,331.96	13,209,331.96	11,061,637.90	
CT	WH6283 RETREAT AT SPEEDWAY MEZZ	0.0000	05/15/2037	05/15/2007	CSA
N/R	N/R	11,775,000.00	11,775,000.00	11,028,789.46	
CT	VX43 PRAEDIUM - AMSTERDAM MEZZ	0.0000	09/09/2013	04/15/2005	CSA
N/R	N/R	13,940,000.00	13,940,000.00	10,889,341.12	
CT	WE167 LB EASTVALE LLC	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		10,800,000.00	10,800,000.00	10,800,000.00	
CT	WD57 PCCP LB DEMOCRAT RANCH	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	10,776,645.00	10,776,645.00	10,776,645.00	
CT	WH5731 LB LAS COLINA LLC	0.0000	05/01/2037	04/01/2007	CSA N/R
N/R	N/R	10,726,059.00	10,726,059.00	10,726,059.00	
CT	WH5927 LB 816 CONGRESS AVE LLC	0.0000	06/01/2037	05/01/2007	CSA
N/R	N/R	23,173,515.00	23,173,515.00	10,632,937.93	
CT	QZ23 KOJAIAN-ANR ONE WOODWARDUNRATE	0.0000	04/01/2027	04/01/1997	CSA N/R N/R
		20,985,350.00	20,985,350.00	10,612,956.94	
CT	VY25 RIVERBEND/WALKER SQ MEZZ	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	15,734,998.62	15,734,998.62	10,559,124.08	
CT	VZ94 GABLES MARQUIS VZ94	0.0000	06/09/2038	08/15/2005	CSA N/R
N/R	N/R	11,348,760.11	11,348,760.11	10,533,297.22	
CT	WE323 NORTH BEACH TOWERS JR MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		15,546,783.37	15,546,783.37	10,487,070.75	
CT	VB90 100 E OCEAN BLVD	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		10,492,581.87	10,492,581.87	10,444,727.30	
CT	WE116 OASIS	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		19,400,000.00	19,400,000.00	10,399,999.91	
CT	VG52 LAKE MERRITT	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		17,119,891.71	17,119,891.71	10,284,355.16	
CT	WE163 PEBBLE L5	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		10,944,000.00	10,944,000.00	10,276,960.11	
CT	WH6606 HAMLINS AT CEDAR CREEK LAKE	0.0000	10/01/2037	09/01/2007	CSA N/R N/R
		12,955,127.27	12,955,127.27	10,223,864.41	
CT	WH5774 MIDTOWN MEMPHIS ASSEMBLAGE	0.0000	05/01/2037	04/01/2007	CSA N/R N/R
		10,340,914.02	10,340,914.02	10,200,981.62	

CT	WH5747 LB BP RESIDENTIAL 1B LLC	0.0000	05/01/2037	04/01/2007	CSA
N/R	N/R	10,143,076.55	10,143,076.55	10,143,076.55	
CT	WH6535 317 EAST 46TH STREET MEZZ	0.0000	09/01/2037	08/01/2007	CSA
N/R	N/R	10,111,403.00	10,111,403.00	10,111,403.00	
CT	SS96 NORTHMILFORD WEST RETAIL	0.0000	12/01/2030	12/01/2000	CSA
N/R	N/R	11,150,000.00	11,150,000.00	10,095,873.33	
CT	WE265 LB WINDSOR KITCHENER INC (DE)	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	9,961,406.42	9,961,406.42	9,961,406.42	
CT	WH5858 BALLPARK 6	0.0000	06/01/2037	05/01/2007	CSA N/R N/R
		10,075,560.47	10,075,560.47	9,929,022.32	
CT	WE405 LB PLAYA PELICANO LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		9,900,000.00	9,900,000.00	9,900,000.00	
CT	WH2915 WYNDHAM PORTFOLIO MEZZ 2	5.5194	05/15/2034	05/15/2004	
CSA	N/R N/R	12,000,000.00	12,000,000.00	9,900,000.00	
CT	WH8828 LB CRESCENT PARK LP	0.0000	02/01/2038	01/01/2008	CSA N/R
N/R		19,599,323.63	19,599,323.63	9,807,280.07	
CT	WH6269 816 CONGRESS MEZZ	0.0000	07/10/2037	07/10/2007	CSA N/R
N/R		14,053,243.52	14,053,243.52	9,784,711.33	
CT	WH8047 PROJECT EASY LIVING FNMA 5 YR	0.0000	08/01/2037	08/01/2007	
CSA	N/R N/R	9,867,276.27	9,867,276.27	9,768,603.50	
CT	WH9021 BALLPARK MEZZANINE	0.0000	05/01/2038	04/01/2008	CSA N/R
N/R		9,583,866.21	9,583,866.21	9,583,866.21	
CT	WH5736 PILOT 740 SENIOR	0.0000	05/01/2037	04/01/2007	CSA N/R
N/R		9,650,700.78	9,650,700.78	9,445,620.58	
CT	WH4713 SUNCAL PALM SPRINGS VILLAGE RE	0.0000	11/01/2036	11/01/2006	
CSA	N/R N/R	9,776,649.98	9,776,649.98	9,444,381.73	
CT	WE401 EAGLE CANYON	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		9,504,776.60	9,504,776.60	9,394,848.44	
CT	WH6365 CROW PORTFOLIO MEZZ 2	4.5700	05/15/2037	05/15/2007	CSA
N/R	N/R	11,329,401.00	11,329,401.00	9,366,619.75	
CT	WH6094 PAMI RYAN TOWN CENTERE LLC	0.0000	07/01/2037	06/01/2007	
CSA	N/R N/R	12,286,263.95	12,286,263.95	9,364,871.73	
CT	WH9165 350 WEST BROADWAY MEZZ 1	0.0000	09/01/2038	08/01/2008	CSA
N/R	N/R	10,300,000.00	10,300,000.00	9,314,694.58	
CT	WE264 EAGLE RANCH	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		9,899,004.79	9,899,004.79	9,246,996.44	
CT	WH5043 LB IMT LLC	0.0000	03/01/2037	02/01/2007	CSA N/R N/R
		9,094,415.00	9,094,415.00	9,094,415.00	
CT	WH5347 LB 640 HAMBRICK ROAD LLC	0.0000	04/01/2037	03/01/2007	CSA
N/R	N/R	11,923,270.24	11,923,270.24	9,035,551.52	
CT	VJ04 WHEATLANDS	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		9,000,000.00	9,000,000.00	9,017,980.20	
CT	WH9027 LB SANCTUARY BAY HILL ACQUISIT	0.0000	06/01/2038	05/01/2008	
CSA	N/R N/R	17,241,865.10	17,241,865.10	9,010,040.23	
CT	WE270 LB HOLLINS FERRY LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		8,999,127.66	8,999,127.66	8,999,127.66	
CT	SJ80 KOJAIAN FARMINGTON HILLS PUD	0.0000	01/01/2034	01/01/2000	CSA
N/R	N/R	23,636,797.29	23,636,797.29	8,994,987.93	
CT	WH8578 LB PREFERRED SOMERSET LLC	0.0000	11/01/2037	10/01/2007	

CSA	N/R	N/R	9,152,500.28	9,152,500.28	8,982,354.09			
CT	WH4235	LB KELLEY HOUSE LLC			0.0000	01/01/2037	12/01/2006	CSA N/R
N/R			8,933,376.88	8,933,376.88	8,745,451.05			
CT	SM38	KOJAIAN NORTHVILLE TECH PARK			0.0000	04/01/2034	04/01/2000	CSA
N/R	N/R		13,748,696.51	13,748,696.51	8,619,547.11			
CT	WE155	LB PLANO LLC			0.0000	05/01/2034	05/01/2004	CSA N/R N/R
			8,575,017.00	8,575,017.00	8,575,017.00			
CT	WE154	LB WARWICK LLC			0.0000	05/01/2034	05/01/2004	CSA N/R
N/R			8,401,187.13	8,401,187.13	8,401,187.13			
CT	WE168	RANCHO COVE			0.0000	05/01/2034	05/01/2004	CSA N/R N/R
			8,400,000.00	8,400,000.00	8,316,000.00			
CT	SA53	PAMI PUBLIC PRIVATE I			0.0000	12/01/2033	12/01/1998	CSA N/R
N/R			11,229,549.00	11,229,549.00	8,234,567.86			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH8582 PASADENA ST LUKE MEZZ	0.0000	11/01/2037	10/01/2007	CSA
N/R	N/R 9,229,310.84	9,229,310.84	8,220,617.67		
CT	WH6229 HIGHLAND PARC MEZZ	0.0000	07/01/2037	06/01/2007	CSA N/R
N/R	8,115,318.95	8,115,318.95	8,064,777.87		
CT	WE356 LB TIRADOR LLC	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	8,064,000.00	8,064,000.00	8,064,000.00		
CT	WE129 PCCF CENTRAL TOWERS	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 8,000,000.00	8,000,000.00	8,000,000.00		
CT	WH4375 RODDY RANCH MEZZ	0.0000	01/01/2037	12/01/2006	CSA N/R
N/R	8,000,000.00	8,000,000.00	8,000,000.00		
CT	WB99 325-329 WEST BROADWAY MEZZ	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 7,898,266.00	7,898,266.00	7,819,283.34		
CT	WE307 EMERALD DUNES MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	7,745,517.86	7,745,517.86	7,667,381.09		
CT	WH8862 GREENWICH PLACE GL ACQUISITION	0.0000	02/01/2038	01/01/2008	CSA
N/R	N/R 9,638,677.58	9,638,677.58	7,664,490.96		
CT	VO94 OCEAN RANCH (DEBT POSITION)	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 10,060,789.55	10,060,789.55	7,639,927.15		
CT	WH4305 MONTELUCCIA HOTEL & VILLAS MEZZ	0.0000	01/01/2037	12/01/2006	CSA
N/R	N/R 37,170,367.56	37,170,367.56	7,549,334.73		
CT	WE176 6650 LEXINGTON	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	7,532,263.08	7,532,263.08	7,532,263.08		
CT	WH5563 PCCP LB FRISCO TEXAS LLC	0.0000	04/01/2037	03/01/2007	CSA
N/R	N/R 7,499,250.00	7,499,250.00	7,499,250.00		
CT	WH4251 VERONA WOODS MEZZ	0.0000	01/01/2037	12/01/2006	CSA
N/R	N/R 7,518,868.32	7,518,868.32	7,436,784.35		
CT	WB66 URBAN RIVER	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	7,483,118.84	7,483,118.84	7,409,987.67		
CT	WH1605 SMITH TOWER AND FLORENCE BUILD	7.5990	02/09/2036	02/09/2006	CSA
N/R	N/R 7,339,115.33	7,339,115.33	7,354,793.14		
CT	WH8579 LB SOMERSET LLC	0.0000	11/01/2037	10/01/2007	CSA N/R
N/R	7,409,593.44	7,409,593.44	7,335,497.50		
CT	WH6228 LB METRO OFFICE LLC	0.0000	07/01/2037	06/01/2007	CSA N/R
N/R	7,236,000.00	7,236,000.00	7,236,000.00		
CT	TE78 LB DRIFTWOOD HOSPITALITY	0.0000	12/01/2030	12/01/2001	CSA
N/R	N/R 2,377,217.05	2,377,217.05	7,031,368.01		
CT	WD97 LB NYLO LLC	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	7,000,000.00	7,000,000.00	7,000,000.00		
CT	VN60 ALTOS DE MIAMI MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	6,980,911.56	6,980,911.56	6,980,911.56		

CT WH5117 LB 607 HUDSON STREET LLC 0.0000 03/01/2037 02/01/2007 CSA
 N/R N/R 6,962,003.83 6,962,003.83 6,962,003.83
 CT VK31 LB EL CAJON LLC 0.0000 05/01/2034 05/01/2004 CSA N/R N/R
 10,852,700.00 10,852,700.00 6,852,810.54
 CT VM53 LONG BEACH WTC 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 14,218,801.71 14,218,801.71 6,806,157.75
 CT WH4947 PLAZA CONDOMINIUMS LTD 0.0000 03/01/2037 02/01/2007 CSA
 N/R N/R 28,358,709.73 28,358,709.73 6,795,410.84
 CT WH8666 LB QUAIL VALLEY LP 0.0000 12/01/2037 11/01/2007 CSA N/R
 N/R 9,624,500.00 9,624,500.00 6,785,252.28
 CT WH8874 THUNDER SPRINGS SENIOR 0.0000 02/01/2038 01/01/2008 CSA
 N/R N/R 6,772,072.09 6,772,072.09 6,772,072.09
 CT WH8900 PAMI GRAND OAKS LLC 0.0000 03/01/2038 02/01/2008 CSA N/R
 N/R 9,744,516.29 9,744,516.29 6,766,709.72
 CT WH8974 LB SUMMIT RIDGE 300 SCHRAFFTS 0.0000 04/01/2038 03/01/2008
 CSA N/R N/R 7,427,995.65 7,427,995.65 6,721,692.77
 CT VC77 NORTHSIDE SHOPPING CENTER 0.0000 05/01/2034 05/01/2004 CSA
 N/R N/R 6,707,512.83 6,707,512.83 6,707,648.32
 CT WD19 LB MISSION VALLEY LLC 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 9,700,000.00 9,700,000.00 6,699,948.65
 CT WH8580 LB LAKESIDE FOUR LLC 0.0000 11/01/2037 10/01/2007 CSA N/R
 N/R 6,581,250.00 6,581,250.00 6,581,250.00
 CT WD40 PCCP LB WEST PARK LLC 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 6,524,301.71 6,524,301.71 6,524,301.71
 CT WH5867 GREENHOUSE HOLCOMB BRIDGE MEZZ 0.0000 06/01/2037
 05/01/2007 CSA N/R N/R 6,475,623.11 6,475,623.11 6,431,132.14
 CT WE312 LB DAV LLC 0.0000 05/01/2034 05/01/2004 CSA N/R N/R
 6,592,348.92 6,592,348.92 6,418,395.94
 CT WE87 RIVERWALK II MEZZ 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 6,472,594.80 6,472,594.80 6,407,385.36
 CT VF49 MARKET AND 13TH 0.0000 05/01/2034 05/01/2004 CSA N/R N/R
 25,226,813.78 25,226,813.78 6,355,344.52
 CT WE314 ATLAS LINE OF CREDIT 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 6,250,000.00 6,250,000.00 6,250,000.00
 CT WH9030 GLEN ROYAL PARKWAY ACQUISITION 0.0000 06/01/2038 05/01/2008
 CSA N/R N/R 6,166,872.16 6,166,872.16 6,166,872.16
 CT WH8737 LB PPD LLC 0.0000 12/01/2037 11/01/2007 CSA N/R N/R
 6,140,621.78 6,140,621.78 6,140,621.78
 CT WE189 46TH STREET MEZZ 0.0000 05/01/2034 05/01/2004 CSA N/R
 N/R 8,969,868.54 8,969,868.54 6,079,444.28
 CT WE20 PALMDALE II 0.0000 05/01/2034 05/01/2004 CSA N/R N/R
 6,611,490.08 6,611,490.08 6,040,060.97
 CT VX45 PRAEDIUM - HAMILTON MEZZ 1 0.0000 09/09/2013 04/15/2005 CSA
 N/R N/R 7,190,000.00 7,190,000.00 6,018,432.64
 CT WD55 PALMDALE 0.0000 05/01/2034 05/01/2004 CSA N/R N/R
 6,598,980.74 6,598,980.74 5,959,638.42
 CT WH6456 SEVENTH AVE SR MEZZ 0.0000 09/01/2037 08/01/2007 CSA N/R
 N/R 6,856,739.98 6,856,739.98 5,909,410.31
 CT WH4219 THE VILLAGE OF ST CATHERINE'S 0.0000 01/01/2037 12/01/2006 CSA

N/R	N/R	8,412,650.96	8,412,650.96	5,898,897.94				
CT	WE32 LB DEERWOOD PROPERTY LP			0.0000	05/01/2034	05/01/2004	CSA	
N/R	N/R	7,930,594.40	7,930,594.40	5,848,615.02				
CT	WH4917 LB CRESCENT CITY LP			0.0000	03/01/2037	02/01/2007	CSA N/R	
N/R		8,622,077.65	8,622,077.65	5,833,005.38				
CT	TU05 SHELBY II DEBT			0.0000	05/01/2033	05/01/2003	CSA N/R N/R	
		5,910,000.00	5,910,000.00	5,814,962.47				
CT	WH6581 BLUEBERRY HILL SENIOR			0.0000	10/01/2037	09/01/2007	CSA	
N/R	N/R	5,800,000.00	5,800,000.00	5,713,000.00				
CT	WH8028 PROJECT EASY LIVING FNMA 10YR			0.0000	08/01/2037	08/01/2007	CSA N/R N/R	
		5,734,597.56	5,734,597.56	5,677,251.58				
CT	WH5749 LB BALLPARK 2 LLC			0.0000	05/01/2037	04/01/2007	CSA N/R	
N/R		5,585,753.74	5,585,753.74	5,585,753.74				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH6380 PCCP LB WAILEA II LLC	0.0000	08/01/2037	07/01/2007	CSA N/R
N/R	5,519,525.90	5,519,525.90	5,519,525.90		
CT	VI52 100 YORKVILLE AVENUE	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	8,546,089.80	8,546,089.80	5,480,582.86		
CT	WE33 LB RAVENWOOD APARTMENTS LP	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	6,659,895.28	6,659,895.28	5,475,031.31		
CT	WE191 LB MIP LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,512,500.00	5,512,500.00	5,427,056.25		
CT	WH9142 WESTBRAE LLC	0.0000	08/01/2038	07/01/2008	CSA N/R
N/R	12,594,627.34	12,594,627.34	5,391,590.44		
CT	VV22 PAMI APARTMENTS LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,354,970.67	5,354,970.67	5,359,929.90		
CT	WH8839 LAWRENCE MEZZ	0.0000	02/01/2038	01/01/2008	CSA N/R
N/R	5,349,967.87	5,349,967.87	5,349,967.87		
CT	WE35 AMLI N DALLAS	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,362,000.00	5,362,000.00	5,308,380.00		
CT	WE297 NORTHGATE I	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,391,705.27	5,391,705.27	5,272,949.39		
CT	WE303 LB WEST 12TH STREET LLC	0.0000	09/13/2035	05/01/2004	CSA
N/R	5,200,000.00	5,200,000.00	5,148,000.00		
CT	WH8641 BRISTOL BAY SENIOR	0.0000	11/01/2037	10/01/2007	CSA N/R
N/R	5,200,000.00	5,200,000.00	5,122,000.00		
CT	WH5740 BALLPARK HOTEL	0.0000	05/01/2037	04/01/2007	CSA N/R
N/R	5,100,000.00	5,100,000.00	5,087,366.22		
CT	WE152 AZURE OF LIDO KEY	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,100,000.00	5,100,000.00	5,074,500.00		
CT	WH5798 LYON - VINTAGE WOODS B NOTE	0.0000	03/11/2037	03/11/2007	CSA
N/R	5,000,000.00	5,000,000.00	5,071,115.77		
CT	VG66 H2 CREDIT PARTNERS LP	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	5,000,000.00	5,000,000.00	5,000,000.00		
CT	WH6239 LB Lifestyle LLC	0.0000	08/01/2037	07/01/2007	CSA N/R
N/R	5,000,000.00	5,000,000.00	5,000,000.00		
CT	WH6267 WOLFF OPPORTUNITY FUND	0.0000	08/01/2037	07/01/2007	CSA
N/R	5,000,000.00	5,000,000.00	5,000,000.00		
CT	VG42 HILTON PORTFOLIO	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	4,125,000.00	4,125,000.00	4,961,537.50		
CT	WE76 SHERATON JACKSONVILLE	0.0000	05/01/2034	05/01/2004	CSA
N/R	5,025,000.00	5,025,000.00	4,951,750.07		
CT	WH1951 LECRAW B NOTE	0.0000	02/09/2036	02/09/2006	CSA N/R
N/R	5,715,614.76	5,715,614.76	4,942,773.33		

CT	WE73 LB SOLSTICE ONE CONDOS	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	4,937,718.34	4,937,718.34	4,937,718.34	
CT	WH6602 WESTCHESTER VILLAGE	0.0000	10/01/2037	09/01/2007	CSA
N/R	N/R	8,747,562.55	8,747,562.55	4,843,373.17	
CT	SN75 KOJAIAN MOWG	0.0000	05/01/2034	05/01/2000	CSA N/R N/R
		5,948,048.00	5,948,048.00	4,841,137.08	
CT	SJ42 KOJAIAN ALPHA TECH	0.0000	12/01/2034	12/01/1999	CSA N/R
N/R		6,250,000.00	6,250,000.00	4,800,800.00	
CT	WH6432 EQR PORTFOLIO LAND SENIOR	0.0000	09/01/2037	08/01/2007	CSA
N/R	N/R	4,800,000.00	4,800,000.00	4,752,000.00	
CT	WE290 LB GREENSBROOK MANOR LP	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	7,434,754.25	7,434,754.25	4,739,831.29	
CT	WH8626 REGENCY PARK APTS	0.0000	11/01/2037	10/01/2007	CSA N/R
N/R		4,920,675.37	4,920,675.37	4,667,354.07	
CT	WH5899 HARD ROCK MEZZ BRIDGE	0.0000	06/01/2037	05/01/2007	CSA
N/R	N/R	4,747,138.05	4,747,138.05	4,667,128.88	
CT	WH6448 LB EAST 46TH STREET LLC	0.0000	09/01/2037	08/01/2007	CSA
N/R	N/R	4,576,585.21	4,576,585.21	4,576,585.21	
CT	SQ51 ROMULUS AIRPORT LAND	0.0000	07/01/2034	07/01/2000	CSA N/R
N/R		9,000,000.00	9,000,000.00	4,500,000.00	
CT	WH8774 HIGH ST REAL ESTATE FUND III	0.0000	01/01/2038	12/01/2007	CSA
N/R	N/R	4,500,000.00	4,500,000.00	4,500,000.00	
CT	WE232 LB AVONDALE LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		4,460,000.00	4,460,000.00	4,460,000.00	
CT	WH9029 LB RIVIERA PALMS ACQUISITION L	0.0000	06/01/2038	05/01/2008	CSA
N/R	N/R	9,482,997.11	9,482,997.11	4,449,235.90	
CT	WH8636 PCCP LB WESTERN HOLDINGS LLC	0.0000	11/01/2037	10/01/2007	CSA N/R N/R
		4,375,800.00	4,375,800.00	4,375,800.00	
CT	VU34 ROCKLIN	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		5,785,859.62	5,785,859.62	4,338,884.05	
CT	UG45 LA PALOMA BRIDGE LOAN	0.0000	04/01/2034	04/01/2004	CSA N/R
N/R		6,373,107.00	6,373,107.00	4,333,799.10	
CT	VK35 WESTVIEW AND ISLAND HOUSE	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R	8,113,112.01	8,113,112.01	4,313,109.64	
CT	WE234 LB/L III EDENBRIDGE II	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R		4,296,448.53	4,296,448.53	4,296,448.53	
CT	WH8708 MAITLAND CENTER HOLDING LLC	0.0000	12/01/2037	11/01/2007	CSA N/R N/R
		4,116,788.00	4,116,788.00	4,116,788.00	
CT	WH8813 LB MADISON TERRACE LLC	0.0000	01/01/2038	12/01/2007	CSA
N/R	N/R	4,425,024.40	4,425,024.40	4,102,048.06	
CT	SA54 PAMI PUBLIC PRIVATE II	0.0000	12/01/2033	12/01/1998	CSA N/R
N/R		6,520,195.20	6,520,195.20	4,076,501.37	
CT	WH5788 LYON - CAPISTRANO POINTE B NOT	0.0000	03/11/2037	03/11/2007	CSA N/R N/R
		4,000,000.00	4,000,000.00	4,056,910.41	
CT	WH8953 2300 CROPSEY AVE MEZZ	0.0000	04/01/2038	03/01/2008	CSA
N/R	N/R	4,056,346.06	4,056,346.06	4,056,346.06	
CT	VQ25 MILPITAS	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
		7,248,742.97	7,248,742.97	4,056,129.01	
CT	VR95 SCC BICKFORD	0.0000	05/01/2034	05/01/2004	CSA N/R N/R

	5,000,000.00	5,000,000.00	4,000,000.00	
CT	WH8014 KARIM ALIBHAI LLC		0.0000	11/01/2037 10/01/2007 CSA N/R
N/R	3,976,821.70	3,976,821.70	3,940,297.77	
CT	WE65 LB-L PACER COLLEGE PARK PA2 LL		0.0000	05/01/2034 05/01/2004 CSA
N/R	N/R	11,209,172.77	11,209,172.77	3,875,613.74
CT	WH6392 LB LA POSADA LLC		0.0000	08/01/2037 07/01/2007 CSA N/R
N/R	3,800,000.00	3,800,000.00	3,800,000.00	
CT	VC79 MAIN PLACE		0.0000	05/01/2034 05/01/2004 CSA N/R N/R
	4,326,031.42	4,326,031.42	3,781,955.92	
CT	WH9128 NYLO OVERLAND PARK		0.0000	07/01/2038 06/01/2008 CSA N/R
N/R	3,765,766.00	3,765,766.00	3,765,766.00	
CT	WH8856 LB NP MASTER LLC		0.0000	02/01/2038 01/01/2008 CSA N/R
N/R	3,700,000.00	3,700,000.00	3,700,000.00	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH5748 LB BP HOTEL 1 LLC	0.0000	05/01/2037	04/01/2007	CSA N/R
N/R	3,694,588.53	3,694,588.53	3,694,588.53		
CT	WA64 SWEETWATER POINT	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	3,817,884.52	3,817,884.52	3,693,829.52		
CT	WH5743 BALLPARK 4	0.0000	05/01/2037	04/01/2007	CSA N/R N/R
	3,675,926.76	3,675,926.76	3,621,012.23		
CT	WE175 HAVERHILL JUNIOR 2 MEZZ	0.0000	05/01/2034	05/01/2004	CSA
N/R N/R	3,605,608.00	3,605,608.00	3,569,578.24		
CT	WH5713 LB VISTA LLC	0.0000	05/01/2037	04/01/2007	CSA N/R N/R
	4,653,028.27	4,653,028.27	3,553,028.27		
CT	WH2485 MARBLEHEAD HEARTLAND REVOLVER	0.0000	04/01/2036		
	04/01/2006 CSA N/R N/R	5,736,159.79	5,736,159.79	3,551,828.42	
CT	WH5794 LYON - THE VINEYARDS B NOTE	0.0000	03/11/2037	03/11/2007	CSA
N/R N/R	3,500,000.00	3,500,000.00	3,549,781.03		
CT	WH5796 LYON - VILLA TIERRA B NOTE	0.0000	03/11/2037	03/11/2007	CSA
N/R N/R	3,500,000.00	3,500,000.00	3,549,781.03		
CT	WH8769 LB HILLTOP 1708 TOPPING AVENUE	0.0000	01/01/2038	12/01/2007	
CSA N/R N/R	4,627,841.54	4,627,841.54	3,531,040.78		
CT	WE233 LB/L III DS VENTURES IV	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	3,525,513.09	3,525,513.09	3,525,513.09		
CT	WH5837 LB BUSCHWOOD LLC	0.0000	06/01/2037	05/01/2007	CSA N/R
N/R	3,475,191.77	3,475,191.77	3,475,191.77		
CT	WH2117 CUMBERLAND BRIDGE B NOTE	0.0000	03/09/2036	03/09/2006	CSA
N/R N/R	3,645,897.02	3,645,897.02	3,474,586.16		
CT	WH8046 PROJECT EASY LIVING FNMA 5YR F	0.0000	08/01/2037	08/01/2007	
CSA N/R N/R	3,462,041.58	3,462,041.58	3,427,421.16		
CT	WE09 SNOQUALMIE	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	3,994,501.79	3,994,501.79	3,366,715.18		
CT	WH6530 WSG POINSETTIA	0.0000	09/01/2037	08/01/2007	CSA N/R
N/R	3,400,000.00	3,400,000.00	3,366,000.00		
CT	VQ20 PCCF AMERICAN RIVER COMMONS	0.0000	05/01/2034	05/01/2004	
CSA N/R N/R	3,447,558.00	3,447,558.00	3,349,888.46		
CT	WH4519 LB RHW LLC	0.0000	02/01/2037	01/01/2007	CSA N/R N/R
	3,322,114.75	3,322,114.75	3,322,057.60		
CT	WD89 LB FREMONT LLC	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	3,120,000.00	3,120,000.00	3,311,279.99		
CT	WA51 SEAVIEW SQUARE SHOPPING MEZZ	0.0000	10/10/2008	08/10/2005	
CSA N/R N/R	4,392,319.15	4,392,319.15	3,297,622.32		
CT	VB94 LAUREL BAY MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	7,500,000.00	7,500,000.00	3,240,885.33		

CT	WH6583 TOWN COMMONS		0.0000	10/01/2037	09/01/2007	CSA	N/R
N/R	4,988,051.89	4,988,051.89	3,184,587.61				
CT	WE68 LB LECRAW PORTFOLIO LLC		0.0000	05/01/2034	05/01/2004	CSA	
N/R	N/R	15,365,283.54	15,365,283.54	3,132,490.85			
CT	WH1747 VILLAGE OAKS B NOTE		0.0000	01/15/2036	01/15/2006	CSA	N/R
N/R	12,125,029.11	12,125,029.11	3,102,837.55				
CT	WH5828 LB OOC LLC		0.0000	06/01/2037	05/01/2007	CSA	N/R N/R
	3,101,112.75	3,101,112.75	3,101,112.75				
CT	WH6193 LB KEENE MILL LLC		0.0000	07/01/2037	06/01/2007	CSA	N/R
N/R	3,097,800.00	3,097,800.00	3,097,800.00				
CT	WH6596 LB TRIDENT COURT LLC		0.0000	10/01/2037	09/01/2007	CSA	N/R
N/R	3,343,300.00	3,343,300.00	3,083,299.91				
CT	WH6573 FONTAINEBLEAU A8 SENIOR		0.0000	07/09/2037	07/09/2007	CSA	
N/R	N/R	3,054,125.57	3,054,125.57	3,053,545.91			
CT	WH4211 WILLOWS ON CLARK ROAD		0.0000	01/01/2037	12/01/2006	CSA	
N/R	N/R	4,804,499.78	4,804,499.78	3,042,010.93			
CT	WH6574 FONTAINEBLEAU A1 SENIOR		0.0000	07/09/2037	07/09/2007	CSA	
N/R	N/R	3,054,571.29	3,054,571.29	3,013,103.38			
CT	WH5301 25 BROAD REFI MEZZ 3		0.0000	02/15/2037	02/15/2007	CSA	N/R
N/R	20,167,733.23	20,167,733.23	3,005,395.60				
CT	WH5851 LB BALLPARK 6 LLC		0.0000	06/01/2037	05/01/2007	CSA	N/R
N/R	3,000,500.00	3,000,500.00	3,000,500.00				
CT	WH6615 BACHELOR GULCH CONDOS MEZZ		0.0000	10/01/2037	09/01/2007	CSA	N/R
N/R	N/R	4,328,054.38	4,328,054.38	3,000,037.69			
CT	WH6410 LP CROPSY LLC		0.0000	09/01/2037	08/01/2007	CSA	N/R
N/R	3,000,000.00	3,000,000.00	3,000,000.00				
CT	SL95Z LBL SUNCAL I MASTER LLC		0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	3,500,000.00	3,500,000.00	2,920,850.10				
CT	WH5903 ATLAS CAPITAL INVESTORS I LLC		0.0000	06/01/2037	05/01/2007	CSA	
N/R	N/R	2,823,331.82	2,823,331.82	2,823,331.82			
CT	VT39 MINNEAPOLIS LOFTS HLDGS LLCUF3		0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	N/R	13,141,212.83	13,141,212.83	2,804,595.27			
CT	WH1743 RIVERBEND B NOTE		0.0000	01/15/2036	01/15/2006	CSA	N/R
N/R	3,225,616.45	3,225,616.45	2,773,036.01				
CT	WD44 LB DUBLIN LLC		0.0000	05/01/2034	05/01/2004	CSA	N/R N/R
	3,020,523.99	3,020,523.99	2,764,179.85				
CT	WE06 LB DIAMOND VALLEY LLC - CRV XL		0.0000	05/01/2034	05/01/2004	CSA	
N/R	N/R	2,719,632.00	2,719,632.00	2,719,632.00			
CT	WH8860 OCP WARNER CENTER MEZZ		0.0000	02/01/2038	01/01/2008	CSA	
N/R	N/R	3,030,177.60	3,030,177.60	2,702,205.78			
CT	WE173 WHLLN FIFTH STREET TOWER SENIO		0.0000	05/01/2034	05/01/2004	CSA	NR
N/R	NR	2,674,530.22	2,674,530.22	2,674,530.22			
CT	WH8640 LAKE ROTOROA SENIOR		0.0000	11/01/2037	10/01/2007	CSA	
N/R	N/R	2,695,000.00	2,695,000.00	2,654,575.00			
CT	WH5735 LB NV 740 PILOT LLC		0.0000	05/01/2037	04/01/2007	CSA	N/R
N/R	2,598,000.00	2,598,000.00	2,598,000.00				
CT	VJ01 PCCP LB WHEATLANDS LLC		0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	2,575,346.48	2,575,346.48	2,575,346.48				
CT	VW51 ELK GROVE VW51		0.0000	05/01/2034	05/01/2004	CSA	N/R

N/R	2,698,985.43	2,698,985.43	2,557,808.60	
CT	VY49 MUNIR WALJI LINE OF CREDIT	0.0000	05/01/2034	05/01/2004 CSA N/R
N/R	2,549,198.81	2,549,198.81	2,549,198.81	
CT	WH5792 LYON - TRABUCO HIGHLANDS B NOT	0.0000	03/11/2037	03/11/2007
CSA N/R	N/R	2,500,000.00	2,500,000.00	2,535,569.01
CT	WH5786 LYON - AUTUMN CHASE B NOTE	0.0000	03/11/2037	03/11/2007 CSA
N/R	N/R	2,500,000.00	2,500,000.00	2,535,557.88
CT	SF35Z PCCP ROSEVILLE/FIDDYMENT	0.0000	05/01/2034	05/01/2004 CSA
N/R	N/R	2,500,000.00	2,500,000.00	2,500,000.00
CT	TK78 3801 BOREN DRIVE GREENSBORO	0.0000	09/01/2030	09/01/2001 CSA
N/R	N/R	3,834,252.60	3,834,252.60	2,372,252.46
CT	TF37 PARK AVENUE	0.0000	02/01/2032	02/01/2002 CSA N/R N/R
	10,834,986.12	10,834,986.12	2,333,308.84	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE88 LOFT 44 MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	3,116,886.03 3,116,886.03	2,271,153.60			
CT	TN18 CLOCKTOWER PLACE II	0.0000	12/01/2030	12/01/2001	CSA N/R
N/R	5,108,260.31 5,108,260.31	2,229,875.15			
CT	WH5773 LB MIDTOWN MEMPHIS LLC	0.0000	05/01/2037	04/01/2007	CSA
N/R N/R	2,189,033.59 2,189,033.59	2,189,033.59			
CT	WH6537A MOONLIGHT BASIN DEFERRED INTER	0.0000	09/01/2037	08/01/2007	
CSA N/R N/R	2,187,500.02 2,187,500.02	2,187,500.02			
CT	WD18 BRENTWOOD	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	2,189,894.72 2,189,894.72	2,169,895.65			
CT	WE174 HAVERHILL JUNIOR 1 MEZZ	0.0000	05/01/2034	05/01/2004	CSA
N/R N/R	2,129,169.00 2,129,169.00	2,107,877.31			
CT	WH9171 ROSE ISLAND PARTNERSHIP LOAN	0.0000	10/01/2038	09/01/2008	
CSA N/R N/R	2,105,324.09 2,105,324.09	2,105,324.09			
CT	WH3087 CHASE AT BETHESDA B2 NOTE	0.0000	06/15/2036	06/15/2006	CSA
N/R N/R	4,427,944.06 4,427,944.06	2,103,669.28			
CT	TI18 T-REX LINE OF CREDIT	0.0000	06/01/2030	06/01/2001	CSA N/R N/R
	11,364,539.41 11,364,539.41	2,100,704.17			
CT	WH8699 HG NEWARK LOAN	0.0000	12/01/2037	11/01/2007	CSA N/R
N/R	2,064,630.00 2,064,630.00	2,044,629.99			
CT	WD85 PCCP LB HAWKS PRAIRIE NORTH LL	0.0000	05/01/2034	05/01/2004	
CSA N/R N/R	2,029,500.00 2,029,500.00	2,029,500.00			
CP	WE565 BOMBARDIER AIRCRAFT 3	0.0000	09/25/2010	09/25/2007	CSA
N/R N/R	20,012,000.00 20,012,000.00	2,013,747.52			
CP	WE564 BOMBARDIER AIRCRAFT 2	0.0000	09/25/2010	09/25/2007	CSA
N/R N/R	20,012,000.00 20,012,000.00	2,006,423.13			
CT	WA86 LA VILLITA APARTMENTS	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	3,074,526.52 3,074,526.52	1,984,866.94			
CT	VZ21 WACHOVIA PLACE MEZZ	11.0875	08/11/2010	05/11/2005	CSA N/R
N/R	2,000,000.00 2,000,000.00	1,980,795.33			
CP	WE566 BOMBARDIER AIRCRAFT 4	0.0000	09/25/2010	09/25/2007	CSA
N/R N/R	20,012,000.00 20,012,000.00	1,977,397.72			
CP	WE567 BOMBARDIER AIRCRAFT 5	0.0000	09/25/2010	09/25/2007	CSA
N/R N/R	20,012,000.00 20,012,000.00	1,977,397.72			
CT	WH9024 LB KAPALUA LLC	0.0000	06/01/2038	05/01/2008	CSA N/R
N/R	1,928,574.00 1,928,574.00	1,928,574.00			
CT	WE267 LB ARCHSTONE WOODLANDS LLC	0.0000	05/01/2034	05/01/2004	
CSA N/R N/R	2,924,326.11 2,924,326.11	1,924,214.58			
CT	WH3365 FRYE ROAD RETAIL CENTER	5.9500	08/11/2036	08/11/2006	CSA
N/R N/R	2,201,439.75 2,201,439.75	1,916,656.86			

CT	VP08 MEDLOCK B NOTE	12.7106	04/11/2020	12/11/2004	CSA	N/R
N/R	1,902,211.74	1,902,211.74	1,904,898.21			
CT	WH2645 STORAGE DELUXE - SHELTON ACQUI	5.5625	05/01/2036	05/01/2006		
CSA	N/R	1,984,252.00	1,984,252.00	1,869,489.20		
CT	VU75 SETH PORTFOLIO 2 MEZZ	12.7500	07/11/2010	04/11/2005	CSA	N/R
N/R	1,885,778.22	1,885,778.22	1,812,350.81			
CT	WC27 325-329 BROADWAY-BLDG	0.0000	04/01/2009	10/10/2005	CSA	N/R
N/R	1,813,497.58	1,813,497.58	1,810,795.64			
CT	WE261 LB CAPSTONE RESIDENTIAL VENTUR	0.0000	05/01/2034	05/01/2004		
CSA	N/R	2,806,994.94	2,806,994.94	1,807,288.75		
CT	WH8827 LB BETHEL ROAD KALAMAZOO LLC	0.0000	02/01/2038	01/01/2008		
CSA	N/R	2,619,824.37	2,619,824.37	1,773,322.17		
CT	WE31 LB POINTE LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	1,771,402.04	1,771,402.04	1,771,402.04			
CT	WH6021 1440 STORY AVE PROJECT	0.0000	07/01/2037	06/01/2007	CSA	
N/R	N/R	1,622,633.07	1,622,633.07	1,622,633.07		
CT	WH4805 CULVER CITY - CHO	0.0000	03/01/2037	02/01/2007	CSA	N/R
N/R	1,600,000.00	1,600,000.00	1,600,000.00			
CT	WH6205 SHILOH LOAN	0.0000	07/01/2037	06/01/2007	CSA	N/R
N/R	4,121,063.81	4,121,063.81	1,574,223.54			
CT	WH8954 LB HAVILAND LLC	0.0000	04/01/2038	03/01/2008	CSA	N/R
N/R	1,550,332.95	1,550,332.95	1,550,332.95			
CT	WH5357 SENECA MEZZ	0.0000	04/01/2037	03/01/2007	CSA	N/R
N/R	1,522,365.12	1,522,365.12	1,504,749.78			
CT	WH6190 LB WINDSOR BOULEVARD LLC.	0.0000	07/01/2037	06/01/2007	CSA	
N/R	N/R	1,487,020.00	1,487,020.00	1,487,020.00		
CT	WD24 PCCP LB MONTEREY ROAD INVESTOR	0.0000	05/01/2034	05/01/2004		
CSA	N/R	1,453,947.60	1,453,947.60	1,453,947.60		
CT	WE82 BELMONT JUNIOR 1 MEZZ	0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	1,467,400.00	1,467,400.00	1,452,726.00			
CT	WE38 LB ARBORS AT WINTERS CHAPEL LL	0.0000	05/01/2034	05/01/2004		
CSA	N/R	2,950,527.76	2,950,527.76	1,450,488.03		
CT	VO99 POLO TOWNE B NOTE	12.4584	04/11/2020	12/11/2004	CSA	N/R
N/R	1,441,535.87	1,441,535.87	1,443,531.34			
CT	WH5803 VCC HILLCREST SENIOR	0.0000	06/01/2037	05/01/2007	CSA	N/R
N/R	2,157,325.00	2,157,325.00	1,381,689.53			
CT	WC20 VENTURE CORPORATION	0.0000	05/01/2034	05/01/2004	CSA	
N/R	N/R	1,363,649.14	1,363,649.14	1,363,649.14		
CT	SQ29Z LB SOUTH KOHOLA LLC ZERO BASED	0.0000	05/01/2034	05/01/2004		
CSA	N/R	2,700,000.00	2,700,000.00	1,309,750.04		
CT	WH3083 CHASE AT BETHESDA - B1 NOTE	0.0000	06/15/2036	06/15/2006	CSA	
N/R	N/R	2,209,264.81	2,209,264.81	1,272,157.19		
CT	VW28 EL DORADO	0.0000	05/01/2034	05/01/2004	CSA	N/R
N/R	1,349,096.49	1,349,096.49	1,208,498.73			
CT	WH6613 1100 VERMONT MEZZ	5.5144	07/09/2037	07/09/2007	CSA	N/R
N/R	1,199,220.75	1,199,220.75	1,167,049.12			
CT	VQ87 SEVEN CORNERS B NOTE	12.7500	05/11/2020	01/11/2005	CSA	
N/R	N/R	1,136,642.32	1,136,642.32	1,138,252.56		
CT	VO78 ALLEN B-NOTE	12.7500	04/11/2020	12/11/2004	CSA	N/R

1,121,401.65	1,121,401.65	1,122,990.30			
CT	WH8866 LB CLINTON 260 LAKE STREET LLC	0.0000	02/01/2038	01/01/2008	
CSA N/R	N/R	1,191,798.79	1,191,798.79	1,115,007.02	
CT	WH5565 LB 655 ENGINEERING LLC	0.0000	04/01/2037	03/01/2007	CSA N/R
N/R		1,055,405.50	1,055,405.50	1,055,405.50	
CT	VN89 PALM DESERT	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
1,921,683.15	1,921,683.15	1,024,724.87			
CT	SM89 KOJAIAN NEW VAN BURAN INDUST	0.0000	04/01/2034	04/01/2000	CSA
N/R N/R		1,000,000.00	1,000,000.00	1,000,000.00	
CT	WH8976 DAVID SCHWARTZMAN PERSONAL LON	0.0000	04/01/2038		
03/01/2008	CSA N/R N/R	995,460.27	995,460.27	995,460.27	
CT	WE281 WA MILL CREEK	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
1,088,950.43	1,088,950.43	984,285.24			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	VS35 LB REGENCY PARK LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	968,074.22	968,074.22	968,074.22		
CT	WH6571 FONTAINBLEAU A6 SENIOR	0.0000	07/09/2037	07/09/2007	CSA
N/R N/R	954,414.21	954,414.21	953,737.26		
CT	VP53 UNIVERSITY SQUARE B NOTEHUNDRE	12.6012	05/11/2020	01/11/2005	CSA N/R
N/R N/R	913,433.91	913,433.91	914,712.83		
CT	WH5945 LB PROTERRA LLC (FUND)	0.0000	06/01/2037	05/01/2007	CSA
N/R N/R	894,851.00	894,851.00	894,851.00		
CT	WH2785 PALM LAKE B NOTE	12.5000	05/11/2036	05/11/2006	CSA N/R
N/R	892,861.35	892,861.35	894,101.43		
CT	SM86 BOCA PETROCO (USA GROCERS)	0.0000	04/01/2034	04/01/2000	CSA
N/R N/R	4,376,266.18	4,376,266.18	849,999.99		
CT	VT30 GLENEAGLES B NOTE	12.4866	07/11/2020	04/11/2005	CSA N/R
N/R	830,027.21	830,027.21	831,178.78		
CT	WE78 BELMONT JUNIOR 2 MEZZ	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	834,000.00	834,000.00	825,660.00		
CT	VW34 TERRACES B NOTE	12.6000	07/11/2020	04/11/2005	CSA N/R
N/R	796,749.90	796,749.90	797,865.34		
CT	VP06 STAR PLAZA B NOTE	12.7500	04/11/2020	12/11/2004	CSA N/R
N/R	775,881.91	775,881.91	776,981.07		
CT	WH6570 FONTAINEBLEAU A5 SENIOR	0.0000	08/01/2037	08/01/2007	CSA
N/R N/R	763,531.37	763,531.37	763,208.09		
CT	WC07 STORAGE DELUXE PITKIN PROJLOAN	5.7500	01/01/2010	09/01/2005	CSA N/R
N/R N/R	806,179.59	806,179.59	759,611.52		
CT	VO15 FLORIDA REALTY INVESTMENT LOC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R N/R	759,961.35	759,961.35	740,036.07		
CT	VY99 WINLEN OAKS	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
N/R	1,736,284.57	1,736,284.57	712,942.71		
CT	WH9170 ROSE ISLAND EQUITY LOAN	0.0000	10/01/2038	09/01/2008	CSA
N/R N/R	710,663.19	710,663.19	710,663.19		
CT	WH6020 1440 STORY AVE BUILDING	0.0000	07/01/2037	06/01/2007	CSA
N/R N/R	700,187.39	700,187.39	700,187.39		
CT	VR65 MCDERMOTT B NOTE	12.0412	06/11/2020	01/11/2005	CSA N/R
N/R	694,021.24	694,021.24	694,949.77		
CT	VX09 STORAGE DELUXE (CROMWELL)-PROJ	6.0000	08/01/2009	05/01/2004	CSA N/R
N/R N/R	732,614.00	732,614.00	690,366.59		
CT	VO79 CITY CENTER B NOTE	12.7500	04/11/2020	12/11/2004	CSA N/R
N/R	665,182.57	665,182.57	666,124.91		
CT	VO80 FAIRFAX JUNCTION B NOTEFAIFAX,	12.1683	04/11/2020	12/11/2004	CSA
N/R N/R	624,973.23	624,973.23	625,818.21		

CT	VG26 POST OAK MEZZ	12.9400	09/11/2011	05/11/2004	CSA	N/R	N/R
	623,321.44	623,321.44	624,217.63				
CT	VO54 KILN CREEK B-NOTEUNRATED	12.7500	04/11/2020	12/11/2004	CSA		
N/R	N/R	607,634.94	607,634.94	608,495.75			
CT	WC18 WINDSOR LOAN	0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	594,975.23	594,975.23	594,975.23				
CT	WE343 VCC SPANISH SPRINGS	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	593,237.46	593,237.46	593,237.46				
CT	WH8696 VCC VACAVILLE SENIOR	0.0000	12/01/2037	11/01/2007	CSA	N/R	
N/R	1,080,132.33	1,080,132.33	577,277.42				
CT	VP09 CROSSINGS B NOTE	12.7500	04/11/2020	12/11/2004	CSA	N/R	
N/R	575,416.37	575,416.37	576,231.54				
CT	VS89 MURPHY B NOTE	12.1900	06/11/2015	02/11/2005	CSA	N/R	N/R
	562,091.16	562,091.16	562,852.48				
CT	WH2907 STORAGE DELUXE - WHITE PLAINS	5.5625	05/01/2036	05/01/2006	CSA	N/R	N/R
	597,325.45	597,325.45	562,778.05				
CT	VO23 LANCASTER B-NOTE	12.4006	04/11/2020	12/11/2004	CSA	N/R	
N/R	537,116.20	537,116.20	537,856.26				
CT	VP05 CENTER COURT B NOTE	12.7500	04/11/2020	12/11/2004	CSA	N/R	
N/R	518,901.86	518,901.86	519,636.97				
CT	VE72 MAIN ST STATION MEZZ	12.7500	10/11/2019	07/11/2004	CSA	N/R	
N/R	517,515.62	517,515.62	518,248.76				
CT	VP04 ULSTER B NOTE	12.7400	04/11/2020	12/11/2004	CSA	N/R	N/R
	509,018.02	509,018.02	509,738.56				
CT	WE245 TESSLER PERSONAL LOAN	0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	500,000.00	500,000.00	500,000.00			
CT	VJ42 BOULEVARD SHOPPES B-NOTE	12.7500	01/11/2020	09/11/2004	CSA		
N/R	N/R	493,449.63	493,449.63	494,148.68			
CT	WE85 LB HARBOUR PHASE III LLC	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	493,046.81	493,046.81	493,046.81				
CT	UG16 WDH HOWELL LLC	0.0000	04/01/2034	04/01/2004	CSA	N/R	
N/R	8,285,851.57	8,285,851.57	488,075.60				
CT	WH2903 STORAGE DELUXE - WHITE PLAINS	5.5625	05/01/2036	05/01/2006	CSA	N/R	N/R
	483,637.00	483,637.00	455,664.98				
CT	VO24 CHAMBERSBURG B-NOTE	12.7500	04/11/2020	12/11/2004	CSA		
N/R	N/R	444,606.12	444,606.12	445,235.97			
CT	WH6071 SAMMY ISAMU SUZUKI PERSONAL LO	0.0000	07/01/2037	06/01/2007	CSA	N/R	N/R
	437,472.51	437,472.51	437,472.51				
CT	WH2649 STORAGE DELUXE - SHELTON PROJE	5.5625	05/01/2036	05/01/2006	CSA	N/R	N/R
	456,489.02	456,489.02	430,087.15				
CT	WH5757 TYSONS CORNER	0.0000	05/01/2037	04/01/2007	CSA	N/R	
N/R	419,876.00	419,876.00	419,876.00				
CT	VG65 ROANOKE WEST B-NOTE	12.9500	11/11/2014	08/11/2004	CSA	N/R	
N/R	419,087.12	419,087.12	419,690.13				
CT	WH5954A GARRISON SQUARE SR MEZZ	3.9873	03/15/2037	03/15/2007	CSA		
N/R	N/R	403,011.98	403,011.98	403,011.98			
CT	VO81 401 FREDERICK B NOTE	12.6439	04/11/2020	12/11/2004	CSA	N/R	
N/R	382,598.71	382,598.71	383,136.21				
CT	VG55 CLEARVIEW PALMS MEZZ	12.7500	11/11/2019	08/11/2004	CSA	N/R	

N/R	376,392.03	376,392.03	376,925.25
CT	WH6572 FONTAINEBLEAU A7 SENIOR	0.0000	07/09/2037 07/09/2007 CSA
N/R	N/R	381,765.68	381,765.68 374,102.24
CT	WH8867 PHILIPS EDISON FUND	0.0000	02/01/2038 01/01/2008 CSA N/R
N/R	357,073.46	357,073.46	357,073.46
CT	WE214 LB REX LLC	0.0000	05/01/2034 05/01/2004 CSA N/R N/R
	335,152.77	335,152.77	335,152.77
CT	WH4931 LB JED PROUTY 52 MAIN ST LLC 2	0.0000	03/01/2037 01/17/2007 CSA
N/R	N/R	1,652,603.36	1,652,603.36 334,149.78
CT	VF39 PARKERBURG B-NOTE	12.7500	10/11/2019 07/11/2004 CSA N/R
N/R	316,719.28	316,719.28	317,167.96
CT	VM96 DAYTON MALL SHOPPES B-NOTE	12.7500	03/11/2020 12/11/2004 CSA
N/R	N/R	310,121.94	310,121.94 310,561.27

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WD34 YUMA LAND- BRUNI	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	302,584.32	302,584.32	302,584.32		
CT	WH9056 MCLEAN COMMONS HOLDINGS LLC	0.0000	07/01/2038	06/01/2008	
CSA N/R	N/R	291,045.80	291,045.80	291,045.80	
CT	V008 SPRINGSBORO B NOTE	12.7500	04/11/2020	12/11/2004	CSA N/R
N/R	263,801.16	263,801.16	264,174.87		
CT	WH6088 STORAGE DELUXE - JAMAICA AVE P	5.6875	05/01/2037	05/01/2007	
CSA N/R	N/R	280,022.08	280,022.08	263,840.10	
CT	TS20 PROVENCE OF MARCO	0.0000	03/01/2033	03/01/2003	CSA N/R
N/R	1,116,693.73	1,116,693.73	261,862.33		
CT	VO53 CROSSWOODS COMMONS B-NOTE	12.7500	04/11/2020	12/11/2004	
CSA N/R	N/R	227,243.35	227,243.35	227,565.27	
CT	VJ16 SMOKEY HILL B-NOTE	12.7500	10/11/2019	07/11/2004	CSA N/R
N/R	225,753.38	225,753.38	226,073.19		
CT	WD47 LB KEY MARCO LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	1,497,788.29	1,497,788.29	211,480.15		
CT	VA49 WOODSIDE VILLAGE MEZZ	12.9500	08/11/2019	03/11/2004	CSA
N/R	N/R	198,511.51	198,511.51	198,797.14	
CT	VO71 SUPER K LOCAL SHOP B-NOTENORFO	12.1923	04/11/2020	12/11/2004	
CSA N/R	N/R	177,171.20	177,171.20	177,411.21	
CT	WB16 LAKEVIEW COMMONS B-NOTES	12.9582	11/11/2015	08/11/2005	CSA
N/R	N/R	172,393.18	172,393.18	172,641.39	
CT	WH4551 PAMI CIGAR FACTORY LLC	0.0000	02/01/2037	01/01/2007	CSA
N/R	N/R	1,393,159.69	1,393,159.69	167,153.66	
CT	WC01 LB EASTVIEW CENTER LP	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	3,740,870.77	3,740,870.77	161,646.39		
CT	VO82 VINELAND B NOTE	12.5456	04/11/2020	12/11/2004	CSA N/R
N/R	159,150.79	159,150.79	159,372.63		
CT	VX05 STORAGE DELUXE (481 GRAND)-PRO	5.7500	08/01/2009	04/01/2005	
CSA N/R	N/R	164,718.00	164,718.00	155,203.24	
CT	WC30 PARK CITY B NOTE	12.8346	01/11/2015	09/11/2005	CSA N/R
N/R	133,302.97	133,302.97	133,493.06		
CT	VP07 LEXINGTON B NOTE	11.3129	04/11/2020	12/11/2004	CSA N/R
N/R	132,033.05	132,033.05	132,199.01		
CT	WH3107A EMERALD DUNES GOLF CLUB	0.0000	06/15/2036	06/15/2006	
CSA N/R	N/R	127,043.22	127,043.22	127,043.22	
CT	WE10 LB SNOQUALMIE	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	3,666,405.80	3,666,405.80	97,610.83		
CT	SH79A GUILFORD CTR- GREENSBORO	0.0000	11/01/2034	11/01/1999	CSA
N/R	N/R	74,571.56	74,571.56	74,571.56	

CT	WH8838	MOISES GERTNER BRIDGE LOAN	0.0000	02/01/2038	01/01/2008
CSA	N/R	N/R	45,824.57	45,824.57	45,824.57
CT	WD36	JAN A79 NP MOVES LEH	0.0000	05/01/2034	05/01/2004
N/R			87,279.44	87,279.44	15,841.21
CT	SD48	415 HAMBURG	0.0000	05/01/2034	05/01/1999
CSA	N/R	N/R	1,383,165.00	1,383,165.00	8,701.90
CT	SN06	ARGENT VENTURES TELECOM LINE	0.0000	04/01/2034	04/01/2000
CSA	N/R	N/R	1,213,480.62	1,213,480.62	8,337.84
CT	WH8805	LB ALLEGIANCE LLC	0.0000	01/01/2038	12/01/2007
N/R			500.00	500.00	500.00
CT	WH8639	PAMI MICHIGAN MEZZ II LLC	0.0000	11/01/2037	10/01/2007
N/R	N/R		490.00	490.00	490.00
CT	TY33	HERMITAGE ON HURON	0.0000	09/01/2033	09/01/2003
N/R			1,551,419.42	1,551,419.42	107.82
CT	WH5998	BETHANY PHOENIX I - JR MEZZ	0.0000	05/11/2037	05/11/2007
N/R	N/R		34,640,000.00	34,640,000.00	35.16
CT	WH8969	PROJECT DEUCE CROSSED MEZZ I/O	0.0000	01/15/2038	01/15/2008
CSA	N/R	N/R	147,000,000.00	147,000,000.00	14.70
CT	WB04	VILLAGE OAKS JR. MEZZ	0.0000	05/01/2034	05/01/2004
N/R			8,970,806.01	8,970,806.01	6.68
CT	WH8924	ST VINCENTS - A NOTE IO	0.0000	12/15/2037	12/15/2007
N/R			60,297,240.64	60,297,240.64	6.02
CT	ST72	KOJAIAN MEZZ CONSOLIDATED	0.0000	12/01/2034	12/01/2000
N/R	N/R		11,929,023.23	11,929,023.23	4.89
CT	WH8888	1211 MEZZ C2 IO	0.0000	12/11/2037	12/11/2007
CSA	N/R	N/R	33,500,000.00	33,500,000.00	3.35
CT	WH5303	25 BROAD REFI MEZZ 4	0.0000	02/15/2037	02/15/2007
N/R			25,000,000.00	25,000,000.00	2.50
CT	WH8868	HYATT ARLINGTON IO	0.0000	11/15/2037	08/15/2007
N/R			22,069,916.73	22,069,916.73	2.20
CT	WH8885	1211 MEZZ A3 IO	0.0000	12/11/2037	12/11/2007
CSA	N/R	N/R	20,000,000.00	20,000,000.00	2.00
CT	WH8886	1211 MEZZ A4 IO	0.0000	12/11/2037	12/11/2007
CSA	N/R	N/R	19,500,000.00	19,500,000.00	1.95
CT	WH8887	1211 MEZZ A5 IO	0.0000	12/11/2037	12/11/2007
CSA	N/R	N/R	19,500,000.00	19,500,000.00	1.95
CT	RK42	HICKORY RIDGE COMMONS MEMPHIS T	0.0000	06/01/2031	12/01/1997
CSA	N/R	N/R	18,171,826.55	18,171,826.55	1.81
CT	WH6012	FONTAINEBLEAU LAS VEGAS MEZZ	0.0000	04/15/2037	04/15/2007
CSA	N/R	N/R	18,153,439.15	18,153,439.15	1.81
CT	WH8884	1211 MEZZ A2 IO	0.0000	12/11/2037	12/11/2007
CSA	N/R	N/R	15,000,000.00	15,000,000.00	1.50
CT	WH8967	PROJECT DEUCE CROSSED MEZZ D	0.0000	01/15/2038	01/06/2008
CSA	N/R	N/R	13,004,381.73	13,004,381.73	1.30
CT	RJ65	SERRANO HEIGHTS	0.0000	06/01/2031	12/01/1997
N/R			1.00	1.00	1.00
CT	SU51	HCR EQUITY	0.0000	02/01/2030	02/01/2001
N/R			1.00	1.00	1.00

CT	TA53 PCCP ASSET HOLDING WORKING CAP	0.0000	09/01/2031	09/01/2001	
CSA	N/R N/R	1.00	1.00	1.00	
CT	TU94 THE CONCESSIONNO AUTOFEED	0.0000	06/01/2033	06/01/2003	CSA
N/R	N/R	1.00	1.00	1.00	
CT	WE41 PCCP LB CENTRAL VALLEY LAND FU	0.0000	05/01/2034	05/01/2004	
CSA	N/R N/R	1.00	1.00	1.00	
CT	WE803 CORP - PROJ TROIS 100 CAL - GS	0.0000	10/01/2038	08/01/2008	CSA
N/R	N/R	1.00	1.00	1.00	
CT	WH2909 125 HIGH STREET MEZZ 4	0.0000	05/11/2036	05/11/2006	CSA N/R
N/R		1.00	1.00	1.00	
CT	WH8570 1107 BUILDING LOAN A NOTE	7.6250	08/15/2037	08/15/2007	CSA
N/R	N/R	1.00	1.00	1.00	
CT	WH4051 1211 MEZZ C1 IO	0.0000	09/11/2036	09/11/2006	CSA N/R N/R
	97,500,000.00 97,500,000.00				0.97

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH9126 SCC PALMDALE REVOLVER	0.0000	07/01/2038	06/01/2008	CSA
N/R	N/R 95,000,000.00	95,000,000.00	0.95		
CT	WH8826 88 GREENWICH IO	0.0000	11/15/2037	11/15/2007	CSA N/R
N/R	9,155,068.88	9,155,068.88	0.91		
CT	SU95 HOMESHARKEQUITY	0.0000	02/01/2030	02/01/2001	CSA N/R
N/R	1.00	1.00	0.90		
CT	WH8889 1211 MEZZ C3 IO	0.0000	12/11/2037	12/11/2007	CSA N/R N/R
	7,500,000.00	7,500,000.00	0.75		
CT	WH8890 1211 MEZZ C4 IO	0.0000	12/11/2037	12/11/2007	CSA N/R N/R
	7,500,000.00	7,500,000.00	0.75		
CT	WH8823 SEVENTH AVE SENIOR IO	0.0000	10/15/2037	10/15/2007	CSA
N/R	N/R 42,956,708.18	42,956,708.18	0.42		
CT	VS94 11 WEST 42ND STREET I/O	0.0000	06/11/2015	02/11/2005	CSA N/R
N/R	39,718,038.91	39,718,038.91	0.39		
CT	WH4071 254 PARK SR IO	0.0000	09/09/2036	09/09/2006	CSA N/R N/R
	37,379,167.00	37,379,167.00	0.37		
CT	WH4773 SAN CRISTOBAL CABO SAN LUCAS I	0.0000	12/09/2036	12/09/2006	
CSA N/R	N/R 32,500,000.00	32,500,000.00	0.32		
CT	WH5662 THE LONDON NYC IO A	0.0000	02/01/2037	02/01/2007	CSA N/R
N/R	32,231,040.00	32,231,040.00	0.32		
CT	WH3027 AVE OF AMERICAS IO	0.0000	06/11/2036	06/11/2006	CSA N/R
N/R	31,910,562.86	31,910,562.86	0.31		
CT	WH4049 1211 MEZZ A1 IO	0.0000	11/30/2036	09/11/2006	CSA N/R N/R
	30,000,000.00	30,000,000.00	0.30		
CT	WH4185 1211 MEZZ B IO	0.0000	11/11/2036	11/11/2006	CSA N/R N/R
	25,000,000.00	25,000,000.00	0.25		
CT	WH5663 LONDON NYC B IO STRIP	0.0000	02/09/2037	02/09/2007	CSA N/R
N/R	23,000,000.00	23,000,000.00	0.23		
CT	WH1749 VILLAGE OAKS SR. MEZZ	0.0000	01/15/2036	01/15/2006	CSA N/R
N/R	2,157,897.43	2,157,897.43	0.21		
CT	WH3721 HILTON PASADENA IO	0.0000	08/15/2036	08/15/2006	CSA N/R
N/R	19,882,864.00	19,882,864.00	0.19		
CT	VK94 TEACHERS JUNIOR LOAN	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	18,131,035.28	18,131,035.28	0.18		
CT	WH4075 254 PARK PRO IO	0.0000	09/09/2036	09/09/2006	CSA N/R
N/R	15,024,461.38	15,024,461.38	0.15		
CT	WH4197 30 MONTGOMERY IO	0.0000	10/15/2036	10/15/2006	CSA N/R
N/R	15,146,062.00	15,146,062.00	0.15		
CT	WD87 TERRAZAS RIVER PARK VILLAGE	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 13,410,572.40	13,410,572.40	0.13		

CT	VX59	IMT MEZZ IO	0.0000	11/14/2036	06/15/2005	CSA	N/R	N/R
	11,120,040.00	11,120,040.00	0.11					
CT	WE40	POTOMAC PLACE MEZZANINE	0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	9,100,000.00	9,100,000.00	0.09				
CT	WH4245	LB TELLURIDE LLC	0.0000	01/01/2037	12/01/2006	CSA	N/R	
N/R		8,500,000.00	8,500,000.00	0.08				
CT	SR72	PETROL PROPERTIES LLC	0.0000	09/01/2034	09/01/2000	CSA	N/R	
N/R		6,167,520.75	6,167,520.75	0.06				
CT	WH3949	WESTIN OAKS BNOTE IO	0.0000	09/15/2036	09/15/2006	CSA	N/R	
N/R		4,900,000.00	4,900,000.00	0.04				
CT	WH4073	254 PARK AVE BUILDING IO	0.0000	10/09/2035	10/09/2005	CSA		
N/R	N/R	4,642,111.74	4,642,111.74	0.04				
CT	WH5804	LB HILLCREST LLC	0.0000	06/01/2037	05/01/2007	CSA	N/R	
N/R		4,374,914.00	4,374,914.00	0.04				
CT	WH5988	LB DELTA_MASTER IV_MEMBER_LL	0.0000	07/01/2037	06/01/2007	CSA	N/R	N/R
CSA	N/R	N/R	42,229,639.49	42,229,639.49	0.04			
CT	WH3421	AVALON AT SEVEN HILLS IO	0.0000	07/15/2036	07/15/2006	CSA		
N/R	N/R	3,396,696.36	3,396,696.36	0.03				
CT	SN71B	SETAI-SOUTHBEACH CASHCOLLATERA	0.0000	04/01/2030	04/01/2001	CSA	N/R	N/R
CSA	N/R	N/R	20,000,000.00	20,000,000.00	0.02			
CT	WH4727	LB VACAVILLE LLC	0.0000	02/01/2037	01/01/2007	CSA	N/R	
N/R		2,290,106.00	2,290,106.00	0.02				
CT	QY72	TILGHMAN SQ MEZZANINNE	0.0000	03/01/2027	03/15/1997	CSA		
N/R	N/R	1,301,415.96	1,301,415.96	0.01				
CT	SU34	KOJAIAN BLOOMFIELD OPEN HUNT	0.0000	01/01/2035	01/02/2001	CSA		
N/R	N/R	14,250,000.00	14,250,000.00	0.01				
CT	VU19	ALLIANCE PJ SUB MEZZ 3	0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R		19,455,429.20	19,455,429.20	0.01				
CT	VY03	CROSSINGS AT OTAY RANCH MEZZ	0.0000	10/15/2008	06/15/2005	CSA	N/R	N/R
CSA	N/R	N/R	11,908,846.54	11,908,846.54	0.01			
CT	WH5441	LB ANDALUCIA HOLDINGS LLC	0.0000	04/01/2037	03/01/2007	CSA		
N/R	N/R	17,805,684.28	17,805,684.28	0.01				
CT	SC90	APPLE CAPITOL MEZZANINE 10	0.0000	04/01/2034	04/01/1999	CSA		
N/R	N/R	188,000.00	188,000.00	0.00				
CT	SC91	APPLE CAPITOL MEZZANINE 9	0.0000	04/01/2034	04/01/1999	CSA		
N/R	N/R	113,000.00	113,000.00	0.00				
CT	SC92	APPLE CAPITOL MEZZANINE 8	0.0000	04/01/2034	04/01/1999	CSA		
N/R	N/R	53,000.00	53,000.00	0.00				
CT	SC93	APPLE CAPITOL MEZZANINE 7	0.0000	04/01/2034	04/01/1999	CSA		
N/R	N/R	153,000.00	153,000.00	0.00				
CT	SC94	APPLE CAPITOL MEZZANINE 6	0.0000	04/01/2034	04/01/1999	CSA		
N/R	N/R	93,000.00	93,000.00	0.00				
CT	SJ77	KOJAIAN VAN BUREN INDUSTRIAL	0.0000	01/01/2034	01/01/2000	CSA		
N/R	N/R	1,283,000.00	1,283,000.00	0.00				
CT	UB04	SETAI CLUB LOAN	0.0000	07/01/2031	07/01/2001	CSA	N/R	N/R
	4,132,970.29	4,132,970.29	0.00					
CT	VH34	222 BROADWAY	0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	9,510,077.00	9,510,077.00	0.00					
CT	VK59	LB VALLE DI ORO (CRV XXXIV)	0.0000	05/01/2034	05/01/2004	CSA	N/R	

N/R	2,729,447.43	2,729,447.43	0.00					
CT	VV44 VCC LAS VEGAS		0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	1,020,412.55	1,020,412.55	0.00					
CT	WD21 LB OTAY MESA LLC		0.0000	05/01/2034	05/01/2004	CSA	N/R	
N/R	3,503,907.00	3,503,907.00	0.00					
CT	WD56 LB PALMDALE AVENUE LLC		0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	1,784,529.00	1,784,529.00	0.00				
CT	WD65 LB SOUTHWEST RANCHES LLC		0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	2,174,265.00	2,174,265.00	0.00				
CT	WE19 LB PALMDALE II LLC		0.0000	05/01/2034	05/01/2004	CSA	N/R	N/R
	1,132,515.00	1,132,515.00	0.00					
CT	WE69 LB NEV-SPANISH SPRINGS LLC		0.0000	05/01/2034	05/01/2004	CSA		
N/R	N/R	2,119,563.00	2,119,563.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	QZ23B ONE WOODWARD AVENUE 2ND	0.0000	11/01/2031	11/01/2001	
CSA N/R	N/R 9,737,948.46	9,737,948.46	0.00		
CT	WE119 PCCF KAMILOS	0.0000	05/01/2034	05/01/2004	CSA N/R N/R
	4,000,000.00 4,000,000.00	0.00			
CT	WE161 LB/L PACER III COLLEGE PARK PA	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 200,269.16	200,269.16	0.00		
CT	WE209 SCOTTSDALE TECHNOLOGY CENTER	0.0000	05/01/2034	05/01/2004	
CSA N/R	N/R 8,391,016.85	8,391,016.85	0.00		
CT	WE263 LB EAGLE RANCH LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	1,911,111.30	1,911,111.30	0.00		
CT	WE284 ALLIANCE FHW SHORTFALL	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 1,000,000.00	1,000,000.00	0.00		
CT	WE300 LB WA MILL CREEK LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
N/R	1,662,793.20	1,662,793.20	0.00		
CT	WH1833 OTAY RANCH B NOTE	0.0000	01/15/2036	01/15/2006	CSA N/R
N/R	5,181,506.34	5,181,506.34	0.00		
CT	WH1845 AVALON AT SEVEN HILLS B2	0.0000	01/15/2036	01/15/2006	CSA
N/R	N/R 3,609,591.87	3,609,591.87	0.00		
CT	WH4595 LB OR HILLSBORO LLC	0.0000	02/01/2037	01/01/2007	CSA N/R
N/R	2,345,883.00	2,345,883.00	0.00		
CT	WH4747 BERDUGO LOAN	0.0000	02/01/2037	01/01/2007	CSA N/R
N/R	9,928,875.90	9,928,875.90	0.00		
CT	WH5123 LB TACOMA ELKS LLC	0.0000	03/01/2037	02/01/2007	CSA N/R
N/R	2,000,000.00	2,000,000.00	0.00		
CT	WH5701 PCCP LB COLLEGE PARK LLC	0.0000	05/01/2037	04/01/2007	CSA
N/R	N/R 6,820,388.44	6,820,388.44	0.00		
CT	WH5946 CUMBERLAND PLACE SHOPPING CENT	0.0000	03/15/2037	03/15/2007	
CSA N/R	N/R 188,461.31	188,461.31	0.00		
CT	WH8601 LB TROON LEGACY MEMBER LLC	0.0000	11/01/2037	10/01/2007	
CSA N/R	N/R 2,205,000.00	2,205,000.00	0.00		
CT	WH8903 WEINREB NOTE	0.0000	03/01/2038	02/01/2008	CSA N/R
N/R	375,000.00	375,000.00	0.00		
CT	WH9147 237 PARK AVE MEZZ 2	0.0000	08/01/2038	05/01/2007	CSA N/R
N/R	1.00	1.00	0.00		

TOTAL FOR TYPE CSA ==> 4,723,632,019.09
4,723,632,019.09 2,576,104,588.80

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CP RACALDTC CALDOR CORP TRADE CLAIMS			0.0000	00/00/0000	00/00/0000
HLT N/R N/R	3,444,663.24	3,444,663.24			17,223.31
CP RABRADTC BRADLEES STORES TRADE CLAIMS			0.0000	00/00/0000	00/00/0000
HLT N/R N/R	2,171,624.69	2,171,624.69			0.21

			TOTAL FOR TYPE HLT ==>		5,616,287.93
5,616,287.93	17,223.52				

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CT	WB28 LB STAMFORD LLC		0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	20,647,452.06	20,647,452.06				120,649,641.07
CT	SN71 LB SOUTH BEACH LLC		0.0000	05/01/2034	05/01/2000	EQT N/R
N/R	116,797,552.85	116,797,552.85				70,726,259.40
CT	UG80 PAMI PUBLIC PRIVATE III		0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	59,516,002.36	59,516,002.36				58,635,240.51
CT	TI94 LB WEST BAY DEVELOPMENT LLC		0.0000	07/01/2030	07/01/2001	EQT
N/R N/R	94,830,578.30	94,830,578.30				53,648,693.67
CT	VD97 LB MAINGATE HOTEL LLC		0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	54,108,132.00	54,108,132.00				35,668,616.28
CT	UF53 PCCP LB CULVER STUDIOS LLC		0.0000	04/01/2034	04/01/2004	EQT
N/R N/R	23,947,189.32	23,947,189.32				23,342,275.94
CT	UC97 LB TROXLER RESIDENTIAL VENTURE		0.0000	01/01/2034	01/01/2004	EQT N/R
N/R N/R	20,704,698.98	20,704,698.98				17,704,729.13
CT	SN35 LB LIVERMORE AIRWAY ASSOC LLC		0.0000	05/01/2034	05/01/2000	EQT N/R
N/R N/R	15,920,581.84	15,920,581.84				16,358,042.81
CT	TG53 LB/L ASW II MASTER LLC		0.0000	04/01/2030	04/01/2001	EQT N/R
N/R	16,718,491.61	16,718,491.61				15,850,459.31
CT	TD83 RIVER SOUND DEVELOPMENT LLC		0.0000	12/01/2030	12/01/2001	EQT
N/R N/R	23,234,156.33	23,234,156.33				15,568,524.60
CT	WA83 LB WAIKOLA LLC		0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	15,000,000.00	15,000,000.00				15,000,000.00
CT	TM36 LB NORCO LAND LLC-CRV V		0.0000	11/01/2030	11/01/2001	EQT N/R
N/R	19,059,855.05	19,059,855.05				14,989,680.56
CT	TE58 LB/L DS VENTURES II MASTER LLC		0.0000	12/01/2030	12/01/2001	EQT
N/R N/R	16,812,453.01	16,812,453.01				14,302,395.95
CT	SJ89 PCCP LB MAUNA KEA INC		0.0000	01/01/2034	01/01/2000	EQT N/R
N/R	14,089,589.02	14,089,589.02				13,365,894.20
CT	VJ38 PCCP LB MAUNA SITE M LLC		0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	13,706,542.33	13,706,542.33				12,904,713.57
CT	WA43 PCCP LB SAN JOSE TRANSITCENTER		0.0000	05/01/2034	05/01/2004	EQT N/R
N/R N/R	12,743,268.59	12,743,268.59				12,743,268.59
CT	TU55 PCCP LB OCEANSIDE 1 LLC		0.0000	05/01/2033	05/01/2003	EQT N/R
N/R	14,506,596.50	14,506,596.50				12,539,153.81
CT	UD13 PCCP LB MOUNTAIN HOUSE LLC		0.0000	01/01/2034	01/01/2004	EQT
N/R N/R	83,858,293.49	83,858,293.49				12,475,300.62
CT	VL10 LB FEB 2005 NAGOG PARK DRIVE L		0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	13,516,292.65	13,516,292.65				10,537,599.89
CT	TS26 PCCP LB RESOURCES LLC		0.0000	03/01/2033	03/01/2003	EQT N/R

N/R	10,819,879.82	10,819,879.82	10,299,748.49				
CT	VE96 LERNO VERHAGEN		0.0000	09/01/2034	09/01/2004	EQT	N/R
N/R	10,152,269.00	10,152,269.00	10,152,269.00				
CT	SM03 LB/L DS VENTURES MASTER LLC		0.0000	03/01/2034	03/01/2000	EQT	
N/R	N/R	9,752,511.22	9,752,511.22	9,752,511.22			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	SH27 LB EASTVIEW INC PAMI	0.0000	11/01/2034	11/01/1999	EQT N/R
N/R	9,655,923.65	9,655,923.65	9,431,441.77		
CT	UP64 ISLAND GLOBAL YACHTING	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	8,986,324.99	8,986,324.99	8,986,324.99		
CT	TG34 LB FARMINGTON HILLS V LLC	0.0000	04/01/2030	04/01/2001	EQT N/R
N/R	13,500,490.00	13,500,490.00	8,500,311.76		
CT	RK06 1180 RAYMOND	0.0000	06/01/2031	12/01/1997	EQT N/R N/R
	9,480,183.62	9,480,183.62	8,395,318.80		
CT	VG59 PCCP LB Y-O PROPERTY	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	7,835,721.91	7,835,721.91	7,835,721.91		
CT	VC06 LB DI LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	8,512,396.43	8,512,396.43	7,716,885.54		
CT	VQ92 PCCP LB K RANCH	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	7,707,150.00	7,707,150.00	7,707,150.00		
CT	SZ02 LB FORT LEE LLC	0.0000	08/01/2030	08/01/2001	EQT N/R N/R
	3,659,884.92	3,659,884.92	7,660,065.93		
CT	VL95 LB COCONUT BEACH LLC	0.0000	11/01/2034	11/01/2004	EQT N/R
N/R	6,970,526.76	6,970,526.76	6,970,526.76		
CT	VH27 LB NWP LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	11,970,000.00	11,970,000.00	6,969,999.92		
CT	TN01 PCCP LB RIVERLAKE LANDASSOCIAT	0.0000	12/01/2030	12/01/2001	EQT N/R N/R
	6,748,815.62	6,748,815.62	6,768,169.87		
CT	VX49 LB/L CAPITAL PARTNERS II LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	7,614,047.28	7,614,047.28	6,713,761.03		
CT	TP53 LB SVF LLC	0.0000	02/01/2033	02/01/2003	EQT N/R N/R
	6,967,895.37	6,967,895.37	6,583,126.79		
CT	VA92 LB RIVERPLACE LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	6,372,137.53	6,372,137.53	6,329,267.12		
CT	VU49 LB CRV XLII LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	6,147,726.86	6,147,726.86	6,147,726.86		
CT	UG33 LB TROXLER RESID VENT 14 LLCLB	0.0000	04/01/2034	04/01/2004	EQT
N/R N/R	7,125,000.00	7,125,000.00	6,124,999.83		
CT	SL63 PAMI STUDIO CITY LLC	0.0000	03/01/2034	03/01/2000	EQT N/R
N/R	5,726,680.98	5,726,680.98	5,824,555.68		
CT	VI55 LB ECS LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	6,112,808.75	6,112,808.75	5,736,248.72		
CT	TF94 LB HILLS GOLF LLC	0.0000	04/01/2030	04/01/2001	EQT N/R N/R
	17,632,060.38	17,632,060.38	5,714,971.29		
CT	VU28 LB RANCHO MIRAGE LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	8,003,087.00	8,003,087.00	5,665,999.90		

CT	SM72 LB COLORADO SPRINGS LLC	0.0000	04/01/2034	04/01/2000	EQT
N/R	N/R	10,610,913.96	10,610,913.96	5,615,690.39	
CT	UG68 THE MARK- PARK LOFTS LLC	0.0000	04/01/2034	04/01/2004	EQT
N/R	N/R	16,007,679.40	16,007,679.40	5,353,513.69	
CT	TR86 LB MENIFEE TOWN CTR LLC-CRV XI	0.0000	03/01/2033	03/01/2003	EQT
N/R	N/R	8,328,465.32	8,328,465.32	5,328,497.47	
CT	VY40 LB PHILADELPHIA RESIDE	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		5,324,620.60	5,324,620.60	5,324,620.60	
CT	VL75 PCCP LB NORTHLANDS LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		4,922,923.98	4,922,923.98	4,922,907.73	
CT	UF55 PCCP LB EXCELSIOR ROAD LLC	0.0000	04/01/2034	04/01/2004	EQT
N/R	N/R	5,232,953.97	5,232,953.97	4,834,610.38	
CT	VT89 PCCP LB CHAPARRAL BUSINESS CTR	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	N/R	4,749,119.27	4,749,119.27	4,749,119.27	
CT	SH87 LB TRIAD INCORPORATED	0.0000	11/01/2034	11/01/1999	EQT N/R
N/R		5,000,000.00	5,000,000.00	4,500,000.00	
CT	VU71 LB EAST OCEAN LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		4,150,000.00	4,150,000.00	4,150,000.00	
CT	ST67 LB SMC/ LIVONIA LLC	0.0000	12/01/2034	12/01/2000	EQT N/R N/R
		6,451,466.92	6,451,466.92	4,140,239.86	
CT	VE83 LB MONTE SERENO LLC CRV XXXI	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	9,585,040.95	9,585,040.95	4,064,987.00	
CT	SK10 LB KAMALANI LLC	0.0000	01/01/2034	01/01/2000	EQT N/R N/R
		38,475,235.62	38,475,235.62	3,871,350.27	
CT	VU03 LB CRV XL LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
		6,823,293.00	6,823,293.00	3,823,293.00	
CT	VG56 LB TROXLER RESIDENTIAL VENTURE	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	N/R	6,400,000.00	6,400,000.00	3,700,000.00	
CT	UD39Z LB PARK CENTRAL LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		3,000,000.00	3,000,000.00	3,649,464.30	
CT	VL62 LB TROXLER RES VENTURES 23 LLC	0.0000	11/01/2034	11/01/2004	EQT
N/R	N/R	11,501,667.70	11,501,667.70	3,406,667.90	
CT	UB95 LB TROXLER RESIDENTIALVENTURES	0.0000	09/01/2033	09/01/2003	EQT N/R
N/R	N/R	21,357,000.00	21,357,000.00	3,356,999.87	
CT	TZ62 LB HG NEWARK LLC	0.0000	09/01/2033	09/01/2003	EQT N/R
N/R		3,250,000.00	3,250,000.00	3,250,000.00	
CT	UG08 PCCP LB COLUMBUS LLC	0.0000	04/01/2034	04/01/2004	EQT N/R
N/R		3,097,566.45	3,097,566.45	3,216,552.03	
CT	WA71 LB SWEETWATER LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		3,000,000.00	3,000,000.00	3,000,000.00	
CT	TQ78 LB SETH LLC	0.0000	03/01/2033	03/01/2003	EQT N/R N/R
		7,700,717.83	7,700,717.83	2,996,494.25	
CT	VN82 LB TROXLER RES VENTURES 33	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	15,102,000.00	15,102,000.00	2,985,999.60	
CT	VT91 LB TROXLER RES VENT 29 LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	14,175,900.00	14,175,900.00	2,976,121.39	
CT	UZ63 LB VILLA VENETIA LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		5,000,000.00	5,000,000.00	2,950,000.00	
CT	UZ99 LB WHISPERING OAKS GP LLC	0.0000	05/01/2034	05/01/2004	EQT

N/R	N/R	2,679,046.98	2,679,046.98	2,670,612.87			
CT	WA54 LB TROXLER RES VENT 38 LLC			0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	3,762,000.00	3,762,000.00	2,661,999.96			
CT	SX50 LB SPRING CREEK LLC			0.0000	06/01/2030	06/01/2001	EQT N/R
N/R		3,233,461.22	3,233,461.22	2,598,005.50			
CT	VA94 LB AZURE OF LIDO LLC			0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		2,672,800.00	2,672,800.00	2,559,907.78			
CT	UE70 LB HEMET 55-CRV XXV			0.0000	03/01/2034	03/01/2004	EQT N/R
N/R		2,520,134.22	2,520,134.22	2,520,134.22			
CT	VV60 LB TROXLER RES VENT 32 LLCLB T			0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	4,916,729.79	4,916,729.79	2,416,867.17			
CT	VQ22 LB TROXLER RES VENT 28 LLC			0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	5,157,000.00	5,157,000.00	2,157,035.92			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	SM36 PCCP LB 1700 CALIFORNIA ST LLC	0.0000	04/01/2034	04/01/2000	EQT
N/R	N/R	2,350,144.87	2,350,144.87		2,131,745.70
CT	VN83 LB THOMPSON STREET LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	2,410,451.32	2,410,451.32		2,110,442.39
CT	UC10 LB ROSEWOOD AT FLOWER HILL LLC	0.0000	12/01/2033	12/01/2003	EQT
N/R	N/R	2,079,361.84	2,079,361.84		2,106,733.51
CT	VC04 LB SHADOW VALLEY LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		2,071,879.00	2,071,879.00		2,054,779.98
CT	SF35 PCCP-ROSEVILLE/FIDDYMENT	0.0000	07/01/2034	07/01/1999	EQT
N/R	N/R	1,980,001.00	1,980,001.00		1,980,001.00
CT	VD14 LB SOUTH PARK III LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		8,800,000.00	8,800,000.00		1,957,492.12
CT	SZ09 LB 900 TOWER DRIVE LLC	0.0000	08/01/2030	08/01/2001	EQT N/R
N/R		1,922,703.74	1,922,703.74		1,922,703.74
CT	VD92 LB TROXLER RESIDENTIAL VEN 20	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	8,350,000.01	8,350,000.01		1,912,787.57
CT	VE89 LB LERNO VERHAGEN CRV XXIX	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	3,301,088.21	3,301,088.21		1,761,332.39
CT	TU27 LB CARWOOD LLC	0.0000	05/01/2033	05/01/2003	EQT N/R N/R
		1,715,230.72	1,715,230.72		1,715,230.72
CT	VU04 LB CRV XXXIX LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
		7,657,902.00	7,657,902.00		1,657,901.99
CT	VK44 LB PEARSON SQUARE LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R		5,265,484.70	5,265,484.70		1,628,870.63
CT	VY34 LB PORTLAND LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
		2,706,243.58	2,706,243.58		1,530,092.09
CT	VJ17 LB SOUTH PARK IV LLC	0.0000	12/01/2034	12/01/2004	EQT N/R
N/R		9,500,000.00	9,500,000.00		1,499,999.99
CT	TZ73 LB MONTEREY PARK LLC- CRV	0.0000	09/01/2033	09/01/2003	EQT
N/R	N/R	2,437,959.78	2,437,959.78		1,437,949.50
CT	UE76 LB HARBOUR PHASE II LLC	0.0000	03/01/2034	03/01/2004	EQT N/R
N/R		1,376,983.26	1,376,983.26		1,432,024.65
CT	VI57 LB HAVERHILL LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
		1,430,989.12	1,430,989.12		1,409,890.53
CT	VS43 NC PORTFOLIO HOLDING LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	1,877,568.30	1,877,568.30		1,320,484.35
CT	SR38 PAMI ALPHA DRIVE	0.0000	09/01/2034	09/01/2000	EQT N/R N/R
		1,275,570.43	1,275,570.43		1,275,570.43
CT	TB68 LB CARLYLE LLC	0.0000	10/01/2031	10/01/2001	EQT N/R N/R
		1,605,239.99	1,605,239.99		1,247,643.10

CT	SN72 LB 765 BROAD LLC	0.0000	05/01/2034	05/01/2000	EQT	N/R	N/R
	1,887,633.80	1,887,633.80	1,229,271.30				
CT	TR26 LB BASCOM CENTRAL VALLEY LLC	0.0000	03/01/2033	03/01/2003	EQT		
N/R	N/R	2,251,883.34	2,251,883.34	1,207,234.77			
CT	UB52 LB PRAIRIE HOUSE LLC	0.0000	09/01/2033	09/01/2003	EQT	N/R	
N/R	7,279,030.07	7,279,030.07	1,109,447.80				
CT	VS33 LB TALLAHASSEE LLC	0.0000	05/01/2034	05/01/2004	EQT	N/R	
N/R	1,001,228.55	1,001,228.55	1,047,898.01				
CT	TT90 LB ASHLAN LLC	0.0000	05/01/2033	05/01/2003	EQT	N/R	N/R
	2,593,615.85	2,593,615.85	1,038,321.84				
CT	UB53 LB EAST VALENCIA LLC	0.0000	09/01/2033	09/01/2003	EQT	N/R	
N/R	2,622,385.13	2,622,385.13	1,010,555.07				
CT	SQ09 LB BACHELOR GULCH LLC	0.0000	06/01/2034	06/01/2000	EQT	N/R	
N/R	2,044,643.60	2,044,643.60	999,825.72				
CT	SW77 LB RIVER WEST LLC	0.0000	04/01/2030	04/02/2001	EQT	N/R	
N/R	5,850,176.20	5,850,176.20	840,690.21				
CT	TO69 LB BUSINESS PARK LLC	0.0000	12/01/2030	12/01/2001	EQT	N/R	
N/R	730,511.05	730,511.05	730,511.05				
CT	VJ51 LB TROXIER RESID VENT 24	0.0000	12/11/2031	05/01/2004	EQT	N/R	
N/R	10,710,000.00	10,710,000.00	710,025.87				
CT	SM00 LB/L EPAC MASTER LLC	0.0000	03/01/2034	03/01/2000	EQT	N/R	
N/R	30,910,299.29	30,910,299.29	600,951.92				
CT	SZ06 LB BLOOMFIELD LLC	0.0000	08/01/2030	08/01/2001	EQT	N/R	
N/R	589,295.50	589,295.50	589,295.50				
CT	UE91 LB QUINCY COURT LLC	0.0000	03/01/2034	03/01/2004	EQT	N/R	
N/R	549,902.00	549,902.00	549,902.00				
CT	SX64 LB FARMINGTON HILLS LLC	0.0000	06/01/2030	06/01/2001	EQT	N/R	
N/R	465,100.65	465,100.65	465,100.65				
CT	UA69 LB TROXLER RESIDENTIAL VENTURES 7	0.0000	09/01/2033	09/01/2003	EQT	N/R	N/R
	360,533.00	360,533.00	360,533.00				
CT	VA80 LB TROXLER RESIDENTIAL VEN 22	0.0000	05/01/2034	05/01/2004	EQT		
N/R	N/R	6,586,310.81	6,586,310.81	343,135.53			
CT	SL72 PAMI FL7 INC	0.0000	03/01/2034	03/01/2000	EQT	N/R	N/R
	1,068,764.93	1,068,764.93	323,778.59				
CT	RI01 LB PARK AVENUE II	0.0000	05/01/2031	11/01/1997	EQT	N/R	N/R
	14,086,114.52	14,086,114.52	316,722.59				
CT	TK52 LB STEEPLES LLC	0.0000	09/01/2030	09/01/2001	EQT	N/R	N/R
	3,178,918.03	3,178,918.03	259,191.74				
CT	QL87 WESTINGHOUSE EQUITY TBA UNRATED	0.0000	12/01/2024	11/01/1995	EQT	N/R	N/R
	250,000.00	250,000.00	250,000.00				
CT	UC07 LB PALMDALE LLC	0.0000	09/01/2033	09/01/2003	EQT	N/R	N/R
	200,588.00	200,588.00	200,588.00				
CT	TC06 LB MILFORD WEST LLC	0.0000	11/01/2031	11/01/2001	EQT	N/R	
N/R	174,530.61	174,530.61	174,530.61				
CT	SX63 LB VENOY WICK LLC	0.0000	06/01/2030	06/01/2001	EQT	N/R	
N/R	154,726.34	154,726.34	154,726.34				
CT	TW19 LB STONERIDGE LLC	0.0000	06/01/2033	06/01/2003	EQT	N/R	
N/R	107,982.93	107,982.93	107,982.93				
CT	SZ11 LB ALPHA TECH NORTH LLC	0.0000	08/01/2030	08/01/2001	EQT	N/R	

N/R		90,834.51	90,834.51	90,834.51			
CT	TW65 LB RIVERBEND OWNERS LLC				0.0000	06/01/2033	06/01/2003 EQT
N/R	N/R	11,054,052.96	11,054,052.96	84,000.41			
CT	TC05 LB SHELBY INDUSTRIAL INVESTORS				0.0000	11/01/2031	11/01/2001 EQT
N/R	N/R	48,577.54	48,577.54	48,577.54			
CT	SR40 LB NORTHVILLE LLC				0.0000	09/01/2034	09/01/2000 EQT N/R
N/R		47,146.48	47,146.48	47,146.48			
CT	TT56 TREMONT TOWER RESIDENCES LLC				0.0000	05/01/2033	05/01/2003
EQT	N/R	N/R	159,777.78	159,777.78			41,385.41
CT	TZ49 LB GREENSBORO INC MDB2				0.0000	09/01/2033	09/01/2003 EQT
N/R	N/R	25,153.00	25,153.00	25,153.00			
CT	VE90 LB RILINGTON COACHELLA 232 LLC				0.0000	05/01/2034	05/01/2004 EQT
N/R	N/R	3,308,860.28	3,308,860.28	9,203.85			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	SX65 K/LB FUNDING LLC	0.0000	06/01/2030	06/01/2001	EQT N/R N/R
	5,000.00 5,000.00 5,000.00				
CT	UA71 LBTROXLERRESIDENTIALVENTURES10	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
	5,949,945.00 5,949,945.00		3,400.56		
CT	SF93 LB VAN BUREN INC	0.0000	08/01/2034	08/01/1999	EQT N/R N/R
	980.00 980.00 980.00				
CT	TH91 LB SHELBY INDUSTRIAL INV IVLLC	0.0000	06/01/2030	06/01/2001	EQT N/R N/R
	500.00 500.00 500.00				
CT	SZ07 LB FARMINGTON HILLS II LLC	0.0000	08/01/2030	08/01/2001	EQT N/R N/R
	490.00 490.00 490.00				
CT	TC08 LB NEW VAN BUREN LLC	0.0000	11/01/2031	11/01/2001	EQT N/R N/R
	490.00 490.00 490.00				
CT	TH88 LB TWELVE MILE LLC	0.0000	06/01/2030	06/01/2001	EQT N/R N/R
	490.00 490.00 490.00				
CT	TH90 LB SHELBY INDUSTRIAL INV IIILL	0.0000	06/01/2030	06/01/2001	EQT N/R N/R
	490.00 490.00 490.00				
CT	RP50 LB PARK AVENUE III	0.0000	09/01/2031	03/01/1998	EQT N/R N/R
	139,438.34 139,438.34 401.27				
CT	VG60 PCCP MAUNA LANI SITE B	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	1.00 1.00 1.00				
CT	VJ37 PCCP LB NORDHOFF LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	1.00 1.00 1.00				
CT	VR48 PCCP LB NUEVO LAKES LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	1.00 1.00 1.00				
CT	UB48 3044003 NOVA SCOTIA COMPANY	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
	8,282,781.08 8,282,781.08		0.82		
CT	VZ36 LB TROXLER RES VENT 37 LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	4,611,250.00 4,611,250.00		0.46		
CT	SG71 LB TTERTT INC	0.0000	09/01/2034	09/01/1999	EQT N/R N/R
	39,000,020.00 39,000,020.00		0.39		
CT	VQ97 LB BETHESDA 8400 LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	8,674,768.00 8,674,768.00		0.08		
CT	VE18 LB BELMONT LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	581,325.00 581,325.00		0.05		
CT	TZ04 VAN BUREN PREFERRED EQUITY	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
	3,500,000.00 3,500,000.00		0.03		
CT	VH50 LB TRI VALLEY	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	31,689,353.31 31,689,353.31		0.03		
CT	SX30 LB INDIAN RIDGE ESTATES	0.0000	05/01/2030	05/01/2001	EQT N/R N/R
	2,596,200.00 2,596,200.00		0.02		

CT	VE78 TROXLER RESIDENTIAL VENTURES34	0.0000	05/01/2034	05/01/2004	
EQT	N/R N/R	24,895,040.00	24,895,040.00	0.02	
CT	VV45 LB LAS VEGAS LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	2,486,489.00	2,486,489.00	0.02		
CT	TH11 LB/L DUC III MASTER LLC	0.0000	05/01/2030	05/01/2001	EQT N/R
N/R	17,155,769.66	17,155,769.66	0.01		
CT	UC24 LB TROXLER RESID VENTURES 16	0.0000	01/01/2034	01/01/2004	EQT
N/R N/R	10,017,463.00	10,017,463.00	0.01		
CT	VB92 LB HAMMER LAUREL BAY LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	16,684,563.29	16,684,563.29	0.01		
CT	VU70 LB TROXLER RES VENT 15 LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	10,598,184.38	10,598,184.38	0.01		
CT	VW55 PCCP LB SAND CREEK AND SADDLEB	0.0000	05/01/2034	05/01/2004	
EQT N/R N/R	11,064,494.65	11,064,494.65	0.01		
CT	RP49 LB PARK AVENUE I INC	0.0000	09/01/2031	03/01/1998	EQT N/R
N/R	2,845.05	2,845.05	0.00		
CT	SK94 LB LAI HONUA	0.0000	02/01/2034	02/01/2000	EQT N/R N/R
1.00	1.00	0.00			
CT	SM04 LB/ LAKESIDE CAPITAL PARTNERS	0.0000	03/01/2034	03/01/2000	EQT
N/R N/R	720,619.35	720,619.35	0.00		
CT	SZ05 LB MAPLE STEPHENSON LLC	0.0000	08/01/2030	08/01/2001	EQT
N/R N/R	4,324,712.52	4,324,712.52	0.00		
CT	TD22 LB/L-ASW HILLCREST LLC	0.0000	11/01/2031	11/01/2001	EQT N/R
N/R	2,900,560.93	2,900,560.93	0.00		
CT	TO31 LB INDIO LAND LLC	0.0000	12/01/2030	12/01/2001	EQT N/R N/R
	4,920,552.99	4,920,552.99	0.00		
CT	TP67 LB 1200 MAIN PARTNER LLC	0.0000	01/01/2031	01/01/2002	EQT N/R
N/R	5,178,636.48	5,178,636.48	0.00		
CT	UA72 LB TROXLER RESIDENTIAL VENTURES 11	0.0000	09/01/2033	09/01/2003	
EQT N/R N/R	3,380,849.57	3,380,849.57	0.00		
CT	UC71 LB TROXLER RESID VENTURES 12	0.0000	01/01/2034	01/01/2004	EQT
N/R N/R	2,800,000.00	2,800,000.00	0.00		
CT	UD45 TTERTT PREFERRED EQUITYG	0.0000	02/01/2034	02/01/2004	EQT
N/R N/R	11,500,000.00	11,500,000.00	0.00		
CT	UG05 LB IMPERIAL WORTHINGTON - CRVU	0.0000	04/01/2034	04/01/2004	
EQT N/R N/R	3,242,047.00	3,242,047.00	0.00		
CT	UG46 LB LA PALOMA- CRV24	0.0000	04/01/2034	04/01/2004	EQT N/R
N/R	7,867,970.78	7,867,970.78	0.00		
CT	VC13 LB PALM SPRINGS LP CRV	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	2,948,721.30	2,948,721.30	0.00		
CT	VE09 LB WATERGATE LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	9,688,522.99	9,688,522.99	0.00		
CT	VF50 LB MARKET LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	3,127,568.96	3,127,568.96	0.00		
CT	VG57 MARKET AND 13TH	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	2,715,521.67	2,715,521.67	0.00		
CT	VJ03 LB MONTECITO LLC (CRV XXXV)	0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	5,401,806.37	5,401,806.37	0.00		
CT	VJ47 LB VISTA DEL MONTE CRV XXXVI	0.0000	05/01/2034	05/01/2004	EQT

N/R	N/R	3,263,207.00	3,263,207.00	0.00				
CT	VK46 LB ROCKLIN LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R N/R
		3,866,114.29	3,866,114.29	0.00				
CT	VN90 LB PALM DESERT LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R
N/R		1,725,288.00	1,725,288.00	0.00				
CT	VO95 LB OCEAN RANCH LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R
N/R		3,051,658.00	3,051,658.00	0.00				
CT	VP26 LB AQUA VISTA LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R N/R
		6,218,726.70	6,218,726.70	0.00				
CT	VQ07 LB MILPITAS LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R N/R
		4,671,546.80	4,671,546.80	0.00				
CT	VR19 LB BLOCK 34 LLC			0.0000	05/01/2034	05/01/2004	EQT	N/R N/R
		8,000,000.00	8,000,000.00	0.00				

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CT	VR90 LB SILVERLAND LLC	0.0000	05/01/2034	05/01/2004	EQT N/R N/R
	6,107,555.57 6,107,555.57	0.00			
CT	VW29 LB EL DORADO LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	2,214,954.00 2,214,954.00	0.00			
CT	VW79 LB ELK GROVE LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	2,245,470.00 2,245,470.00	0.00			
CT	VZ93 LB TROXLER RES VENT 36 LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	9,567,450.00 9,567,450.00	0.00			
CT	WA72 LB SOUTHEAST PORTFOLIO LLC	0.0000	05/01/2034	05/01/2004	EQT
N/R N/R	171,909.48 171,909.48	0.00			
CT	WA81 LB LANCASTER LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	891,971.04 891,971.04	0.00			
CT	WC92 LB SPRING CREEK INVESTORS LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R N/R	8,706,816.66 8,706,816.66	0.00			
CT	WD17 LB BRENTWOOD LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	4,715,933.80 4,715,933.80	0.00			

TOTAL FOR TYPE EQT ==> 1,605,937,430.19
1,605,937,430.19 881,821,730.93

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CT WH8013 ARCHSTONE LB SYNDICATION PARTN 0.0000 11/01/2037 10/01/2007
NA N/R N/R 2,142,019,988.50 2,142,019,988.50 1,476,528,628.97
DT 49567YAA5 KINGFISHER CLO LIMITED CLASS A 5.5429 12/20/2016 06/24/2008
NA BBB+ BAA1 960,000,000.00 960,000,000.00 971,972,685.60
DT 78403WAA6 SASCO 2008-C2 4.5859 11/26/2038 05/22/2008 NA A NR
600,000,000.00 486,705,350.40 478,211,250.31
CT WH6272 PLF LB SYNDICATION PARTNER LLC 0.0000 08/01/2037 07/01/2007
NA N/R N/R 574,400,000.00 574,400,000.00 383,924,019.58
CT WH5846 ROSSLYN LB SYNDICATION PARTNER 0.0000 06/01/2037 05/01/2007
NA N/R N/R 310,000,000.00 310,000,000.00 236,372,199.77
CT WE800 CORP - IRVINE MULTIFAMILY REPE 0.0000 09/01/2038 08/01/2008 NA
N/R N/R 200,000,000.00 200,000,000.00 200,000,000.00
CT WH5859 200 FIFTH AVENUE LB SYNDICATIO 0.0000 06/01/2037 05/01/2007 NA
N/R N/R 217,300,000.00 217,300,000.00 187,739,119.04
CT WH8616 PROJECT MURPHY MEZZ XI 10.2780 08/15/2037 08/15/2007 NA
N/R N/R 149,688,463.24 149,688,463.24 145,146,391.35
CT WE350 OAK KNOLL & DEL AMO 0.0000 05/01/2034 05/01/2004 NA N/R
N/R 146,546,131.86 146,546,131.86 132,876,843.57

CT	WH5978 AUSTIN PORTFOLIO LB SYNDICATIO	0.0000	06/01/2037	05/01/2007	NA
N/R	N/R	147,500,000.00	147,500,000.00	112,597,330.02	
CT	WE581 SILVER LAKE CREDIT FUND L.P.	0.0000	00/00/0000	00/00/0000	NA
N/R	N/R	94,444,444.50	94,444,444.50	94,962,539.33	
CT	WE620 CORP - 10 UCP	0.0000	05/15/2037	05/15/2007	NA N/R N/R
		77,495,418.00	77,495,418.00	77,495,418.00	
CT	WE169 CARILLON NORTH TOWER	0.0000	05/01/2034	05/01/2004	NA
N/R	N/R	84,754,321.25	84,754,321.25	76,644,394.67	
CP	WILTONREH WILTON RE HOLDINGS LTD	0.0000	00/00/0000	00/00/0000	NA
N/R	N/R	131,817,500.00	131,817,500.00	74,482,160.20	
CT	WH2525 LINCOLN POINTE	0.0000	04/01/2036	04/01/2006	NA N/R N/R
		77,954,846.88	77,954,846.88	50,827,097.28	
CT	VK93 TEACHERS SENIOR LOAN	0.0000	05/01/2034	05/01/2004	NA N/R
N/R		54,150,792.71	54,150,792.71	46,005,355.74	
CT	VZ05 CARPENTER RANCH MEZZ	0.0000	05/01/2034	05/01/2000	NA N/R
N/R		37,373,700.00	37,373,700.00	37,200,188.86	
CT	WE801 CORP - IRVINE OFFICE REPE	0.0000	09/01/2038	08/01/2008	NA N/R
N/R		37,000,000.00	37,000,000.00	37,000,000.00	
CT	WE709 CORP - ALMADEN PLAZA MEZZ 1	0.0000	06/09/2037	06/09/2007	NA
N/R	N/R	36,606,462.22	36,606,462.22	36,606,462.22	
CT	WH6417D WMC MORTGAGE CO 2007-4-NP DELI	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R	90,125,344.86	90,125,344.86	36,581,877.47	
CT	VX64 SUNCAL-NORTHLAKE REVOLVER	0.0000	12/01/2036	06/01/2005	NA
N/R	N/R	32,685,261.50	32,685,261.50	32,168,017.23	
CT	WE711 CORP -CH - BEAVER CREEK MEZZ 1	0.0000	06/09/2037	06/09/2007	NA
N/R	N/R	31,751,697.31	31,751,697.31	31,751,697.31	
CT	WH9008 LB-BPREF III LLC	0.0000	05/01/2038	04/01/2008	NA N/R N/R
		62,175,000.00	62,175,000.00	31,087,500.00	
CT	WE184 MIDDLE MOUNTAIN	0.0000	05/01/2034	05/01/2004	NA N/R
N/R		36,595,560.23	36,595,560.23	30,335,609.62	
CT	WE866 CORP - LBFRC 2007 C5 - BLACKST	0.0000	09/01/2038	08/01/2008	NA
N/R	N/R	29,349,584.90	29,349,584.90	29,349,584.90	
CT	WE706 CORP - 301 HOWARD MEZZ 1	0.0000	01/15/2037	01/15/2007	NA
N/R	N/R	28,524,856.52	28,524,856.52	28,524,856.52	
CT	RG53 SHERATON LW-LP	0.0000	05/01/2031	11/01/1997	NA N/R N/R
		45,624,889.37	45,624,889.37	27,532,622.36	
CT	SIXTHGEAR SIXTHGEAR AUTO LOANS	0.0000	00/00/0000	00/00/0000	NA
N/R	N/R	29,205,730.92	29,205,730.92	26,998,379.24	
CT	WE619 PROJ DEUCE CROSS A2-1FIVE MILE	0.0000	05/15/2034	05/15/2004	NA
N/R	N/R	38,250,000.00	38,250,000.00	23,716,132.67	
CT	WH5830 ORLANDO CENTRE LB SYNDICATION	0.0000	06/01/2037	05/01/2007	
NA	N/R N/R	24,858,619.00	24,858,619.00	22,364,312.14	
CT	WH4689 WHITWORTH ESTATES SENIOR	0.0000	02/01/2037	01/01/2007	NA
N/R	N/R	43,639,367.21	43,639,367.21	21,011,521.36	
CT	SR43 LB ROSE RANCH LLC	0.0000	09/01/2034	09/01/2000	NA N/R
N/R		44,031,673.81	44,031,673.81	19,363,452.97	
CT	VU97 PETRINI BAKERSFIELD	0.0000	05/01/2034	05/01/2004	NA N/R
N/R		55,017,753.81	55,017,753.81	18,341,444.64	
CT	WE704 CORP-ONE FEDERAL INTERMED MEZZ	0.0000	01/11/2036	01/11/2006	

NA	N/R	N/R	18,013,699.89	18,013,699.89	18,013,699.89			
CT	WH5770D	GMAC 2007-1-NP DELINQUENT			0.0000	03/01/2038	02/01/2008	NA
N/R	N/R		43,956,121.20	43,956,121.20				17,934,097.44
CT	WE170	INDIANTOWN			0.0000	05/01/2034	05/01/2004	NA N/R N/R
			49,944,471.54	49,944,471.54				17,926,392.61
CT	WE722	CORP-CONTINENTAL GRAND I MEZZ1			0.0000	09/06/2036	09/06/2006	
NA	N/R	N/R	17,558,796.48	17,558,796.48				17,558,796.48
CT	WH6202	WMC MORTGAGE CO 2007-3-NP			0.0000	06/01/2037	06/01/2007	NA
N/R	N/R		40,420,886.31	40,420,886.31				16,418,964.01

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE725 CORP - MCCANDLESS TOWER MEZZ	0.0000	04/11/2037	04/11/2007	
NA	N/R N/R 16,350,000.00	16,350,000.00	16,350,000.00		
CT	WE705 CORP - HYATT HOUSTON MEZZ	0.0000	08/15/2036	08/15/2006	NA
N/R	N/R 15,596,924.29	15,596,924.29	15,596,924.29		
CT	WH6442 NEW WEST MICHIGAN II INDUSTRIA	0.0000	09/01/2037	08/01/2007	NA
N/R	N/R 23,470,690.64	23,470,690.64	15,296,472.18		
CT	WE864 CORP - JOHN HANCOCK MEZZ 2A-A	0.0000	09/01/2038	08/01/2008	NA
N/R	N/R 13,460,591.95	13,460,591.95	13,460,591.95		
CT	WE708 CORP GREENSBORO PARK MEZZ	0.0000	06/11/2037	05/11/2008	NA
N/R	N/R 10,752,668.16	10,752,668.16	10,752,668.16		
CT	WE720 CORP - CH - RENAISSANCE MEZZ 1	0.0000	06/09/2037	06/09/2007	NA
N/R	N/R 9,874,976.27	9,874,976.27	9,874,976.27		
CT	WE707 CORP - 301 HOWARD MEZZ 2	0.0000	01/15/2037	01/15/2007	NA
N/R	N/R 9,630,634.50	9,630,634.50	9,630,634.50		
CT	SN94 LB KTO LLC	0.0000	06/01/2034	06/01/2000	NA N/R N/R
	20,193,040.05	20,193,040.05	9,487,410.78		
CT	UB49 620-640 FLEET STREET SENIOR	0.0000	09/01/2033	09/01/2003	NA
N/R	N/R 12,664,278.96	12,664,278.96	8,766,530.50		
CT	SH16 LB THUNDER SPRINGS	0.0000	10/01/2034	10/01/1999	NA N/R
N/R	N/R 27,284,275.40	27,284,275.40	7,653,866.24		
CT	TI71 MEMPHIS MALL HOLDINGS LLC	0.0000	06/01/2030	06/01/2001	NA N/R
N/R	N/R 32,527,838.84	32,527,838.84	7,405,498.89		
CT	UC01 MONUMENT REALITY LINE	0.0000	09/01/2033	09/01/2003	NA N/R
N/R	N/R 43,474,061.71	43,474,061.71	5,686,678.11		
CT	SJ07 LB 180 BALDWIN INCORPORATED	0.0000	12/01/2034	12/01/1999	NA
N/R	N/R 10,106,171.33	10,106,171.33	5,574,270.21		
CT	SQ32 LB INTERSTATE LLC MAN/NON-MANA	0.0000	07/01/2034	07/01/2000	NA
N/R	N/R 9,243,887.96	9,243,887.96	4,303,719.99		
CT	WH8575 LB ATLANTA AREA - TWO ALLIANCE	0.0000	11/01/2037	10/01/2007	NA
N/R	N/R 3,928,109.13	3,928,109.13	3,928,109.13		
CT	RF86 744 BROAD STREET	0.0000	04/01/2031	10/01/1997	NA N/R N/R
	8,887,877.35	8,887,877.35	3,786,615.97		
CT	WH5107 LB ATLANTA AREA - ONE ALLIANCE	0.0000	03/01/2037	02/01/2007	NA
N/R	N/R 6,609,627.71	6,609,627.71	3,609,614.85		
CT	WH6700D MISC NPL HOLDINGS MOVE	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 9,581,665.56	9,581,665.56	3,454,190.43		
CT	WH5941D HSBC MORTGAGE 2007-1-SUB DELIN	1.1130	03/01/2038	02/01/2008	
NA	N/R N/R 6,015,314.71	6,015,314.71	3,252,920.68		
CT	WE802 CORP - ADAMS MART REPE	0.0000	09/01/2038	08/01/2008	NA
N/R	N/R 3,140,472.20	3,140,472.20	3,140,472.20		

CT	VS74D FHAVA FIXED DELINQUENT	2.9744	03/01/2038	02/01/2008	NA	N/R
N/R	2,014,049.73	2,014,049.73	1,909,465.61			
CT	WH5101 RESMAE 2007-3-NP	0.0000	02/01/2037	02/01/2007	NA	N/R
N/R	4,379,183.18	4,379,183.18	1,841,884.44			
CT	WH3187 WELLS FARGO 2006-18-NP	0.0000	08/01/2036	08/01/2006	NA	N/R
N/R	4,720,305.57	4,720,305.57	1,660,603.49			
CP	WE368 DELTA TOPCO LIMITED	0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	15,434,710,000.00	15,434,710,000.00	1,543,471.00			
CT	WE549D AMER HOME AUCTION S&D DEL	0.0000	03/01/2038	02/01/2008	NA	
N/R	N/R	3,440,256.99	3,440,256.99	1,264,294.44		
CT	SM01 LB/L DUC II MASTER LLC	0.0000	03/01/2034	03/01/2000	NA	N/R
N/R	1,953,371.61	1,953,371.61	1,113,678.68			
CT	WE196D AMERICAN MORTGAGE	0.0000	03/01/2038	02/01/2008	NA	N/R
N/R	2,310,639.14	2,310,639.14	1,092,946.77			
CT	WE501D MTG MAKER FEB 07 DELINQUENT	0.4637	03/01/2038	02/01/2008	NA	
N/R	N/R	19,747,171.50	19,747,171.50	942,450.90		
CT	WH6489D GREENPOINT MTG 2007-49-SD DELI	0.0000	03/01/2038	02/01/2008		
NA	N/R	N/R	1,481,100.00	1,481,100.00	890,733.54	
CT	WE514D MTG MAKER DEC 06 DELINQUENT	0.3297	03/01/2038	02/01/2008	NA	
N/R	N/R	21,492,905.19	21,492,905.19	889,242.15		
CT	WE502D MTG MAKER MAR 07 DELINQUENT	0.5426	03/01/2038	02/01/2008		
NA	N/R	N/R	17,641,747.75	17,641,747.75	883,084.91	
CT	WH3575 AMERIQUEST 2006-6-SD	0.0000	10/01/2036	10/01/2006	NA	N/R
N/R	2,232,927.58	2,232,927.58	870,395.17			
CT	WH3545 TERWIN HOLDINGS 2006-2	0.0000	09/01/2036	09/01/2006	NA	N/R
N/R	1,362,619.28	1,362,619.28	695,072.09			
CT	WE515D MTG MAKER JAN 07 DELINQUENT	0.4243	03/01/2038	02/01/2008	NA	
N/R	N/R	16,769,493.23	16,769,493.23	642,448.24		
CT	WH2075D FIRST FRANKLIN 2006-7 DELINQUE	0.0000	03/01/2038	02/01/2008	NA	
N/R	N/R	1,303,918.36	1,303,918.36	560,881.48		
CT	WE513D MTG MAKER NOV 06 DELINQUENT	0.4141	03/01/2038	02/01/2008		
NA	N/R	N/R	13,057,993.60	13,057,993.60	515,876.86	
CT	WA06 MILA 2005-SD-2	0.0000	09/01/2035	09/01/2005	NA	N/R
	909,554.00	909,554.00	466,692.15			
CT	WH5897D GREENPOINT MTG 2007-7 TRANSFER	0.0000	03/01/2038	02/01/2008		
NA	N/R	N/R	417,513.34	417,513.34	431,363.38	
CT	WE512D MTG MAKER PRIOR NOV 06 DELINQU	0.6213	03/01/2038	02/01/2008		
NA	N/R	N/R	6,021,747.74	6,021,747.74	420,842.97	
CT	WH6001D NET BANK INC 2007-1-NP DELINQU	0.0000	03/01/2038	02/01/2008	NA	
N/R	N/R	839,044.07	839,044.07	415,578.52		
CT	WE503D MTG MAKER APR 07 DELINQUENT	0.5463	03/01/2038	02/01/2008	NA	
N/R	N/R	10,185,181.01	10,185,181.01	413,090.67		
CT	WH5087D RESMAE 2007-1 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA	
N/R	N/R	1,380,243.63	1,380,243.63	361,067.37		
CT	WH4593D FREEDOM MTG (L 2007-3 DELINQUE	0.0000	03/01/2038	02/01/2008		
NA	N/R	N/R	1,020,482.86	1,020,482.86	340,956.66	
CT	WH3659D WELLS FARGO 2006-20 DELINQUENT	3.5047	03/01/2038	02/01/2008		
NA	N/R	N/R	349,034.63	349,034.63	330,724.78	
CT	WH8402D BNC 2007-41-NP DELINQUENT	5.3214	03/01/2038	02/01/2008	NA	

N/R	N/R	835,850.93	835,850.93	300,611.67			
CT	WH2029	FIRST HORIZON	2006-5-NP	0.0000	05/01/2036	05/01/2006	NA N/R
N/R		715,452.26	715,452.26	298,701.31			
CT	WH1597D	COUNTRYWIDE	2006-11-TL DELINQU	1.2495	03/01/2038	02/01/2008	
NA	N/R	N/R	622,362.74	622,362.74	275,991.83		
CT	WH8627D	WELLS FARGO	2007-17 DELINQUENT	4.4533	03/01/2038	02/01/2008	
NA	N/R	N/R	260,438.37	260,438.37	255,036.26		
CT	WH6127D	WELLS FARGO	2007-16 DELINQUENT	0.0000	03/01/2038	02/01/2008	
NA	N/R	N/R	706,147.81	706,147.81	247,151.73		
CT	WH5217D	FIRST STREET FI	2007-2 DELINQU	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R		657,711.39	657,711.39	240,785.02		
CT	WH6096D	WELLS FARGO	2007-11 DELINQUENT	2.1106	03/01/2038	02/01/2008	
NA	N/R	N/R	245,767.34	245,767.34	237,557.39		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH3901D FIELDSTONE MORT 2006-6 DELINQU	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 600,149.70	600,149.70	233,390.03		
CT	WE508D ALT-A MAY 07 DELINQUENT	0.2696	03/01/2038	02/01/2008	NA
N/R	N/R 8,511,821.91	8,511,821.91	222,587.45		
CT	SDRPW ALS SCRATCH & DENT REPURCHASES	0.0000	04/01/2035	04/01/2005	
NA	N/R N/R 434,043.38	434,043.38	205,042.09		
CT	WH6121D WELLS FARGO 2007-13 DELINQUENT	2.4391	03/01/2038	02/01/2008	
NA	N/R N/R 191,783.89	191,783.89	190,591.33		
CT	WH4485D BNC 2007-3 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA N/R
N/R	1,229,207.81	1,229,207.81	183,430.25		
CT	WH5071D WELLS FARGO 2007-7 DELINQUENT	6.2995	03/01/2038	02/01/2008	
NA	N/R N/R 184,820.93	184,820.93	174,877.53		
CT	WH3173D WELLS FARGO 2006-17 DELINQUENT	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 169,564.40	169,564.40	159,955.19		
CT	WE494D ALT-A APR 07 DELINQUENT	0.1924	03/01/2038	02/01/2008	NA
N/R	N/R 7,694,847.87	7,694,847.87	156,362.06		
CT	WH1187D AMERIQUEST 2006-4-RMS DELINQUE	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 541,553.74	541,553.74	150,437.09		
CT	WE493D ALT-A MAR 07 DELINQUENT	0.1784	03/01/2038	02/01/2008	NA
N/R	N/R 5,698,137.50	5,698,137.50	148,236.64		
CT	WH6232D BNC 2007-24-KO DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 479,960.65	479,960.65	141,961.81		
CT	WH5914D NET BANK INC 2007-1-SD DELINQU	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 380,500.00	380,500.00	140,708.90		
CT	WH6181D SOVEREIGN BANK 2007-2-SUB DELI	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 232,294.72	232,294.72	140,309.16		
CT	WH5912 NYMC 2007-1-SD	3.6190	05/01/2037	05/01/2007	NA N/R N/R
	286,505.51	286,505.51	132,482.27		
CT	WE505D ALT-A DEC 06 DELINQUENT	0.5746	03/01/2038	02/01/2008	NA
N/R	N/R 2,181,257.63	2,181,257.63	130,807.86		
CT	WH1651D FIELDSTONE MORT 2006-1 DELINQU	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 324,184.14	324,184.14	108,618.65		
CT	WE529D ALT-A JUL 07 DELINQUENT	0.5223	03/01/2038	02/01/2008	NA N/R
N/R	3,284,969.28	3,284,969.28	105,278.91		
CT	WH1789D EQUIFIRST 2006-2-RMS DELINQUEN	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 306,054.72	306,054.72	101,280.23		
CT	WH8660D WELLS FARGO 2007-18 DELINQUENT	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 100,419.58	100,419.58	100,031.19		
CT	WE506D ALT-A JAN 07 DELINQUENT	0.4378	03/01/2038	02/01/2008	NA N/R
N/R	2,524,220.73	2,524,220.73	96,465.12		

CT	WE527D	MTG MAKER JUL 07 DELINQUENT	0.6705	03/01/2038	02/01/2008	NA
N/R	N/R	2,517,565.73	2,517,565.73	90,648.26		
CT	WE504D	MTG MAKER MAY 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	3,619,553.33	3,619,553.33	87,757.98		
CT	WB30D	2ND LIEN SEASONED DROPS DELINQ	0.1653	03/01/2038	02/01/2008	
NA	N/R	N/R	3,366,713.46	3,366,713.46	79,150.80	
CT	WE586D	A79 BNC/FA ORIG DELINQUENT	2.6173	03/01/2038	02/01/2008	NA
N/R	N/R	372,185.52	372,185.52	75,031.06		
CT	WH6424D	BNC 2007-32 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	119,894.61	119,894.61	70,294.20		
CT	WH2807D	NEW DAY 2006-3 DELINQUENT	4.0683	03/01/2038	02/01/2008	NA
N/R	N/R	154,716.78	154,716.78	69,315.45		
CT	WE519D	EXP. OPTIONS FEB 07 DELINQUENT	0.7856	03/01/2038	02/01/2008	NA
N/R	N/R	857,008.88	857,008.88	56,606.33		
CT	WE499D	CHOICE ADV MAY 07 DELINQUENT	0.5050	03/01/2038	02/01/2008	NA
N/R	N/R	1,252,515.66	1,252,515.66	55,789.48		
CT	WE528D	ALT-A JUN 07 DELINQUENT	0.1120	03/01/2038	02/01/2008	NA N/R
N/R		2,644,613.33	2,644,613.33	54,450.25		
CT	WE572D	CHOICE ADV AUG 07 DELINQUENT	0.9466	03/01/2038	02/01/2008	NA
N/R	N/R	948,696.67	948,696.67	53,139.98		
CT	WE569D	ALT-A SEP 07 DELINQUENT	3.7010	03/01/2038	02/01/2008	NA N/R
N/R		264,650.82	264,650.82	51,894.01		
CT	WE585D	MHG BNC/FA ORIG DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	129,677.21	129,677.21	51,874.30		
CT	WE507D	ALT-A FEB 07 DELINQUENT	0.1458	03/01/2038	02/01/2008	NA N/R
N/R		2,643,036.15	2,643,036.15	50,223.62		
CT	WE492D	ALT-A NOV 06 DELINQUENT	0.1679	03/01/2038	02/01/2008	NA
N/R	N/R	1,275,282.10	1,275,282.10	36,869.48		
CT	WE27D	SEASONED DROPS - REO/FC/BK DEL	0.0000	03/01/2038	02/01/2008	
NA	N/R	N/R	113,808.88	113,808.88	35,246.61	
CT	WE526D	MTG MAKER JUN 07 DELINQUENT	0.4215	03/01/2038	02/01/2008	NA
N/R	N/R	1,610,315.86	1,610,315.86	31,899.49		
CT	WH3113D	NEW DAY 2006-4-RMS DELINQUENT	4.3218	03/01/2038	02/01/2008	
NA	N/R	N/R	70,282.88	70,282.88	29,536.33	
CT	WH2071D	FIRST FRANKLIN 2006-5 DELINQUE	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	89,626.64	89,626.64	26,679.97		
CT	WH1413D	GREENPOINT MTG 2006-13 DELINQU	0.0000	03/01/2038	02/01/2008	
NA	N/R	N/R	24,713.92	24,713.92	25,432.13	
CT	WH3805	WMC MORTGAGE CO 2006-2-NP	0.0000	05/01/2034	05/01/2004	NA
N/R	N/R	320,067.48	320,067.48	21,444.52		
CT	WH1259D	PEOPLES CHOICE 2006-1-TL DELIN	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	50,643.75	50,643.75	16,342.76		
CT	WE516D	EXP. OPTIONS NOV 06 DELINQUENT	1.3151	03/01/2038	02/01/2008	
NA	N/R	N/R	127,838.81	127,838.81	15,987.13	
CT	WH985D	AMERIQUEST 2006-3-RMS DELINQUE	0.0000	03/01/2038	02/01/2008	
NA	N/R	N/R	59,612.61	59,612.61	15,949.80	
CT	WE500D	EXP. OPTIONS PRIOR NOV 06 DELI	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R	111,632.70	111,632.70	15,187.12		
CT	WE525D	CHOICE ADV JUL 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA

N/R	N/R	1,828,386.57	1,828,386.57	14,161.82			
CT	WE517D	EXP. OPTIONS	DEC 06	DELINQUENT	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	719,237.59	719,237.59	10,102.07		
CT	WE491D	ALT-A PRIOR	NOV 06	DELINQUENT	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	705,487.14	705,487.14	9,908.93		
CT	WH2073D	FIRST FRANKLIN	2006-6	DELINQUE	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	39,435.60	39,435.60	9,314.91		
CT	WE497D	CHOICE ADV.	MAR 07	DELINQUENT	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	390,228.95	390,228.95	7,432.11		
CT	WE524D	CHOICE ADV	JUN 07	DELINQUENT	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	1,048,299.96	1,048,299.96	6,861.67		
CT	WE498D	CHOICE ADV.	APR 07	DELINQUENT	0.0000	03/01/2038	02/01/2008
NA	N/R	N/R	1,129,438.95	1,129,438.95	6,489.22		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE518D EXP. OPTIONS JAN 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 700,175.63	700,175.63	5,353.21		
CT	WH5091D RESMAE 2007-2 DELINQUENT	0.1692	03/01/2038	02/01/2008	NA
N/R	N/R 6,971,173.40	6,971,173.40	5,210.80		
CT	WE511D EXP. OPTIONS MAR 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 341,806.99	341,806.99	5,176.84		
CT	WE510D CHOICE ADV. JAN 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 173,616.05	173,616.05	4,087.88		
CT	WH5095D RESMAE 2007-2-SUB DELINQUENT	0.2669	03/01/2038	02/01/2008	
NA	N/R N/R 2,501,548.62	2,501,548.62	1,964.93		
CT	WE568D ALT-A AUG 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 687,347.31	687,347.31	862.98		
CT	WH1623D WILMINGTON FIN 2006-3-RMS DELI	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 73,905.08	73,905.08	512.32		
CT	WH4941D WMC MORTGAGE CO 2007-2-2ND DEL	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 580,533.06	580,533.06	395.72		
CT	WE570D MTG MAKER AUG 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 251,806.78	251,806.78	316.15		
CT	WH5951 SECURED BANKERS 2007-2-SD	2.6782	05/01/2037	05/01/2007	NA
N/R	N/R 176,600.00	176,600.00	183.94		
CT	WH5910D BNC 2007-17-NP DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 35,257.60	35,257.60	174.50		
CT	WE496D CHOICE ADV. FEB 07 DELINQUENT	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 101,943.76	101,943.76	127.99		
CT	G30SD 30 YR FIX RATE 2ND LIEN MTGMAK	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 81,836.49	81,836.49	102.74		
CT	WH6023D NET BANK INC 2007-1-2ND DELINQ	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 123,611.63	123,611.63	84.26		
CT	WH3063D FIRST FRANKLIN 2006-13-2ND DEL	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 38,012.23	38,012.23	25.91		
CT	WH2555D FIRST FRANKLIN 2006-9 DELINQUE	0.0000	03/01/2038	02/01/2008	NA
N/R	N/R 177,537.74	177,537.74	1.77		
CT	UC34 SPRING MOUNTAIN RANCH MEZZANIN	0.0000	01/01/2034	01/01/2004	
NA	N/R N/R 57,215,094.87	57,215,094.87	0.05		
CT	VB42 BOULDER SPRINGS MEZZANINE	0.0000	05/01/2034	05/01/2004	NA
N/R	N/R 31,849,952.73	31,849,952.73	0.03		
CT	WH1261D GREENPOINT MTG 2006-12 DELINQU	0.0000	03/01/2038	02/01/2008	
NA	N/R N/R 10,883.09	10,883.09	0.00		

22,760,118,165.66 5,511,164,347.75 TOTAL FOR TYPE NA ==> 22,873,412,815.26

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191,187,154,460.67 14,186,820,148.32 COMPANY TOTAL 194,123,843,556.63

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	0.00	0.00
CT	140,238,608,570.99	9,774,274,727.79
MW	0.00	0.00
DT	1,446,705,350.40	1,450,183,935.91
CP	19,623,800,957.69	2,962,361,484.62
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>161,309,114,879.08</u>	<u>14,186,820,148.32</u>

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	48,309,222.48	48,025,336.67
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>48,309,222.48</u>	<u>48,025,336.67</u>

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	130,137.49	133,648.82
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>130,137.49</u>	<u>133,648.82</u>

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CM	P999 GNMA SF 30 YEAR	6.0000	05/15/2033	00572730	GNM N/R
N/R	7.00 0.70	0.71			
CM	P999 GNMA SF 30 YEAR	7.0000	07/15/2033	00782125	GNM N/R
N/R	1.00 0.66	0.69			

TOTAL FOR TYPE GNM ==> 8.00
1.36 1.40

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DT	3133TGDB2 FSPC T-13 A7	6.0850	09/25/2029	08/01/1998	FHL N/R N/R
	5,300,000.00 263,597.40 264,144.73				
CM	G888 GOLD PC 30 YEAR - FHLMC	7.5000	10/01/2027	00G00796	FHL N/R
N/R	14,000,000.00 225,649.06 238,788.41				
CM	G888 GOLD PC 30 YEAR - FHLMC	7.5000	12/01/2030	00C45720	FHL N/R
N/R	250,000.00 19,664.29 20,809.32				

TOTAL FOR TYPE FHL ==> 19,550,000.00
508,910.75 523,742.46

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DT	652366AA3 NEWPORT TELEVISION LLC	13.0000	03/15/2017	05/08/2008	CB
	CCC+ CAA1 500,000.00 500,000.00 380,000.00				
DT	881452AA4 TERRESTAR NETWORKS INC	15.0000	02/15/2014	02/14/2007	CB
N/R N/R	364,167.00 364,167.00 277,677.33				
DT	006ESCBJ5 ADELPHIA COMMUNICATIONS CORP	10.2500	06/15/2011		
	06/12/2001 CB N/R N/R 4,000,000.00 4,000,000.00 195,000.00				
DT	05568KAA6 BMS HOLDINGS INC	10.0950	02/15/2012	02/14/2007	CB CCC
	CAA2 308,842.00 308,842.00 157,105.73				
DT	009037AM4 AINSWORTH LUMBER CO LTD	11.0000	07/29/2015	07/29/2008	CB
	CC N/R 182,140.00 182,140.00 139,165.07				
DT	90264RAB8 UCI HOLDCO INC	10.3137	12/15/2013	12/15/2007	CB N/R
	CAA2 97,805.00 97,805.00 79,731.74				
DT	359ESCAA8 FRONTIERVISION OPERATING PRT	11.0000	10/15/2049	10/07/1996	
	CB N/R N/R 1,000,000.00 1,000,000.00 77,500.00				
DT	12502BAC7 CCH I HOLDINGS LLC / CCH I HOL	11.0000	10/01/2015	09/28/2005	CB
	CCC CAA3 25,000.00 25,000.00 19,877.77				
DT	66799ADQ3 NORTHWEST AIRLINES CORP/OLD	7.6250	11/15/2023	11/04/2003	
	CB N/R N/R 1,000,000.00 1,000,000.00 18,743.75				

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 126671RP3	CWL 02-3 M2 ASSETBK HOME EQ	3.8218	01/25/2032	09/30/2002	AB
A A2	13,100,000.00	1,133,044.91	1,016,453.82		
DT 123281AW7	BLX 2003-2A A	3.2718	01/25/2032	10/31/2003	AB AAA AAA
	9,000,000.00	1,993,687.05	1,000,648.66		
DT 61746RBD2	MSAC 2003-NC5 M2	4.4718	04/25/2033	05/29/2003	AB A
AA3	10,000,000.00	1,364,812.91	943,789.41		
DT 61746WWL0	MSDWC 2002-AM3 M2	4.4718	02/25/2033	10/30/2002	AB A
BAA1	10,000,000.00	1,448,245.92	827,860.49		
DT 805564FA4	SAST 99-5 MF2	8.5840	02/25/2029	11/01/1999	AB NR
BAA1	1,000,000.00	992,815.56	814,550.08		
DT 86359AFE8	ARC 2002-BC9 M2	4.7218	12/25/2032	11/25/2002	AB B BA2
	12,324,000.00	1,509,138.27	803,809.49		
DT 291701DC1	EFLOT 99-1 M2 ASSETBK HOME EQ	9.0000	05/25/2030	04/01/1999	
AB A NR	15,250,000.00	846,352.67	769,163.19		
DT 449670FB9	IMCHE 1998-5 M2 HOME EQUITY	7.5800	12/20/2029	09/01/1998	AB
A BAA1	11,750,000.00	918,970.16	724,035.34		
DT 805564NS6	SAST 03-2 M2 ASSETBK HOMEQ	4.2218	06/25/2033	05/29/2003	AB
A A2	5,000,000.00	1,046,893.73	723,189.33		
DT 21075WCJ2	CONHE 96-1 A7 ASSETBK HOME EQ	7.0000	03/15/2027	02/01/1996	
AB BB BAA1	3,000,000.00	642,765.64	644,515.39		
DT 525180BH7	LHELT 98-1 A1 CMO SERIES 98-1	7.0000	05/25/2028	01/01/1998	AB
N/R AAA	47,550,000.00	666,641.63	515,128.80		
DT 22541NAH2	HEAT 2002-1 M2	3.8718	11/25/2032	06/27/2002	AB BB
BAA2	16,157,000.00	1,645,779.92	487,569.04		
DT 04541GBD3	ABSHE 2001-HE1 M2	3.6168	04/15/2031	03/29/2001	AB BBB-
A2	10,000,000.00	1,466,611.21	471,491.15		
DT 04541GEM0	ABSHE 03-HE3 M2 HOME EQUITY	4.4668	06/15/2033	06/03/2003	
AB BB AA3	5,000,000.00	798,516.36	465,443.68		
DT 61746WA83	MSDWC 03-NC2 M2	6.9593	02/25/2033	02/26/2003	AB A
AA2	5,000,000.00	656,523.56	442,203.96		
DT 68389FCC6	OOMLT 02-1 M1	3.2218	02/25/2032	02/04/2002	AB AA AA1
	2,420,000.00	476,575.43	386,328.88		
DT 22540V2M3	CSFB 2002-HE16 M2	3.9718	10/25/2032	05/29/2002	AB A+
A2	5,836,000.00	460,429.71	368,382.41		
DT 61746WHZ6	MSDWC 01-NC2 M2	3.4218	01/25/2032	08/23/2001	AB CCC
A2	7,000,000.00	605,069.99	353,312.34		
DT 21075WEU5	CONHE 97-2 M1F ASSETBK HOME EQ	7.3400	04/15/2028	03/04/1997	
AB N/R BAA3	7,625,000.00	333,968.93	327,636.35		
DT 12489WER1	CBASS 2002-CB2 A2	3.0218	04/25/2032	04/30/2002	AB AAA
AAA	5,000,000.00	326,275.34	306,751.37		

DT 525180BU8 LHELT 1998-2 B1 HOME EQUITY	3.7718	04/25/2028	06/18/1998	AB
N/R BAA3	14,690,000.00	332,152.06	306,441.48	
DT 004421BJ1 ACE 2002-HE3 M2	4.6718	10/25/2032	12/10/2002	AB BB
BAA2	5,000,000.00	664,736.11	299,337.62	
DT 178779CS1 CITYH 97-C A4 ASSETBK HOME EQY	7.0000	07/25/2028	06/10/1997	
AB AAA N/R	4,225,000.00	299,948.57	296,844.48	
DT 04541GCH3 ABSHE 2002-HE1 M2	4.1168	03/15/2032	01/30/2002	AB B
A2	5,000,000.00	479,697.50	203,861.41	
DT 21075WGY5 CONHE 98-1 A7 ASSETBK HOME EQ	6.8700	12/15/2022	03/21/1998	
AB AA AAA	14,966,000.00	199,028.92	198,876.37	
DT 76110VDW5 RFMS2 00-HI1 AI7 ASSETBK HM EQ	8.2900	02/25/2025	02/01/2000	
AB AA AA3	1,000,000.00	168,110.73	153,543.95	
DT 337925CM1 FPLUS 1997-4 A8	7.8100	09/11/2023	11/01/1997	AB AAA NR
	6,500,000.00	150,020.77	152,396.99	
DT 449670DGO IMCHE 1997-5 M1	7.0800	11/20/2028	09/01/1997	AB AA
AA2	2,000,000.00	159,673.30	150,982.99	
DT 61746WJE1 MSDWC 2001-AM1 M2	3.8718	02/25/2032	10/25/2001	AB CCC
BAA2	11,634,500.00	723,110.18	149,758.64	
DT 90263BHD3 UCFC 98-D MF1 ASSET-BACKED	6.9100	04/15/2030	12/01/1998	AB
AAA AA2	730,000.00	172,906.87	139,541.01	
DT 291701CT5 EFLOT 98-2 B1 ASSETBK HOME EQ	9.5300	06/25/2024	06/01/1998	
AB BBB- N/R	8,938,750.00	149,488.04	131,353.57	
DT 92928SAP9 WMCM 1999-A M3	5.9668	10/15/2029	09/30/1999	AB N/R
BAA2	2,000,000.00	197,565.05	107,319.54	
DT 449670EQ7 IMCHE 1998-3 A8 HOME EQUITY	6.8400	08/20/2029	06/01/1998	AB
AAA AAA	4,200,000.00	115,327.06	102,813.99	
DT 22541NCV9 HEAT 2002-2 M2	3.8218	06/25/2032	07/29/2002	AB BB
BAA1	5,024,000.00	505,498.31	96,255.89	
DT 36157RHV0 GECMS 1998-HE2 A7	6.2150	09/25/2028	06/01/1998	AB NR
AAA	2,750,000.00	45,113.24	44,983.17	
DT 21075WKG5 CONHE 97-5 A6 ASSETBK HOME EQ	6.8700	03/15/2024	12/16/1997	
AB AA AAA	3,500,000.00	40,039.74	39,381.31	
DT 126671QX7 CWL 2002-2 B1	4.2718	06/25/2031	06/28/2002	AB BBB
BAA2	3,000,000.00	85,835.94	26,044.62	
DT 76110WLQ7 RASC 01-KS2 MI3 ASSTBK HOMEQ	7.7980	02/25/2010	06/01/2001	
AB D CAA2	1,500,000.00	289,120.70	18,146.93	

69,027,820.53 46,152,695.00 TOTAL FOR TYPE AB ==> 394,933,250.00

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DT 61746WLM0 MSDWC 2001-NC4 M2	4.1218	01/25/2032	12/27/2001	HEQ A
A2	15,000,000.00	9,110,927.11	6,800,600.35	
DT 79548KZL5 SBM7 1998-AQ1 B1	7.0000	06/25/2028	05/01/1998	HEQ AA
NR	20,820,000.00	6,951,960.99	6,350,003.35	
DT 22540VCT7 CSFB 2001-HE22 M1	3.4718	02/25/2032	10/25/2001	HEQ A-
A1	12,000,000.00	7,105,569.13	3,922,453.66	
DT 57643LAM8 MABS 2003-OPT1 M3	5.2218	12/25/2032	02/27/2003	HEQ AA

BAA1	4,975,000.00	4,975,000.00	3,598,617.97	
DT 61744CAF3 MSAC 2000-1 B1			4.7218	08/25/2030 07/25/2000 HEQ NR
BAA3	10,906,000.00	4,400,297.45	3,529,748.89	
DT 79550DAP4 SBM7 2002-WMC2 M1			3.3218	09/25/2032 09/25/2002 HEQ
AAA NR	8,000,000.00	4,149,493.27	3,348,070.36	
DT 004421BS1 ACE 2003-FM1 M2			4.3218	11/25/2032 05/30/2003 HEQ A
AA2	24,000,000.00	2,445,470.25	1,734,131.61	
DT 61746WPY0 MSDWC 2002-HE1 M1			3.0718	07/25/2032 06/27/2002 HEQ A
AA2	2,525,000.00	2,003,322.52	1,561,776.07	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 57643LBR6	MABS 2003-NC1 M4	5.9718	04/25/2033	07/30/2003	HEQ AA
BAA1	1,801,000.00	1,801,000.00	1,551,782.11		
DT 68400XAN0	OOWLT 2002-1 M1	3.2218	10/25/2012	04/30/2002	HEQ NR
AA2	8,304,000.00	4,336,593.21	1,439,226.08		
DT 589929TR9	MLMI 1999-H1 M1	7.3600	11/20/2029	02/01/1999	HEQ AA+
NR	15,157,000.00	1,516,632.85	1,430,647.99		
DT 22540VXC1	CSFB 2002-HE4 M1	3.5218	08/25/2032	02/26/2002	HEQ AA+
AA1	5,000,000.00	2,626,287.51	1,364,499.31		
DT 61746WWB2	MSDWC 2002-NC5 M2	4.0718	10/25/2032	10/29/2002	HEQ
A+ A2	15,000,000.00	1,933,599.04	1,345,405.48		
DT 68389FDJ0	OOMLT 2003-2 M1	3.1218	04/25/2033	03/14/2003	HEQ AA+
AA2	10,000,000.00	1,912,864.06	1,339,071.59		
DT 61913JAF3	MLNHE 1999-1 A2	7.4950	06/25/2030	06/01/1999	HEQ AA A2
	36,074,000.00	1,547,910.99	1,336,302.30		
DT 79548KA81	SBM7 1998-NC3 M2	6.7500	08/25/2028	06/01/1998	HEQ A
NR	16,590,000.00	2,036,882.55	1,282,056.03		
DT 61746WSR2	MSDWC 2002-NC3 M1	3.1918	08/25/2032	08/27/2002	HEQ BB
A2	2,368,000.00	1,996,394.90	1,275,577.61		
DT 449670DH8	IMCHE 1997-5 M2	7.3100	11/20/2028	09/01/1997	HEQ A
BAA2	39,812,908.00	1,307,147.38	1,243,731.22		
DT 36157RD93	GECMS 1999-HE1 M	6.7050	04/25/2029	03/01/1999	HEQ NR
NR	4,000,000.00	1,890,010.87	1,236,497.08		
DT 79548KB72	SBM7 1998-OPT1 M1	2.8718	07/25/2028	07/29/1998	HEQ NR
AA2	14,796,000.00	1,378,976.22	1,205,581.21		
DT 161551FZ4	CFAB 2002-2 2M2	4.0918	12/25/2031	07/18/2002	HEQ A A2
	10,000,000.00	1,298,104.91	1,138,575.38		
DT 36226MAH6	GRMT 2001-1A B	11.0000	07/20/2031	05/01/2001	HEQ BB
BA2	11,500,000.00	1,382,786.10	1,136,502.87		
DT 805564LZ2	SAST 2002-2 M2	3.6218	08/25/2032	07/10/2002	HEQ A A1
	10,000,000.00	1,461,513.65	1,105,208.26		
DT 57643LBS4	MABS 2003-NC1 M5	6.4718	04/25/2033	07/30/2003	HEQ BBB
BAA2	3,288,000.00	3,288,000.00	1,097,453.06		
DT 12506YAY5	CDCMC 2003-HE1 M1	3.3718	08/25/2033	03/28/2003	HEQ AA+
A1	2,180,000.00	1,426,686.22	1,091,449.81		
DT 22541NQN2	HEAT 2002-4 M2	4.5218	03/25/2033	10/29/2002	HEQ BB
BAA1	44,000,000.00	4,264,648.82	1,070,997.30		
DT 22540A3N6	CSFB 2001-HE16 M1	3.9643	11/25/2031	07/26/2001	HEQ CCC
BA2	4,948,000.00	2,441,669.25	1,067,113.85		
DT 22540VML3	CSFB 2001-HE30 MF2	8.2600	07/25/2032	12/01/2001	HEQ A+
BAA1	8,400,000.00	1,825,536.87	1,032,655.49		

DT 32027NBA8 FFML 2002-FFA M1			3.4718 09/25/2032 09/26/2002 HEQ BB
A2	5,500,000.00	1,313,611.05	1,017,783.16
DT 61745MPN7 MSDWC 2003-NC3 M2			4.4518 03/25/2033 03/26/2003 HEQ A
AA3	10,000,000.00	1,271,209.41	985,298.05
DT 449670EE4 IMCHE 1998-1 M2			7.8800 06/20/2029 03/01/1998 HEQ A
BAA2	15,300,000.00	1,170,719.86	980,529.33
DT 449670DD7 IMCHE 1997-5 A9			7.3100 11/20/2028 09/01/1997 HEQ AAA
AAA	2,325,000.00	902,096.56	948,976.06
DT 32027NAR2 FFML 2002-FF1 M1			3.1718 04/25/2032 05/30/2002 HEQ AA+
BAA3	8,000,000.00	2,090,408.32	944,924.68
DT 04541GAH5 ABSHE 1999-LB1 A5A			2.8712 06/21/2029 07/21/1999 HEQ AA+
A2	115,000,000.00	1,643,281.46	939,947.01
DT 03072SDC6 AMSI 2002-AR1 M2			3.7718 09/25/2032 08/26/2002 HEQ BBB
A1	28,243,000.00	1,928,502.42	858,992.12
DT 90211EAG0 ABFC 2001-AQ1 M1			6.8630 05/20/2032 03/01/2001 HEQ NR
AA2	6,000,000.00	959,728.16	851,600.62
DT 449670CR7 IMCHE 1997-3 M1			7.3200 08/20/2028 06/01/1997 HEQ NR
AA2	15,000,000.00	896,157.94	847,871.12
DT 805564KX8 SAST 2002-1 M2			3.6718 11/25/2031 03/14/2002 HEQ BBB
AA3	31,000,000.00	4,489,545.30	817,734.44
DT 03215PDP1 AMRES 1998-1 M1F			7.0000 01/25/2028 02/01/1998 HEQ AA
AA2	10,000,000.00	885,044.99	789,619.54
DT 2254W0AJ4 HEAT 2002-5 M2			2.4718 05/25/2033 12/19/2002 HEQ BB A2
	16,000,000.00	1,665,540.59	776,440.93
DT 79548KE46 SBM7 1998-OPT2 M1			2.6518 10/25/2028 09/25/1998 HEQ NR
AA2	12,855,000.00	803,978.10	721,408.68
DT 36157RHW8 GECMS 1998-HE2 M			6.6600 09/25/2028 06/01/1998 HEQ NR
A1	2,630,000.00	863,513.37	644,051.27
DT 07384YCZ7 BSABS 2002-1 B			4.7218 12/25/2034 03/28/2002 HEQ BBB
BAA2	6,000,000.00	746,569.27	629,291.02
DT 61913JAN6 MLNHE 2000-1 A5			7.6700 04/25/2031 04/01/2000 HEQ AAA
AAA	2,100,000.00	590,574.59	596,366.10
DT 68389FCP7 OOMLT 2002-4 M2			3.6018 07/25/2032 06/11/2002 HEQ BB-
AA3	9,000,000.00	819,811.75	580,376.21
DT 22540VMJ8 CSFB 2001-HE30 M2			4.2718 07/25/2032 12/27/2001 HEQ BB
BAA3	13,500,000.00	2,297,220.29	507,506.10
DT 542514DW1 LBMLT 2003-2 M3			4.7218 06/25/2033 04/04/2003 HEQ BBB-
A3	5,000,000.00	826,904.48	496,824.41
DT 43708AAH5 INHEL 2002-A M2			3.7218 05/25/2033 04/04/2002 HEQ BB A2
	9,775,000.00	1,080,434.07	489,937.73
DT 79548KA99 SBM7 1998-NC3 M3			6.7500 08/25/2028 06/01/1998 HEQ NR
NR	23,700,000.00	1,161,031.52	489,748.98
DT 90211EAH8 ABFC 2001-AQ1 M2			7.3560 05/20/2032 03/01/2001 HEQ NR
BA3	9,924,000.00	508,028.63	446,738.00
DT 07383GAT3 BSABS 1999-2 MF1			8.7200 10/25/2029 09/01/1999 HEQ NR
AA2	2,500,000.00	472,932.60	427,644.48
DT 57643LAE6 MABS 2002-OPT1 M3			4.8218 11/25/2032 11/26/2002 HEQ A+
A3	546,000.00	546,000.00	427,065.56
DT 760985DZ1 RAMP 2001-RS2 MII1			3.0218 06/25/2031 06/27/2001 HEQ BBB

AAA	5,000,000.00	541,991.48	405,715.50				
DT 07384YER3 BSABS 2002-2 M2			3.9718	10/25/2032	07/30/2002	HEQ AA-	
A2	3,000,000.00	537,151.34	402,650.97				
DT 004421AF0 ACE 1999-LB2 M2			3.7218	08/25/2030	07/29/1999	HEQ A	A2
	11,135,000.00	457,546.29	387,913.05				
DT 805564ER8 SAST 1999-3 BV1			5.4718	12/25/2032	08/18/1999	HEQ NR	A2
	5,000,000.00	394,841.47	356,398.37				
DT 589929ZF8 MLMI 2002-NC1 M2			3.6718	05/25/2033	05/16/2002	HEQ A	A2
	4,000,000.00	486,847.92	350,172.58				
DT 004421AE3 ACE 1999-LB2 M1			3.1718	08/25/2030	07/29/1999	HEQ AA	
AA2	8,430,000.00	389,145.04	341,027.63				
DT 22540VXD9 CSFB 2002-HE4 M2			4.2218	08/25/2032	02/26/2002	HEQ BB	
BAA3	8,000,000.00	790,972.36	337,526.70				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 68400XAG5	OOMLT 2002-2 M1	3.1218	06/25/2032	03/13/2002	HEQ BBB
AA2	5,563,000.00	634,426.68	332,755.96		
DT 21075WEF8	CONHE 1997-1 M1	7.4200	03/15/2028	01/18/1997	HEQ NR
BAA3	9,340,000.00	349,550.85	327,266.47		
CP 23324VAE2	DLJAB 2000-6 B2	14.7500	03/25/2028	12/01/2000	HEQ NR
BA1	3,994,000.00	352,621.04	325,336.88		
DT 456606DD1	INHEL 2001-C M2	6.7700	12/25/2032	11/06/2001	HEQ A
BAA2	3,000,000.00	591,957.40	319,268.23		
DT 36157T4E8	GECMS 1997-HE1 A4	7.7800	03/25/2027	03/01/1997	HEQ NR
AAA	2,000,000.00	305,413.46	306,011.32		
DT 07384YES1	BSABS 2002-2 B	4.7218	10/25/2032	07/30/2002	HEQ BBB
BAA2	3,000,000.00	537,170.80	290,897.71		
DT 04541GDT6	ABSHE 2003-HE2 M2	4.3668	04/15/2033	04/04/2003	HEQ A
AA3	5,500,000.00	613,475.05	279,293.16		
DT 61746RBF7	MSAC 2003-NC5 B1	5.7718	04/25/2033	05/29/2003	HEQ BB
BAA3	5,000,000.00	789,163.71	270,782.76		
DT 68400XBA7	OOMLT 2002-6 M2	5.0218	11/25/2032	10/29/2002	HEQ A A1
	3,325,000.00	383,283.70	205,998.32		
DT 12506YBA6	CDCMC 2003-HE1 M3	4.6718	08/25/2033	03/28/2003	HEQ BB
BA2	7,578,000.00	1,324,086.61	203,195.20		
DT 61746RBN0	MSAC 2003-NC6 M3	4.7718	06/25/2033	06/26/2003	HEQ BB
BAA3	13,902,000.00	2,198,705.87	199,741.64		
DT 04541GCC4	ABSHE 2001-HE3 M2	3.5168	11/15/2031	09/27/2001	HEQ A
A2	13,213,000.00	412,148.93	195,345.03		
DT 04541GCJ9	ABSHE 2002-HE1 B	5.1168	03/15/2032	01/30/2002	HEQ D
CAA3	21,875,000.00	2,010,429.75	176,800.20		
DT 36157NFM1	GECMS 1997-HE4 A7	6.7350	12/25/2028	12/01/1997	HEQ NR
AAA	15,458,000.00	153,454.54	152,871.50		
DT 178779CY8	CITYH 1997-C M2A	3.1718	07/25/2028	06/26/1997	HEQ AA
NR	5,609,000.00	150,687.35	137,385.59		
DT 291701DE7	EFLOT 1999-1 B2	9.5000	05/25/2030	04/01/1999	HEQ NR
NR	16,250,000.00	137,460.57	130,789.65		
DT 589929TS7	MLMI 1999-H1 M2	8.3500	11/20/2029	02/01/1999	HEQ A NR
	10,735,000.00	93,300.30	89,617.84		
DT 03215PCZ0	AMRES 1997-3 M2F	7.4700	09/25/2027	09/01/1997	HEQ A
BA1	6,970,000.00	167,055.87	82,873.91		
DT 04541GBT8	ABSHE 2001-HE2 B	4.6168	06/15/2031	06/28/2001	HEQ BBB
NR	12,769,420.00	239,840.94	78,339.24		
DT 449670CF3	IMCHE 1997-2 A6	7.6700	05/20/2027	03/01/1997	HEQ AA
AA2	2,000,000.00	75,750.36	76,364.81		

DT 03215PDN6 AMRES 1998-1 A6	6.5100 08/25/2027 02/01/1998 HEQ AAA
AAA 3,013,000.00 60,226.86	59,619.62
DT 542514DX9 LBMLT 2003-2 M4	5.2218 06/25/2033 04/04/2003 HEQ CCC
BA1 2,000,000.00 407,719.38	58,652.51
DT 22540VXG2 CSFB 2002-HE4 B	4.9718 08/25/2032 02/26/2002 HEQ B B2
2,000,000.00 202,863.77	43,702.69
DT 456606BK7 INHEL 2000-C MF2	8.3800 12/25/2031 11/01/2000 HEQ D CA
3,300,000.00 570,379.62	26,670.31
DT 449670CG1 IMCHE 1997-2 A7	7.2300 05/20/2027 03/01/1997 HEQ AA
AA2 1,200,000.00 20,698.92	20,610.85
DT 449670CS5 IMCHE 1997-3 M2	7.5500 08/20/2028 06/01/1997 HEQ NR
BAA3 9,370,000.00 19,418.69	18,826.82

TOTAL FOR TYPE HEQ ==> 953,872,328.00

129,147,917.77 79,842,834.91

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DT 86361QAF1 SARM 2006-10 3A1	5.9620 11/25/2036 10/01/2006 CMO AAA
NR 20,000,000.00 14,350,788.76	11,937,915.38
DT 74922UAH6 RALI 2007-QS8 A8	6.0000 06/25/2037 06/01/2007 CMO AAA
AAA 15,000,000.00 12,604,985.13	11,417,733.34
DT 12668BVZ3 CWALT 2006-11CB 1A2	6.0000 05/25/2036 03/01/2006 CMO NR
A2 15,000,000.00 8,200,858.09	6,149,938.56
DT 84604CAF4 SBHEL 00-1 A6 SERIES 00-1	7.2500 02/25/2015 12/01/2000 CMO
BB BAA3 12,000,000.00 4,466,408.56	3,260,565.09
DT 84604CAE7 SBHEL 00-1 A5 SERIES 00-1	7.7100 12/25/2030 12/01/2000 CMO
BB BAA3 16,000,000.00 4,186,383.79	1,757,102.02
DT 12670AAB7 CWHL 2006-14 A2	6.2500 09/25/2036 07/01/2006 CMO NR
AA1 4,195,000.00 1,167,705.74	1,087,928.96
DT 94978UAS3 WFMBS 2002-10 B3	6.0000 06/25/2032 05/01/2002 CMO NR
NR 751,000.00 651,028.47	650,387.09
DT 86358R7M3 ARC 2002 BC7 M1	3.2718 10/25/2032 09/25/2002 CMO AA+
NR 1,378,000.00 751,590.00	557,600.93
DT 22540ACX4 WIFC 1997-WFC1 M2	7.2500 08/25/2027 09/01/1997 CMO NR
AAA 2,000,000.00 275,518.46	276,873.85
DT 760985GQ8 RAMP 02-RS1 AI5 ABS SER 02-RS1	5.9100 01/25/2032 01/01/2002
CMO AAA AA3 800,000.00 322,691.04	268,038.16
DT 8635722B8 SASCO 00-5 B3 CMO SER 00-5	7.4544 11/25/2030 10/01/2000 CMO
NR N/R 1,939,000.00 261,848.37	259,842.33
DT 9292273T1 WAMU 2003-S5 2B3	5.0000 06/25/2018 05/01/2003 CMO BBB+
NR 265,809.00 193,531.64	177,164.40
DT 79548KZK7 SBM7 98-AQ1 A7 CMO SER 98-AQ1	7.9300 06/25/2028 05/01/1998
CMO AAA N/R 10,000,000.00 175,376.39	166,099.11
DT 629ESC9J5 NWA A SEN NWAT	0.0000 12/31/2049 10/17/2000 CMO NR
NR 12,000,000.00 1.20	0.00
DT 629ESC9Q9 NWA A SEN	2.3000 12/31/2049 06/26/2001 CMO NR NR
2,000,000.00 0.20	0.00
DT 629ESC9W6 NWA A SEN	2.3900 12/31/2049 05/31/2002 CMO NR NR

3,800,000.00 0.38 0.00

47,608,716.22 37,967,189.22

TOTAL FOR TYPE CMO ==> 117,128,809.00

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT 677526AA3	OHIOSTAIRQUALITYDEVAUTH	5.0000	06/08/2022	06/08/2007	
MUN N/R N/R	5,000,000.00	5,000,000.00	504,861.11		

TOTAL FOR TYPE MUN ==> 5,000,000.00
5,000,000.00 504,861.11

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CP 053574208	AVENUE CLO FUND LTD	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	11,500,000,000.00	11,500,000,000.00	11,327,500,000.00		
DT 88732J108	TIME WARNER CABLE INC	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	82,100.00	82,100.00	22,520.03		

TOTAL FOR TYPE EQU ==>
11,500,082,100.00 11,500,082,100.00 11,327,522,520.03

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CP 0521DUMMY	ADAM AIRCRAFT INDUSTRIES INC W	0.0000	09/30/2010	09/25/2007	
CSA N/R N/R	1,156,760.00	1,156,760.00	0.00		

TOTAL FOR TYPE CSA ==> 1,156,760.00
1,156,760.00 0.00

COMPANY TOTAL 207,225,141,859.63
203,014,253,393.78 11,495,450,165.51

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	245,314.71	259,599.13
CT	0.00	0.00
MW	0.00	0.00
DT	259,904,877.39	167,196,929.50
CP	11,518,509,381.04	11,327,993,636.88
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	11,778,659,573.14	11,495,450,165.51

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 40406PAA8	H2 2006-1 G	0.0000	08/23/2047	08/15/2006	CDO N/R NR
23,610,000.00	23,610,000.00	19,023,696.82			
DT 40406PAB6	H2 2006-1 H	0.0000	08/23/2047	08/15/2006	CDO N/R NR
9,870,000.00	9,870,000.00	6,301,893.24			

TOTAL FOR TYPE CDO ==> 33,480,000.00
33,480,000.00 25,325,590.06

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COMPANY TOTAL 207,258,621,859.63
203,047,733,393.78 25,325,590.06

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	30,000,000.00	29,962,662.48
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	30,000,000.00	29,962,662.48

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	N999 FNMA SF 30 YEAR	5.5000	01/01/2035	00735141	FNM N/R N/R
	44,091,335.00 25,142,397.72	25,491,479.83			
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2037	00888129	FNM N/R N/R
	21,750,000.00 18,375,644.53	18,568,556.89			
CM	N999 FNMA SF 30 YEAR	5.0000	11/01/2033	00725027	FNM N/R N/R
	30,097,000.00 17,310,820.16	17,136,885.48			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2037	00906335	FNM N/R N/R
	17,000,000.00 14,092,348.39	14,443,959.82			
CM	T999 FNMA 15 YEAR	4.5000	11/01/2019	00735841	FNM N/R N/R
	20,000,000.00 12,522,399.20	12,388,761.72			
CM	N999 FNMA SF 30 YEAR	6.5000	01/01/2038	00966599	FNM N/R N/R
	10,500,000.00 10,352,119.47	10,740,207.12			
CM	N999 FNMA SF 30 YEAR	6.0000	11/01/2037	00933164	FNM N/R N/R
	10,000,000.00 9,136,405.30	9,364,363.37			
CM	N999 FNMA SF 30 YEAR	5.0000	02/01/2037	00909393	FNM N/R N/R
	10,381,000.00 9,387,201.54	9,292,881.35			
CM	N999 FNMA SF 30 YEAR	6.5000	01/01/2038	00969828	FNM N/R N/R
	9,000,000.00 8,743,174.38	9,070,944.75			
CM	N999 FNMA SF 30 YEAR	6.0000	12/01/2036	00817856	FNM N/R N/R
	10,000,000.00 8,652,423.70	8,868,306.17			
CM	N999 FNMA SF 30 YEAR	6.0000	02/01/2036	00889226	FNM N/R N/R
	8,900,594.00 8,212,173.01	8,417,071.00			
CM	T999 FNMA 15 YEAR	5.5000	12/01/2020	00850812	FNM N/R N/R
	11,000,000.00 7,396,712.40	7,539,664.13			
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00842098	FNM N/R N/R
	10,000,000.00 6,968,137.00	6,898,122.94			
CM	N999 FNMA SF 30 YEAR	5.5000	04/01/2034	00725424	FNM N/R N/R
	15,000,000.00 6,809,985.00	6,881,478.01			
CM	M215 FNMA ARMS	5.2900	11/01/2035	00863583	FNM N/R N/R
	10,573,429.00 6,187,152.04	6,312,981.52			
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2033	00683351	FNM N/R N/R
	19,292,600.00 6,236,889.92	6,302,366.43			
CM	WAMT999 FNMA 15 YEAR	5.0000	03/01/2019	00725455	FNM N/R
N/R	14,250,000.00 6,195,522.09	6,293,725.41			
CM	T999 FNMA 15 YEAR	5.0000	10/01/2021	00888564	FNM N/R N/R
	7,500,000.00 6,178,848.45	6,221,757.11			
CM	M215 FNMA ARMS	4.9260	07/01/2035	00735777	FNM N/R N/R
	10,000,000.00 5,651,583.40	5,723,390.53			
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2033	00729363	FNM N/R N/R
	10,780,000.00 5,773,136.18	5,715,129.19			

CM	N999 FNMA SF 30 YEAR	5.0000	10/01/2035	00745186	FNM N/R	N/R
7,281,259.00	5,577,933.25	5,521,887.60				
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00826145	FNM N/R	N/R
8,000,000.00	5,376,069.60	5,322,052.23				
CM	M215 FNMA ARMS	5.7620	03/01/2036	00868272	FNM N/R	N/R
8,000,000.00	5,044,854.48	5,180,110.95				
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00762202	FNM N/R	N/R
8,900,000.00	4,937,235.57	4,989,067.97				
CM	M215 FNMA ARMS	4.9100	04/01/2035	00822463	FNM N/R	N/R
7,500,000.00	4,363,377.97	4,411,678.13				
CM	N999 FNMA SF 30 YEAR	5.5000	11/01/2033	00747680	FNM N/R	N/R
7,802,024.00	4,180,531.13	4,224,419.44				
CM	N999 FNMA SF 30 YEAR	6.0000	08/01/2035	00826852	FNM N/R	N/R
6,594,853.00	3,633,055.51	3,723,702.13				
CM	T999 FNMA 15 YEAR	5.5000	01/01/2021	00745595	FNM N/R	N/R
5,345,000.00	3,426,403.69	3,492,623.70				
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00826264	FNM N/R	N/R
5,904,506.00	3,452,658.17	3,488,905.08				
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2033	00683223	FNM N/R	N/R
9,285,755.00	3,167,122.82	3,200,372.11				
CM	T999 FNMA 15 YEAR	5.0000	07/01/2020	00833747	FNM N/R	N/R
5,403,911.00	3,168,319.28	3,190,321.49				
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00825741	FNM N/R	N/R
4,395,739.00	3,026,624.37	3,058,398.67				
CM	T999 FNMA 15 YEAR	5.0000	09/01/2020	00829075	FNM N/R	N/R
4,500,000.00	2,873,635.42	2,893,591.22				
CM	T999 FNMA 15 YEAR	4.5000	12/01/2020	00890031	FNM N/R	N/R
3,000,000.00	2,866,202.10	2,835,614.34				
CM	N999 FNMA SF 30 YEAR	6.5000	01/01/2037	00928092	FNM N/R	N/R
3,231,360.00	2,642,625.85	2,741,694.49				
CM	M215 FNMA ARMS	5.6330	07/01/2036	00885359	FNM N/R	N/R
3,296,000.00	2,296,074.74	2,354,580.12				
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2034	00796276	FNM N/R	N/R
3,550,000.00	2,288,512.89	2,312,538.30				
CM	T999 FNMA 15 YEAR	5.0000	07/01/2020	00833719	FNM N/R	N/R
3,258,418.00	2,116,913.10	2,131,613.88				
CM	N999 FNMA SF 30 YEAR	5.0000	09/01/2035	00735901	FNM N/R	N/R
2,956,923.00	2,144,037.98	2,122,495.23				
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2038	00977027	FNM N/R	N/R
2,000,000.00	1,982,541.14	2,032,006.57				
CM	N999 FNMA SF 30 YEAR	5.5000	09/01/2033	00733655	FNM N/R	N/R
5,032,359.00	1,999,713.72	2,020,707.24				
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2033	00974321	FNM N/R	N/R
2,200,000.00	1,930,345.67	1,978,508.79				
CM	N999 FNMA SF 30 YEAR	6.5000	07/01/2037	00936531	FNM N/R	N/R
2,000,000.00	1,854,871.32	1,924,408.06				
CM	N999 FNMA SF 30 YEAR	6.5000	09/01/2037	00952682	FNM N/R	N/R
2,000,000.00	1,801,244.28	1,868,770.61				
CM	N999 FNMA SF 30 YEAR	6.5000	08/01/2037	00928667	FNM N/R	N/R

2,000,000.00	1,715,591.54	1,779,906.86					
CM	T999 FNMA 15 YEAR		5.0000	06/01/2020	00816092	FNM N/R	N/R
3,254,052.00	1,727,988.88	1,739,988.80					
CM	T999 FNMA 15 YEAR		4.5000	06/01/2019	00780349	FNM N/R	N/R
3,400,000.00	1,667,595.85	1,649,799.47					
CM	N999 FNMA SF 30 YEAR		5.5000	03/01/2033	00254692	FNM N/R	N/R
4,000,000.00	1,366,207.40	1,380,550.20					
CM	N999 FNMA SF 30 YEAR		6.0000	05/01/2035	00838898	FNM N/R	N/R
2,023,775.00	1,318,219.64	1,351,109.90					
CM	N999 FNMA SF 30 YEAR		5.0000	05/01/2034	00255189	FNM N/R	N/R
2,025,150.00	1,246,740.78	1,234,213.84					
CM	T999 FNMA 15 YEAR		4.5000	05/01/2023	00963256	FNM N/R	N/R
1,000,000.00	975,897.41	965,482.75					

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	N999 FNMA SF 30 YEAR	5.0000	12/01/2035	00844444	FNM N/R N/R
	1,200,000.00 971,602.59	961,840.17			
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2035	00823160	FNM N/R N/R
	1,585,615.00 889,724.87	911,923.96			
CM	N999 FNMA SF 30 YEAR	5.5000	01/01/2033	00678676	FNM N/R N/R
	3,254,577.00 835,479.20	844,250.28			

288,191,026.09 291,511,167.35 TOTAL FOR TYPE FNM ==> 445,297,234.00

CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2038	00G03859	FHL N/R
N/R	23,000,000.00 21,482,160.31	21,986,263.81			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	09/01/2035	00A37190	FHL N/R
N/R	20,281,738.00 14,516,119.54	14,647,533.26			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	09/01/2035	00G08080	FHL N/R
N/R	18,628,687.00 14,128,504.97	14,256,409.63			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	05/01/2034	00G03177	FHL N/R
N/R	13,291,586.00 11,886,255.58	11,757,539.40			
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.0670	02/01/2036	001B2522	FHL
N/R N/R	18,000,000.00 11,297,736.72	11,473,648.12			
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.9700	04/01/2037	001N1432	FHL
N/R N/R	10,000,000.00 7,859,195.60	8,091,840.88			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	10/01/2037	00A66890	FHL N/R
N/R	9,000,000.00 7,747,889.58	7,929,702.68			
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	09/01/2020	00G11772	FHL N/R
N/R	10,300,000.00 7,007,418.15	6,925,245.22			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	06/01/2038	00G04397	FHL N/R
N/R	7,000,000.00 6,942,133.38	6,866,957.06			
CM	P888 GOLD PC 15 YEAR - FHLMC	6.0000	08/01/2022	00G12738	FHL N/R
N/R	9,000,000.00 6,617,998.98	6,809,748.60			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2036	00G02436	FHL N/R
N/R	7,250,000.00 5,596,467.63	5,799,276.42			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2037	00A66142	FHL N/R
N/R	5,500,000.00 5,042,939.11	5,225,688.74			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	10/01/2035	00A47403	FHL N/R
N/R	6,149,118.00 4,849,507.26	4,796,991.97			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	10/01/2035	00A47284	FHL N/R
N/R	6,000,000.00 4,773,900.72	4,722,204.18			

CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	03/01/2037	00G02665	FHL N/R
N/R	5,350,000.00	4,603,520.06	4,645,195.50		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.8730	03/01/2037	001G2615	
FHL N/R	N/R	4,600,000.00	4,519,241.61	4,641,550.11	
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	09/01/2035	00A46901	FHL N/R
N/R	5,803,827.00	4,321,113.50	4,274,320.19		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	12/01/2034	00A61621	FHL N/R
N/R	4,500,000.00	4,214,822.98	4,169,180.69		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	07/01/2037	00A64265	FHL N/R
N/R	4,120,031.00	4,048,740.29	4,143,748.61		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	08/01/2038	00G04537	FHL N/R
N/R	4,000,000.00	3,980,402.04	4,016,436.42		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2033	00G01563	FHL N/R
N/R	8,300,000.00	3,225,277.24	3,258,122.85		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	05/01/2037	00A60222	
FHL N/R	N/R	3,108,579.00	2,805,199.19	2,833,224.39	
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	07/01/2037	00A62874	FHL N/R
N/R	2,807,704.00	2,765,561.45	2,830,458.51		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	02/01/2035	00A31212	FHL N/R
N/R	4,000,000.00	2,832,590.36	2,801,916.25		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	03/01/2037	00A58195	
FHL N/R	N/R	3,189,441.00	2,665,475.90	2,692,105.20	
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	01/01/2022	00G12751	FHL N/R
N/R	3,000,000.00	2,528,245.56	2,498,597.93		
CM	WAMP888 FHLMC GOLD -SEASONED 15 YR	4.5000	04/01/2020	00G11678	
FHL N/R	N/R	4,028,342.00	2,449,978.26	2,454,457.12	
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	07/01/2037	00A64269	FHL N/R
N/R	2,354,109.00	2,323,912.06	2,378,445.31		
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	11/01/2018	00B10644	FHL N/R
N/R	4,360,945.00	2,061,386.82	2,037,213.83		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	12/01/2020	00G12756	FHL N/R
N/R	1,700,000.00	1,447,941.49	1,474,397.84		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2034	00A17209	FHL N/R
N/R	4,872,273.00	1,406,699.12	1,439,708.92		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	11/01/2033	00A15555	FHL N/R
N/R	3,000,000.00	1,397,383.32	1,430,174.52		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	11/01/2021	00G12757	FHL N/R
N/R	1,608,785.00	1,276,803.36	1,300,132.72		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	01/01/2020	00B17574	FHL N/R
N/R	1,790,113.00	1,087,985.83	1,094,308.80		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	01/01/2035	00G03369	FHL N/R
N/R	1,250,000.00	1,018,282.76	1,055,184.01		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	06/01/2020	00B18517	FHL N/R
N/R	1,665,995.00	886,607.51	891,760.14		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00A49733	FHL N/R
N/R	1,000,000.00	806,356.47	813,656.37		

TOTAL FOR TYPE FHL ==> 243,811,273.00

188,421,754.71 190,463,346.20

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203,554,346,174.58 481,974,513.55 COMPANY TOTAL 207,977,730,366.63

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	476,612,780.80	481,974,513.55
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	476,612,780.80	481,974,513.55

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	63,000,000.00	28,621,322.90
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	63,000,000.00	28,621,322.90

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 3136FCP67 FNS 371 1		0.0000	06/25/2036	06/01/2006	FNM N/R N/R
96,125,855.00	58,935,692.19	48,090,970.84			
CM 3136FFAB5 FNS-380 2		6.5000	06/25/2037	06/01/2007	FNM NR NR
75,493,601.00	58,299,310.55	12,405,549.84			
CM N999 FNMA SF 30 YEAR		5.5000	01/01/2036	00845549	FNM N/R N/R
8,473,762.00	6,495,767.15	6,563,961.42			
CM M215 FNMA ARMS		4.0810	02/01/2034	00751509	FNM N/R N/R
11,976,925.00	6,126,635.97	6,184,288.75			
CM 3136FCD78 FNS 367 1		0.0000	01/25/2036	01/01/2006	FNM N/R N/R
10,000,000.00	7,651,856.90	5,991,049.26			
CM N999 FNMA SF 30 YEAR		6.0000	01/01/2038	00966738	FNM N/R N/R
4,587,597.00	4,409,607.45	4,519,629.45			
CM N999 FNMA SF 30 YEAR		5.5000	04/01/2036	00745418	FNM N/R N/R
5,590,428.00	4,291,835.69	4,340,969.75			
CM N999 FNMA SF 30 YEAR		6.5000	12/01/2037	00967243	FNM N/R N/R
4,123,761.00	4,002,218.05	4,152,256.06			
CM N999 FNMA SF 30 YEAR		6.0000	11/01/2037	00960144	FNM N/R N/R
3,204,906.00	2,931,798.07	3,004,947.95			
CM N999 FNMA SF 30 YEAR		6.5000	12/01/2037	00967244	FNM N/R N/R
2,258,376.00	2,228,181.03	2,311,712.67			
CM N999 FNMA SF 30 YEAR		6.5000	12/01/2037	00967215	FNM N/R N/R
2,225,183.00	2,097,873.18	2,176,519.75			
CM N999 FNMA SF 30 YEAR		6.5000	12/01/2037	00967242	FNM N/R N/R
2,104,852.00	1,995,712.68	2,070,529.38			
CM N999 FNMA SF 30 YEAR		6.5000	11/01/2037	00952373	FNM N/R N/R
2,335,542.00	1,987,082.45	2,061,575.61			
CM N999 FNMA SF 30 YEAR		6.0000	01/01/2038	00955316	FNM N/R N/R
1,747,143.00	1,684,016.36	1,726,033.44			
CM N999 FNMA SF 30 YEAR		6.5000	08/01/2037	00256845	FNM N/R N/R
1,185,623.00	978,550.19	1,015,234.77			
CM N999 FNMA SF 30 YEAR		6.5000	11/01/2037	00888831	FNM N/R N/R
209,313.00	185,524.57	192,479.64			
CM N999 FNMA SF 30 YEAR		6.5000	11/01/2037	00888992	FNM N/R N/R
191,299.00	174,849.09	181,403.95			

TOTAL FOR TYPE FNM ==> 231,834,166.00
164,476,511.57 106,989,112.53

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CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	07/01/2037	00A63531	FHL N/R
N/R	15,000,000.00	13,412,937.75	13,899,005.38		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	08/01/2037	00A63974	FHL N/R
N/R	12,310,958.00	10,624,303.69	11,009,314.80		
CM	31397B5N7 FHR 3211 FA	3.0468	09/15/2036	09/15/2006	FHL N/R N/R
	12,500,000.00	9,247,482.75	8,810,099.00		
CM	M270 FHLMC ARMS	4.7780	05/01/2035	00847407	FHL N/R N/R
	14,900,000.00	7,660,915.31	7,745,630.56		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	01/01/2038	00G03668	FHL N/R
N/R	6,000,000.00	5,384,697.00	5,579,831.50		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	05/01/2037	00A60386	FHL N/R
N/R	5,164,314.00	4,373,349.83	4,531,834.40		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	07/01/2036	00A50502	FHL N/R
N/R	5,147,472.00	3,640,760.30	3,772,696.77		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	05/01/2038	00G04261	FHL N/R
N/R	3,443,959.00	2,938,675.21	3,045,169.02		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	4.8870	12/01/2035	001B2494	FHL
N/R N/R	4,656,750.00	2,006,350.12	2,037,204.87		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	03/01/2037	00C02746	FHL N/R
N/R	532,847.00	505,731.33	524,058.38		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2038	00A81752	FHL N/R
N/R	99,850.00	99,850.00	103,468.43		

TOTAL FOR TYPE FHL ==> 79,756,150.00
59,895,053.29 61,058,313.11

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DT 61754KAC9 MSC 2007-IQ14 A2 5.6100 04/15/2049 05/01/2007 CMO AAA
AAA 25,000,000.00 25,000,000.00 24,388,041.66

TOTAL FOR TYPE CMO ==> 25,000,000.00
25,000,000.00 24,388,041.66

COMPANY TOTAL 208,377,320,682.63
203,866,717,739.44 192,435,467.30

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	224,371,564.86	168,047,425.64
CT	0.00	0.00
MW	0.00	0.00
DT	25,000,000.00	24,388,041.66
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	249,371,564.86	192,435,467.30

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 313384@@@	FEDERAL HOME LOAN BANK D/N	0.0000	10/03/2008	00/00/0000	
AGY N/R N/R	150,000,000.00	150,000,000.00	149,828,804.50		

TOTAL FOR TYPE AGY ==> 150,000,000.00
150,000,000.00 149,828,804.50

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DT 31394AYR1 FNGT 2004-T5 A13 2.4700 05/28/2035 08/23/2004 FNM AAA
AAA 60,000,000.00 1,397,821.20 1,135,230.28

TOTAL FOR TYPE FNM ==> 60,000,000.00
1,397,821.20 1,135,230.28

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DT 20846QKM9 CFHEL 2002-C MV-1 3.9668 08/15/2033 07/09/2002 AB AAA
AA2 4,450,000.00 2,545,182.30 2,211,174.20
DT 361856AR8 GMACM 00-HE4 A2 ASSETBK HM EQ 2.7168 11/25/2030 11/29/2000
AB AA A2 59,284,000.00 2,218,351.49 1,572,755.40
DT 52523MAA8 LXS 2006-15 A1 2.5518 06/25/2036 09/25/2006 AB AAA AA1
3,830,000.00 1,584,414.13 1,550,315.31
DT 743844CZ3 PBHET 00-1 A2 ASSETBK HM EQTY 2.7318 05/25/2031 03/31/2000 AB
AA A2 7,500,000.00 426,356.00 296,405.11
DT 760985NK3 RAMP 2002-RS4 AI5 5.6630 08/25/2032 08/01/2002 AB AA
AA3 1,765,000.00 73,506.73 51,402.37

TOTAL FOR TYPE AB ==> 76,829,000.00
6,847,810.65 5,682,052.39

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DT 22540AB64 CSFB 2001-HE8 M1 3.1718 02/25/2031 03/08/2001 HEQ AAA
AA2 14,831,000.00 5,998,353.30 4,304,040.81
DT 361856BU0 GMACM 2002-HE1 A2 2.7118 01/25/2029 03/27/2002 HEQ BBB
BAA2 40,000,000.00 5,965,626.44 3,565,487.46
DT 75156QAA4 RAMP 2006-RS6 A1 2.5418 11/25/2036 10/30/2006 HEQ AAA
AAA 9,500,000.00 1,278,621.75 1,275,907.44
DT 45254NLM7 IMM 2004-10 3A1 2.8218 03/25/2035 11/24/2004 HEQ AAA
AAA 10,000,000.00 1,716,652.71 1,244,213.05

DT 805564KS9 SAST 2002-1 AV1		2.7218 03/25/2032 03/14/2002 HEQ AAA
AAA 44,345,000.00 1,374,470.88		1,215,801.35
DT 46628SAB9 JPMAC 2006-WF1 A1B		2.5718 07/25/2036 08/30/2006 HEQ AAA
AAA 4,735,000.00 617,237.82		614,935.74
DT 57643LEV4 MABS 2004-OPT2 A2		2.8218 09/25/2034 10/19/2004 HEQ AAA
AAA 15,000,000.00 637,588.57		527,200.24
DT 748351AQ6 QUEST 2006-X1 A1		2.5618 03/25/2036 03/09/2006 HEQ A A2
7,200,000.00 262,623.16 259,677.69		
DT 2254W0LG8 HEMT 2005-HF1 A3A		2.6418 02/25/2036 11/04/2005 HEQ AAA
AAA 20,000,000.00 83,290.34		83,204.64
DT 437084FM3 HEAT 2004-7 A3		2.8618 01/25/2035 09/29/2004 HEQ AAA
AAA 65,000,000.00 20,054.71		17,156.96

TOTAL FOR TYPE HEQ ==> 230,611,000.00

17,954,519.68 13,107,625.38

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DT 43739EAQ0 HMBT 2005-1 A2		2.7818 03/25/2035 02/23/2005 CMO AAA
AAA 15,000,000.00 6,192,242.64		5,518,902.90
DT 86358HUW7 SAMI 2003-AR3 M1		3.0656 11/19/2033 10/31/2003 CMO NR
AAA 16,750,000.00 5,956,095.14		5,254,612.25
DT 81744FGY7 SEMT 2005-2 A1		2.6906 03/20/2035 02/24/2005 CMO AAA
AAA 32,000,000.00 5,418,481.88		5,062,295.76
DT 12628LAB6 CSAB 2006-4 A1B		2.5618 12/25/2036 11/30/2006 CMO AAA
AAA 12,000,000.00 4,861,684.05		4,784,084.91
DT 52523KAN4 LXS 2006-17 1A1		2.5518 11/25/2036 10/25/2006 CMO AAA
A2 10,000,000.00 4,895,115.71		4,758,885.11
DT 1266733W0 CWL 2005-IM1 A2		2.7518 08/30/2035 08/30/2005 CMO AAA
AAA 16,000,000.00 4,735,615.61		4,558,713.20
DT 05951UAB7 BAFC 2006-8T2 A1		2.5318 10/25/2036 11/30/2006 CMO AAA
AA1 12,000,000.00 4,484,707.65		4,408,293.74
DT 45660LUE7 INDX 2005-16IP A2		2.8418 07/25/2045 07/11/2005 CMO AAA
AAA 27,500,000.00 6,467,270.04		3,950,388.09
DT 06652DAB5 BUMT 2005-1 1A2		2.8618 09/25/2045 09/26/2005 CMO AAA
AAA 15,000,000.00 6,575,681.71		3,915,222.89
DT 12614MAW4 CNL 2003-2A A1		4.0812 10/25/2030 11/13/2003 CMO AA
AA3 10,000,000.00 3,506,856.49		3,480,136.80
DT 12627HAT7 CSAB 2006-2 A1C		2.6118 09/25/2036 09/29/2006 CMO AAA
AAA 10,000,000.00 3,548,702.63		3,216,807.25
DT 12668AHC2 CWALT 2005-56 4A3		2.9218 11/25/2035 09/29/2005 CMO AAA
BA1 15,067,000.00 7,615,460.99		3,158,622.33
DT 251513AR8 DBALT 2006-AB4		2.5718 10/25/2036 09/29/2006 CMO AAA
AAA 10,000,000.00 2,929,188.73		2,909,583.56
DT 12667FUG8 CWALT 2004-J9 3A4		2.8618 10/25/2034 09/30/2004 CMO AAA
AAA 35,000,000.00 2,565,892.94		2,544,036.74

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 65536PAA8	NAA 2006-AF1 1A1A	2.5718	06/01/2066	05/25/2006	CMO AAA
AAA	10,000,000.00	2,521,774.20	2,505,032.04		
DT 52426WAA4	LEEK 19A A1B	2.6487	12/21/2038	04/17/2007	CMO AAA
AAA	10,000,000.00	2,396,600.00	2,411,411.98		
DT 3622ECAB2	GSAA 2007-5 2A1A	2.5918	05/25/2037	04/30/2007	CMO AAA
AAA	5,000,000.00	3,656,827.91	2,359,402.29		
DT 885220KT9	TMST 2006-2 A1B	4.8725	04/25/2036	03/30/2006	CMO AAA
AAA	10,000,000.00	2,134,214.05	2,100,342.77		
DT 863579WU8	SARM 2005-16XS A3	2.9118	07/25/2035	07/25/2005	CMO AAA
AAA	20,256,000.00	3,738,369.73	1,875,534.84		
DT 46628UAB4	JPALT 2006-A3 1A2	2.5418	07/25/2036	06/29/2006	CMO AAA
AAA	7,900,000.00	1,808,776.05	1,784,018.36		
DT 81744FAA5	SEMT 2004-1 A	3.4362	02/20/2034	01/28/2004	CMO AAA
AAA	15,000,000.00	1,794,841.11	1,699,659.22		
DT 12614MAS3	CNL 2003-1A A1	3.3100	05/15/2031	07/17/2003	CMO AA A2
	5,000,000.00	1,758,150.43	1,376,596.62		
DT 25151AAC5	DBALT 2006-AR3 A3	2.5618	08/25/2036	07/31/2006	CMO AAA
A1	3,815,000.00	1,326,195.95	1,303,427.19		
DT 46628GAB5	JPALT 2006-A2 1A2	2.5518	05/25/2036	04/28/2006	CMO AAA
AAA	4,755,000.00	1,225,137.56	1,207,205.33		
DT 466285AB9	JPALT 2006-A6 1A2	2.5418	11/25/2036	10/31/2006	CMO AAA
AAA	3,000,000.00	1,284,554.23	1,203,618.27		
DT 07386HPX3	BALTA 2004-13 A1	2.8418	11/25/2034	12/30/2004	CMO AAA
AAA	8,525,000.00	1,375,522.18	1,139,735.61		
DT 86358EGW0	SAIL 2004-2 4A	2.9418	03/25/2034	02/25/2004	CMO AAA
NR	1,500,000.00	1,276,181.38	1,104,816.76		
DT 52522RAA8	LXS 2006 GP1 A1	2.5618	05/25/2046	04/25/2006	CMO AAA
AAA	6,580,000.00	1,118,189.36	1,091,801.20		
DT 45660NG66	INDX 2004-AR2 1A1	2.7818	06/25/2034	06/04/2004	CMO AAA
AAA	18,000,000.00	1,108,065.45	1,045,484.55		
DT 86359DMU8	LEH XS 05-2 2A1A	2.6218	08/25/2035	07/29/2005	CMO AAA
AAA	10,000,000.00	1,011,632.11	983,540.51		
DT 007036KM7	ARMT 2005-4 7A2	2.7018	08/25/2035	04/29/2005	CMO AAA
AAA	6,535,000.00	925,007.73	879,035.02		
DT 45660N5H4	INDX 2004-AR12 A1	2.8618	12/25/2034	11/05/2004	CMO AAA
AAA	7,020,000.00	992,252.50	855,426.86		
DT 32051DUA8	FHASI 2003-2 1A2	2.8718	04/25/2033	02/25/2003	CMO AAA
NR	10,000,000.00	764,595.54	759,565.56		
DT 45660NZY4	INDX 2004-AR1 2A1	2.7718	04/25/2034	03/15/2004	CMO AAA
AAA	17,000,000.00	731,356.49	503,676.71		

DT 885220GB3 TMST 2004-4 1A			2.7718	12/25/2044	12/22/2004	CMO AAA
AAA	7,000,000.00	529,146.35	425,951.08			
DT 22541Q4T6 CSFB 2003-AR30 6A2			3.0287	01/25/2034	12/29/2003	CMO AAA
AAA	65,000,000.00	433,184.37	388,228.61			
DT 525221KH9 LXS 2006-4N A1A			2.5518	04/25/2046	03/25/2006	CMO AAA
AAA	4,700,000.00	299,421.71	295,631.07			
DT 22541QU42 CSFB 2003-AR28 6A1			2.9018	12/25/2033	11/25/2003	CMO AAA
AAA	50,000,000.00	40,703.60	37,232.66			
DT 16165LAB6 CFLX CHASEFLEX TRUST LAB6			2.5318	06/25/2036	05/31/2006	
CMO AAA AAA	9,857,000.00	24,385.29	24,411.22			
DT 92925CBG6 WAMU 2005-AR19 A1C2			2.8618	12/23/2035	12/23/2005	CMO
AAA AAA	10,000,000.00	1.00	1.00			

			TOTAL FOR TYPE CMO ==>	562,760,000.00
104,028,082.49	86,881,372.86			

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			COMPANY TOTAL	209,457,520,682.63
204,146,945,973.46	256,635,085.41			

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	150,000,000.00	149,828,804.50
CT	0.00	0.00
MW	0.00	0.00
DT	130,228,234.02	106,806,280.91
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	280,228,234.02	256,635,085.41

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 96699AAM3	WH AUTO LN02-1 41509	0.0100	04/15/2009	12/12/2002	CB N/R
N/R	609,713.00	609,713.00	677.39		

609,713.00 677.39 TOTAL FOR TYPE CB ==> 609,713.00

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204,147,555,686.46 677.39 COMPANY TOTAL 209,458,130,395.63

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	609,713.00	677.39
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	609,713.00	677.39

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SEC#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CP 555559996	SBA IO	0.8345	10/14/2012	09/01/1995	AGY N/R N/R
28,379,055.70	28,379,055.70	860,581.46			

TOTAL FOR TYPE AGY ==> 28,379,055.70
28,379,055.70 860,581.46

=====
CP 05874LAA3 BROCK 2007-1A SUB 0.0000 11/06/2047 07/12/2007 CDO NR
NR 16,810,000.00 16,810,000.00 2,689,600.00

TOTAL FOR TYPE CDO ==> 16,810,000.00
16,810,000.00 2,689,600.00

=====
CP 76117LAG8 RLT 2008-AH2 R 0.0000 07/25/2047 05/30/2008 COM NR
NR 665,499,653.00 665,499,653.00 12,353,670.05
CP LBSBC061R LBSBC 2006-1 R 0.0000 04/25/2031 03/01/2006 COM NR
NR 325,465,000.00 291,589,013.55 2.91

TOTAL FOR TYPE COM ==> 990,964,653.00
957,088,666.55 12,353,672.96

=====
CP 525170CB0 LABS 2004-4 L 0.0000 06/25/2034 05/18/2004 AB NR NR
100.00 100.00 1.57

TOTAL FOR TYPE AB ==> 100.00
100.00 1.57

=====
CP SASC7TC1X SASCO 2007-TC1 X 0.0000 06/25/2037 06/01/2007 HEQ NR
NR 178,891,375.21 151,913,654.21 4,025,711.83
CP LBMLT046R LBMLT 2004-6 R 0.0000 11/25/2034 10/25/2004 HEQ NR
NR 1,104,297,532.00 1,104,297,532.00 11.04
CP LXS078HXX LXS 2007-8H X 0.0000 06/25/2037 05/01/2007 HEQ NR NR
1,123,792,979.00 959,833,655.63 9.59

CP SASC7WF1L SASCO 2007-WF1 L	0.0000 04/25/2037 03/01/2007 HEQ NR
NR 847,925,170.01 847,925,170.01	8.47
CP SASC7WF1R SASCO 2007-WF1 R	0.0000 04/25/2037 03/01/2007 HEQ NR
NR 847,925,170.01 847,925,170.01	8.47
CP SAIL0411R SAIL 2004-11 R	0.0000 01/25/2035 12/30/2004 HEQ NR NR
2,288,083,000.00 685,324,332.07	6.85
CP SAIL0410R SAIL 2004-10 R	0.0000 11/25/2034 10/25/2004 HEQ NR NR
2,150,423,418.16 645,916,230.84	6.45
CP LXS20079X LXS 2007-9 1X	0.0000 06/25/2037 05/01/2007 HEQ NR NR
481,146,436.00 399,749,836.82	3.99
CP SASC06S4X SASC 2006-S4 X	0.0000 01/25/2037 12/25/2006 HEQ NR
NR 531,581,697.32 307,881,941.95	3.07
CP FFMLT047R FFMLT 2004-FF7 R	0.0000 09/25/2034 08/25/2004 HEQ NR
NR 1,563,132,327.00 1,563,132,327.00	1.56
CP LB200405P LBMLT 2004-5 P	0.0000 09/25/2034 08/20/2004 HEQ NR NR
1,015,407,093.00 154,107,600.36	1.54
CP SAS07BC4P SASCO 2007-BC4 P	0.0000 11/25/2037 01/11/2008 HEQ NR
NR 1,307,437,745.00 1,233,039,725.93	1.23
CP SAS07BC4X SASCO 2007-BC4 X	0.0000 11/25/2037 01/11/2008 HEQ NR
NR 1,307,437,745.00 1,233,039,725.93	1.23
CP SAIL4BN2R SAIL 2004-BNC2 R	0.0000 12/25/2034 10/25/2004 HEQ NR
NR 1,067,643,996.20 1,067,643,996.20	1.06
CP LBN046OTC LBMLT NIM 2004-6 OTC	0.0000 11/27/2034 10/29/2004 HEQ NR
NR 100,000,000.00 100,000,000.00	1.00
CP SL04BNC1R SAIL 2004 BNC-1 R	0.0000 08/25/2034 07/25/2004 HEQ NR
NR 956,684,500.00 956,684,500.00	0.95
CP BNCMT062L BNCMT 2006-2 LT-R	0.0000 10/25/2036 10/01/2006 HEQ NR
NR 801,222,604.43 801,222,604.43	0.80
CP ARC20041R ARC 2004-1 R	0.0000 10/25/2034 09/25/2004 HEQ NR NR
598,222,354.00 598,222,354.00	0.59
CP SAIL0406R SAIL 2004-6 R	0.0000 07/25/2034 06/25/2004 HEQ NR NR
2,320,581,249.53 495,717,925.36	0.49
CP SAIL0407R SAIL 2004-7 R	0.0000 08/25/2034 07/25/2004 HEQ NR NR
2,164,299,071.00 483,370,225.91	0.48
CP SASC05S4P SASC 2005-S4 P	0.0000 07/25/2035 07/01/2005 HEQ NR
NR 183,273,000.00 39,710,264.72	0.39
CP SAS05WM1P SASC 2005-WMC1 P	0.0000 01/25/2035 02/25/2005 HEQ NR
NR 335,067,000.00 37,868,272.16	0.37
CP SAIL0409R SAIL 2004-9 R	0.0000 10/25/2034 09/25/2004 HEQ NR NR
1,368,056,182.00 358,449,872.47	0.35
CP SAIL0408R SAIL 2004-8 R	0.0000 09/25/2034 08/25/2004 HEQ NR NR
3,460,479,188.00 117,749,725.33	0.11
CP SAIL4BN2X SAIL 2004-BNC2 X	0.0000 12/25/2034 10/25/2004 HEQ NR
NR 0.20 0.20	0.01
CP LB200405R LBMLT 2004-5 R	0.0000 09/25/2034 08/20/2004 HEQ NR NR
1,015,407,093.00 2,818,109.06	0.00

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SAIL0410P	SAIL 2004-10 P	0.0000	11/25/2034	10/25/2004	HEQ NR NR
0.16	0.16 0.00				
CP SAIL0410X	SAIL 2004-10 X	0.0000	11/25/2034	10/25/2004	HEQ NR NR
0.16	0.16 0.00				
CP SAIL4BN2P	SAIL 2004-BNC2 P	0.0000	12/25/2034	10/25/2004	HEQ NR
NR	0.20 0.20 0.00				
CP SASN04S3C	SASCO NIM 2004-S3 RC	0.0000	10/27/2034	10/21/2004	HEQ
NR NR	100.00 100.00 0.00				

TOTAL FOR TYPE HEQ ==>
29,118,418,026.59 15,193,544,853.12 4,025,781.92

CP MS73 \$1 O/F	MIGHTS RESIDUAL PRIVATE	0.0001	07/01/2019	0000MS73	PT
N/R N/R	1.00 1.00 0.00				

TOTAL FOR TYPE PT ==> 1.00
1.00 0.00

CP 76117LAE3	RLT 2008-AH2 N	11.4020	07/25/2047	05/30/2008	CMO NR
NR	125,808,840.00 125,808,840.00	110,106,317.16			
CP 76117LAF0	RLT 2008-AH2 P	0.0000	07/25/2047	05/30/2008	CMO NR NR
94,833,699.84	94,833,699.84 64,162,963.97				
CP LXS0704NX	LXS 2007-4N X	0.0000	03/25/2047	01/25/2007	CMO NR NR
2,164,429,000.00	1,871,936,452.10 28,770,509.21				
CP SAS99RM1Y	SASC99-RM1 Y	0.0000	07/25/2029	08/23/1999	CMO NR
NR	50,000,000.00 50,000,000.00	21,200,000.00			
CP LXS716NX2	LXS 2007-16N X2	0.0000	08/25/2037	08/01/2007	CMO NR
NR	1,245,293,000.00 1,260,712,042.33	12,678,621.58			
CP LXS715NX2	LXS 07-15N X-II	0.0000	08/25/2047	07/25/2007	CMO NR NR
1,684,835,474.00	625,824,772.40 11,744,316.67				
CP 75115HAP1	RALI 2006-Q09 SB	0.0000	11/25/2046	11/25/2006	CMO NR
NR	4,497,729.00 5,412,410.66	11,643,206.01			
CP LXS715NXI	LXS 07-15N X-I	0.0000	08/25/2047	07/25/2007	CMO NR NR
1,143,166,991.38	1,119,454,355.06 11,097,071.20				
CP LBSBC51NR	LBSBC 2005-1A NR	0.0000	02/27/2030	05/20/2005	CMO NR
NR	410,562,000.00 205,041,962.59	8,408,051.18			

CP LBSBC062R LBSBC 2006-2 R	0.0000	09/25/2036	08/01/2006	CMO NR
NR 325,210,000.00 297,833,405.28	6,523,337.85			
CP LXS0618NX LXS 06-18N X	0.0000	12/25/2046	08/25/2006	CMO NR NR
1,027,393,000.00 819,660,850.44	5,926,713.92			
CP 86362FAA5 SASC 2006-RM1 R-1	0.0000	08/25/2011	08/01/2006	CMO NR
NR 182,821,637.05 116,885,044.11	5,733,328.29			
CP LXS0616NX LXS 06-16N X	0.0000	11/25/2046	09/25/2006	CMO NR NR
2,218,218,289.00 1,731,738,318.36	5,501,165.49			
CP LXS716NX1 LXS 2007-16N X1	0.0000	08/25/2037	08/01/2007	CMO NR
NR 413,474,000.00 405,832,193.79	5,266,978.07			
CP LXS07121X LXS 07-12N 1X	0.0000	07/25/2037	06/25/2007	CMO NR NR
724,110,318.00 642,986,363.62	4,946,281.13			
CP SASC5RM1R SASC 2005-RM1 R	0.0000	02/25/2035	03/31/2005	CMO NR
NR 351,778,602.00 351,778,602.00	4,917,161.29			
CP LXS0717HX LXS 2007-17H X	0.0000	10/25/2037	09/01/2007	CMO NR
NR 703,517,706.00 616,647,355.84	4,556,104.29			
CP LXS0702NX LXS 2007-2N X	0.0000	02/25/2037	01/25/2007	CMO NR NR
1,342,443,000.00 1,144,193,564.37	3,995,063.38			
CP RLT08AH1R RLT 2008-AH1 R	0.0000	05/25/2037	04/30/2008	CMO NR
NR 54,549,268.00 54,549,268.00	3,937,475.26			
CP LXS0720NX LXS 2007-20N X	0.0000	12/25/2037	11/25/2007	CMO NR
NR 458,652,997.12 450,079,419.11	3,565,738.49			
CP LBSBC072R LBSBC 2007-2 R	0.0000	06/25/2035	06/01/2007	CMO N/R
N/R 500,663,000.00 480,708,042.76	3,248,956.64			
CP LXS0718NX LXS 07 18 N X	0.0000	10/25/2037	09/25/2007	CMO NR NR
535,249,000.00 523,212,769.02	3,116,616.47			
CP SARM0706X SARM07-6 X	0.0000	07/25/2037	06/01/2007	CMO NR NR
432,163,072.00 400,185,710.87	3,084,892.54			
CP LBSBC071R LBSBC 2007-1 R	0.0000	03/25/2037	03/01/2007	CMO NR
NR 327,100,000.00 307,740,076.22	2,600,859.09			
CP LXS0614NX LXS 06-14N X	0.0000	09/25/2036	08/25/2006	CMO NR NR
571,419,000.00 236,419,580.47	2,372,574.84			
CP LBSB061PS LBSBC NIM 2006-1 PS	0.0000	04/28/2031	03/01/2006	CMO NR
NR 325,000,000.00 275,663,038.95	2,180,533.23			
CP SARM079X SARM 2007-9 X	0.0000	10/25/2037	09/01/2007	CMO NR
NR 190,890,750.15 174,448,982.41	2,069,370.00			
CP 761150AG6 RLT 2008-AH1 N1	6.0000	05/25/2037	04/30/2008	CMO NR
NR 2,882,423.00 2,940,505.27	1,983,174.77			
CP 86362FAB3 SASC 2006-RM1 R-2	0.0000	08/25/2046	08/01/2006	CMO NR
NR 522,347,535.05 333,957,269.28	1,969,122.26			
CP LXSZJ4GQ0 LXS 2006-10N 2X	0.0000	06/25/2036	06/25/2006	CMO NR
NR 282,990,784.00 119,890,416.16	1,917,477.12			
CP LBSBC52RS LBSBC 2005-2 RS	0.0000	09/25/2030	10/28/2005	CMO NR
NR 312,306,262.27 209,473,120.57	1,837,827.08			
CP SARM0771X SARM 2007-7 1X	0.0000	08/25/2037	07/25/2007	CMO NR
NR 256,759,694.00 240,010,121.97	1,447,544.55			
CP SASCRM1O SASCO 02 RM1 O	0.0000	10/25/2037	11/25/2002	CMO N/R
N/R 237,379,749.58 177,736,131.48	1,407,149.39			
CP SARM0708X SARM 2007-8 X	0.0000	08/25/2037	08/01/2007	CMO NR

NR	377,483,470.71	324,984,170.72	1,388,396.46						
CP LXS614NX2	LXS 06-14N X-2			0.0000	08/31/2036	08/25/2006	CMO	NR	NR
322,812,000.00	131,136,592.46		1,365,968.48						
CP 761150AJ0	RLT 2008-AH1	IO		0.6310	05/25/2037	04/30/2008	CMO	NR	NR
113,646,181.00	113,646,181.00		1,185,142.78						

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SARM0711X	SARM 2007-11 X	0.0000	12/25/2037	11/25/2007	CMO NR
NR	218,786,296.00	212,869,081.03	1,118,376.11		
CP LBSBC063R	LBSBC 2006-3 R	0.0000	12/25/2036	11/01/2006	CMO NR
NR	326,275,000.00	295,464,063.46	1,100,353.28		
CT LBSBC73NR	LBSBC 2007-3 NIM RESID	0.0000	10/27/2037	02/29/2008	CMO
N/R N/R	694,396,607.00	683,954,822.86	1,097,364.47		
CP LXS072NP3	LXS 2007-2N P3	0.0000	02/25/2047	01/25/2007	CMO NR
NR	82,196,404.00	75,723,467.26	915,520.78		
CP LXS076IIX	LXS 2007-6 II-X	0.0000	05/25/2037	04/01/2007	CMO NR NR
	764,060,542.00	685,209,157.87	658,153.67		
CP LXS07092X	LXS 2007-9 2X	0.0000	06/25/2037	05/01/2007	CMO NR NR
	187,951,986.00	164,611,957.82	522,974.69		
CP SARM0704X	SARM 2007-4 X	0.0000	05/25/2037	01/25/2007	CMO NR
NR	541,582,186.00	455,562,458.30	518,591.30		
CP LXS072NP1	LXS 2007-2N P1	0.0000	02/25/2047	01/25/2007	CMO NR
NR	136,532,608.00	121,105,015.84	513,311.90		
CP 99RF1SAS6	SASCO 99-RF1 BIO CMO SER 99RF1	0.8200	10/15/2028	02/01/1999	
CMO N/R N/R	219,392,630.00	20,379,707.63	413,433.70		
CP SARM0702X	SARM 2007-2 X	0.0000	02/25/2047	01/25/2007	CMO NR
NR	409,193,911.00	344,806,726.97	354,104.06		
CP SARM0703X	SARM 2007-3 X	0.0000	04/25/2037	01/25/2007	CMO NR
NR	434,577,598.00	376,610,582.02	313,177.04		
CP SARM611X1	SARM 2006-11 1-X	0.0000	12/25/2036	06/01/2006	CMO NR
NR	360,857,044.00	289,067,230.69	277,273.77		
CP SARM0701X	SARM 2007-1 X	0.0000	02/25/2037	01/25/2007	CMO NR
NR	345,075,088.00	289,775,418.98	245,674.99		
CP 52522UAY9	LMT 2008-2 B4	6.5940	03/25/2038	02/01/2008	CMO BB NR
	1,208,000.00	1,203,527.22	219,721.15		
CP SARM6121X	SARM 2006-12 1-X	0.0000	12/25/2046	12/25/2006	CMO NR
NR	357,830,332.00	276,520,015.71	207,314.41		
CP 94979LAS2	WFMBS 2004-N B6	4.1021	08/25/2034	07/01/2004	CMO NR
NR	1,801,273.76	1,543,558.55	192,165.76		
CP 863572G31	SASCO 99-ALS3 B4 SER 99-ALS3	7.2500	09/25/2025	08/01/1999	
CMO N/R N/R	1,381,000.00	757,258.88	191,449.76		
CP SARM0705X	SARM 2007-5 X	0.0000	06/25/2037	01/25/2007	CMO NR
NR	298,036,608.00	272,207,403.06	185,298.84		
CP 863572GK3	SASCO 95-2 IIB1 CMO SER 95-2	5.5526	09/25/2026	08/01/1995	CMO
N/R N/R	812,312.00	245,917.28	184,968.98		
CP 52521CAB0	LBSBC 2006-SBA B	0.0000	12/25/2036	11/01/2006	CMO NR
NR	601,671.70	300,836.20	150,173.21		

CP 52522UAZ6 LMT 2008-2 B5	6.5940 03/25/2038 02/01/2008 CMO B	NR
862,000.00 858,808.33 131,023.53		
CP 863572G49 SASCO 99-ALS3 B5 SER 99-ALS3	7.2500 09/25/2025 08/01/1999	
CMO N/R N/R 1,004,000.00 532,028.01 97,265.06		
CP SARM0710X SARM 2007-10 X	0.0000 11/25/2037 10/01/2007 CMO NR	
NR 257,661,691.00 234,931,465.34 87,993.04		
CP 52522UBA0 LMT 2008-2 B6	6.5940 03/25/2038 02/01/2008 CMO NR	NR
690,138.00 687,582.66 63,645.63		
CP 86359A2W2 SASCO 2003-27 A2	5.0000 12/28/2032 09/01/2003 CMO AAA	
NR 193,812,230.00 10,036,523.88 56,807.95		
CP SAS7MLN1X SASCO 2007-MLN1 X	0.0000 03/25/2037 03/09/2007 CMO NR	
NR 911,486,558.77 765,915,737.55 29,541.36		
CP LXS20062C LXS 2006-2N C	0.0000 02/28/2046 03/17/2006 CMO NR	NR
2,143,967,170.00 2,143,967,170.00 21,440.10		
CP SAS04NP1R SASC 2004-NP1 R	0.2500 09/25/2033 06/25/2004 CMO NR	
NR 164,522,718.00 30,150,982.80 4,397.31		
CP SASC06S3P SASC 2006-S3 P	0.0000 09/25/2039 08/30/2006 CMO NR	
NR 439,856,690.61 203,944,208.28 2,110.82		
CP SASC06S1X SASC 2006-S1 X	0.0000 03/25/2036 02/25/2006 CMO NR	
NR 436,342,000.00 172,390,986.98 1,723.90		
CP SARM611CX SARM 2006-11 C-X	0.0000 12/25/2036 06/01/2006 CMO NR	
NR 100.00 100.00 100.00		
CP SARM611SX SARM 2006-11 S-X	0.0000 12/25/2036 06/01/2006 CMO NR	
NR 100.00 100.00 100.00		
CP LXS07122X LXS 07-12N 2X	0.0000 07/25/2037 06/25/2007 CMO NR	NR
388,187,354.00 374,032,446.84 37.40		
CP SAIL0063L SAIL 2006-3 LT-R	0.0000 06/25/2036 05/01/2006 CMO NR	NR
2,730,175,981.18 2,730,175,981.18 27.30		
CP SAIL0063R SAIL 2006-3 R	0.0000 06/25/2036 05/01/2006 CMO NR	NR
2,730,175,981.18 2,730,175,981.18 27.30		
CP SAIL0064L SAIL 2006-4 LTR	0.0000 07/25/2036 06/01/2006 CMO NR	NR
2,446,422,263.65 2,446,422,263.65 24.46		
CP SAIL0064R SAIL 2006-4 R	0.0000 07/25/2036 06/01/2006 CMO NR	NR
2,446,422,263.65 2,446,422,263.65 24.46		
CP SAIL4BC1R SAIL 2004-BC1 R	0.0000 02/25/2034 01/25/2004 CMO NR	
NR 2,384,907,519.94 2,384,907,519.94 23.84		
CP SAIL0509L SAIL 2005-9 LT-R	0.0000 11/25/2035 10/01/2005 CMO NR	NR
2,383,175,000.00 2,383,175,000.00 23.83		
CP SAIL0509R SAIL 2005-9 R	0.0000 11/25/2035 10/01/2005 CMO NR	NR
2,383,175,000.00 2,383,175,000.00 23.83		
CP SAIL5HE3R SAIL 2005-HE3 R1	0.0000 08/25/2035 08/01/2005 CMO NR	
NR 2,358,424,000.00 2,358,424,000.00 23.58		
CP FFL6FF15L FFML 2006-FF15A LTR	0.0000 11/25/2036 10/25/2006 CMO NR	
NR 2,230,267,403.63 2,230,267,403.63 22.30		
CP FFL6FF15R FFML 2006-FF15 R	0.0000 11/25/2036 10/25/2006 CMO NR	
NR 2,230,267,403.63 2,230,267,403.63 22.30		
CP SAIL0507R SAIL 2005-7 R	0.0000 07/25/2035 07/01/2005 CMO NR	NR
2,091,298,000.00 2,091,298,000.00 20.91		
CP SAL6BNC3L SAIL 2006-BNC3 LTR	0.0000 09/25/2036 08/01/2006 CMO NR	

NR	2,062,458,752.00	2,062,458,752.00	20.62
CP	SAIL3B11R	SAIL 2003-BC11 R	0.0000 10/25/2033 10/25/2003 CMO NR
NR	2,023,066,319.00	2,023,066,319.00	20.23
CP	SAS05WF4L	SASC 2005-WF4 L	0.0000 11/25/2035 11/01/2005 CMO NR
NR	1,934,736,000.00	1,934,736,000.00	19.34
CP	SAS05WF4R	SASC 2005-WF4 R-	0.0000 11/25/2035 11/01/2005 CMO NR
NR	1,934,736,000.00	1,934,736,000.00	19.34
CP	LBM06WL3R	LBMLT 2006-WL3 R	0.0000 01/25/2036 01/30/2006 CMO NR
NR	1,908,283,000.00	1,908,283,000.00	19.08
CP	LXS06AR2N	LXS 2006-AR2 NIM	0.0000 04/25/2046 02/01/2006 CMO NR
NR	1,750,572,000.00	1,750,572,000.00	17.50
CP	SAIL5HE1R	SAIL 2005-HE1 R	0.0000 07/25/2035 07/25/2005 CMO NR
NR	1,716,166,000.00	1,716,166,000.00	17.16

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP FFM05FF9R	FFML 2005-FF9R	0.0000	10/25/2035	09/25/2005	CMO NR
NR	1,691,890,000.00	1,691,890,000.00	16.91		
CP SAIL0510L	SAIL 2005-10 LTR	0.0000	12/25/2035	11/01/2005	CMO NR NR
	1,652,711,000.00	1,652,711,000.00	16.52		
CP SAIL0510R	SAIL 2005-10 R	0.0000	12/25/2035	11/01/2005	CMO NR NR
	1,652,711,000.00	1,652,711,000.00	16.52		
CP SAS03BC3R	SASCO 2003-BC3 R	0.0000	09/25/2033	09/25/2003	CMO NR
NR	165,076,532.19	165,076,532.19	16.50		
CP SAS06BC4L	SASC 2006-BC4 LTR	0.0000	12/25/2036	11/25/2006	CMO NR
NR	1,576,618,375.55	1,576,618,375.55	15.76		
CP SAS06BC4R	SASC 2006-BC4 R	0.0000	12/25/2036	11/25/2006	CMO NR
NR	1,576,618,375.55	1,576,618,375.55	15.76		
CP SAIL3BC2R	SAIL 2003-BC2 R	0.0000	04/25/2033	03/25/2003	CMO NR
NR	1,557,065,133.74	1,557,065,133.74	15.57		
CP SAS06EQ1L	SASC 2006-EQ1 LTR	0.0000	07/25/2036	07/17/2006	CMO NR
NR	1,524,971,405.53	1,524,971,405.53	15.24		
CP SAS06EQ1R	SASC 2006-EQ1 R	0.0000	07/25/2036	07/17/2006	CMO NR
NR	1,524,971,405.53	1,524,971,405.53	15.24		
CP SAIL0601L	SAIL 2006-1 LTR	0.0000	01/25/2036	01/01/2006	CMO NR NR
	1,490,900,000.00	1,490,900,000.00	14.90		
CP SAIL0601R	SAIL 2006-1 R	0.0000	01/25/2036	01/01/2006	CMO NR NR
	1,490,900,000.00	1,490,900,000.00	14.90		
CP SAIL0508R	SAIL 2005-8 R	0.0000	10/25/2035	09/30/2005	CMO NR NR
	2,229,924,000.00	1,420,570,854.27	14.20		
CP SASC6WF3L	SASCO 2006-WF3 LT-R	0.0000	09/25/2036	09/01/2006	CMO
NR NR	1,408,431,646.45	1,408,431,646.45	14.08		
CP SASC6WF3R	SASCO 2006-WF3 R	0.0000	09/25/2036	09/01/2006	CMO
NR NR	1,408,431,646.45	1,408,431,646.45	14.08		
CP FFM05F10L	FFML 2005-FF10 LT-R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	1,382,272,000.00	1,382,272,000.00	13.82		
CP FFM05F10R	FFML 2005-FF10R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	1,382,272,000.00	1,382,272,000.00	13.82		
CP FHLT0403R	FHLT 2004-3 R	0.0000	11/25/2034	10/22/2004	CMO NR NR
	1,357,025,228.00	1,357,025,228.00	13.57		
CP SAIL3B13R	SAIL 2003-BC13 R	0.0000	11/25/2033	11/25/2003	CMO NR
NR	1,356,399,730.00	1,356,399,730.00	13.56		
CP LXS0612NX	LXS 2006-12N X	0.0000	08/25/2036	07/25/2006	CMO NR
NR	1,860,559,000.00	1,344,692,485.67	13.44		
CP SAIL0602L	SAIL 2006-2 LT-R	0.0000	04/25/2036	03/01/2006	CMO NR NR
	1,341,599,733.37	1,341,599,733.37	13.41		

CP SAS06BC3L SASCO 2006-BC3 LTR	0.0000 10/25/2036 10/01/2006 CMO NR
NR 1,320,154,968.17 1,320,154,968.17	13.20
CP SAS06BC3R SASCO 2006-BC3 R	0.0000 10/25/2036 10/01/2006 CMO NR
NR 1,320,154,968.17 1,320,154,968.17	13.20
CP SASC6WF2L SASCO 2006-WF2 LT-R	0.0000 07/25/2036 06/01/2006 CMO
NR NR 1,299,190,814.21 1,299,190,814.21	12.99
CP SAIL0503R SAIL 2005-3 R	0.0000 04/25/2035 03/30/2005 CMO NR NR
2,772,763,000.00 1,287,654,500.62	12.87
CP ARC02BC8R ARC 2002 BC8 R	0.0000 11/25/2032 10/25/2002 CMO NR
NR 1,268,618,066.00 1,268,618,066.00	12.68
CP SAS06BC6L SASC 2006-BC6 LTR	0.0000 01/25/2037 12/25/2006 CMO NR
NR 1,293,715,342.57 1,237,299,909.51	12.37
CP SAS06BC6R SASC 2006-BC6 R	0.0000 01/25/2037 12/25/2006 CMO NR
NR 1,293,715,342.57 1,237,299,909.51	12.37
CP SASC6NC1L SASCO 2006-NC1 LT-R	0.0000 05/25/2036 06/01/2006 CMO
NR NR 1,230,035,769.15 1,230,035,769.15	12.30
CP SASC6NC1R SASCO 2006-NC1 R	0.0000 05/25/2036 06/01/2006 CMO NR
NR 1,230,035,769.15 1,230,035,769.15	12.30
CP ARC02BC6R ARC 2002 BC6 R	0.0000 08/25/2032 08/25/2002 CMO NR
NR 1,222,055,000.00 1,222,055,000.00	12.22
CP SAS07BC1L SASC 2007-BC1 L	0.0000 02/25/2037 12/25/2006 CMO NR
NR 1,211,151,983.62 1,211,151,983.62	12.11
CP SAS07BC1R SASC 2007-BC1 R	0.0000 02/25/2037 12/25/2006 CMO NR
NR 1,211,151,983.62 1,211,151,983.62	12.11
CP SAS06BC2R SASCO 2006-BC2 R	0.0000 09/25/2036 08/01/2006 CMO NR
NR 1,177,659,594.48 1,177,659,594.48	11.77
CP SAIL6BN1L SAIL 2006-BNC1 LTR	0.0000 03/25/2036 02/01/2006 CMO NR
NR 1,167,750,000.00 1,167,750,000.00	11.67
CP SAIL6BN1R SAIL 2006-BNC1 R	0.0000 03/25/2036 02/01/2006 CMO NR
NR 1,167,750,000.00 1,167,750,000.00	11.67
CP FFL6FF14R FFML 2006-FF14 R	0.0000 10/25/2036 09/25/2006 CMO NR
NR 1,162,896,245.54 1,162,896,245.54	11.62
CP NC03N5OTC NCHET 2003-5 OTC	0.0000 09/30/2033 09/23/2003 CMO NR
NR 1,100,000,000.00 1,100,000,000.00	11.00
CP SAIL3BC8R SAIL 2003-BC8 R	0.0000 07/25/2033 08/25/2003 CMO NR
NR 1,083,473,846.79 1,083,473,846.79	10.83
CP SAIL3BC5R SAIL 2003-BC5 R	0.0000 05/25/2033 05/25/2003 CMO NR
NR 1,059,946,318.65 1,059,946,318.65	10.59
CP SAS05AR1L SASC 2005-AR1 L	0.0000 09/25/2035 11/01/2005 CMO NR
NR 1,044,558,000.00 1,044,558,000.00	10.44
CP SAIL3BC6R SAIL 2003-BC6 R	0.0000 07/25/2033 07/25/2003 CMO NR
NR 1,031,085,426.00 1,031,085,426.00	10.31
CP SAIL3BC9R SAIL 2003-BC9 R	0.0000 07/25/2033 08/25/2003 CMO NR
NR 1,022,194,558.38 1,022,194,558.38	10.22
CP LXS0604NX LXS 2006-4N X	0.0000 05/01/2046 03/25/2006 CMO NR NR
1,371,959,000.00 1,010,390,026.19	10.10
CP SAIL3BC7R SAIL 2003-BC7 R	0.0000 07/25/2033 07/25/2003 CMO NR
NR 1,007,410,463.15 1,007,410,463.15	10.07
CP FFM6FF10L FFML 2006-FF10 LT-R	0.0000 07/25/2036 06/01/2006 CMO NR

NR	984,029,671.23	984,029,671.23	9.84
CP	FFM6FF10R	FFML 2006-FF10 R	0.0000 07/25/2036 06/01/2006 CMO NR
NR	984,029,671.23	984,029,671.23	9.84
CP	BNCMT071L	BNCMT 2007-1 L	0.0000 03/25/2037 02/01/2007 CMO NR
NR	977,074,930.84	977,074,930.84	9.77
CP	GRP06HE1B	GPMF - 2006 HE 1 B	0.0000 08/25/2036 08/28/2006 CMO NR
NR	1,831,838,000.00	974,817,022.91	9.74
CP	SASC6OP1L	SASCO 2006-OPT1 LT-R	0.0000 05/25/2036 04/01/2006 CMO
NR	NR 944,373,964.86	944,373,964.86	9.44
CP	SASC6OP1R	SASCO 2006-OPT1 R	0.0000 05/25/2036 04/01/2006 CMO
NR	NR 944,373,964.86	944,373,964.86	9.44
CP	BNCMT071R	BNCMT 2007-1 R	0.0000 03/25/2037 02/01/2007 CMO NR
NR	977,074,930.84	931,179,418.37	9.31

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SAS7MLN1L	SASCO 2007-MLN1 LTR	0.0000	03/25/2037	03/09/2007	CMO
NR NR	911,486,558.77 911,486,558.77		9.11		
CP SAS7MLN1R	SASCO 2007-MLN1 R	0.0000	03/25/2037	03/09/2007	CMO
NR NR	911,486,558.77 911,486,558.77		9.11		
CP INX6AR14X	INDX 2006-AR14 C	0.0000	11/25/2046	10/25/2006	CMO NR
NR	1,112,080,000.00 884,944,640.52		8.84		
CP WFHET54R1	WFHET 2005-4 R1	0.0000	12/25/2035	12/22/2005	CMO NR
NR	864,256,000.00 864,256,000.00		8.64		
CP WFHET54R2	WFHET 2005-4 R2	0.0000	12/25/2035	12/22/2005	CMO NR
NR	864,256,000.00 864,256,000.00		8.64		
CP BNCMT061L	BNCMT 2006-1 LTR	0.0000	10/25/2036	09/01/2006	CMO NR
NR	861,483,243.84 861,483,243.84		8.61		
CP BNCMT061R	BNCMT 2006-1 R	0.0000	10/25/2036	09/01/2006	CMO NR
NR	861,483,243.84 861,483,243.84		8.61		
CP FFM02FF3R	FFLM 2002 FF3 R	0.0000	12/25/2032	11/25/2002	CMO N/R
N/R	861,530,304.00 861,530,304.00		8.61		
CP SASC6WF1L	SASC 2006-WF1 LT-R	0.0000	02/25/2036	03/01/2006	CMO NR
NR	846,653,000.00 846,653,000.00		8.46		
CP SASC6WF1R	SASC 2006-WF1 RS	0.0000	02/25/2036	03/01/2006	CMO NR
NR	846,653,000.00 840,770,566.71		8.40		
CP SAIL5HE2R	SAIL 2005-HE2 R	0.0000	07/25/2035	07/01/2005	CMO NR
NR	837,841,000.00 837,841,000.00		8.37		
CP SAIL0511R	SAIL 2005-11 R	0.0000	01/25/2036	12/25/2005	CMO NR NR
	1,863,426,000.00 825,236,406.04		8.25		
CP ARC02BC7R	ARC 2002 BC7 R	0.0000	10/25/2032	09/25/2002	CMO NR
NR	824,081,000.00 824,081,000.00		8.24		
CP SAIL3BC4R	SAIL 2003-BC4 R	0.0000	05/25/2033	05/25/2003	CMO NR
NR	824,049,270.40 824,049,270.40		8.24		
CP WFHET62R1	WFHET 2006-2 R1	0.0000	07/25/2036	06/01/2006	CMO NR
NR	810,847,086.90 810,847,086.90		8.10		
CP WFHET62R2	WFHET 2006-2 R2	0.0000	07/25/2036	06/01/2006	CMO NR
NR	810,847,086.90 810,847,086.90		8.10		
CP LXS0706X1	LXS 2007-6 X1	0.0000	05/25/2037	04/25/2007	CMO NR NR
	882,873,437.00 802,473,390.58		8.02		
CP SAS06BC5L	SASC 2006-BC5 LTR	0.0000	12/25/2036	11/25/2006	CMO NR
NR	798,487,780.10 798,487,780.10		7.98		
CP SASSEY99B	SASCO 99-SEYT1 B SER 99-SEYT1	0.0000	08/25/2028	05/27/1999	
CMO N/R	N/R 778,540,359.00 778,540,359.00		7.94		
CP SAIL0502R	SAIL 2005-2 R	0.0000	03/25/2035	01/25/2005	CMO NR NR
	1,991,747,000.00 785,564,934.27		7.85		

CP LXS0714HX LXS 2007-14H X	0.0000 07/25/2045 06/25/2007 CMO NR
NR 904,048,466.00 782,275,222.36	7.82
CP SAS7MLN1P SASCO 2007-MLN1 P	0.0000 03/25/2037 03/09/2007 CMO NR
NR 911,486,558.77 765,915,737.55	7.65
CP FFM06FF2L FFML 2006-FF2 LTR	0.0000 02/25/2036 02/01/2006 CMO NR
NR 758,542,000.00 758,542,000.00	7.58
CP FFM06FF2R FFML 2006-FF2 R	0.0000 02/25/2036 02/01/2006 CMO NR
NR 758,542,000.00 758,542,000.00	7.58
CP FFM05FF3R FFML 2005-FF3 R	0.0000 05/25/2035 04/01/2005 CMO NR
NR 755,634,000.00 755,634,000.00	7.55
CP FFML6FFAP FFML 2006-FFA P	0.0000 10/25/2036 10/25/2006 CMO NR
NR 849,251,471.12 486,905,302.59	7.54
CP NC04NAOTC NCHET 2004-A OTC	0.0000 09/30/2034 09/23/2004 CMO NR
NR 723,999,669.00 723,999,669.00	7.23
CP SASC6AM1L SASCO 2006-AM1 LT-R	0.0000 04/25/2036 04/01/2006 CMO
NR NR 722,428,864.44 722,428,864.44	7.22
CP LXS071XXX LXS 2007-1 X	0.0000 02/25/2037 01/01/2007 CMO NR NR
834,641,000.00 716,782,510.38	7.16
CP SAIL0501R SAIL 2005-1 R	0.0000 02/25/2035 01/25/2005 CMO NR NR
2,041,627,000.00 705,155,507.90	7.05
CP LXS06171X LXS 2006-17 1X	0.0000 11/25/2036 10/01/2006 CMO NR NR
970,501,000.00 687,680,107.32	6.87
CP ARC02BC9R ARC 2002 BC9 R	0.0000 11/25/2032 11/25/2002 CMO NR
NR 667,136,000.00 667,136,000.00	6.67
CP LXS0710HX LXS 2007-10H I-X	0.0000 07/25/2037 06/25/2007 CMO NR
NR 767,024,268.00 664,338,315.78	6.64
CP SASC06S2L SASCO 2006-S2 LT-R	0.0000 06/25/2036 05/01/2006 CMO NR
NR 656,215,417.00 656,215,417.00	6.56
CP ARC2BC10R ARC 2002 BC10 R	0.0000 01/25/2033 12/25/2002 CMO NR
NR 641,919,617.66 641,919,617.66	6.41
CP SAS07BC2L SASCO 2007-BC2 LTR	0.0000 03/25/2037 02/01/2007 CMO NR
NR 641,925,737.76 641,925,737.76	6.41
CP SAS07BC2R SASCO 2007-BC2 R	0.0000 03/25/2037 02/01/2007 CMO NR
NR 641,925,737.76 641,925,737.76	6.41
CP SAIL0602R SAIL 2006-2 R	0.0000 04/25/2036 03/01/2006 CMO NR NR
1,341,599,733.37 640,872,645.80	6.40
CP SASC05S5R SASC 2005-S5 R	0.0000 08/25/2035 08/01/2005 CMO NR
NR 619,738,000.00 619,738,000.00	6.19
CP SAIL0506R SAIL 2005-6 R	0.0000 07/25/2035 06/25/2005 CMO NR NR
2,257,738,000.00 609,347,388.52	6.09
CP LXS068XXX LXS 06-8 X	0.0000 06/25/2036 05/25/2006 CMO NR NR
1,067,740,000.00 607,149,614.42	6.07
CP LXS0619XX LXS 2006-19 X	0.0000 12/25/2036 11/25/2006 CMO NR NR
877,788,666.00 604,526,024.94	6.04
CP SAS02BC1R SASCO 2002-BC1 R	0.0000 08/25/2032 11/25/2002 CMO N/R
N/R 595,596,000.00 595,596,000.00	5.95
CP SAS05OP1L SASCO 2005-OPT1 LTR	0.0000 11/25/2035 11/23/2005 CMO
NR NR 583,697,000.00 583,697,000.00	5.83
CP SAS05OP1R SASCO 2005-OPT1 R	0.0000 11/25/2035 11/23/2005 CMO NR

NR	583,697,000.00	583,697,000.00	5.83
CP SAS02HF2R	SASCO	2002-HF2 R	0.0000 07/25/2032 10/25/2002 CMO N/R
N/R	581,633,137.87	581,633,137.87	5.81
CP LXS0611XX	LXS	06-11 X	0.0000 08/25/2036 07/01/2006 CMO NR NR
915,475,000.00	578,693,825.09		5.78
CP LXS0615XX	LXS	2006-15 X	0.0000 10/25/2036 09/25/2006 CMO NR NR
867,478,122.00	578,977,649.10		5.78
CP FFML6FFBL	FFML	2006-FFB L	0.0000 12/25/2026 11/25/2006 CMO NR
NR	685,210,677.27	572,603,483.46	5.72
CP FFML6FFBR	FFML	2006-FFB R	0.0000 12/25/2026 11/25/2006 CMO NR
NR	685,210,677.27	572,603,485.52	5.72
CP SARM058XR	SARM	2005-8XS R	0.0000 04/25/2035 03/25/2005 CMO NR
NR	571,621,000.00	571,621,000.00	5.71

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SARM612CX	SARM 2006-12 C-X	0.0000	12/25/2046	12/25/2006	CMO NR
NR	566,430,000.00	566,430,000.00	5.66		
CP SARM612SX	SARM 2006-12 S-X	0.0000	12/25/2046	12/25/2006	CMO NR
NR	566,430,000.00	566,430,000.00	5.66		
CP SASC05S3R	SASC 2005-S3 R	0.0000	07/25/2035	06/01/2005	CMO NR
NR	556,661,660.54	556,661,660.54	5.56		
CP LXS0620XX	LXS 2006-20 X	0.0000	01/25/2037	12/25/2006	CMO NR NR
	729,106,583.00	534,673,123.22	5.34		
CP SASC05S7L	SASC 2005-S7 LTR	0.0000	12/25/2035	11/25/2005	CMO NR
NR	531,598,000.00	531,598,000.00	5.31		
CP SASC05S7R	SASC 2005-S7 R	0.0000	12/25/2035	11/25/2005	CMO NR
NR	531,598,000.00	531,598,000.00	5.31		
CP SASC06S4L	SASC 2006-S4 LTR	0.0000	01/25/2037	12/25/2006	CMO NR
NR	531,581,697.32	519,741,276.36	5.19		
CP SASC06S4R	SASC 2006-S4 R	0.0000	01/25/2037	12/25/2006	CMO NR
NR	531,581,697.32	519,741,276.36	5.19		
CP LXS06131X	LXS 06-13 1X	0.0000	09/25/2036	08/01/2006	CMO NR NR
	873,776,869.00	516,556,931.38	5.16		
CP SARM056XR	SARM 2005-6XS R	0.0000	03/25/2035	02/25/2005	CMO NR
NR	509,986,000.00	509,986,000.00	5.09		
CP SAS03AM1R	SASCO 2003-AM1R RESIDUAL03-AL1	0.0000	04/25/2033	04/25/2003	CMO NR NR
	492,458,042.75	492,458,042.75	4.92		
CP FFML6FFAX	FFML 2006-FFA X	0.0000	10/25/2036	10/25/2006	CMO NR
NR	849,251,471.12	486,905,302.59	4.86		
CP SAS05NC2R	SASC 2005-NC2 R	0.0000	05/25/2035	05/01/2005	CMO NR
NR	963,464,000.00	484,382,489.46	4.84		
CP SASC05S6L	SASC 2005-S6 LT-R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	482,087,000.00	482,087,000.00	4.82		
CP SASC05S6R	SASC 2005-S6 R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	482,087,000.00	482,087,000.00	4.82		
CP SASC05S1R	SASC 2005-S1 R	0.0000	03/25/2035	02/28/2005	CMO NR
NR	575,135,000.00	473,702,465.99	4.73		
CP SASC6OW1L	SASC 2006-OW1 LT-R	0.0000	12/25/2035	02/25/2006	CMO
NR NR	467,761,000.00	467,761,000.00	4.67		
CP SASC6OW1R	SASC 2006-OW1 R	0.0000	12/25/2035	02/25/2006	CMO NR
NR	467,761,000.00	467,761,000.00	4.67		
CP 9497EYAT6	WFHET 2007-2 R1	0.0000	04/25/2037	04/20/2007	CMO NR
NR	464,299,545.38	464,299,545.38	4.64		
CP 9497EYAU3	WFHET 2007-2 R2	0.0000	04/25/2037	04/20/2007	CMO NR
NR	464,299,545.38	464,299,545.38	4.64		

CP SAIL0504R SAIL 2005-4 R	0.0000 05/25/2035 04/01/2005 CMO NR NR
2,153,053,000.00 459,506,013.80	4.59
CP SASC04S4R SASC 2004-S4 R	0.0000 12/25/2034 11/25/2004 CMO NR
NR 579,972,982.06 457,531,985.95	4.57
CP LXS075HXX LXS 2007-5H X	0.0000 05/25/2037 04/01/2007 CMO NR
NR 492,899,466.00 452,883,295.19	4.52
CP LXS0711XX LXS 2007-11 X	0.0000 07/25/2037 06/25/2007 CMO NR NR
511,182,295.00 446,090,524.81	4.46
CP SASC06S1L SASC 2006-S1 LTR	0.0000 03/25/2036 02/25/2006 CMO NR
NR 436,342,000.00 436,342,000.00	4.36
CP SASC06S1R SASC 2006-S1 R	0.0000 03/25/2036 02/25/2006 CMO NR
NR 436,342,000.00 436,342,000.00	4.36
CP LXS0733XX LXS 2007-3 3-X	0.0000 03/25/2037 02/01/2007 CMO NR NR
277,203,000.00 212,839,522.61	4.25
CP SAS05AR1P SASC 2005-AR1 P	0.0000 09/25/2035 11/01/2005 CMO NR
NR 1,044,558,000.00 419,907,131.85	4.19
CP SAS05AR1R SASC 2005-AR1 R	0.0000 09/25/2035 11/01/2005 CMO NR
NR 1,044,558,000.00 419,907,131.85	4.19
CP SAS05AR1X SASC 2005-AR1 X	0.0000 09/25/2035 11/01/2005 CMO NR
NR 1,044,558,000.00 419,907,131.85	4.19
CP SAS5RMS1R SASC 2005-RMS1 R	0.0000 02/25/2035 03/30/2005 CMO NR
NR 411,210,000.00 411,210,000.00	4.11
CP LBSBC051R LBSBC 2005-1A R	0.0000 05/25/2035 04/29/2005 CMO NR
NR 410,562,000.00 410,562,000.00	4.10
CP FFML6FFBX FFML 2006-FFB X	0.0000 12/25/2026 11/25/2006 CMO NR
NR 685,210,677.27 405,777,044.71	4.05
CP SASC05S2R SASC 2005-S2 R	0.0000 05/25/2035 04/01/2005 CMO NR
NR 377,157,000.00 377,157,000.00	3.77
CP LXS0734XX LXS 2007-3 4-X	0.0000 03/25/2037 02/01/2007 CMO NR NR
206,476,000.00 177,795,373.99	3.55
CP SAS04GL3P SASC 2004-GEL3 P	0.0000 08/24/2034 09/01/2004 CMO NR
NR 135,347,800.32 34,821,476.88	3.48
CP SAS05WF3R SASC 2005-WF3 R	0.0000 07/25/2035 07/01/2005 CMO NR
NR 874,091,000.00 344,119,487.24	3.44
CP SAS05WM1R SASC 2005-WMC1 R	0.0000 01/25/2035 02/25/2005 CMO
NR NR 335,067,000.00 335,067,000.00	3.35
CP LXS0731XX LXS 2007-3 1-X	0.0000 03/25/2037 02/01/2007 CMO NR NR
425,260,000.00 331,390,668.09	3.31
CP LXS0732XX LXS 2007-3 2-X	0.0000 03/25/2037 02/01/2007 CMO NR NR
406,221,000.00 329,334,576.39	3.29
CP LBSBC6LTR LBSBC 2006-2 LT-R	0.0000 09/25/2036 08/01/2006 CMO NR
NR 325,210,000.00 325,210,000.00	3.25
CP SAS05WF2R SASC0 2005-WF2 R	0.0000 05/25/2035 05/01/2005 CMO NR
NR 667,644,000.00 319,541,762.48	3.19
CP SARM053XR SARM 2005-3XS R	0.0000 01/25/2035 01/25/2005 CMO NR
NR 315,514,000.00 315,514,000.00	3.15
CP SASC06S2X SASCO 2006-S2 X	0.0000 06/25/2036 05/01/2006 CMO NR
NR 656,215,417.00 288,254,523.04	2.88
CP SASO3BR26 SASCO 03-BC2 R	0.0000 01/25/2033 02/25/2003 CMO NR

NR	275,536,576.38	275,536,576.38	2.75					
CP SAIL0403P SAIL 04-3 R			0.0000	04/25/2034	03/25/2004	CMO	NR	NR
	2,253,786,628.37	267,678,061.58	2.67					
CP SAIL0403X SAIL 04-3 X			0.0000	04/25/2034	03/25/2004	CMO	NR	NR
	2,253,786,628.37	267,678,061.58	2.67					
CP SASC03S1R SASCO 03-S1 R			0.0000	07/25/2033	08/25/2003	CMO	NR	
NR	256,593,202.13	256,593,202.13	2.56					
CP LXS06172X LXS 2006-17 2X			0.0000	11/25/2036	10/01/2006	CMO	NR	NR
	345,269,000.00	248,852,658.68	2.48					
CP SASC6OW1P SASC 2006-OW1 P			0.0000	12/25/2035	02/25/2006	CMO	NR	
NR	467,761,000.00	234,732,766.15	2.34					
CP SASC6OW1X SASC 2006-OW1 X			0.0000	12/25/2035	02/25/2006	CMO	NR	
NR	467,761,000.00	234,732,766.15	2.34					

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SAS6ARS1L	SASCO 2006-ARS1 L	0.0000	02/25/2036	06/01/2006	CMO NR
NR	234,419,133.93	234,419,133.93	2.34		
CP SAS6ARS1R	SASCO 2006-ARS1 R	0.0000	02/25/2036	06/01/2006	CMO NR
NR	234,419,133.93	234,419,133.93	2.34		
CP SASC05S7P	SASC 2005-S7 P	0.0000	12/25/2035	11/25/2005	CMO NR
NR	531,598,000.00	231,611,292.04	2.31		
CP SASC05S7X	SASC 2005-S7 X	0.0000	12/25/2035	11/25/2005	CMO NR
NR	531,598,000.00	231,611,292.04	2.31		
CP SARM19XPS	SARM05-19XS NIM PS	0.0000	12/25/2035	11/01/2005	CMO
NR NR	608,884,503.00	228,795,628.17	2.28		
CP LXS06132X	LXS 06-13 2X	0.0000	09/25/2036	08/01/2006	CMO NR NR
	145,826,535.00	107,889,153.53	2.15		
CP SAS03BCR9	SASCO 03-BC1 R	0.0000	05/25/2032	01/25/2003	CMO NR
NR	212,405,000.00	212,405,000.00	2.12		
CP SASC06SZL	SASC 2006-Z LTR	0.0000	01/25/2037	12/25/2006	CMO NR
NR	211,262,167.95	209,469,411.98	2.09		
CP SASC06SZR	SASC 2006-Z R	0.0000	01/25/2037	12/25/2006	CMO NR
NR	211,262,167.95	209,469,411.98	2.09		
CP ARCBC2R07	ARC 2000 BC2-R RESID SER BC2	0.0000	04/25/2030	05/30/2000	
CMO N/R	N/R 2,065,694,755.00	2,065,694,755.00	2.06		
CP SAL6BNC3R	SAIL 2006-BNC3 R	0.0000	09/25/2036	08/01/2006	CMO NR
NR	2,062,458,752.00	2,062,458,752.00	2.06		
CP SASC06S3X	SASC 2006-S3 X	0.0000	09/25/2036	08/30/2006	CMO NR
NR	439,856,690.61	203,944,208.28	2.03		
CP SAS05WF1R	SASC0 2005-WF1 R	0.0000	01/25/2035	01/25/2005	CMO NR
NR	934,297,000.00	196,590,053.73	1.96		
CP LBM06WL2R	LBMLT 2006-WL2 R	0.0000	01/25/2036	01/30/2006	CMO NR
NR	1,899,405,000.00	1,899,405,000.00	1.89		
CP SAIL0511L	SAIL 2005-11 LT-R	0.0000	01/25/2036	12/25/2005	CMO NR NR
	1,863,426,000.00	1,863,426,000.00	1.86		
CP SAIL0404R	SAIL 2004-4 R	0.0000	04/25/2034	04/25/2004	CMO NR NR
	1,824,250,000.00	1,824,250,000.00	1.82		
CP SASC06S1P	SASC 2006-S1 P	0.0000	03/25/2036	02/25/2006	CMO NR
NR	436,342,000.00	172,390,986.98	1.72		
CP SAS6GL1L	SASC 2006-GEL1 LR	0.0000	02/25/2036	01/01/2006	CMO NR
NR	245,946,933.44	167,063,173.25	1.67		
CP SAS6GL1R	SASC 2006-GEL1 R	0.0000	02/25/2036	01/01/2006	CMO NR
NR	245,946,933.44	167,063,173.25	1.67		
CP LXS710H2X	LXS 2007-10H II-X	0.0000	07/25/2037	06/25/2007	CMO NR
NR	229,569,596.00	167,706,582.10	1.67		

CP SAIL0402R SAIL 2004-2 R	0.0000 03/25/2034 02/25/2003 CMO NR NR
1,653,361,273.89 1,653,361,273.89	1.65
CP SAIL3B10R SAIL 2003-BC10 R	0.0000 09/25/2033 09/25/2003 CMO NR
NR 1,599,593,511.50 1,599,593,511.50	1.59
CP SAS6ARS1X SASCO 2006-ARS1 X	0.0000 02/25/2036 06/01/2006 CMO NR
NR 234,419,133.93 157,211,317.75	1.57
CP SASC06SZP SASC 2006-Z P	0.0000 01/25/2037 12/25/2006 CMO NR
NR 211,262,167.95 156,394,396.74	1.56
CP SAS05NC1R SASC 2005-NC1 R	0.0000 01/25/2035 01/25/2005 CMO NR
NR 713,599,311.97 156,231,409.37	1.56
CP SASC05S5P SASC 2005-S5 P	0.0000 08/25/2035 08/01/2005 CMO NR
NR 619,738,000.00 155,228,924.50	1.55
CP SASC05S5X SASC 2005-S5 X	0.0000 08/25/2035 08/01/2005 CMO NR
NR 619,738,000.00 155,228,924.50	1.55
CP LB200405C LBMLT 2004-5 C	0.0000 09/27/2034 08/20/2004 CMO NR
NR 1,015,407,093.00 154,107,600.36	1.54
CP SASC05S4R SASC 2005-S4 R	0.0000 07/25/2035 07/01/2005 CMO NR
NR 183,273,000.00 150,950,423.90	1.50
CP WFHET041R WFHET 2004-1 R	0.0000 04/25/2034 03/25/2004 CMO NR
NR 1,415,767,701.58 1,415,767,701.58	1.41
CP SAS6GL1P SASC 2006-GEL1 P	0.0000 02/25/2036 01/01/2006 CMO NR
NR 245,946,933.44 129,365,037.49	1.29
CP SAS6GL1X SASC 2006-GEL1 X	0.0000 02/25/2036 01/01/2006 CMO NR
NR 245,946,933.44 129,365,037.49	1.29
CP SASC6WF2R SASCO 2006-WF2 R	0.0000 07/25/2036 06/01/2006 CMO
NR NR 1,299,190,814.21 1,299,190,814.21	1.29
CP SAIL0505R SAIL 2005-5 R	0.0000 06/25/2035 05/01/2005 CMO NR NR
2,485,384,000.00 1,277,405,358.32	1.27
CP SAIL3B13X SAIL 2003-BC13 X	0.0000 11/25/2033 11/25/2003 CMO NR
NR 1,356,399,830.33 123,173,024.63	1.23
CP SAIL4BC1X SAIL 2004-BC1 X	0.0000 02/25/2034 01/25/2004 CMO NR
NR 2,384,907,520.00 121,316,827.96	1.21
CP SAS06BC2L SASCO 2006-BC2 LTR	0.0000 09/25/2036 08/01/2006 CMO NR
NR 1,177,659,594.48 1,177,659,594.48	1.17
CP FFL6FF14L FFML 2006-FF14 LTR	0.0000 10/25/2036 09/25/2006 CMO NR
NR 1,162,896,245.54 1,162,896,245.54	1.16
CP SANIM0223 SASCO NIM TRUST 2002-23 R	0.0000 12/27/2032 12/20/2002 CMO
NR NR 11,500,000.00 11,500,000.00	1.15
CP SAIL3BC3R SAIL 2003-BC3 R	0.0000 04/25/2033 04/25/2003 CMO NR
NR 1,112,348,027.54 1,112,348,027.54	1.11
CP SASC6BC1L SASCO 2006-BC1 LT-R	0.0000 03/25/2036 04/01/2006 CMO
NR NR 1,101,401,795.12 1,101,401,795.12	1.10
CP SASC6BC1R SASCO 2006-BC1 R	0.0000 03/25/2036 04/01/2006 CMO NR
NR 1,101,401,795.12 1,101,401,795.12	1.10
CP SAIL3B12R SAIL 2003-BC12 R	0.0000 11/25/2033 11/25/2003 CMO NR
NR 1,067,509,788.00 1,067,509,788.00	1.06
CP FFM6FF12L FFML 2006-FF12 LTR	0.0000 09/25/2036 08/25/2006 CMO NR
NR 1,049,649,741.85 1,049,649,741.85	1.04
CP FFM6FF12R FFML 2006-FF12 R	0.0000 09/25/2036 08/25/2006 CMO NR

NR	1,049,649,741.85	1,049,649,741.85	1.04	
CP	GRP06HE1L	GPMF - 2006 HE 1 L	0.0000	08/25/2036 08/28/2006 CMO NR
NR	10,407,280.48	10,407,280.48	1.04	
CP	SAIL3BC1R	SAIL 2003-BC1 R	0.0000	01/25/2033 02/25/2003 CMO NR
NR	942,479,244.48	942,479,244.48	0.94	
CP	FAMLT041R	FINA 2004-1 R	0.0000	06/25/2034 05/25/2004 CMO NR NR
	901,385,426.00	901,385,426.00	0.90	
CP	SAIL06B2L	SAIL 2006-BNC2 LT-R	0.0000	05/25/2036 04/01/2006 CMO NR
NR	902,958,875.88	902,958,875.88	0.90	
CP	SAIL06B2R	SAIL 2006-BNC2 R	0.0000	05/25/2036 04/01/2006 CMO NR
NR	902,958,875.88	902,958,875.88	0.90	
CP	SASC05S3P	SASC 2005-S3 P	0.0000	07/25/2035 06/01/2005 CMO NR
NR	556,661,660.54	89,018,728.13	0.89	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SASC05S3X	SASC 2005-S3 X	0.0000	07/25/2035	06/01/2005	CMO NR
NR	556,661,660.54	89,018,728.13	0.89		
CP ARC02BC1X	ARC 2002 BC1 X	0.0000	02/25/2032	02/25/2002	CMO N/R
N/R	1,566,961,195.67	85,732,508.57	0.85		
CP SAS05GL4X	SASC 2005-GEL4 X	0.0000	08/25/2035	09/25/2005	CMO NR
NR	222,435,336.28	81,506,072.29	0.81		
CP BNCMT062R	BNCMT 2006-2 R	0.0000	10/25/2036	10/01/2006	CMO NR
NR	801,222,604.43	801,222,604.43	0.80		
CP SAS06BC5R	SASC 2006-BC5 R	0.0000	12/25/2036	11/25/2006	CMO NR
NR	798,487,780.10	798,487,780.10	0.79		
CP FFL6FF17L	FFML 2006-FF17 LTR	0.0000	12/25/2036	11/25/2006	CMO NR
NR	777,142,422.20	777,142,422.20	0.77		
CP FFL6FF17R	FFML 2006-FF17 R	0.0000	12/25/2036	11/25/2006	CMO NR
NR	777,142,422.20	777,142,422.20	0.77		
CP FFML3FF3R	FFML 2003 FF3 R	0.0000	07/25/2033	07/25/2003	CMO NR
NR	770,835,785.00	770,835,785.00	0.77		
CP SASC05S1P	SASC 2005-S1 P	0.0000	03/25/2035	02/28/2005	CMO NR
NR	575,135,000.00	73,954,891.72	0.73		
CP SASC05S1X	SASC 2005-S1 X	0.0000	03/25/2035	02/25/2005	CMO NR
NR	575,135,000.00	73,954,891.72	0.73		
CP SASC6AM1R	SASCO 2006-AM1 R	0.0000	04/25/2036	04/01/2006	CMO NR
NR	722,428,864.44	722,428,864.44	0.72		
CP FFML6FFAL	FFML 2006-FFA L	0.0000	10/25/2036	10/25/2006	CMO NR
NR	849,251,471.12	695,827,220.50	0.69		
CP FFML6FFAR	FFML 2006-FFA R	0.0000	10/25/2036	10/25/2006	CMO NR
NR	849,251,471.12	695,827,220.50	0.69		
CP SAS7BNC1X	SASCO 2007-BNC1 X	0.0000	10/25/2037	10/31/2007	CMO NR
NR	746,499,908.00	694,851,565.05	0.69		
CP ARC02BC8X	ARC 2002 BC8 X	0.0000	11/25/2032	10/25/2002	CMO NR
NR	1,268,618,066.41	67,624,398.99	0.67		
CP SASC06S2R	SASCO 2006-S2 R	0.0000	06/25/2036	05/01/2006	CMO NR
NR	656,215,417.00	656,215,417.00	0.65		
CP SAS05GL2R	SASC 2005-GEL2 R	0.0000	04/25/2035	04/25/2005	CMO NR
NR	171,175,000.00	58,677,112.31	0.58		
CP ARC02BC6P	ARC 2002-BC6 P	0.0000	08/25/2032	08/25/2002	CMO NR
NR	1,222,055,000.00	57,251,298.24	0.57		
CP ARC02BC6X	ARC 2002 BC6 X	0.0000	08/25/2032	08/25/2002	CMO NR
NR	1,222,055,000.00	57,251,298.24	0.57		
CP AAMES031P	AAMES 2003-1 P	0.0000	09/25/2033	10/25/2003	CMO NR
NR	502,279,000.00	56,502,004.61	0.56		

CP AAMES031X AAMES 2003-1 X	0.0000 09/25/2033 10/25/2003 CMO NR
NR 502,279,000.00 56,502,004.61	0.56
CP SAS2HF1X0 SASCO 02-HF1 X	0.0000 05/25/2032 05/25/2002 CMO NR
NR 773,952,406.00 56,548,823.25	0.56
CP SASC06W1L SASC 2006-W1A LTR	0.0000 09/25/2036 08/25/2006 CMO NR
NR 553,515,102.32 553,515,102.32	0.55
CP SASC06W1R SASC 2006-W1A R	0.0000 09/25/2036 08/25/2006 CMO NR
NR 553,515,102.32 553,515,102.32	0.55
CP SASC04S4X SASC 2004-S4 X	0.0000 12/25/2034 11/25/2004 CMO NR
NR 579,972,982.06 53,725,407.45	0.53
CP AAMES031R AAMES 2003-1 R	0.0000 09/25/2033 10/25/2003 CMO NR
NR 508,615,454.14 508,615,454.14	0.50
CP FFM05FF2R FFML 2005-FFH2R	0.0000 04/25/2035 06/25/2005 CMO NR
NR 493,884,000.00 493,884,000.00	0.49
CP SASC04S3P SASCO 2004-S3 P	0.0000 10/25/2034 09/25/2004 CMO NR
NR 613,809,825.58 48,002,158.33	0.48
CP SASC04S3X SASCO 2004-S3 X	0.0000 10/25/2034 09/25/2004 CMO NR
NR 613,809,825.58 48,002,158.33	0.48
CP FFML3FFMR FFML 2003 FFM R	0.0000 02/25/2033 05/25/2003 CMO NR
NR 258,934,415.47 47,110,527.55	0.47
CP SASNIMHF2 SASCO 02-HF2 R	0.0000 07/25/2032 11/22/2002 CMO NR
NR 44,875,000.00 44,875,000.00	0.44
CP ARC02BC32 ARC 2002 BC3 X CMO SER 02-BC3	0.0000 05/25/2032 05/25/2002
CMO NR NR 785,112,139.00 43,442,747.38	0.43
CP SASC06S3L SASC 2006-S3 LTR	0.0000 09/25/2036 08/30/2006 CMO NR
NR 439,856,690.61 439,856,690.61	0.43
CP SAS05GL2X SASC 2005-GEL2 X	0.0000 04/25/2035 04/25/2005 CMO NR
NR 171,175,000.00 43,258,057.05	0.43
CP SAS04GL3R SASC 2004-GEL3 R	0.0000 08/25/2034 09/01/2004 CMO NR
NR 135,347,800.32 42,116,470.48	0.42
CP FFML2FF3X FFML 2002-FF3 X	0.0000 12/25/2032 11/25/2002 CMO NR
NR 861,530,303.78 40,542,065.34	0.40
CP FFML6FFBP FFML 2006-FFB P	0.0000 12/25/2026 11/25/2006 CMO NR
NR 685,210,677.27 405,777,044.71	0.40
CP 073886AL7 BSABS 2006-ST1 C	0.0000 08/25/2036 10/01/2006 CMO NR
NR 183,957,158.70 40,557,124.91	0.40
CP SASC05S4X SASC 2005-S4 X	0.0000 07/25/2035 07/01/2005 CMO NR
NR 183,273,000.00 39,710,264.72	0.39
CP ARCBC304X ARC 2002 BC4 X	0.0000 07/25/2032 06/25/2002 CMO NR
NR 709,832,064.45 37,982,093.03	0.37
CP FFML3FF3P FFML 2003 FF3 P	0.0000 07/25/2033 07/25/2003 CMO NR
NR 770,835,784.73 37,449,229.72	0.37
CP SASC04S3R SASCO 2004-S3 R	0.0000 10/25/2034 09/25/2004 CMO NR
NR 613,809,825.58 370,787,170.38	0.37
CP SAS99BC45 SASCO 99-BC4 X CMO SER BC4	0.0000 10/25/2029 10/01/1999
CMO N/R N/R 930,433,770.00 36,740,156.44	0.36
CP ARC02BC9P ARC 2002 BC9 P	0.0000 11/25/2032 11/25/2002 CMO NR
NR 673,879,036.00 35,212,263.93	0.35
CP ARC02BC9X ARC 2002-BC9 X	0.0000 12/25/2032 11/25/2002 CMO NR

NR	673,879,036.70	35,212,263.97	0.35
CP	SASC06W1P	SASC 2006-W1A P	0.0000 09/25/2036 08/25/2006 CMO NR
NR	553,515,102.32	356,993,210.13	0.35
CP	SASC06W1X	SASC 2006-W1A X	0.0000 09/25/2036 08/25/2006 CMO NR
NR	553,515,102.32	356,993,210.13	0.35
CP	SAS4GEL2X	SASC 2004-GEL2 OC	0.0000 07/25/2034 06/01/2004 CMO NR
NR	142,009,288.82	35,221,143.81	0.35
CP	SAS4GELR	SASCO 2004-GEL 1 R	0.0000 02/25/2034 02/25/2004 CMO NR
NR	116,997,692.38	34,405,203.57	0.34
CP	ARC02BC7X	ARC 2002 BC7 X	0.0000 10/25/2032 09/25/2002 CMO NR
NR	827,391,137.00	34,312,030.42	0.34
CP	NC2002ACE	NCHET 2002-A CE	0.0000 02/26/2032 02/24/2002 CMO NR
NR	646,833,369.81	34,201,934.74	0.34

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP NC2002AP2	NCHET 2002-A P	0.0000	02/26/2032	02/24/2002	CMO NR
NR	646,833,370.00 34,201,934.75	0.34			
CP LBSBC071L	LBSBC 2007-1 L	0.0000	03/31/2037	03/30/2007	CMO N/R
N/R	327,100,000.00 327,100,000.00	0.32			
CP LBSB63LTR	LBSBC 2006-3 LT-R	0.0000	12/25/2036	11/01/2006	CMO NR
NR	326,275,000.00 326,275,000.00	0.32			
CT LBSB63NMR	LBSBC 2006-3 NIM R	0.0000	12/27/2037	12/20/2006	CMO N/R
N/R	326,275,000.00 326,275,000.00	0.32			
CP SAIL0403R	SAIL 04-3 P	0.0000	04/25/2034	03/25/2004	CMO NR NR
	2,253,786,628.37 329,785,472.63	0.32			
CP SAS4GEL2P	SASC 2004-GEL2 P	0.0000	07/25/2034	06/01/2004	CMO NR
NR	142,009,288.82 32,791,084.55	0.32			
CP SASC06S4P	SASC 2006-S4 P	0.0000	01/25/2037	12/25/2006	CMO NR
NR	531,581,697.32 307,881,941.95	0.30			
CP SASC06S2P	SASCO 2006-S2 P	0.0000	06/25/2036	05/01/2006	CMO NR
NR	656,215,417.00 288,254,523.04	0.28			
CP ARC02BC2P	ARC 2002-BC2 P	0.0000	04/25/2035	06/25/2005	CMO NR
NR	662,489,743.25 27,791,059.16	0.27			
CP ARC02BC2X	ARC 2002-BC2 X	0.0000	05/25/2032	04/25/2002	CMO N/R
N/R	662,489,743.25 27,791,059.16	0.27			
CP SASC03S2R	SASCO 2003 S2 R	0.0000	12/25/2033	11/25/2003	CMO NR
NR	394,188,197.61 27,611,718.41	0.27			
CP SAS07GE1L	SASC 2007-GEL1 L	0.0000	01/25/2037	01/01/2007	CMO NR
NR	296,119,000.00 275,088,737.59	0.27			
CP SAS07GE1R	SASC 2007-GEL1 R	0.0000	01/01/2037	01/01/2007	CMO NR
NR	296,118,900.00 275,088,644.69	0.27			
CP SASC04NP2	SASC04-NP2 XS	0.0000	06/25/2034	11/01/2004	CMO NR
NR	121,911,505.00 26,131,933.83	0.26			
CP SAS6GEL4L	SASC 2006-GEL4 LT-R	0.0000	11/25/2036	10/25/2006	CMO NR
NR	318,316,000.00 260,962,261.75	0.26			
CP SAS6GEL4R	SASC 2006-GEL4 R	0.0000	10/25/2036	10/25/2006	CMO NR
NR	318,316,000.00 260,962,261.75	0.26			
CP SASC04S2R	SASC 2004-S2 R	0.0000	06/25/2034	05/25/2004	CMO NR
NR	541,391,543.00 230,539,136.58	0.23			
CP SAS07GE1P	SASC 2007-GEL1 P	0.0000	01/25/2037	01/01/2007	CMO NR
NR	296,119,000.00 224,571,235.06	0.22			
CP SAS07GE1X	SASC 2007-GEL1 X	0.0000	01/25/2037	01/01/2007	CMO NR
NR	296,119,000.00 224,571,235.06	0.22			
CP SAS6GEL4P	SASC 2006-GEL4 P	0.0000	10/25/2036	10/25/2006	CMO NR
NR	318,316,000.00 208,774,382.84	0.20			

CP SAS6GEL4X SASC 2006-GEL4 X	0.0000 11/25/2036 10/25/2006 CMO NR
NR 318,316,000.00 208,774,382.84	0.20
CP NC01NC2CE NCHET 2001-NC2 CE	0.0000 09/25/2031 09/24/2001 CMO NR
NR 518,002,199.85 19,948,856.27	0.19
CP NC01NC2P1 NCHET 2001-NC2 P	0.0000 09/25/2031 09/24/2001 CMO NR
NR 518,002,200.00 19,948,856.28	0.19
CP NC01NC1CE NCHET 2001-NC1 CE	0.0000 05/30/2031 05/24/2001 CMO NR
NR 380,241,712.73 16,417,461.06	0.16
CP NC01NC1P1 NCHET 2001-NC1 P	0.0000 05/30/2031 05/24/2001 CMO NR
NR 380,241,713.00 16,417,461.07	0.16
CP ARC01BC5P ARCO 01-BC5 P CMO SER 01-BC5	0.0000 08/25/2031 07/25/2001
CMO N/R N/R 579,244,273.00 15,851,106.99	0.15
CP ARC01BC5X ARCO 01-BC5 X CMO SER 01-BC5	0.0000 08/25/2031 07/25/2001
CMO N/R N/R 579,244,273.00 15,851,106.99	0.15
CP SASC06SZX SASC 2006-Z X	0.0000 01/25/2037 12/25/2006 CMO NR
NR 211,262,167.95 156,394,396.74	0.15
CP SAIL0405R SAIL 2004-5 R	0.0000 06/25/2034 05/25/2004 CMO NR NR
841,054,435.74 127,976,525.05	0.12
CP SAIL3B13P SAIL 2003-BC13 P	0.0000 11/25/2033 11/25/2003 CMO NR
NR 1,356,399,830.33 123,173,024.63	0.12
CP SAIL4BC1P SAIL 2004-BC1 P	0.0000 02/25/2034 01/25/2004 CMO NR
NR 2,384,907,520.00 121,316,827.96	0.12
CP SAS05GL4R SASC 2005-GEL4 R	0.0000 08/25/2035 09/25/2005 CMO NR
NR 222,435,336.28 112,130,223.78	0.11
CP SAS05GL3R SASC 2005-GEL3 R	0.0000 06/25/2035 06/25/2005 CMO NR
NR 230,783,647.69 87,678,845.70	0.08
CP SAS05GL4P SASC 2005-GEL4 P	0.0000 08/25/2035 09/25/2005 CMO NR
NR 222,435,336.28 81,506,072.29	0.08
CP SAS339EXP SASCO 2003-39EX P	0.0000 08/25/2033 11/01/2003 CMO NR
NR 83,911,146.10 7,280,264.28	0.07
CP SAS339EXR SASCO 2003-39EX R	0.0000 08/25/2033 11/01/2003 CMO NR
NR 83,911,146.10 7,280,264.28	0.07
CP SAS339EXX SASCO 2003-39EX X	0.0000 08/25/2033 11/01/2003 CMO NR
NR 83,911,146.10 7,280,264.28	0.07
CP ARC02BC8P ARC 2002 BC8 P	0.0000 11/25/2032 10/25/2002 CMO NR
NR 1,268,618,066.00 67,624,398.97	0.06
CP SASC3NP3R SASCO 2003-NP3 X	0.0000 07/25/2033 11/25/2003 CMO NR
NR 376,195,471.60 6,442,810.17	0.06
CP SAS05GL3P SASC 2005-GEL3 P	0.0000 06/25/2035 06/25/2005 CMO NR
NR 230,783,647.69 62,204,598.88	0.06
CP SAS05GL3X SASC 2005-GEL3 X	0.0000 06/25/2035 06/25/2005 CMO NR
NR 230,783,647.69 62,204,598.88	0.06
CP SASC04S4P SASC 2004-S4 P	0.0000 12/25/2034 11/25/2004 CMO NR
NR 579,972,982.06 53,725,407.45	0.05
CP SAS2HF1P7 SASCO 02-HF1 P	0.0000 05/25/2032 05/25/2002 CMO NR
NR 773,952,406.00 56,548,823.25	0.05
CP FFML4FFAR FFML 2004 FFA R	0.0000 03/25/2024 02/25/2004 CMO NR
NR 562,018,211.09 41,674,667.60	0.04
CP SAIL3BC4P SAIL 2003-BC4 P	0.0000 05/25/2033 05/25/2003 CMO NR

NR	824,049,370.40	42,713,225.42	0.04
CP	SAIL3BC4X	SAIL 2003-BC4 X	0.0000 05/25/2033 05/25/2003 CMO NR
NR	824,049,370.40	42,713,225.42	0.04
CP	SASC02NP8	SASCO 2002-NP1 C	0.0000 09/25/2032 08/25/2002 CMO N/R
NR	195,629,619.00	4,664,097.30	0.04
CP	SAS05GL2P	SASC 2005-GEL2 P	0.0000 04/25/2035 04/25/2005 CMO NR
NR	171,175,000.00	43,258,057.05	0.04
CP	ARC02BC5P	ARC 2002 BC5 P	0.0000 08/25/2032 07/25/2002 CMO NR
NR	835,968,628.14	34,290,016.15	0.03
CP	ARC02BC5X	ARC 2002 BC5 X	0.0000 08/25/2032 07/25/2002 CMO NR
NR	835,968,628.14	34,290,016.15	0.03
CP	ARC02BC7P	ARC 2002 BC7 P	0.0000 10/25/2032 09/25/2002 CMO NR
NR	827,391,137.00	34,312,030.42	0.03

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP FFML3FF3X	FFML 2003 FF3 X	0.0000	07/25/2033	07/25/2003	CMO NR
NR	770,835,784.73	37,449,229.72	0.03		
CP NC2002CE1	NCHET 2002-1 CE	0.0000	02/26/2032	02/24/2002	CMO NR
NR	198,644,095.79	3,627,746.73	0.03		
CP NC20021P1	NCHET 2002-1 P	0.0000	02/26/2032	02/24/2002	CMO NR
NR	198,644,096.00	3,627,746.74	0.03		
CP SASC04S2P	SASC 2004-S2 P	0.0000	06/25/2034	05/25/2004	CMO NR
NR	541,391,543.56	33,889,750.65	0.03		
CP SASC04S2X	SASC 2004-S2 X	0.0000	06/25/2034	05/25/2004	CMO NR
NR	541,391,543.56	33,889,750.65	0.03		
CP SAS05WM1X	SASC 2005-WMC1 X	0.0000	01/25/2035	02/25/2005	CMO
NR NR	335,067,000.00	37,868,272.16	0.03		
CP SAS99BC4P	SASCO 99-BC4 P CMO SER BC4	0.0000	10/25/2029	10/01/1999	
CMO N/R N/R	930,433,770.00	36,740,156.44	0.03		
CP SAS4GELP	SASCO 2004-GEL 1 P	0.0000	02/25/2034	02/25/2004	CMO NR
NR	116,997,692.38	28,398,308.40	0.02		
CP SAS4GELX	SASCO 2004-GEL 1 X	0.0000	02/25/2034	02/25/2004	CMO NR
NR	116,997,692.38	28,398,308.40	0.02		
CP ARC2BC10P	ARC 2002 BC10 P	0.0000	01/25/2033	12/25/2002	CMO NR
NR	641,919,617.66	25,084,032.92	0.02		
CP ARC2BC10X	ARC 2002 BC10 X	0.0000	01/25/2033	12/25/2002	CMO NR
NR	641,919,617.66	25,084,032.92	0.02		
CP LB0405RCX	LBMLT 2004-5 R-CX	0.0000	09/25/2034	08/20/2004	CMO NR
NR	1,015,407,093.00	2,818,109.06	0.02		
CP LB0405RPX	LBMLT 2004-5 R-PX	0.0000	09/25/2034	08/20/2004	CMO NR
NR	1,015,407,093.00	2,818,109.06	0.02		
CP SASC3NP2R	SASCO 2003-NP2 R	0.0000	12/25/2032	07/30/2003	CMO NR
NR	150,326,685.00	2,224,962.71	0.02		
CP SAS03BCD0	SASCO 03-BC1 D	0.0000	05/25/2032	01/25/2003	CMO NR
NR	5,876,287.00	2,053,618.06	0.02		
CP SAS03NP1R	SASCO 2003-NP1	0.0000	07/25/2032	02/28/2003	CMO NR
NR	122,197,503.00	2,097,685.10	0.02		
CP SAS99SP10	SASCO 99-SP1 X CMO SER 99SP1	0.0000	05/25/2029	04/01/1999	
CMO N/R N/R	581,013,814.00	23,631,021.15	0.02		
CP LBSB6SBAR	LBSBC 2006-3 SBA R	0.0000	12/25/2036	11/01/2006	CMO NR
NR	30,083,585.13	16,464,506.31	0.01		
CP RMSC41R	RMSC IV 1 1-R RESID SERIES 001	0.0000	08/25/2023	11/01/1992	
CMO N/R N/R	99.99	99.99	0.00		
CP FMLNIMBR	FFML NIM 2003 FFB R	0.0000	02/27/2033	06/20/2003	CMO NR
NR	100.00	100.00	0.00		

CP AMRSC991R AMRES 99-1 R CMO SER 99-1	0.0000	06/25/2029	10/20/1999	
CMO N/R N/R	1.00	1.00	0.00	
CP ARCBC2006 ARC 2000 BC2-P RESID SER BC2	0.0000	04/25/2030	05/30/2000	
CMO N/R N/R	2,065,694,754.00	2,065.69	0.00	
CP FFMLTO47S FFMLT 2004-FF7 PS	0.0000	08/25/2034	08/01/2004	CMO NR
NR	100.00	100.00	0.00	
CP GPM05HE3L GPMF 2005-HE3 L	0.0000	09/15/2030	08/25/2005	CMO NR
NR	100.00	100.00	0.00	
CP GPM05HE3R GPMF 2005-HE3 R	0.0000	09/15/2030	08/25/2005	CMO NR
NR	100.00	100.00	0.00	
CP GRP06HE1R GPMF - 2006 HE 1 R	0.0000	08/25/2036	08/28/2006	CMO NR
NR	100.00	100.00	0.00	
CP HLTV041OC HLTV 2004-1 CL R	0.0000	03/25/2034	03/25/2004	CMO NR
NR	4,226,577.30	4,226,577.30	0.00	
CP LABS0501L LABS 2005-1 L	0.0000	09/25/2035	03/11/2005	CMO NR NR
1.00	1.00	0.00		
CP LABS0501R LABS 2005-1 R	0.0000	09/25/2035	03/11/2005	CMO NR NR
1.00	1.00	0.00		
CP LBSBC052R LBSBC 2005-2-R	0.0000	09/25/2030	10/28/2005	CMO NR
NR	100.00	100.00	0.00	
CP LBSB062PS LBSBC 2006-2 NIM PS	0.0000	09/27/2030	09/22/2006	CMO NR
NR	100.00	100.00	0.00	
CP SAIL0404S SAIL 2004-4 PS	0.0000	04/25/2034	04/01/2004	CMO NR NR
100.00	100.00	0.00		
CP SAIL0410S SAIL 2004-10 PS	0.0000	10/25/2034	10/01/2004	CMO NR NR
100.00	100.00	0.00		
CP SAIL0501S SAIL 2005-1 PS	0.0000	02/25/2035	01/25/2005	CMO NR NR
100.00	100.00	0.00		
CP SAIL0504S SAIL 2005-4 PS	0.0000	04/25/2035	04/01/2005	CMO NR NR
10.00	10.00	0.00		
CP SAIL0505S SAIL 2005-5 PS	0.0000	05/25/2035	05/01/2005	CMO NR NR
100.00	100.00	0.00		
CP SAIL0507S SAIL 2005-7 PS	0.0000	07/25/2035	07/01/2005	CMO NR NR
100.00	100.00	0.00		
CP SAIL053PS SAILN 2005-3X PS	0.0000	04/27/2035	04/20/2005	CMO NR
NR	100.00	100.00	0.00	
CP SAIL059PS SAIL 2005-9 PS	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00	0.00		
CP SAIL0601S SAIL 2006-1 PS	0.0000	01/25/2036	01/01/2006	CMO NR NR
100.00	100.00	0.00		
CP SAIL4BN1S SAIL 2004-BNC1 PS	0.0000	07/25/2034	07/01/2004	CMO NR
NR	100.00	100.00	0.00	
CP SAIL510PS SAIL 2005-10 PS	0.0000	12/25/2035	11/01/2005	CMO NR NR
100.00	100.00	0.00		
CP SAIL511PS SAIL 2005-11 PS	0.0000	01/25/2036	12/25/2005	CMO NR NR
100.00	100.00	0.00		
CP SAN03BC3R SASCO NIM 2003-BC3 R	0.0000	04/27/2033	10/20/2003	CMO
NR NR	100.00	100.00	0.00	
CP SAR05AXPS SARMN 2005-AXS PS	0.0000	04/27/2035	04/20/2005	CMO NR

NR	100.00	100.00	0.00				
CP SASNIM03S	SASCO	NIM 2003-S	R	0.0000	12/28/2033	12/22/2003	CMO NR
NR	100.00	100.00	0.00				
CP SAS03AL2R	SASCO	2003-AL2	R	0.0000	05/25/2033	05/25/2003	CMO NR
NR	100.00	100.00	0.00				
CP SAS05OP1S	SASCO	2005-OPT1	S	0.0000	11/25/2035	11/23/2005	CMO NR
NR	100.00	100.00	0.00				
CP SAS05S2PS	SASNM	2005-S2X	PS	0.0000	05/27/2035	05/20/2005	CMO NR
NR	100.00	100.00	0.00				
CP SAS99BC4R	SASCO	99-BC4	R	CMO	SER	BC4	0.0000 10/25/2029 10/01/1999
CMO N/R	N/R	1.00	1.00	0.00			
CP SAS99RM1O	SASCO	99-RM1	O	0.0000	07/25/2029	08/23/1999	CMO NR
NR	100.00	100.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SB99NC3CE	SBM7 1999-NC3 CE	0.0000	06/25/2029	06/24/1999	CMO NR
NR	0.03 0.00	0.00			
CP 86359DTN7	SASCO 2005-SC1 R	0.0000	05/25/2031	09/01/2005	CMO NR
NR	100.00 100.00	0.00			

TOTAL FOR TYPE CMO ==>
329,078,338,530.98 238,094,210,766.13 377,733,339.77

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CP LAB041XCF	LABS 2004-1 XCF PREFERENCE SHA	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	528,823,000.00 528,823,000.00	1,505,138.19			
CP LXN0505N	LEHMAN XS NIM COMPANY 2005-5N	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	2,740,586,000.00 2,740,586,000.00	27.40			
CP LXN0602N	LEHMAN XS NIM COMPANY 2006-2N	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	2,131,095,000.00 2,131,095,000.00	21.31			
CP LXN0509N	LEHMAN XS NIM COMPANY 2005-9N	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	1,600,187,223.00 1,600,187,223.00	16.00			
CP SARMN19XS	SARM 2005-19XS NIM PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	1,145,703,175.00 1,145,703,175.00	11.45			
CP SARMN16XS	SARM 2005-16XS NIM PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	902,961,000.00 902,961,000.00	9.02			
CP LXN2057N	LEHMAN XS NIM 2COMPANY 2005-7N	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	407,942,533.00 407,942,533.00	4.07			
CP JP06FR1PS	JPNIM 2006-FRE1 PS	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	51,000,000.00 51,000,000.00	0.05			
CP FFAPS0401	FFML NIM 04-FFA PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100.00 100.00	0.00			
CP SAIL4BN2S	SAIL 04-BNC2 PREF SHARES	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	100.00 100.00	0.00			
CP SAILN411P	SAIL NIM 2004-11 PREF SHARES	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	100.00 100.00	0.00			

TOTAL FOR TYPE EQU ==> 9,508,298,231.00
9,508,298,231.00 1,505,227.49

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CP ARC01BC6P	ARC 2001-BC6 P	0.0000	10/25/2031	10/25/2001	RND N/R
N/R	847,838,000.00 32,597,068.37	0.32			

CP ARC01BC6X ARC 2001-BC6 X	0.0000	10/25/2031	10/25/2001	RND	N/R
N/R 847,838,000.00 32,597,068.37	0.32				

65,194,136.74	0.64	TOTAL FOR TYPE RND ==>	1,695,676,000.00
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CP MV72 RESID LEHMAN 91-1 R-3-1	0.0010	12/01/2019	0000MV72	NWL	N/R
N/R 73,606.00 73,606.00 9,815.02					
CP NF14 \$1 O/F RESID RYLAND 92-3 R	0.0000	06/20/2020	0000NF14	NWL	N/R
N/R 1.00 1.00 1.05					
CP MY79 RESID LB MTG:TRUST ASSET P/T	0.0000	04/25/2021	0000MY79	NWL	
N/R N/R 1,000.00 2,999.66 0.30					
CP MY80 RESID LB MTG:TRUST ASSET P/T	0.0000	07/25/2019	0000MY80	NWL	
N/R N/R 1,000.00 1,000.00 0.10					
CP MV73 RESID RYLAND 91-4 CL-R	0.0000	02/25/2020	0000MV73	NWL	N/R
N/R 100,000.00 100,000.00 0.00					
CP MW52 RESID MIGHTS 91-1 CLASS-R	0.0000	01/01/2021	0000MW52	NWL	
N/R N/R 200,000.00 200,000.00 0.00					
CP NM13 RYL 92-C R PRIVATE	0.0000	09/25/2032	0000NM13	NWL	N/R
N/R 1,000.00 1,000.00 0.00					
CP NQ71 \$1 O/F RESUL RYL 92-15 R	8.2750	11/25/2023	0000NQ71	NWL	N/R
N/R 1.00 1.00 0.00					

378,607.66	9,816.47	TOTAL FOR TYPE NWL ==>	376,608.00
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CP 52519BCF5 LMT 2007-7 P2	0.0000	00/00/0000	00/00/0000	NA	N/R	N/R
100,000,000.00 100,000,000.00 190,282.76						
CP SASNWF1PS SASNM 2006-WF1PS	0.0000	00/00/0000	00/00/0000	NA		
N/R N/R 50,000,000.00 50,000,000.00 5.00						
CP 86565TAA0 SMSTR 2005-HGIA E	0.0000	12/08/2045	12/15/2005	NA	NR	
CA 7,400,000.00 7,400,000.00 0.74						
CP 05570C201 BNC NIM 2007-3 OTC	0.0000	00/00/0000	00/00/0000	NA	N/R	
N/R 5,000,000.00 5,000,000.00 0.05						

162,400,000.00	190,288.55	TOTAL FOR TYPE NA ==>	162,400,000.00
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468,173,860,104.36	399,368,310.83	COMPANY TOTAL	580,057,791,601.90
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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	1,010,229,822.86	1,097,364.79
MW	0.00	0.00
DT	0.00	0.00
CP	263,016,074,595.04	398,270,946.04
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	264,026,304,417.90	399,368,310.83

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912795H53	U S TREASURY BILL	0.0000	11/06/2008	00/00/0000	BBN N/R
N/R	500,000.00	500,000.00	498,945.83		
CM 912795J28	U S TREASURY BILL	0.0000	12/11/2008	00/00/0000	BBN N/R
N/R	500,000.00	500,000.00	498,175.00		
CM 912795Q79	U S TREASURY BILL	0.0000	06/04/2009	00/00/0000	BBN N/R
N/R	500,000.00	500,000.00	493,006.94		
CM 912795H95	U S TREASURY BILL	0.0000	12/04/2008	00/00/0000	BBN N/R
N/R	250,000.00	250,000.00	249,158.47		

1,750,000.00 1,739,286.24 TOTAL FOR TYPE BBN ==> 1,750,000.00

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CM G2A081092	GNMA ARM 081092	5.0000	10/20/2034	00081092	GNM N/R
N/R	10,000,000.00	2,439,979.50	2,464,522.67		
CM G2A081056	GNMA ARM 081056	5.6250	09/20/2034	00081056	GNM N/R
N/R	9,000,000.00	1,996,372.17	2,015,355.93		

4,436,351.67 4,479,878.60 TOTAL FOR TYPE GNM ==> 19,000,000.00

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CM N999 FNMA SF 30 YEAR		5.0000	12/01/2033	00745944	FNM N/R N/R
47,795,000.00	39,308,929.40	38,913,963.37			
CM N999 FNMA SF 30 YEAR		6.0000	01/01/2038	00966552	FNM N/R N/R
31,702,913.00	29,833,901.36	30,578,272.73			
CM N999 FNMA SF 30 YEAR		5.5000	05/01/2035	00735500	FNM N/R N/R
35,996,800.00	22,488,730.82	22,746,187.74			
CM N999 FNMA SF 30 YEAR		6.0000	02/01/2038	00972399	FNM N/R N/R
16,869,620.00	16,608,633.14	17,023,027.18			
CM N999 FNMA SF 30 YEAR		5.5000	05/01/2034	00725423	FNM N/R N/R
37,234,831.00	16,662,317.66	16,837,243.06			
CM N999 FNMA SF 30 YEAR		5.5000	12/01/2035	00745095	FNM N/R N/R
14,574,900.00	10,593,939.79	10,705,157.76			
CM M215 FNMA ARMS		5.2680	08/01/2037	00948776	FNM N/R N/R
10,771,691.00	8,447,383.91	8,592,498.70			
CM N999 FNMA SF 30 YEAR		6.0000	02/01/2038	00933506	FNM N/R N/R
8,438,301.00	7,833,271.27	8,028,715.46			

CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00755365	FNM N/R	N/R
15,348,890.00	6,538,357.92	6,606,999.32				
DT	31394UEB4 FNR 2005-88 A	2.6218	10/25/2035	09/25/2005	FNM N/R	N/R
10,000,000.00	6,234,661.20	5,997,598.18				
CM	N999 FNMA SF 30 YEAR	5.5000	05/01/2036	00256232	FNM N/R	N/R
4,620,000.00	3,736,555.74	3,777,800.24				
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2034	00824601	FNM N/R	N/R
6,099,397.00	3,630,161.64	3,668,272.03				
CM	WAMN999 FNMA-GUAR MTG PASS THRU-30YR	5.5000	06/01/2033	00555531	FNM N/R	N/R
8,293,115.00	3,071,096.14	3,111,494.91				
CM	M215 FNMA ARMS	5.8710	11/01/2034	00797182	FNM N/R	N/R
10,829,873.00	2,463,769.79	2,489,230.94				
DT	313920YB0 FNW 2001-W2 AV1	2.7318	11/25/2031	08/30/2001	FNM N/R	N/R
185,000,000.00	2,177,131.80	2,159,866.48				
CM	T999 FNMA 15 YEAR	5.5000	07/01/2021	00883080	FNM N/R	N/R
2,142,528.00	1,404,100.26	1,431,236.44				
CM	31392AVD7 FNR 2001-63 FB	3.0656	12/18/2031	11/18/2001	FNM N/R	N/R
30,000,000.00	1,120,794.30	1,123,370.35				
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2035	00889892	FNM N/R	N/R
1,056,000.00	1,056,000.00	1,067,086.16				
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2033	00667717	FNM N/R	N/R
2,400,000.00	1,011,855.21	1,022,477.93				
CM	31392ATW8 FNR 2001-63 FD	3.0656	12/18/2031	11/18/2001	FNM N/R	N/R
10,000,000.00	887,171.60	889,210.69				
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2038	00964344	FNM N/R	N/R
716,573.00	713,559.90	721,051.04				
CM	N999 FNMA SF 30 YEAR	5.5000	08/01/2037	00948694	FNM N/R	N/R
393,216.00	371,583.24	375,484.21				
CM	31392BJW7 FNR 2001-72 CF	3.1156	11/18/2031	11/18/2001	FNM N/R	N/R
10,000,000.00	373,597.50	375,283.25				
CM	N999 FNMA SF 30 YEAR	5.5000	01/01/2033	00678278	FNM N/R	N/R
585,589.00	237,624.57	240,119.21				
CM	N999 FNMA SF 30 YEAR	6.0000	12/01/2037	00956977	FNM N/R	N/R
249,951.00	229,511.73	235,238.16				
CM	N999 FNMA SF 30 YEAR	5.5000	01/01/2034	00776450	FNM N/R	N/R
352,877.00	118,438.43	119,681.82				
CM	N999 FNMA SF 30 YEAR	5.5000	03/01/2038	00961908	FNM N/R	N/R
91,732.00	86,439.65	87,347.11				
CM	N999 FNMA SF 30 YEAR	5.5000	09/01/2033	00741966	FNM N/R	N/R
215,222.00	63,775.25	64,444.77				

TOTAL FOR TYPE FNM ==> 501,779,019.00

187,303,293.22 188,988,359.24

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CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2038	00G04586	FHL N/R	N/R
39,997,251.00	39,806,308.52	40,166,673.09				
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	09/01/2038	00G04607	FHL N/R	N/R

N/R	7,999,200.00	7,978,067.31	8,165,281.80
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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM FHGOLDARM FHLMC GOLD ARM 30YR		4.9350	02/01/2037	001G1608	
FHL N/R N/R	7,530,000.00	5,975,885.48	6,106,055.96		
CM 31397FBP6 FHR 3279 PA		5.5000	02/15/2023	02/01/2007	FHL N/R N/R
7,000,000.00	5,868,793.77	5,988,674.38			

TOTAL FOR TYPE FHL ==> 62,526,451.00
59,629,055.08 60,426,685.23

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DT 17308BAF5 COMNI 2008-A9A A9		3.4706	03/20/2013	06/30/2008	CRD AAA
AAA	3,000,000.00	3,000,000.00	3,009,769.69		
DT 05522RCB2 BACCT 2008-A5 A5		3.6668	12/16/2013	05/02/2008	CRD AAA
AAA	2,000,000.00	2,000,000.00	1,999,845.60		
DT 02582JFE5 AMXCA 2008-3 A		3.4168	08/15/2012	04/17/2008	CRD AAA
AAA	2,000,000.00	2,000,000.00	1,998,708.00		

TOTAL FOR TYPE CRD ==> 7,000,000.00
7,000,000.00 7,008,323.29

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DT 78445JAA5 SLMA 2008-9 A		4.1727	04/25/2023	08/28/2008	STU AAA
AAA	3,395,000.00	3,395,000.00	3,388,308.04		

TOTAL FOR TYPE STU ==> 3,395,000.00
3,395,000.00 3,388,308.04

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DT 34528XAC3 FORDO 2008-C A2B		3.3668	01/15/2011	05/22/2008	AUT AAA
AAA	3,000,000.00	3,000,000.00	2,992,199.70		

TOTAL FOR TYPE AUT ==> 3,000,000.00
3,000,000.00 2,992,199.70

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DT 17308BAC2 CITIBANK OMNI MASTER TRUST		0.0000	12/23/2013	12/27/2007	AB
AAA AAA	2,300,000.00	2,300,000.00	2,303,128.00		

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2,300,000.00    2,303,128.00
TOTAL FOR TYPE AB ==>    2,300,000.00

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DT 07387BEB5 BSCMS 2005-PW10 A4    5.4050 12/11/2040 12/01/2005 CMO
AAA NR    13,000,000.00    13,000,000.00    12,794,365.27
DT 46625YT94 JPMCC 2007-FL1A A1    2.8418 07/15/2019 08/23/2007 CMO NR
AAA    5,000,000.00    4,416,375.51    4,253,632.07
DT 88522RAA2 TMST 2006-5 A1    2.5918 08/25/2036 08/31/2006 CMO AAA
AAA    5,000,000.00    3,467,670.78    3,261,901.72
DT 590201AA7 MLFT    2.9864 07/09/2021 03/20/2008 CMO AAA AAA
3,000,000.00    3,000,000.00    2,773,970.61
DT 466309AC5 JPALT 2008-R4 2A1    2.9600 06/27/2037 07/27/2008 CMO AAA
NR    2,728,000.00    2,728,000.00    2,322,837.44
DT 589929M70 MLMI 2003-A2 1A1    6.0272 02/25/2033 03/01/2003 CMO AAA
AAA    28,000,000.00    1,621,352.88    1,619,551.77
DT 41164MAC1 HVMLT 546    2.5956 03/19/2037 03/09/2007 CMO AAA
AAA    1,000,000.00    716,070.23    432,660.31
DT 929227XB7 WAMU 2002-AR17 1A    4.4900 11/25/2042 10/01/2002 CMO AAA
AAA    4,600,000.00    227,874.41    211,983.24

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29,177,343.81    27,670,902.43
TOTAL FOR TYPE CMO ==>    62,328,000.00

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468,471,851,148.14    298,997,070.77
COMPANY TOTAL    580,720,870,071.90

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	244,706,906.97	247,476,744.65
CT	0.00	0.00
MW	0.00	0.00
DT	53,284,136.81	51,520,326.12
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	297,991,043.78	298,997,070.77

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 038461AC3	EGYPT GOVERNMENT AID BONDS	4.4500	09/15/2015	09/27/2005	
AGY AAA AAA	0.00	0.00	0.00		

TOTAL FOR TYPE AGY ==> 0.00
0.00 0.00

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CP 38373TQZ1	GNR 01-61 RR	0.0000	02/20/2031	12/01/2001	GNM N/R
N/R	1.00	1.00	0.04		
CP 38375XPC2	GNR 2008-74 RR	0.0000	08/20/2038	08/01/2008	GNM N/R
N/R	1.00	1.00	0.00		

TOTAL FOR TYPE GNM ==> 2.00
2.00 0.04

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CM 31358TXE4	FNR G93-011 11-SA CMO SER 11	7.1000	12/25/2008	03/25/1993	
FNM N/R N/R	100,000,000.00	130.00	6.56		
CP 31392CT46	FNW 2002 W3 R	0.0000	09/01/2028	04/01/2002	FNM N/R
N/R	100.00	100.00	5.31		
CM 31358TXC8	FNR G93-011 11-S CMO SER 11	7.0500	12/25/2008	03/25/1993	FNM
N/R N/R	40,000,000.00	52.00	3.89		
CM 31359DR62	FNR 93-186 186-SA CMO SER 186	9.2500	09/25/2008	09/01/1993	
FNM N/R N/R	2,000,000.00	0.20	0.20		
CP 31392EE30	FNR 2002 63 R	0.0000	10/25/2032	09/01/2002	FNM N/R N/R
1.00	1.00	0.04			
CP 31392EE48	FNR 2002 63 RL	0.0000	10/25/2032	09/01/2002	FNM N/R
N/R	1.00	1.00	0.04		
CP 31392E4M9	FNR 02-71 R	0.0000	11/25/2032	10/01/2002	FNM N/R N/R
1.00	1.00	0.04			
CP 31392E4N7	FNR 02-71 RL	0.0000	11/25/2032	10/01/2002	FNM N/R N/R
1.00	1.00	0.04			
CP 313921F78	FNR 01-59 R SER 01-59 R	0.0000	11/25/2031	10/01/2001	FNM N/R
N/R	1.00	1.00	0.04		
CP 313921F86	FNR 01-59 RL SER 01-59 RL	0.0000	11/25/2031	10/01/2001	FNM
N/R N/R	1.00	1.00	0.04		
CP 31393BPD1	FNR 03-32 R	0.0000	05/25/2033	04/01/2003	FNM N/R N/R
1.00	1.00	0.04			

CP 31393BPE9 FNR 03-32 RL	0.0000	05/25/2033	04/01/2003	FNM N/R	N/R
1.00 1.00 0.04					
CP 31393E7K9 FNR 2003-105 R	0.0000	10/25/2033	09/01/2003	FNM N/R	
N/R 1.00 1.00 0.04					
CP 31359KMV6 FNR 96-033 33-R CMO SERIES 33	0.0000	07/25/2026	07/01/1996		
FNM N/R N/R 1.00 1.00 0.00					
CP 31359KMW4 FNR 96-033 33-RL CMO SERIES 33	0.0000	07/25/2026	07/01/1996		
FNM N/R N/R 1.00 1.00 0.00					
CP 31359UZF5 FNR 98-54 54-RL RESID SER 98	0.0000	10/25/2028	09/01/1998	FNM	
N/R N/R 1.00 1.00 0.00					
CP 31392JYT0 FNW 2003-W3 R	0.0000	08/28/2032	02/01/2003	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31392JYU7 FNW 2003-W3 RL	0.0000	08/28/2032	02/01/2003	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31393BSJ5 FNW 2003-W7 R	0.0000	03/25/2033	04/01/2003	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31393BSK2 FNW 2003-W7 RL	0.0000	03/25/2033	04/01/2003	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31393Y2A2 FNW 2004-W7 R	0.0000	04/25/2034	05/01/2004	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31394A7J9 FNW04-W12 R	0.0000	07/25/2034	11/01/2004	FNM N/R	
N/R 50.00 50.00 0.00					
CP 31394A7K6 FNW04-W12 RL	0.0000	07/25/2034	11/01/2004	FNM N/R	
N/R 50.00 50.00 0.00					
CP 31394CC59 FNW05-1 R	0.0000	10/25/2034	02/01/2005	FNM N/R	N/R
100.00 100.00 0.00					
CP 31394CC67 FNW05-1 RL	0.0000	10/25/2034	02/01/2005	FNM N/R	N/R
100.00 100.00 0.00					
CP 31396VAK4 FNW 2007-W2 R	0.0000	03/25/2037	02/01/2007	FNM N/R	
N/R 1.00 0.00 0.00					
CP 31396VAL2 FNW 2007-W2 RL	0.0000	03/25/2037	02/01/2007	FNM N/R	
N/R 1.00 0.00 0.00					
CP 31396VPZ5 FNW 2007-W3 R	0.0000	04/25/2037	03/01/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396VQA9 FNW 2007-W3 RL	0.0000	04/25/2037	03/01/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396V2C1 FNW07-W4 R	0.0000	05/25/2037	04/25/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396V2D9 FNW 2007-W4 RL	0.0000	05/25/2037	04/01/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396WLE4 FNW07-W6 R	0.0000	06/25/2037	05/01/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396WLF1 FNW07-W6 RL	0.0000	06/25/2037	05/01/2007	FNM N/R	
N/R 100.00 100.00 0.00					
CP 31396WUY0 FNW 2007-W7 R	0.0000	07/25/2037	06/01/2007	FNM NR	
NR 100.00 100.00 0.00					
CP 31396WUZ7 FNW 2007-W7 RL	0.0000	07/25/2037	06/01/2007	FNM NR	
NR 100.00 100.00 0.00					
CP 31396W6L5 FNW 2007-W9 R	0.0000	08/25/2037	07/01/2007	FNM N/R	

N/R	100.00	100.00	0.00	
CP 31396W6M3 FNW 2007-W9 RL			0.0000	08/25/2037 07/01/2007 FNM N/R
N/R	100.00	100.00	0.00	
CP 31397MSJ7 FNR 2008-76 R			0.0000	09/25/2038 08/01/2008 FNM N/R N/R
1.00	1.00	0.00		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CP 31397MSK4 FNR 2008-76 RL		0.0000	09/25/2038	08/01/2008	FNM N/R
N/R	1.00	1.00	0.00		

TOTAL FOR TYPE FNM ==> 142,001,916.00
2,096.20 16.32

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CP 31395KMS9 FHR 2907 J1		0.0000	12/15/2014	12/01/2004	FHL N/R N/R
47,716,600.00	16,862,925.71	16.86			
DT 312904Z57 FHLMG 1036 1036-H11 SER 1036		0.0000	12/15/2020	01/01/1991	FHL
N/R N/R	8.50	8.50	8.69		
CM WAMF888 FHLMC - 30YR PC		10.0000	04/01/2009	00160074	FHL N/R
N/R	100,000.00	4.51	4.86		
DT 312904Z65 FHLMG 1036 1036-H12 SER 1036		0.0000	01/15/2021	01/01/1991	FHL
N/R N/R	0.40	1.95	2.20		
CM F888 FED. HOME LOAN MTG. CORP. - PC		7.5000	12/01/2016	00282749	FHL
N/R N/R	50,000.00	0.80	0.84		
CP 31397BEA5 FHR 3214 B1		0.0000	09/15/2037	09/01/2006	FHL N/R N/R
167,639,360.00	83,304,376.72	0.83			
CP 31395EYM3 FHR 2835 H1		0.0000	08/15/2014	08/01/2004	FHL N/R N/R
59,610,000.00	21,199,405.33	0.21			
CP 31395HFJ4 FHR 2869 D1		0.0000	10/15/2014	10/01/2004	FHL N/R N/R
40,561,413.00	16,162,297.75	0.16			
CP 31392XYK8 FHR 2524 R		0.0000	11/15/2032	11/01/2002	FHL N/R N/R
1.00	1.00	0.05			
CP 31392TG35 FHR 2480 RS		0.0000	08/15/2032	08/01/2002	FHL N/R N/R
1.00	1.00	0.04			
CP 31392WLG3 FHR 2515 RS		0.0000	10/15/2032	10/01/2002	FHL N/R N/R
1.00	1.00	0.04			
CP 31392WLN8 FHR 2515 R		0.0000	10/15/2032	10/15/2002	FHL N/R N/R
1.00	1.00	0.04			
CP 31392XYL6 FHR 2524 RS		0.0000	11/15/2032	11/01/2002	FHL N/R N/R
1.00	1.00	0.04			
CP 31394KNT7 FHR 2686 RS		0.0000	10/15/2033	10/01/2003	FHL N/R N/R
1.00	1.00	0.04			
CP 31395AGG4 FHR 2808 RA		0.0000	12/15/2014	06/01/2004	FHL N/R N/R
1.00	1.00	0.04			
CP 31395AWR2 FHR 2808 RB		0.0000	12/15/2014	06/01/2004	FHL N/R N/R
1.00	1.00	0.04			

CP 31395F3E2 FHR 2835 RA	0.0000	08/15/2014	08/01/2004	FHL	N/R	N/R
1.00 1.00 0.04						
CP 31395JWG7 FHR 2888 N1	0.0000	11/15/2014	11/01/2004	FHL	N/R	N/R
77,510,400.00 41,225,969.56	0.04					
CP 31394KNS9 FHR 2686 R	0.0000	10/15/2033	10/01/2003	FHL	N/R	N/R
1.00 1.00 0.01						
CP 3133TBZH6 FHR 2010 2010-RA SER 2010	0.0000	11/15/2027	11/01/1997	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TBZK9 FHR 2010 2010-RC SER 2010	0.0000	11/15/2027	11/01/1997	FHL		
N/R N/R 2.00 2.00 0.00						
CP 3133TCBL1 FHR 2016 2016-RA SERIES 2016	0.0000	12/15/2027	12/01/1997	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCBM9 FHR 2016 2016-RB SERIES 2016	0.0000	12/15/2027	12/01/1997	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCBN7 FHR 2016 2016-RC SERIES 2016	0.0000	12/15/2027	12/01/1997	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCHN1 FHR 2018 2018-RA SER 2018	1.0000	01/15/2028	01/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCHP6 FHR 2018 2018-RB SER 2018	0.0000	01/15/2028	01/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCHQ4 FHR 2018 2018-RC SER 2018	0.0000	01/15/2028	01/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCHR2 FHR 2018 2018-RD SER 2018	0.0000	01/15/2028	01/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCYN2 FHR 2030 2030-RA SERIES 2030	0.0000	02/15/2028	02/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCYP7 FHR 2030 2030-RB SERIES 2030	0.0000	02/15/2028	02/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCYQ5 FHR 2030 2030-RC SERIES 2030	0.0000	02/15/2028	02/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TCYR3 FHR 2030 2030-RD SERIES 2030	0.0000	02/15/2028	02/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TDZ74 FHR 2056 2056-RB SERIES 2056	0.0000	05/15/2028	05/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TDZ82 FHR 2056 2056-RC SERIES 2056	0.0000	05/15/2028	05/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TDZ90 FHR 2056 2056-RR SERIES 2056	0.0000	05/15/2028	05/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TEUU6 FHR 2071 2071-RA SERIES 2071	0.0000	07/15/2028	07/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TEUV4 FHR 2071 2071-RB SERIES 2071	0.0000	07/15/2028	07/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TEUW2 FHR 2071 2071-RC SERIES 2071	0.0000	07/15/2028	07/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TEUX0 FHR 2071 2071-RD SERIES 2071	0.0000	07/15/2028	07/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TEUY8 FHR 2071 2071-RE SERIES 2071	0.0000	07/15/2028	07/01/1998	FHL		
N/R N/R 1.00 1.00 0.00						
CP 3133TGAM1 FHR 2081 2081-RC SERIES 2081	0.0000	08/15/2028	08/01/1998	FHL		

N/R	N/R	1.00	1.00	0.00				
CP 3133TGAZ2	FHR 2081	2081-RA	SERIES 2081	0.0000	08/15/2028	08/01/1998	FHL	
N/R	N/R	1.00	1.00	0.00				
CP 3133TGB24	FHR 2081	2081-RB	SERIES 2081	0.0000	08/15/2028	08/01/1998	FHL	
N/R	N/R	1.00	1.00	0.00				
CP 3133TGGT0	FHR 2090	2090-RA	SERIES 2090	0.0000	10/15/2028	10/01/1998	FHL	
N/R	N/R	1.00	1.00	0.00				
CP 3133TGGU7	FHR 2090	2090-RB	SERIES 2090	0.0000	10/15/2028	10/01/1998	FHL	
N/R	N/R	1.00	1.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 3133TGGV5	FHR 2090 2090-RC SERIES 2090	0.0000	10/15/2028	10/01/1998	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133TGGW3	FHR 2090 2090-RD SERIES 2090	0.0000	10/15/2028	10/01/1998	
FHL N/R N/R	1.00 1.00	0.00			
CP 3133TGGX1	FHR 2090 2090-RE SERIES 2090	0.0000	10/15/2028	10/01/1998	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133TLUK2	FHR 2178 2178-R SERIES 2178	0.0000	08/15/2029	08/01/1999	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133TLUL0	FHR 2178 2178-RS SERIES 2178	0.0000	08/15/2029	08/01/1999	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133T7YZ6	FHLMG 1886 1886-RS SERIES 1886	0.0000	09/15/2026	09/01/1996	
FHL N/R N/R	1.00 1.00	0.00			
CP 3133T8BJ5	FHLMG 1906 1906-R SERIES 1906	0.0000	10/15/2026	10/01/1996	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133T8BK2	FHLMG 1906 1906-RS SERIES 1906	0.0000	10/15/2026	10/01/1996	
FHL N/R N/R	1.00 1.00	0.00			
CP 3133T8RN9	FHLMG 1925 1925-R SERIES 1925	0.0000	01/15/2027	01/01/1997	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133T9KJ3	FHLMG 1937 1937-R SERIES 1937	0.0000	03/15/2027	03/01/1997	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133T9KL8	FHLMG 1937 1937-RA SERIES 1937	0.0000	03/15/2027	03/01/1997	
FHL N/R N/R	1.00 1.00	0.00			
CP 3133T9KM6	FHLMG 1937 1937-RB SERIES 1937	0.0000	03/15/2027	03/01/1997	
FHL N/R N/R	1.00 1.00	0.00			
CP 3133T9TY1	FHLMG 1953 1953-R SERIES 1953	0.0000	04/15/2027	04/01/1997	FHL
N/R N/R	1.00 1.00	0.00			
CP 3133T9TZ8	FHLMG 1953 1953-RS SERIES 1953	0.0000	04/15/2027	04/01/1997	
FHL N/R N/R	1.00 1.00	0.00			
CP 31392TG27	FHR 2480 R	0.0000	08/15/2032	08/01/2002	FHL N/R N/R
1.00	1.00 0.00				
CP 31397Y4A6	FHR 3479 R	0.0000	08/15/2038	08/01/2008	FHL N/R N/R
1.00	1.00 0.00				

TOTAL FOR TYPE FHL ==> 393,187,834.90
178,755,043.83 35.07

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CP 456879522 US WEST COMM 0.0000 11/15/2043 11/15/1993 CB N/R
N/R 10,841,239.00 10,841,239.00 3,912,711.56

CP WE389 GM			7.5300	01/06/2022	01/06/2000	CB	N/R	N/R
4,800,692.76	4,246,725.34	2,697,813.66						
CP WE388 GM			7.4100	01/06/2022	01/06/2000	CB	N/R	N/R
4,505,875.33	3,965,536.18	2,518,217.91						
CP WE375 GENERAL MOTORS			8.1600	07/02/2018	07/02/2000	CB	N/R	N/R
N/R	5,903,000.00	3,164,887.99	1,856,354.50					
CP WE394 GM			6.6200	01/02/2016	01/02/2000	CB	N/R	N/R
2,492,515.11	2,492,515.11	1,329,567.10						
CP WE386 GM			7.2000	01/02/2012	01/02/2000	CB	N/R	N/R
2,160,862.48	1,698,471.77	1,077,850.18						
CP WE387 GEN MOTOR			7.2000	01/02/2012	01/02/2000	CB	N/R	N/R
2,132,528.45	1,669,102.31	1,059,212.32						
CP WE395 GM			7.2000	01/02/2012	01/02/2000	CB	N/R	N/R
1,089,088.25	856,040.31	543,243.18						
CP WE396 GENERAL M			7.2000	01/02/2012	01/02/2000	CB	N/R	N/R
1,074,807.16	841,237.60	533,849.38						
CP 76131YAA5 RACERS TRUST			0.0000	05/16/2030	07/09/2007	CB	N/R	N/R
N/R	832,475.00	832,475.00	457,861.25					
DT 235ESCAU4 DANA CORP			9.0000	08/15/2011	02/15/2002	CB	N/R	N/R
4,450,000.00	4,450,000.00	189,125.00						
CP 74040VAB4 PREFERRED TERM SECURITIES XIX			0.0100	12/23/2031	12/18/2001	CB	N/R	N/R
3,718,369.00	3,718,369.00	186,746.82						
CP WE423 GSC CDO III LLC			0.0000	02/28/2030	02/15/2007	CB	N/R	N/R
1,500,000.00	1,500,000.00	15,000.00						
CP 573448AA5 MARTINGALE CP TRUST			0.0000	05/31/2023	10/23/2003	CB	NR	NR
N/R	1,000.00	1,000.00	1,000.00					
CP 78390LAA5 SBLI COMMERCIAL PAPER TRUST			0.0000	06/01/2023	07/24/2003	CB	NR	NR
1,000.00	1,000.00	1,000.00						
CP 52109BAB2 LBIE FUNDING TRUST SERIES 2004			0.0000	04/22/2009	04/22/2004	CB	N/R	N/R
100.00	100.00	100.00						
CP 76126CNP3 RACERS SERIES 2004-6			0.0000	04/22/2009	04/22/2004	CB	N/R	N/R
P1	100.00	100.00	100.00					
DT 9092799R4 UNITED AIR LINES INC			9.7500	08/15/2021	08/15/1991	CB	N/R	N/R
N/R	1,500,000.00	1,500,000.00	15.00					
CP 867058AA7 BRIARWOOD COMMERCIAL PAPER			0.0000	05/29/2043		CB	N/R	N/R
04/16/2003	1,000.00	1,000.00	0.10					
CP RACERCER1 RACERS TRUST SERIES 2001-09-P7			0.0000	03/15/2014	04/30/2001	CB	N/R	N/R
100.00	100.00	0.01						
CP RACERPAM9 RACERS TRUST SERIES 2001-10-E			0.0000	05/01/2010	05/01/2001	CB	N/R	N/R
100.00	100.00	0.01						
CP RACER0122 RACERS SER 2001-21-E			0.0000	10/10/2016	08/02/2001	CB	N/R	N/R
N/R	100.00	100.00	0.01					
CP RCRPMCOC9 RACERS 2000-27-E			0.0000	05/01/2010	01/04/2001	CB	N/R	N/R
N/R	100.00	100.00	0.01					
CP 76099TU55 RACER			0.0000	08/06/2009	05/16/2001	CB	N/R	N/R
100.00	100.00	0.01						

TOTAL FOR TYPE CB ==> 47,005,152.54

41,780,299.61 16,379,768.01

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CP 449796AC5 INGIM 2006-2A A1R 3.0606 08/01/2020 08/08/2006 CLO AAA
AAA 25,000,000.00 25,000,000.00 25,095,644.68

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 95736XAG3	WCHC 2007-1A E	9.2112	08/01/2022	05/31/2007	CLO BB
BA2	9,500,000.00	9,500,000.00	6,028,727.57		
CP 00173XAA6	AMMC 2005-5A A1R	3.0425	08/08/2017	12/20/2005	CLO AAA
N/R	25,000,000.00	25,000,000.00	183,820.20		

TOTAL FOR TYPE CLO ==> 59,500,000.00
59,500,000.00 31,308,192.45

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CP 07845AAA9	BLHV 2006-1A NOTE	0.0000	07/05/2046	05/24/2006	CDO NR
NR	4,000,000.00	4,000,000.00	80,000.00		
CP 078449AA3	BLHV 2005-1A SUB	0.0000	08/08/2046	06/23/2005	CDO NR
NR	6,287,000.00	6,287,000.00	3,599.49		
CP 30228EAC6	EXUM 2006-2A B	0.8800	03/22/2011	03/08/2006	CDO A-
AA1	15,000,000.00	1.50	1.32		
CP 07845AAB7	BLHV 2006-1I NOTE	0.0000	07/05/2046	05/24/2006	CDO NR
NR	680,000.00	680,000.00	1.00		
CP 48206BAH9	JPTR 2006-4A F	0.0000	12/05/2046	06/29/2006	CDO CC C
	4,500,000.00	4,052,552.07	0.40		
CP 83744UAM2	SCF 9A F	0.0000	12/05/2047	03/09/2007	CDO CC C
	3,250,000.00	4,706,125.70	0.04		

TOTAL FOR TYPE CDO ==> 33,717,000.00
19,725,679.27 83,602.25

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CP 76117LAG8	RLT 2008-AH2 R	0.0000	07/25/2047	05/30/2008	COM NR
NR	0.08	0.08	0.00		

TOTAL FOR TYPE COM ==> 0.08
0.08 0.00

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CP 674135BE7	OAK 1996-B B1	8.3920	10/15/2026	07/01/1996	MHM NR NR
	4,000,000.00	3,005,209.16	2,063,558.65		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SAS07BC4R	SASCO 2007-BC4 R	0.0000	11/25/2037	01/11/2008	HEQ NR
NR	1,307,437,745.00	1,307,437,745.00	13.07		
CP BNCMT72R	BNCMT 2007-2 R	0.0000	05/25/2037	04/01/2007	HEQ NR
NR	1,115,623,388.83	1,115,623,388.83	11.15		
CP BNCMT72T	BNCMT 2007-2 LTR	0.0000	05/25/2037	04/01/2007	HEQ NR
NR	1,115,623,388.83	1,115,623,388.83	11.15		
CP SASC7OSIR	SASCO 2007-OSI R	0.0000	06/25/2037	05/01/2007	HEQ NR
NR	846,479,045.00	846,479,045.00	8.46		
CP SASC7OSIT	SASCO 2007-OSI LTR	0.0000	06/25/2037	05/01/2007	HEQ NR
NR	846,479,045.00	846,479,045.00	8.46		
CP BNCMT73R	BNCMT 2007-3 R	0.0000	06/25/2037	06/01/2007	HEQ NR
NR	776,626,115.48	776,626,115.48	7.76		
CP BNCMT73T	BNCMT 2007-3 LTR	0.0000	06/25/2037	06/01/2007	HEQ NR
NR	776,626,115.48	776,626,115.48	7.76		
CP SAS07RM1R	SASCO-2007-RM1 R	0.0000	06/25/2037	05/01/2007	HEQ NR
NR	656,700,291.45	656,700,291.45	6.56		
CP SASC7EQ1R	SASCO 2007-EQ1 R	0.0000	03/25/2037	04/01/2007	HEQ NR
NR	641,487,026.08	641,487,026.08	6.41		
CP SASC7EQ1T	SASCO 2007-EQ1 LTR	0.0000	03/25/2037	04/01/2007	HEQ
NR NR	641,487,026.08	641,487,026.08	6.41		
CP BNCMT74L	BNCMT 2007-4 L	0.0000	01/08/2038	01/08/2008	HEQ NR
NR	515,548,021.44	515,548,021.44	5.15		
CP BNCMT74R	BNCMT 2007-4 R	0.0000	01/08/2038	01/08/2008	HEQ NR
NR	515,548,021.44	515,548,021.44	5.15		
CP SASC7WF2L	SASC 2007-WF2 LTR	0.0000	08/30/2037	06/01/2007	HEQ NR
NR	454,738,319.34	454,738,319.34	4.54		
CP SASC7WF2R	SASC 2007-WF2 R	0.0000	08/30/2037	06/01/2007	HEQ NR
NR	454,738,319.34	454,738,319.34	4.54		
CP SASC7TC1T	SASCO 2007-TC1 LTR	0.0000	06/25/2037	06/01/2007	HEQ NR
NR	178,891,375.21	178,891,375.21	1.78		
CP 9ABSDG09	SASC 05-7XS NIM PS	0.0000	04/30/2035	04/01/2005	HEQ NR
NR	10,175,000.00	10,175,000.00	1.01		
CP SASC7WF2X	SASC 2007-WF2 X	0.0000	08/30/2037	06/01/2007	HEQ NR
NR	0.34	0.34	0.30		
CP FHLT043PR	FHLT 2004-3 PREF	0.0000	11/26/2034	10/22/2004	HEQ NR
NR	100.00	100.00	0.00		
CP LXS077NCC	LXS 2007-7N C	0.0000	06/25/2037	05/01/2007	HEQ NR
NR	100.00	100.00	0.00		
CP LXS077NRR	LXS 2007-7N R	0.0000	06/25/2037	05/01/2007	HEQ NR
NR	100.00	100.00	0.00		

CP LXS715NC1 LXS 2007-15N C1			0.0000	08/25/2037	07/25/2007	HEQ NR
NR	100.00	100.00	0.00			
CP LXS715NC2 LXS 2007-15N C2			0.0000	08/25/2037	07/25/2007	HEQ NR
NR	100.00	100.00	0.00			
CP SASC7EQ1X SASCO 2007-EQ1 X			0.0000	03/25/2037	04/01/2007	HEQ NR
NR	0.08	0.08	0.00			
CP SASC7WF2P SASC 2007-WF2 P			0.0000	08/30/2037	06/01/2007	HEQ NR
NR	0.34	0.34	0.00			
CP SAS07SC1X SASCO 2007-SC1 X			0.0000	04/25/2037	11/25/2007	HEQ NR
NR	0.29	0.23	0.00			

TOTAL FOR TYPE HEQ ==>

12,340,537,865.26	12,340,537,865.20	140.61
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CP MW19 PTAA MIGHTS 91-2 (SINGLE A)			6.8515	06/25/2021	0000MW19	PT
N/R N/R	7,000,000.00	7.00	6.69			
CP 7452698B9 PUERTO RICO HOUSING BK			0.0000	09/30/2011	02/01/1982	PT
NR NR	629,365.67	30,350.65	0.03			
CP 7452698A1 PUERTO RICO HOUSING BK			0.0000	01/30/2011	02/01/1982	PT
NR NR	710,000.00	10,187.41	0.01			
DT 172921AL2 CMSI 1987-10 A1 CMO SER 87-10			10.0000	08/25/2017	07/01/1987	PT
AA N/R	0.00	0.01-	0.00			
CP RMSC936AR RMSC 1993-6A R1 RYLAND MTGE			0.0000	12/29/2031	08/01/1993	
PT N/R N/R	1,000.00	1,000.00	0.00			

TOTAL FOR TYPE PT ==>

41,545.05	6.73	8,340,365.67
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CP 52524NAY3 LBFRC 2007-LLFA H			4.0668	06/15/2022	08/23/2007	CMO BBB
BAA2	51,761,000.00	51,761,000.00	43,218,882.17			
CP 52524NBA4 LBFRC 2007-LLFA J			4.7668	06/15/2022	08/23/2007	CMO BBB-
BAA3	49,013,000.00	49,013,000.00	36,582,322.94			
DT 52518RAS5 LSSCO 99-2 A CMO SER 99-2			0.0000	11/25/2021	06/01/1999	CMO
N/R N/R	48,100,000.00	6,032,218.40	14,014,532.36			
CP 52524NAN7 LBFRC 2007-LLFA C			3.1668	06/15/2022	08/23/2007	CMO AA-
AA3	14,678,000.00	14,678,000.00	13,126,975.74			
CP 52524NAW7 LBFRC 2007-LLFA G			3.7168	06/15/2022	08/23/2007	CMO
BBB+ BAA1	13,756,000.00	13,756,000.00	11,553,389.28			
CP 86362FAA5 SASC 2006-RM1 R-1			0.0000	08/25/2011	08/01/2006	CMO NR
NR	339,525,898.00	217,072,225.17	10,647,609.71			
CP 52524NAU1 LBFRC 2007-LLFA F			3.4668	06/15/2022	08/23/2007	CMO A-
A3	3,756,000.00	3,756,000.00	3,257,278.32			
DT 45660LWU9 INDX 2005-AR18 BX			0.0000	10/25/2036	09/01/2005	CMO AAA
A3	198,973,015.00	186,077,273.24	2,066,699.18			
CP 32052QAG7 FHAMS 2006-AA5 B4			6.5210	09/25/2036	07/01/2006	CMO NR

NR	1,305,000.00	1,296,641.84	987,191.84	
CP 05948PBQ0 BOAMS 2003-1 1B5			5.7500	02/25/2033 01/01/2003 CMO NR
NR	1,200,000.00	1,075,765.88	739,076.55	
CP 94984EBF8 WFMBS 2006-10 B4			6.0000	08/25/2036 07/01/2006 CMO NR
NR	1,651,000.00	1,620,624.27	700,649.89	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 05949AQS2	BOAMS 2004-7 30B4	5.8172	08/25/2034	07/01/2004	CMO NR
NR	993,000.00 934,994.28	622,247.83			
CP 36185N4V9	GMACM 2004-J4 B1	5.5000	09/25/2034	08/01/2004	CMO NR
NR	1,200,000.00 1,129,154.46	587,983.34			
CP 12669DGY8	CWALT 02-16 B3	6.0000	12/25/2032	10/01/2002	CMO N/R
NR	900,000.00 794,559.12	539,905.07			
CP 058931BV7	BAFC 2006-3 B4	5.6850	03/25/2036	03/01/2006	CMO NR NR
	1,893,000.00 1,839,274.78 343,853.96				
CP 05948XSL6	BOAMS 2003-6 1B6	5.2500	08/25/2033	07/01/2003	CMO NR
NR	1,201,496.00 1,107,490.89	335,372.23			
CP 32051HAV5	FHAMS 2006-FA3 B4	6.0000	07/25/2036	05/01/2006	CMO NR
NR	2,992,500.00 2,947,938.21	328,557.53			
CP 17310BBG8	CMSI 2006-3 B4	5.9445	06/25/2036	06/01/2006	CMO NR
NR	1,267,000.00 1,230,617.75	303,964.78			
CP 32051D6V9	FHASI 2004-AR5 B4	5.3564	10/25/2034	08/01/2004	CMO NR
NR	757,000.00 494,293.07	301,955.25			
CP 126342FY5	CSFB 97-2 A SERIES 97-2-144A	7.5000	06/25/2020	02/01/1997	CMO
N/R N/R	15,705,000.00 348,694.89	286,823.16			
CP 36185N4W7	GMACM 2004-J4 B2	5.5000	09/25/2034	08/01/2004	CMO NR
NR	900,000.00 848,026.62	257,281.85			
DT 86359BMP3	SASCO 2004-3 AX	5.0000	03/25/2019	02/01/2004	CMO AAA
AAA	4,858,411.00 1,916,977.84	252,006.98			
CP 45660NUR4	RAST 2003-A10 B5	5.2500	09/25/2033	08/01/2003	CMO B
NR	508,000.00 436,313.21	234,859.12			
CP 94984EBG6	WFMBBS 2006-10 B5	6.0000	08/25/2036	07/01/2006	CMO NR
NR	1,239,000.00 1,216,204.40	215,673.58			
CP 15132ECX4	CDMC 2003-1 B5	5.5000	02/25/2033	02/01/2003	CMO B NR
	412,724.00 371,526.05 206,478.90				
CP 251563DB5	DMSI 2004-1 B3 AI	5.0534	12/25/2033	01/01/2004	CMO N/R
NR	358,000.00 289,611.02	183,024.09			
CP 12669EHT6	CWHL 2003-27 B4	4.6938	06/25/2033	05/01/2003	CMO CCC
NR	1,019,000.00 566,095.56	169,978.89			
CP 12669F5J8	CWHL 2004-J7 B3	5.2207	08/25/2034	08/01/2004	CMO BB
NR	449,000.00 391,825.12	167,489.68			
CP 94984EBH4	WFMBBS 2006-10 B6	6.0000	08/25/2036	07/01/2006	CMO NR
NR	1,239,568.00 1,216,761.95	147,840.63			
CP 12669DGZ5	CWALT 02-16 B4	6.0000	12/25/2032	10/01/2002	CMO N/R
NR	900,000.00 681,191.68	129,871.46			
CP 251563DD1	DMSI 2004-1 B4 AI	5.0534	12/25/2033	01/01/2004	CMO N/R
NR	358,000.00 289,611.02	123,653.84			

CP 32051D6W7 FHASI 2004-AR5 B5			5.3564	10/25/2034	08/01/2004	CMO NR
NR	504,000.00	329,093.40	118,955.10			
CP 45661ECG7 RAST06-A2 B5			6.0000	04/25/2036	03/01/2006	CMO CC
NR	1,628,000.00	1,588,082.68	118,428.61			
CP 126694PC6 CWHL 2005-27 B3			5.5000	12/25/2035	10/01/2005	CMO NR
NR	1,042,000.00	1,006,371.87	102,568.30			
CP 32051HAW3 FHAMS 2006-FA3 B5			6.0000	07/25/2036	05/01/2006	CMO NR
NR	1,995,000.00	1,701,981.41	100,916.15			
CP 76110FH97 RALI 1999-QS4 B2			6.2500	03/25/2014	03/01/1999	CMO NR
NR	523,700.00	134,815.41	99,101.14			
CP 32051DR20 FHASI 2003-AR4 B5			4.4262	12/25/2033	10/01/2003	CMO NR
NR	450,000.00	235,144.33	98,949.04			
CP SLCMOCR SHEARSON LEHMAN CMO TRUST C			0.0000	10/20/2017	09/20/1986	CMO NR NR
NR	769,137.90	769,137.90	94,805.05			
CP 929227QH2 WAMU 2002-AR6 B5			4.6900	06/25/2042	05/01/2002	CMO NR
BA3	2,929,000.00	418,412.74	88,629.81			
CP 94974SAK9 WFALT 02-1 B5			6.2500	09/25/2032	08/01/2002	CMO NR NR
NR	677,000.00	460,375.50	87,356.50			
CP 36185N4X5 GMACM 2004-J4 B3			5.5000	09/25/2034	08/01/2004	CMO NR
NR	901,929.00	743,516.39	76,990.29			
CP 9393356N0 WAMU 02-AR9 I-B5			4.6900	08/25/2032	07/01/2002	CMO N/R
BA3	1,745,000.00	201,387.24	76,894.45			
CP SASRF3BI6 SASCO 98-RF3 B-IO CMO SER 98			0.0000	06/15/2028	10/01/1998	CMO N/R N/R
NR	426,427,605.00	35,038,031.39	75,838.50			
CP 576434SB1 MALT 2004-5 B6			5.9238	06/25/2034	05/01/2004	CMO NR NR
NR	927,394.00	575,479.95	66,349.23			
CP 76111XEP4 RFMSI 2003-S20 1B3			5.5000	12/25/2033	12/01/2003	CMO NR
NR	413,170.00	384,902.89	63,781.83			
CP 12668AT39 CWALT05-67CB B3			5.5000	12/25/2035	11/01/2005	CMO NR
N/R	527,000.00	514,837.95	62,881.73			
CP 61746WTL4 MSDWC 2002-WL1 3B6			6.8377	04/25/2032	08/01/2002	CMO
NR NR	1,375,115.00	254,349.36	52,573.78			
CP 76111XZP1 RFMSI 2005-S7 B2			5.5000	11/25/2035	11/01/2005	CMO CC
NR	779,300.00	757,310.65	48,088.38			
CP 12668BDZ3 CWALT05-77T1 1B4			6.0000	01/25/2036	12/01/2005	CMO B
NR	2,092,457.00	1,834,824.84	40,977.75			
CP 12669DHC5 CWHL 2002-30 B4			7.0486	10/19/2032	10/01/2002	CMO NR
BA1	900,000.00	73,756.00	39,292.85			
CP 94981SAC8 WFMBS 2005-16 B6			5.5000	01/25/2036	12/01/2005	CMO NR
NR	1,178,328.00	751,114.55	39,162.27			
CP 32051GMR3 FHASI 2005-3 B4			5.5000	06/25/2035	04/01/2005	CMO NR
NR	460,000.00	438,080.00	35,983.40			
CP 949758AC0 WFMBS 2004-O B6			4.8850	08/25/2034	07/01/2004	CMO NR
NR	701,118.36	654,379.63	33,831.24			
CP 74438VAH1 PSFAF1 CERTS			0.0000	11/15/2035	10/01/2000	CMO NR
NR	2,903,461.00	2,851,071.93	28,510.71			
CP 32051GWA9 FHAMS 2005-FA7 B5			5.4617	10/25/2035	08/01/2005	CMO B
NR	1,155,000.00	1,111,151.71	24,583.12			
CP SAS98RF22 SASCO 98-RF2 BIO SER 98-RF2			0.5400	07/15/2027	06/01/1998	

CMO N/R N/R	267,707,289.00	21,345,038.88	22,245.82	
CP 783766RY6 RMSC 94-01 X CMO SER 94-01			4.8392	04/29/2030 02/28/1996 CMO
N/R N/R	226,138,061.46	11,379,045.18	21,414.53	
CP 251563FS6 DMSI 2004-4 B5			4.6729	06/25/2034 05/01/2004 CMO NR NR
919,903.00	150,136.89	19,460.33		
CP 05949A6S4 BOAMS 2005-E B5			4.9905	06/25/2035 05/01/2005 CMO NR
NR	861,000.00	847,116.07	18,586.39	
CP 05949A6T2 BOAMS 2005-E B6			4.9905	06/25/2035 05/01/2005 CMO NR
NR	1,149,587.00	1,077,237.33	17,387.45	
CP 12669DE87 CWHL 2003-HYB1 B4			5.6908	05/19/2033 01/01/2003 CMO NR
NR	966,000.00	147,603.69	17,242.04	
CP 12669F5K5 CWHL 2004-J7 B4			5.2207	08/25/2034 08/01/2004 CMO B NR
269,500.00	235,182.33	16,088.89		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 81744FJP3	SEMT 2005-4 2B5	4.1118	04/20/2035	09/01/2005	CMO B NR
	348,000.00 348,000.00	14,911.46			
CP 22541SB31	CSFB 2004-5 DB5	6.0000	09/25/2034	08/01/2004	CMO B NR
	701,260.00 665,179.54	14,855.67			
CP 32051GWB7	FHAMS 2005-FA7 B6	5.4617	10/25/2035	08/01/2005	CMO NR
NR	825,595.61 500,481.26	13,705.17			
CP LXS06GP2C	LXS 2006-GP2 C	0.0000	06/25/2036	05/25/2006	CMO NR
NR	1,123,528,000.00 1,123,528,000.00	11,235.28			
CP 76110FJ20	RALI 1999-QS4 B3	6.2500	03/25/2014	03/01/1999	CMO NR
NR	523,709.00 59,028.60	11,126.92			
CP 76111XZQ9	RFMSI 2005-S7 B3	5.5000	11/25/2035	11/01/2005	CMO NR
NR	623,461.00 373,278.41	10,279.67			
CP 32051GMT9	FHASI 2005-3 B6	5.5000	06/25/2035	04/01/2005	CMO NR
NR	345,428.36 328,967.95	10,273.30			
CP BCC02DY44	CMMCC 1998-1 IO	0.2730	06/20/2030	06/01/1998	CMO NR
NR	426,409,996.00 8,833,015.26	9,770.77			
CP LXS614NC1	LXS 06-14N C-1	0.0000	08/31/2036	08/25/2006	CMO NR
NR	894,231,000.00 894,231,000.00	8,942.31			
CP LXS614NC2	LXS 06-14N C-2	0.0000	08/31/2031	08/25/2006	CMO NR
NR	894,231,000.00 894,231,000.00	8,942.31			
CP 12668AT54	CWALT05-67CB B5	5.5000	12/25/2035	11/01/2005	CMO NR
NR	738,402.00 318,738.57	8,095.60			
CP 32051GMS1	FHASI 2005-3 B5	5.5000	06/25/2035	04/01/2005	CMO NR
NR	345,000.00 328,559.98	7,273.95			
CP 12668AT47	CWALT05-67CB B4	5.5000	12/25/2035	11/01/2005	CMO NR
N/R	316,000.00 308,707.39	6,834.43			
CP 863572GC1	SASC 1995-2A 1B2	5.3024	09/25/2036	08/01/1995	CMO N/R
A1	8,554,169.00 3,110,225.01	6,416.64			
CP SCSO98RF4	SASCO 98-RF4 B-IO CMO SER 98	0.6400	08/15/2028	12/01/1998	
CMO N/R N/R	185,089,544.00 18,567,959.28	4,639.92			
CP 86359A2V4	SASCO 2003-27 A1	5.0000	12/28/2032	09/01/2003	CMO AAA
NR	685,437.00 66,745.75	3,653.15			
CP SASC98RF4	SASCO 98-RF1 B IO CMO SER 98	0.5400	04/15/2027	04/01/1998	
CMO N/R N/R	219,882,486.00 17,220,215.40	3,359.66			
CP 863572GG2	SASCO 95-2 IIX CMO SER 95-2	0.0800	09/25/2026	08/01/1995	CMO
AAA BAA3	77,363,069.34 1,354,175.07	2,885.89			
CP SMRT934AF	SMART 93-4 4-AF CMO SERIES 004	0.1000	05/25/2024	04/01/1993	
CMO N/R N/R	35,000,000.00 813,999.97	2,646.98			
CP 898482BB9	TMFI 97-1 B6 SER 97-1-144A	7.5000	02/20/2027	03/01/1997	CMO
N/R N/R	525,016.00 10,130.41	2,308.88			

CP 45661ECH5 RAST06-A2 B6	6.0000	04/25/2036	03/01/2006	CMO NR
NR	1,017,934.00	71,042.68	2,039.16	
CP 863573LJ8 SMART 92-7 7-R1 CMO SERIES 007	0.0000	08/25/2023	07/01/1992	
CMO N/R AAA	2,000.00	2,000.00	2,000.00	
CP 863572GD9 SASCO 95-2A 1B3 CMO SER 95-2A	5.3024	09/25/2036	08/01/1995	
CMO N/R CAA2	4,051,975.00	770,419.10	1,589.43	
CP 81375FBT9 SASI 93-5 B1 CMO SERIES 93-5	6.2705	06/25/2023	09/01/1993	CMO
N/R N/R	3,444,033.00	434,350.94	1,059.61	
NJ MC49 SLCMO SERIES E RESIDUAL	0.0000	05/01/2017	01/01/1987	CMO
N/R N/R	1,000.00	1,000.00	1,000.00	
CP RMSC42R RMSC IV 2 2-R RESID SERIES 002	0.0000	08/25/2023	01/01/1993	
CMO N/R N/R	1,000.00	1,000.00	1,000.00	
CP 863573AW1 SMART 91-1 1-R1 RESID SER 91-1	0.0000	06/25/2022	06/01/1991	
CMO NR NR	1,000.00	1,000.00	1,000.00	
CP 863573GJ4 SMART 92-3 3-R1 CMO SERIES 003	0.0000	04/25/2023	03/01/1992	
CMO NR NR	1,000.00	1,000.00	1,000.00	
CP 863573HC8 SMART 92-4B R1 RESID SER 92-4B	0.0000	05/25/2023	04/01/1992	
CMO NR AAA	1,000.00	1,000.00	1,000.00	
CP 863573PS4 SMART 92-11 11 R1 CMO SER 11	0.0000	12/25/2023	11/01/1992	
CMO NR AAA	1,000.00	1,000.00	1,000.00	
CP 863573TE1 SMART 93-4 4-R1 SER 93-4	0.0000	05/25/2024	04/01/1993	CMO
AAA AAA	1,000.00	1,000.00	1,000.00	
CP 863572HW6 SASC 96-CFL X2 CMO SER 96-CFL	0.1599	02/25/2028	02/01/1996	
CMO N/R N/R	274,772,000.00	7,346,536.64	456.99	
CP 863572HU0 SASC 1996-CFL X1	2.1484	02/25/2028	02/01/1996	CMO N/R
N/R	9,422,000.00	510,260.57	431.42	
CP 783766RX8 RMSC 94-01 D1 CMO SER 94-01	4.8392	04/29/2030	03/01/1994	CMO
N/R N/R	14,197,543.87	207,889.19	391.23	
CP 79548KKQ0 SBM7 94-4A B1 CMO SER 94-4A	7.3680	03/25/2024	03/01/1994	
CMO NR BAA3	2,478,000.00	79,400.27	227.58	
CP 863572UH4 SASCO 98-6 AX2 SER 98-5-144A	0.2500	07/25/2028	06/01/1998	CMO
N/R N/R	33,000,000.00	1,440,700.50	156.90	
CP 863572MC4 SASCO 96-4 R CMO SERIES 96-4	8.8446	09/25/2031	10/01/1996	
CMO N/R AAA	100.00	100.00	131.57	
CP SASCO0212 SASCO 2002-12 R	0.0000	06/25/2032	05/01/2002	CMO NR
NR	100.00	100.00	106.20	
CP 863579RJ9 SARM 2005-9 R	4.0975	05/25/2035	04/01/2005	CMO NR
AAA	100.00	100.00	103.10	
CP 863579UB2 SARM 2005-14 R	0.0000	05/25/2035	05/01/2005	CMO NR
AAA	100.00	100.00	102.25	
CP 863579KU1 SARM05-2 R	4.3930	02/25/2035	01/01/2005	CMO NR
AAA	100.00	100.00	101.58	
CP 863579TH1 SARM 2005-12 R	0.0000	06/25/2035	05/01/2005	CMO NR
AAA	100.00	100.00	101.48	
CP 863579NP9 SARM05-4 R	5.3930	03/25/2035	02/01/2005	CMO NR
AAA	100.00	100.00	101.41	
CP 863579SB5 SARM05-11 R	5.4710	05/25/2035	04/01/2005	CMO NR
AAA	100.00	100.00	101.36	
CP 863579VD7 SARM 2005-15 R	5.7390	07/25/2035	06/01/2005	CMO NR

AAA	100.00	100.00	101.18
CP SASC047EE	SASC 2004-7 E		5.0000 05/25/2034 04/01/2004 CMO NR
NR	100.00	100.00	100.98
CP 863579WJ3	SARM 2005-17 R		0.0000 08/25/2035 07/01/2005 CMO AAA
AAA	100.00	100.00	100.78
CP 863579YJ1	SARM 2005-18 R		0.0000 09/25/2035 08/01/2005 CMO AAA
AAA	100.00	100.00	100.78
CP 863579M88	SARM 2005-23 R		0.0000 01/25/2036 12/01/2005 CMO NR
NR	100.00	100.00	100.57
CP 76112FAK7	RAST 2006-A5CB AR		6.2500 06/25/2036 04/01/2006 CMO NR
AAA	100.00	100.00	100.43
CP 86362NAV2	SARM 2007-8 R-II		6.4630 09/25/2037 08/25/2007 CMO NR
NR	100.00	100.00	100.37

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 00077BPJ6	AMAC 00-2 00-R CMO SER 00-2	8.0000	05/25/2030	04/01/2000	CMO
NR N/R	100.00 100.00	100.31			
CP 00077BMT7	AMAC 99-8 R CMO SER 99-8	7.7500	12/25/2029	11/01/1999	CMO
N/R N/R	100.00 100.00	100.30			
CP 863579W79	SARM 2006-2 R	5.7100	03/25/2036	02/01/2006	CMO NR
NR	100.00 100.00	100.27			
CP 863579E46	SARM 2005-21 R	6.0850	11/25/2035	10/01/2005	CMO NR
AAA	100.00 100.00	100.27			
CP 52521HCB7	LMT 2006-9 R	7.0000	01/25/2037	12/01/2006	CMO NR
AAA	100.00 100.00	100.27			
CP 863579S82	SARM 2006-1 R	0.0000	02/01/2036	01/01/2006	CMO NR NR
100.00	100.00 100.26				
CP 86359DTD9	SASC05-RF5 R	6.7036	08/25/2035	09/01/2005	CMO NR
AAA	100.00 100.00	100.26			
CP 863572FR9	SASCO 95-3 IIR CMO SER 95-3	6.5000	01/28/2024	03/01/1995	CMO
NR NR	100.00 100.00	100.25			
CP 52520MDB6	LMT 2005-2 R	5.7500	12/25/2035	11/01/2005	CMO N/R
AAA	100.00 100.00	100.22			
CP 52521FBH9	LMT 2007-1 R	5.7500	02/25/2037	01/01/2007	CMO NR NR
100.00	100.00 100.22				
CP 76113WAH6	RAST 2007-A3 AR	5.7500	03/25/2037	02/01/2007	CMO NR
NR	100.00 100.00	100.22			
CP 86359B3T6	SASC 2005-1 R	5.7500	02/25/2035	01/01/2005	CMO AAA NR
100.00	100.00 100.22				
CP 86359B6C0	SASC 2005-3 R	5.7500	03/25/2035	02/01/2005	CMO AAA
NR	100.00 100.00	100.22			
CP 86359DHF7	SASC 2005-10 R	5.7500	06/25/2035	05/01/2005	CMO AAA
AAA	100.00 100.00	100.22			
CP 45660LT90	RAST05-A14 R	5.5000	11/25/2035	10/01/2005	CMO AAA NR
100.00	100.00 100.21				
CP 52520MEW9	LMT 2005-3 R	5.5000	01/25/2036	12/01/2005	CMO AAA
AAA	100.00 100.00	100.21			
CP 52520MFW8	LMT 2006-1 R	5.5000	02/25/2036	01/01/2006	CMO NR
AAA	100.00 100.00	100.21			
CP 86359DEG8	SASC 2005-11H R	5.5000	06/25/2035	05/01/2005	CMO NR
AAA	100.00 100.00	100.21			
CP 86359DRE9	SASC 2005-16 R	5.5000	09/25/2035	08/01/2005	CMO AAA
AAA	100.00 100.00	100.21			
CP 86359DSZ1	SASC 2005-17 R	5.5000	10/25/2035	09/01/2005	CMO AAA
AAA	100.00 100.00	100.21			

CP 52520RAV4 LMT 2006-4 R				5.0000	08/25/2021	07/01/2006	CMO	NR	NR
100.00	100.00	100.19							
CP 863579HZ4 SARM04-20 R				5.0930	01/25/2035	12/01/2004	CMO	NR	
AAA	100.00	100.00		100.19					
CP SAR6PIII SARM 2006-2-P-III				0.0000	03/25/2036	02/01/2006	CMO	NR	NR
100.00	100.00	100.00							
CP GPMF07R2R LXS GPMF07-AR2 R					0.0000	05/25/2047	12/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF0701R LXS GPMF07-AR1 R					0.0000	02/25/2047	12/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF071C1 LXS GPMF07-AR1 C1					0.0000	02/25/2047	12/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF071C2 LXS GPMF07-AR1 C2					0.0000	02/25/2047	12/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF072C1 LXS GPMF07-AR2 1-C					0.0000	05/25/2047	12/25/2006	CMO	
NR NR	100.00	100.00	100.00	100.00					
CP GPMF6AR5R LXS GPMF06-AR5 R					0.0000	09/30/2036	09/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF6AR6R LXS GPMF06-AR6 R					0.0000	11/25/2046	10/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF6AR7R LXS GPMF06-AR7 R					0.0000	12/25/2046	10/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP GPMF6AR8R LXS GPMF06-AR8 R					0.0000	12/25/2046	12/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP INDX6AR4R INDX 2006-AR4 R					0.0000	05/25/2036	03/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP INDX6AR8R INDX 2006-AR8 R CLASS					0.0000	07/25/2046	05/25/2006	CMO	
NR NR	100.00	100.00	100.00	100.00					
CP INX6AR14R INDX 2006-AR14 R					0.0000	11/25/2046	10/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LABS031EE LABS 2003-1 E					0.0000	11/25/2033	11/01/2003	CMO	N/R
N/R	100.00	100.00	100.00						
CP LXS0062NR LXS 2006-2N R					0.0000	02/01/2036	01/01/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS06GP1R LXS 2006 GP1 R CLASS					0.0000	05/25/2046	04/25/2006	CMO	
NR NR	100.00	100.00	100.00	100.00					
CP LXS06GP2R LXS 2006-GP2 R					0.0000	06/25/2036	05/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS06GP4R LXS 2006-GP4 R					0.0000	08/31/2031	07/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS0604NR LXS 2006-4N R					0.0000	04/25/2046	03/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS0610NR LXS 2006-10N R					0.0000	07/25/2046	06/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS0612NR LXS 2006-12N R					0.0000	08/31/2031	07/25/2006	CMO	NR
NR	100.00	100.00	100.00						
CP LXS0618NC LXS 06-18N C					0.0000	12/25/2046	08/25/2006	CMO	NR NR
100.00	100.00	100.00							
CP LXS0618NR LXS 06-18N R					0.0000	12/25/2046	08/25/2006	CMO	NR NR

100.00	100.00	100.00					
CP LXS0702NC	LXS 2007-2N	C		0.0000	02/25/2037	01/25/2007	CMO NR
NR	100.00	100.00	100.00				
CP LXS0702NR	LXS 2007-2N	R		0.0000	02/25/2037	01/25/2007	CMO NR
NR	100.00	100.00	100.00				
CP LXS0706R1	LXS 2007-6	R1		0.0000	05/25/2047	04/25/2007	CMO NR NR
100.00	100.00	100.00					
CP LXS0706R2	LXS 2007-6	R2		0.0000	05/25/2047	04/25/2007	CMO NR NR
100.00	100.00	100.00					
CP LXS6GP3RC	LXS 2006-GP3	R CLASS		0.0000	07/25/2046	06/25/2006	CMO
NR NR	100.00	100.00	100.00				
CP SARMPII65	SARM 2006-5	PII		0.0000	06/25/2036	05/01/2006	CMO NR NR
100.00	100.00	100.00					

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SARMPI065	SARM 2006-5 PI	0.0000	06/25/2036	05/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM0505	SARMN 2005-5 P	0.0000	05/28/2035	04/29/2005	CMO NR
NR	100.00 100.00	100.00			
CP SARM05PII	SARM 2005-22 P-II	0.0000	12/25/2035	11/01/2005	CMO NR
NR	100.00 100.00	100.00			
CP SARM0603R	SARM 2006-3 R	0.0000	04/25/2036	03/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM0604P	SARM 2006-4 P-I	0.0000	05/25/2036	04/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM0604R	SARM 2006-4 R	0.0000	05/25/2036	04/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM0606P	SARM 2006-6 P-I	0.0000	07/25/2036	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM061PI	SARM 2006-1 P-I	0.0000	02/01/2036	01/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM062PI	SARM 2006-P-I	0.0000	03/25/2036	02/01/2006	CMO NR NR
100.00	100.00 100.00				
CP SARM063PI	SARM 2006-3 P-I	0.0000	04/25/2036	03/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM066P2	SARM 2006-6 P-II	0.0000	07/25/2036	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM067P1	SARM 2006-7 P-I	0.0000	08/31/2031	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM067P2	SARM 2006-7 P-II	0.0000	08/31/2031	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM068P1	SARM 2006-8 P-I	0.0000	08/31/2036	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM068P2	SARM 2006-8 P-II	0.0000	08/31/2036	06/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM069P1	SARM 2006-9 P-I	0.0000	09/30/2036	09/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM069P2	SARM 2006-9 P-II	0.0000	09/30/2036	09/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM069P3	SARM 2006-9 P-III	0.0000	09/30/2036	09/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP SARM071R1	SARM 2007-1 R-1	0.0000	02/25/2037	01/25/2007	CMO NR
NR	100.00 100.00	100.00			
CP SARM21PII	SARM 2005-21 P-II	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00 100.00	100.00			

CP SARM610P1 SARM 2006-10 PI	0.0000	11/25/2046	10/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM610P2 SARM 2006-10 PII	0.0000	11/25/2046	10/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM610P3 SARM 2006-10 PIII	0.0000	11/25/2046	10/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM611P2 SARM 2006-11 P-II	0.0000	12/25/2036	06/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM611P3 SARM 2006-11 P-III	0.0000	12/25/2036	06/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM612P2 SARM 2006-12 P-II	0.0000	12/25/2046	12/25/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM62PII SARM 2006-P-II	0.0000	03/25/2036	02/01/2006	CMO	NR NR
100.00 100.00 100.00					
CP SARM62PIV SARM 2006-P-IV	0.0000	03/25/2036	02/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SARM63PII SARM 2006-3 P-II	0.0000	04/25/2036	03/01/2006	CMO	NR NR
100.00 100.00 100.00					
CP SARM64PII SARM 2006-4 P-II	0.0000	05/25/2036	04/01/2006	CMO	NR NR
100.00 100.00 100.00					
CP SASC0335E SASCO 2003-35 E	0.0000	12/25/2033	11/01/2003	CMO	N/R
N/R 100.00 100.00	100.00				
CP SASC0413E SASC 2004-13 E	0.0000	07/25/2034	06/01/2004	CMO	NR
NR 100.00 100.00	100.00				
CP SASC0413P SASC 2004-13 P	0.0000	07/25/2034	06/01/2004	CMO	NR
NR 100.00 100.00	100.00				
CP SASC0611R SASCO 2006-11 R	0.0000	11/25/2046	10/31/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SASC410PP SASC 2004-10 P	0.0000	06/25/2034	05/01/2004	CMO	NR
NR 100.00 100.00	100.00				
CP SASC6RF2X SASC06-RF2 X	0.0000	05/25/2036	07/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SAS05RF4X SASC05-RF4 X	0.0000	07/25/2035	08/01/2005	CMO	NR
NR 100.00 100.00	100.00				
CP SAS05RF5X SASC05-RF5 X	0.0000	08/25/2035	09/01/2005	CMO	NR
NR 100.00 100.00	100.00				
CP SAS06RF1X SASC06-RF1 X	0.0000	01/25/2036	02/01/2006	CMO	NR
NR 100.00 100.00	100.00				
CP SAS337ACX SASCO 2003-37A CX	0.0000	12/25/2033	11/01/2003	CMO	NR
NR 100.00 100.00	100.00				
CP SA0214AP2 SASCO 2002-14A P-II	0.0000	08/25/2033	10/25/2003	CMO	NR
NR 100.00 100.00	100.00				
CP SA0216AP3 SASCO 2002-16A P-III	0.0000	08/25/2033	10/25/2003	CMO	NR
NR 100.00 100.00	100.00				
CP SA0218AP3 SASCO 2002-18A P-III	0.0000	08/25/2033	10/25/2003	CMO	NR
NR 100.00 100.00	100.00				
CP SA0221AP3 SASCO 2002-21A P-III	0.0000	08/25/2033	10/25/2003	CMO	NR
NR 100.00 100.00	100.00				
CP SA0225AP3 SASCO 2002-25A P-III	0.0000	08/25/2033	10/25/2003	CMO	NR

NR	100.00	100.00	100.00	
CP SA0227AP1	SASCO	2002-27A	P-I	0.0000 08/25/2033 10/25/2003 CMO NR
NR	100.00	100.00	100.00	
CP SA0302AP3	SASCO	2003-02A	P-III	0.0000 08/25/2033 10/25/2003 CMO NR
NR	100.00	100.00	100.00	
CP SA0306AP1	SASCO	2003-06A	P-I	0.0000 08/25/2033 10/25/2003 CMO NR
NR	100.00	100.00	100.00	
CP SA200415E	SASC	2004-15	E	0.0000 09/25/2034 08/01/2004 CMO NR
NR	100.00	100.00	100.00	
CP 45660LVC0	INDX	2005-AR17	R	0.0000 08/25/2035 07/01/2005 CMO AAA
AAA	100.00	100.00	100.00	
CP 52521RDG3	LMT	2007-5	R	0.0000 06/25/2037 05/01/2007 CMO NR NR
100.00	100.00	100.00		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 52525BBF8	LXS 2007-16N R	0.0000	09/25/2012	08/25/2007	CMO NR
NR	100.00 100.00	100.00			
CP 75115HAR7	RALI 2006-Q09 R-I	0.0000	11/25/2046	11/25/2006	CMO NR
NR	100.00 100.00	100.00			
CP 75115HAS5	RALI 2006-Q09 R-II	0.0000	11/25/2046	11/25/2006	CMO NR
NR	100.00 100.00	100.00			
CP 75115HAT3	RALI 2006-Q09 R-III	0.0000	11/25/2046	11/25/2006	CMO NR
NR	100.00 100.00	100.00			
CP 75115HAU0	RALI 2006-Q09 R-IV	0.0000	11/25/2046	11/25/2006	CMO NR
NR	100.00 100.00	100.00			
CP 75115HAV8	RALI 2006-Q09 R-X	0.0000	11/25/2046	11/25/2006	CMO NR
NR	100.00 100.00	100.00			
CP 863576AW4	SASC05-5 R	0.0000	04/25/2035	03/01/2005	CMO AAA NR
100.00	100.00 100.00				
CP 863576CZ5	SASC05-6 R	0.0000	05/25/2035	04/01/2005	CMO AAA
AAA	100.00 100.00	100.00			
CP 863579A32	SARM 2005-20 R	0.0000	10/25/2035	09/01/2005	CMO NR
AAA	100.00 100.00	100.00			
CP 86359DPL5	SASC05-15 R	0.0000	08/25/2035	07/25/2005	CMO AAA
AAA	100.00 100.00	100.00			
CP 86359DXY8	SASC 2006-RF1 R	0.0000	01/25/2036	02/01/2006	CMO AAA
AAA	100.00 100.00	100.00			
CP 86361QAU8	SARM 2006-10 R	0.0000	11/25/2036	10/01/2006	CMO NR
NR	100.00 100.00	100.00			
CP 86363GBD5	SARM 2007-3 R-II	0.0000	04/25/2037	03/01/2007	CMO AAA
NR	100.00 100.00	100.00			
CP 86363GBE3	SARM 2007-3 R-III	0.0000	04/25/2037	03/01/2007	CMO AAA
NR	100.00 100.00	100.00			
CP 863911AP8	SASC 2006-RF4 R	0.0000	10/25/2036	11/01/2006	CMO AAA
AAA	100.00 100.00	100.00			
CP LXS0716NC	LXS 2007-16N C1	0.0000	09/25/2012	08/25/2007	CMO NR
NR	100.00 100.00	99.79			
CP 94983KAB5	WFMB 2006-AR2 1AR	5.1412	03/25/2036	02/01/2006	CMO NR
NR	100.00 100.00	99.04			
CP 94982RAB1	WFMB 2005-AR11 1AR	0.0000	06/25/2035	05/01/2005	CMO
NR NR	100.00 100.00	98.87			
CP SASCO14AR	SASCO 01-14A R SER 01-14A CL R	0.0000	08/25/2031	08/01/2001	
CMO N/R N/R	100.00 100.00	95.00			
CP 52521TAG2	LBFRC 2006-LLFA X2	0.5895	09/15/2021	08/22/2006	CMO AAA
N/R	2,073,135,019.00 928,714,791.31	92.87			

CP SAS7BNC1P SASCO 2007-BNC1 P	0.0000	10/25/2037	10/31/2007	CMO NR
NR 746,499,907.98 705,782,441.50	70.57			
CP 126673ME9 CWL 2004-8N CERT	0.0000	11/25/2034	07/25/2006	CMO NR
NR 1,934,503,000.00 344,574,254.71	34.45			
CP SAS06GL2R SASC 2006-GEL2 R	0.0000	04/25/2036	04/01/2006	CMO NR
NR 324,264,211.58 226,998,490.02	22.69			
CP SAS99BC1R SASCO 99-BC1 R CMO SER 99-144A	0.0000	01/22/2029	01/28/1999	
CMO N/R N/R 1,769,373,732.00 1,769,373,732.00	17.69			
CP SAS06GL2P SASC 2006-GEL2 P	0.0000	04/25/2036	04/01/2006	CMO NR
NR 324,264,211.58 176,824,998.10	17.68			
CP SAS06GL2X SASC 2006-GEL2 X	0.0000	04/01/2036	04/01/2006	CMO NR
NR 324,264,211.58 171,975,924.81	17.19			
CP NC03NC4CE NCHET 2003-4 CE	0.0000	09/30/2033	09/23/2003	CMO NR
NR 1,502,871,683.20 160,753,073.54	16.07			
CP LXS058R1 LEH XS 05-8 R1	0.0000	12/25/2035	11/01/2005	CMO NR NR
100.00 100.00 13.65				
CP LXS058R2 LEH XS 05-8 R2	0.0000	12/25/2035	11/01/2005	CMO NR NR
100.00 100.00 13.65				
CP LXS058LTR LEH XS 05-8 LT-R-1	0.0000	12/25/2035	11/01/2005	CMO NR
NR 100.00 100.00 13.65				
CP SASC5RF1R SASCO 2005-RF1 R	0.0000	03/25/2035	04/01/2005	CMO NR
NR 100.00 100.00 13.65				
CP SARM0519R SARM 2005-19XS R	0.0000	10/25/2035	08/01/2005	CMO NR
NR 100.00 100.00 13.41				
CP 743947AL7 PHMS 92-C 6B CMO SERIES 92-C	7.4000	08/28/2022	11/01/1992	
CMO N/R N/R 8,560,963.91 4,259.52	12.25			
CP LXS0713LT LXS 2007-1 3LT-R	0.0000	02/25/2037	01/01/2007	CMO NR
NR 100.00 100.00 11.96				
CP LXS078HPP LXS 2007-8H P	0.0000	06/25/2037	05/01/2007	CMO NR
NR 1,123,792,979.00 959,833,655.63	9.59			
CP SARM079RI SARM 2007-9 R-I	6.4960	10/25/2037	09/01/2007	CMO AAA
NR 100.00 100.00 8.81				
CP 86364JAS6 SARM 2007-9 R-II	6.4960	10/25/2037	09/01/2007	CMO NR NR
100.00 100.00 8.81				
CP SAS07BC3L SASCO 2007-BC3 LTR	0.0000	06/25/2037	05/01/2007	CMO NR
NR 823,333,142.53 823,333,142.53	8.23			
CP SAS07BC3R SASCO 2007-BC3 R	0.0000	06/25/2037	05/01/2007	CMO NR
NR 823,333,142.53 823,333,142.53	8.23			
CP 52519NKU7 LBFRC 2005-LLFA X2	0.7968	07/15/2018	08/15/2005	CMO AAA
AAA 884,690,398.00 81,800,000.29	8.18			
CP ARC02BCR9 ARC 2002 BC3 R CMO SER 02-BC3	0.0000	05/25/2032	05/25/2002	
CMO NR NR 785,112,139.00 785,112,139.00	7.85			
CP SAS2HF1R3 SASCO 02-HF1 R	0.0000	05/25/2032	05/25/2002	CMO NR
NR 773,952,406.00 773,952,406.00	7.73			
CP SAS7BNC1L SASCO 2007-BNC1 LTR	0.0000	10/25/2037	10/31/2007	CMO
NR NR 746,499,907.98 746,499,907.98	7.46			
CP SAS7BNC1R SASCO 2007-BNC1 R	0.0000	10/25/2037	10/31/2007	CMO
NR NR 746,499,907.98 746,499,907.98	7.46			
CP SARM079C SARM 2007-9 C	6.4960	10/25/2037	09/01/2007	CMO AAA

NR	100.00	100.00	7.29	
CP NC03NCOTC NCHET 2003-3 OTC				0.0000 09/30/2033 09/23/2003 CMO NR
NR	721,410,121.00	721,410,121.00	7.21	
CP LBSBC073L LBSBC 2007-3 LTR				0.0000 11/25/2037 11/19/2007 CMO NR
NR	700,317,000.00	698,182,721.61	6.98	
CP SARM0710R SARM 2007-10 R-I				6.7190 11/25/2037 10/01/2007 CMO AAA
NR	100.00	100.00	6.76	
CP LXS07101P LXS 2007-10H I-P				0.0000 07/25/2037 06/25/2007 CMO NR
NR	644,197,824.00	664,338,315.94	6.64	
CP 749241AJ4 RALI 2007-QH9 P				0.0000 11/25/2037 09/01/2007 CMO NR
NR	594,389,038.00	574,456,372.20	5.74	
CP ACA200801 ACA MTN NOTE				0.0000 08/01/2010 08/01/2008 CMO NR
NR	56,078,742.00	56,078,742.00	5.60	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SAS07GE2L	SASCO 2007-GEL2 LT-R	0.0000	05/25/2037	04/01/2007	CMO
NR NR	498,942,520.00 481,529,991.35		4.81		
CP SAS07GE2R	SASCO 2007-GEL2 R	0.0000	05/25/2037	04/01/2007	CMO NR
NR	498,942,520.00 481,529,991.35		4.81		
CP LXS0711PP	LXS 2007-11 P	0.0000	07/25/2037	06/25/2007	CMO NR NR
	511,182,295.00 446,090,524.81		4.46		
CP SAS07GE2P	SASCO 2007-GEL2 P	0.0000	05/25/2037	04/01/2007	CMO NR
NR	498,942,520.00 414,076,953.69		4.14		
CP SAS07GE2X	SASCO 2007-GEL2 X	0.0000	05/25/2037	04/01/2007	CMO NR
NR	498,942,520.00 414,076,953.69		4.14		
CP LXS07091P	LXS 2007-9 1P	0.0000	06/25/2037	05/01/2007	CMO NR NR
	481,146,436.00 399,749,836.82		3.99		
CP SASC25AP1	SASCO 02-25A P1	0.0000	12/25/2032	11/01/2002	CMO N/R
N/R	658,926,317.00 397,815,709.74		3.97		
CP SAS05GL1P	SASC 2005-GEL1 P	0.0000	05/25/2034	01/01/2005	CMO NR
NR	151,835,000.00 39,512,888.42		3.95		
CP LXS07103X	LXS 2007-1 3-X	0.0000	02/25/2037	01/01/2007	CMO NR NR
	118,211,000.00 85,093,210.50		3.59		
CP SAS06RF4X	SASCO 2006-RF4 X	0.0000	10/25/2036	11/01/2006	CMO NR
NR	292,131,502.00 292,131,502.00		2.92		
CP SARM071P1	SARM 2007-1 P1	0.0000	02/25/2037	01/25/2007	CMO NR
NR	345,075,088.00 258,367,300.43		2.58		
CP 803840206	SASCO 2007-RNP1 R	0.0000	10/30/2037	10/30/2007	CMO NR
NR	248,431,089.00 248,431,089.00		2.48		
CP LXS0752PP	LXS 2007-5H II-P	0.0000	05/25/2037	04/01/2007	CMO NR NR
	410,739,941.00 233,983,933.13		2.33		
CP SAS06GL2L	SASC 2006-GEL2 LT-R	0.0000	04/25/2036	04/01/2006	CMO NR
NR	324,264,211.58 226,998,490.02		2.26		
CP SMPGT941R	SMPGT 94-1 R RESID SER 94-1	5.6300	02/24/2024	02/01/1994	
CMO N/R N/R	1,000.00 1,000.00		2.19		
CP SASC7RF1X	SASCO 07-RF1 X	0.0000	03/01/2037	03/01/2007	CMO NR
NR	235,041,606.06 199,107,492.23		1.99		
CP LXS0751PP	LXS 2007-5H I-P	0.0000	05/25/2037	04/01/2007	CMO NR NR
	492,899,466.00 172,463,191.73		1.72		
CP SAS05RF2X	SASCO 2005-RF2 X	0.0000	03/25/2035	05/01/2005	CMO NR
NR	168,300,000.00 168,300,000.00		1.68		
CP LXS07102P	LXS 2007-10H II-P	0.0000	07/25/2037	06/25/2007	CMO NR
NR	351,272,811.00 167,706,582.32		1.67		
CP LXS07092P	LXS 2007-9 2P	0.0000	06/25/2037	05/01/2007	CMO NR NR
	187,951,986.00 164,611,957.82		1.64		

CP NC03NC40P NCHET 2003-4 P	0.0000	09/30/2033	09/23/2003	CMO	NR
NR 1,502,871,683.20 160,753,073.54	1.60				
CP SARM071P2 SARM 2007-1 P2	0.0000	02/25/2037	01/25/2007	CMO	NR
NR 345,075,088.00 125,987,681.73	1.25				
CP SASC19P SASC 01-19 P	6.5000	12/01/2032	12/01/2001	CMO	NR NR
1.00 1.00 1.00					
CP SASC03P09 SASCO 2003-1 P	0.0000	02/25/2018	01/01/2003	CMO	NR
NR 1.00 1.00 1.00	1.00				
CP 86365HAE0 SASC 2008-1 X	0.0000	03/28/2045	01/28/2008	CMO	NR NR
1.00 1.00 0.90					
CP ARC02BC5R ARC 2002 BC5 R	0.0000	08/25/2032	07/25/2002	CMO	NR
NR 835,968,628.14 835,968,628.14	0.83				
CP SARM0412P SARM04-12 P	0.0000	09/25/2034	08/01/2004	CMO	NR
NR 100.00 100.00	0.74				
CP LBSBC073R LBSBC 2007-3 R	0.0000	11/25/2037	11/19/2007	CMO	NR
NR 700,317,000.00 694,396,606.92	0.69				
CP SARM416P1 SARM04-16 P1	0.0000	11/25/2034	10/01/2004	CMO	NR
NR 100.00 100.00	0.69				
CP SASC9AP04 SASCO 2003-9A PI	0.0000	03/25/2033	03/01/2003	CMO	NR
NR 68,656,012.37 68,656,012.37	0.68				
CP ARCBC304R ARC 2002 BC4 R	0.0000	07/25/2032	06/25/2002	CMO	NR
NR 665,091,804.53 665,091,804.53	0.66				
CP SARM041CX SARM 2004-1 CX	0.0000	01/25/2034	01/01/2004	CMO	NR
NR 100.00 100.00	0.66				
CP SARM420CX SARM04-20 CX	0.0000	01/25/2035	12/01/2004	CMO	NR
NR 100.00 100.00	0.65				
CP ARC01BC58 ARC 2001 BC5 R	0.0000	08/25/2031	07/25/2001	CMO	N/R
N/R 579,244,000.00 579,244,000.00	0.57				
CP LXS0706P1 LXS 2007-6 P1	0.0000	05/25/2047	04/25/2007	CMO	NR NR
622,728,132.00 528,836,319.07	0.52				
CP LBSBCLR72 LBSBC 2007-2 LTR	0.0000	12/25/2037	06/01/2007	CMO	N/R
N/R 500,633,000.00 500,633,000.00	0.50				
CT LBSB72NMR LBSBC 2007-2 NIM R	0.0000	05/01/2034	05/01/2004	CMO	N/R
N/R 500,633,000.00 500,633,000.00	0.50				
CP SAS05GL1R SASC 2005-GEL1 R	0.0000	05/25/2034	01/01/2005	CMO	NR
NR 151,835,000.00 50,479,072.45	0.50				
CP 03077BAB3 AQNIM 2005-RN11 R	0.0000	01/25/2036	01/20/2006	CMO	NR
NR 4,600,000.00 4,600,000.00	0.46				
CP SARM078C SARM 2007-8 C	6.4630	09/25/2037	08/25/2007	CMO	NR
NR 100.00 100.00	0.37				
CP SARM078RI SARM 2007-8 R-I	6.4630	09/25/2037	08/25/2007	CMO	NR
NR 100.00 100.00	0.37				
CP SARM072P1 SARM 2007-2 P1	0.0000	02/25/2047	01/25/2007	CMO	NR
NR 409,734,000.00 317,756,481.45	0.31				
CP WIND07K1R WIND 2007-K-1 R	0.0000	04/25/2037	04/25/2007	CMO	NR
NR 27,452,000.00 27,452,000.00	0.27				
CP 52521JAK5 LMT 2007-3 R	7.0000	04/25/2037	03/01/2007	CMO	NR NR
100.00 100.00 0.27					
CP 52521NAS9 LMT 2007-6 R	6.9442	07/25/2037	06/01/2007	CMO	NR NR

100.00	100.00	0.27					
CP SAS06GL3L	SASC 2006-GEL3	LR	0.0000	07/25/2036	07/01/2006	CMO	NR
NR	334,627,000.00	266,155,099.56	0.26				
CP SAS06GL3R	SASC 2006-GEL3	R	0.0000	07/25/2036	07/01/2006	CMO	NR
NR	334,627,000.00	266,155,099.56	0.26				
CP SARM0711R	SARM 2007-11	R-I	6.7210	12/25/2037	11/01/2007	CMO	NR
NR	100.00	100.00	0.26				
CP SAS05RF3R	SASC05-RF3	R	6.7040	06/25/2035	07/01/2005	CMO	NR
NR	100.00	100.00	0.26				
CP SAS0117E	SASCO 01-17	E	6.5000	12/26/2031	11/01/2001	CMO	NR NR
100.00	100.00	0.25					
CP SAS0117P	SASCO 01-17	P	6.5000	12/26/2031	11/01/2001	CMO	NR NR
100.00	100.00	0.25					

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 76114GAK3	RAST 2006-A16 AR	6.5000	01/25/2037	12/01/2006	CMO NR
NR	100.00 100.00	0.25			
CP 86359DWS2	SASC05-RF6 R	6.4797	12/25/2035	11/01/2005	CMO NR
NR	100.00 100.00	0.25			
CP FFM04FFAP	FFML 2004-FFA P	0.0000	03/25/2024	02/01/2004	CMO NR
NR	562,018,211.09 24,535,726.11	0.24			
CP FFM04FFAX	FFML 2004-FFA X	0.0000	03/25/2024	02/01/2004	CMO NR
NR	562,018,211.09 24,535,725.55	0.24			
CP 86362TAU1	SARM 2007-1 R	6.3139	02/25/2037	01/01/2007	CMO NR
NR	100.00 100.00	0.24			
CP 52520NCC3	LMT 06-6 R	6.0000	10/25/2036	09/01/2006	CMO NR AAA
	100.00 100.00 0.23				
CP 52520SAT7	LMT 2006-8 R	6.0000	12/25/2036	11/01/2006	CMO NR AAA
	100.00 100.00 0.23				
CP 52522UAX1	LMT 2008-2 R	6.0000	03/25/2038	02/01/2008	CMO AAA NR
	100.00 100.00 0.23				
CP 52522XAS6	LMT 2007-9 R	6.0000	10/25/2037	09/01/2007	CMO NR NR
	100.00 100.00 0.23				
CP 87804AAU6	TBW 2006-3 R	6.0000	07/25/2036	06/01/2006	CMO NR
AAA	100.00 100.00	0.23			
CP 94985TAW8	WFMB 2007-3 1AR	6.0000	04/25/2037	03/01/2007	CMO N/R
NR	100.00 100.00	0.23			
CP LXS0706P2	LXS 2007-6 P2	0.0000	05/25/2047	04/25/2007	CMO NR NR
	260,145,305.00 221,361,007.86	0.22			
CP 52519BCD0	LMT 2007-7 R	5.9020	08/25/2037	07/01/2007	CMO NR NR
	100.00 100.00 0.22				
CP 52521DAY8	LMT 2007-2 R	5.7500	03/25/2037	02/01/2007	CMO NR
AAA	100.00 100.00	0.22			
CP 86361BAT4	SARM 2006-7 R	5.8231	08/25/2036	07/01/2006	CMO NR
NR	100.00 100.00	0.22			
CP SAS06GL3P	SASC 2006-GEL3 P	0.0000	07/25/2036	07/01/2006	CMO NR
NR	334,627,000.00 217,435,884.27	0.21			
CP SAS06GL3X	SASC 2006-GEL3 X	0.0000	07/25/2036	07/01/2006	CMO NR
NR	334,627,000.00 217,435,884.27	0.21			
CP SASC0332E	SASCO 2003-32 E	5.6458	11/25/2033	10/01/2003	CMO N/R
N/R	100.00 100.00	0.21			
CP 45660LNX3	RAST 2005-A7 AR	5.5000	06/25/2035	05/01/2005	CMO AAA
NR	100.00 100.00	0.21			
CP 52520MBJ1	LMT 2005-1 R	5.5000	11/25/2035	10/01/2005	CMO AAA
AAA	100.00 100.00	0.21			

CP 863579QG6 SARM05-7 R				5.4160 04/25/2035 03/01/2005 CMO NR
AAA	100.00	100.00		0.21
CP 32051GMY8 FHASI05-A2 2AR				5.1478 05/25/2035 04/01/2005 CMO NR
NR	100.00	100.00		0.20
CP 863579J25 SARM 2005-22 R				5.2500 12/25/2035 11/01/2005 CMO AAA
NR	100.00	100.00		0.20
CP 86359DYT8 SASC 2006-3H R				5.2381 04/25/2036 03/01/2006 CMO NR
AAA	100.00	100.00		0.20
CP 885220JE4 TMST 2005-3 R				5.2470 10/25/2035 09/01/2005 CMO AAA
AAA	100.00	100.00		0.20
CP SARM416CX SARM04-16 CX				5.0410 11/25/2034 10/01/2004 CMO NR
NR	100.00	100.00		0.19
CP SARM072P2 SARM 2007-2 P2				0.0000 02/25/2047 01/25/2007 CMO NR
NR	409,734,000.00	124,940,302.93		0.12
CP LXSQ24K80 LXS 2006-10N 2P				0.0000 06/30/2036 06/25/2006 CMO NR
NR	282,990,784.00	119,890,416.16		0.11
CP 02662AAE2 AHM 2007-SD2 M4				0.0000 06/25/2037 05/15/2007 CMO BB
BA2	11,582,000.00	11,582,000.00		0.11
CP 126694XN3 CWHL 2006-1 B5				6.0000 03/25/2036 01/01/2006 CMO NR
NR	1.00	0.38	0.09	
CP 86359BJZ5 SASCO 2004-1 R				1.8400 04/28/2034 02/26/2004 CMO AAA
NR	100.00	100.00		0.08
CP 50179HAB8 LBMT 1991-4 A2				0.7165 04/25/2021 07/01/1991 CMO NR B1
	10,000.00	214.28	0.05	
CP 126342GB4 CSFB 1997-2 M				7.5000 06/25/2020 02/01/1997 CMO NR NR
	0.48	0.10	0.04	
CP SAS05GL1X SASC 2005-GEL1 X				0.0000 05/25/2034 01/01/2005 CMO NR
NR	151,835,000.00	39,512,888.42		0.03
CP 52519SAP8 LABS 01-B B2				0.0000 11/25/2031 10/31/2001 CMO N/R C
	34,548,738.00	0.03	0.03	
CP 94983KAW9 WFMBS 2006-AR2 B12				5.1221 03/25/2036 02/01/2006 CMO
NR NR	0.82	0.37	0.03	
CP SARM045P1 SARM 2004-5 P1				1.0000 05/25/2034 04/01/2004 CMO NR
NR	100.00	100.00	0.03	
CP EAGLE9810 EAGLE 98-1 O ARE9800IO				0.0000 05/25/2028 06/17/1998 CMO
N/R N/R	456,822,000.00	2,504,499.20		0.02
CP SAS3RNP2R SASCO 2003-RNP2 R				0.0000 07/25/2033 12/05/2003 CMO
NR NR	59,078,000.00	2,913,072.37		0.02
CP GPMF6AR6C LXS GPMF06-AR6 C				0.0000 11/25/2046 10/25/2006 CMO NR
NR	100.00	100.00	0.01	
CP GPMF6AR7C LXS GPMF06-AR7 C				0.0000 12/25/2046 10/25/2006 CMO NR
NR	100.00	100.00	0.01	
CP GPM06AR4C GPMF06-AR4 C				0.0000 09/25/2036 08/01/2006 CMO NR
NR	100.00	100.00	0.01	
CP LXS06GP1C LXS 2006 GP1 C CLASS				0.0000 05/25/2046 04/25/2006 CMO
NR NR	100.00	100.00	0.01	
CP LXS06GP3C LXS 2006-GP3 C CLASS				0.0000 07/25/2046 06/25/2006 CMO
NR NR	100.00	100.00	0.01	
CP LXS06GP4C LXS 2006-GP4 C				0.0000 08/31/2031 07/25/2006 CMO NR

NR	100.00	100.00	0.01	
CP LXS0604NC	LXS 2006-4N	C	0.0000	04/25/2046 03/25/2006 CMO NR
NR	100.00	100.00	0.01	
CP LXS0612NC	LXS 2006-12N	C	0.0000	08/31/2031 07/25/2006 CMO NR
NR	100.00	100.00	0.01	
CP SAS3GEL1R	SASCO 2003-GEL1	R	0.0000	10/25/2033 10/25/2003 CMO NR
NR	95,923,000.00	11,780,453.65	0.01	
CP 5894089A3	MERC 88-A B	CMO SERIES 88-A	3.4062	07/25/2018 06/30/1988 CMO
N/R	N/R	0.38	0.02	0.01
DT 52520UAB1	LMT 2008-3	A2	2.8418	02/25/2037 05/25/2008 CMO AAA NR
0.00	0.00	0.00		
CP 92922FAJ7	WAMU 2003-XSF1	4A	5.5000	06/20/2033 07/01/2003 CMO AAA
NR	0.03	0.00	0.00	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 92922FAK4	WAMU 2003-XSF1 4X	5.5000	06/20/2033	07/01/2003	CMO AAA
NR	0.03 0.00 0.00				
DT 172921AA6	CMSI 87-01 A1 CMO SER 87-01	9.0000	04/25/2017	04/01/1987	CMO
NR N/R	0.00 0.00 0.00				
CP SASC02E	SASCO 02-3 E	0.0000	03/25/2032	02/01/2002	CMO NR NR
1.00	1.00 0.00				
CP LBFRC03R	LBFRC 2003-LLF-R	0.0000	12/14/2014	05/28/2003	CMO N/R
N/R	1.00 1.00 0.00				
CP LBGT931R	LBGT 93-1 R CMO SERIES 93-1	0.0000	03/24/2023	03/01/1993	CMO
N/R N/R	18,751.00 18,751.00 0.00				
CP LBGT932R	LBGT 93-2 R CMO SERIES 93-2	0.0000	07/24/2023	07/01/1993	CMO
N/R N/R	88,350.00 88,350.00 0.00				
CP LXS061R1	LEH XS 06-1 R1	0.0000	02/25/2036	01/01/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS061R2	LEH XS 06-1 R2	0.0000	02/25/2036	01/01/2006	CMO NR NR
100.00	100.00 0.00				
CP SARM077C	SARM 2007-7 C	0.0000	08/25/2037	07/01/2007	CMO NR
NR	100.00 100.00 0.00				
CP SARM14CX	SARM04-14 CX	0.0000	10/25/2034	09/01/2004	CMO NR
NR	100.00 100.00 0.00				
CP SARM14P1	SARM04-14 P1	0.0000	10/25/2034	09/01/2004	CMO NR
NR	100.00 100.00 0.00				
CP SASCO27E	SASCO 2002-7 E	6.5000	05/25/2032	04/01/2002	CMO N/R
N/R	1.00 1.00 0.00				
CP SASC0120	SASCO 01-20 R CMO SERIES 01-20	0.0000	12/31/2032	12/01/2001	
CMO NR NR	100.00 100.00 0.00				
CP SAS21AP1	SASCO 2002-21A P1	0.0000	11/25/2032	10/01/2002	CMO N/R
N/R	100.00 100.00 0.00				
CP ARC01BC6R	ARC 01-BC6 R CMO SER 01-BC6	0.0000	10/15/2031	10/01/2001	
CMO NR NR	100.00 100.00 0.00				
CP BCC0MC7E2	FBMS FIRST 2005-CN2A V1C	0.0000	11/15/2019	11/15/2005	
CMO NR NR	1.00 1.00 0.00				
CP BCC0MC7H5	FBMS BOSTON CSFB 2005-CN2A V2C	0.0000	11/15/2019		
11/15/2005 CMO NR NR	1.00 1.00 0.00				
CP BCC0MC7J1	FBMS FIRST CSFB 2005-CN2A V3B	0.0000	11/15/2019	11/15/2005	
CMO NR NR	1.00 1.00 0.00				
CP FFM05FF2S	FFMLN 2005-FFH2 CERT	0.0000	07/27/2035	06/01/2005	CMO
NR NR	100.00 100.00 0.00				
CP GE19927RL	GE CAPITAL 1992-7 RL	0.0000	07/25/2023	06/01/1992	CMO N/R
N/R	1.00 1.00 0.00				

CP GPMF072C2 LXS GPMF07-AR2 2-C				0.0000	05/25/2047	12/25/2006	CMO	
NR NR	100.00	100.00		0.00				
CP GPMF6AR5C LXS GPMF06-AR5 C				0.0000	09/30/2036	09/25/2006	CMO NR	
NR	100.00	100.00	0.00					
CP GPMF6AR8C LXS GPMF06-AR8 C				0.0000	12/25/2046	12/25/2006	CMO NR	
NR	100.00	100.00	0.00					
CP GPMF7AR3C LXS GPMF 2007-AR3 C				0.0000	06/25/2037	12/25/2006	CMO	
NR NR	100.00	100.00	0.00					
CP GPMF7AR3R LXS GPMF 2007-AR3 R				0.0000	06/25/2037	12/25/2006	CMO	
NR NR	100.00	100.00	0.00					
CP GPM06AR4R GPMF06-AR4 R				0.0000	09/25/2036	08/01/2006	CMO NR	
NR	100.00	100.00	0.00					
CP LABS041EE LABS 2004-1 E				0.0000	04/25/2034	03/01/2004	CMO N/R	
N/R	100.00	100.00	0.00					
CP LBFRC02LR LBFRC 2002-LLF CF3				0.0000	06/16/2017	08/08/2002	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC02MR LBFRC 2002-LLF C3				0.0000	06/16/2017	08/08/2002	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC02R1 LBFRC 2002-LLF C3				0.0000	06/16/2017	08/08/2002	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC03L6 LBFRC 2003-LLF-LR				0.0000	12/14/2014	05/28/2003	CMO N/R	
N/R	1.00	1.00	0.00					
CP LBFRC0344 LBFRC 2003-C4A R				0.0000	07/11/2015	07/17/2003	CMO N/R	
N/R	1.00	1.00	0.00					
CP LBFRC0501 LBFRC 2004-LLF C5 R1				0.0000	10/16/2017	08/12/2004	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC0502 LBFRC 2004-LLF C5 R2				0.0000	10/16/2017	08/12/2004	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC0503 LBFRC 2004-LLF C5 R3				0.0000	10/16/2017	08/12/2004	CMO NR	
NR	1.00	1.00	0.00					
CP LBFRC06R1 LBFRC06R1				0.0000	05/01/2034	05/01/2004	CMO N/R	
N/R	1.00	1.00	0.00					
CP LBFRC06R2 LBFRC06R2				0.0000	05/01/2034	05/01/2004	CMO N/R	
N/R	1.00	1.00	0.00					
CP LBFRC06R3 LBFRC06R3				0.0000	05/01/2034	05/01/2004	CMO N/R	
N/R	1.00	1.00	0.00					
CP LBFR5C4R1 LBFR C4 R1				0.0000	07/15/2018	05/01/2003	CMO NR NR	
1.00	1.00	0.00						
CP LBFR5C4R2 LBFR C4 R2				0.0000	07/15/2018	05/01/2003	CMO NR NR	
1.00	1.00	0.00						
CP LBFR5C4R3 LBFR C4 R3				0.0000	07/15/2018	05/01/2003	CMO NR NR	
1.00	1.00	0.00						
CP LB06WL2PS LBMLT 2006-WL2 PS				0.0000	01/25/2036	03/01/2006	CMO NR	
NR	100.00	100.00	0.00					
CP LEHXS051R LEH XS 05-1 R				0.0000	07/25/2035	06/01/2005	CMO NR NR	
100.00	100.00	0.00						
CP LEHXS053P LEH XS 05-3 P				0.0000	10/25/2035	08/25/2005	CMO NR NR	
100.00	100.00	0.00						
CP LEHXS513R LEH XS 05-1 3R				0.0000	07/25/2035	06/01/2005	CMO NR	

NR	100.00	100.00	0.00			
CP LEHXS52R1	LEH XS 05-2 R1			0.0000	08/25/2035	07/01/2005 CMO NR
NR	100.00	100.00	0.00			
CP LEHXS52R2	LEH XS 05-2 R2			0.0000	08/25/2035	07/01/2005 CMO NR
NR	100.00	100.00	0.00			
CP LFRC6C2R1	LBFRC 2006-C2 R1			0.0000	01/15/2021	04/15/2006 CMO NR
NR	1.00	1.00	0.00			
CP LFRC6C2R2	LBFRC 2006-C2 R2			0.0000	01/15/2021	04/15/2006 CMO NR
NR	1.00	1.00	0.00			
CP LFRC6C2R3	LBFRC 2006-C2 R3			0.0000	01/15/2021	04/15/2006 CMO NR
NR	1.00	1.00	0.00			
CP LHELT981D	LHELT 98-1 D_CMO SER 98-1 PO			0.0000	05/25/2028	01/01/1998
CMO N/R	N/R	969,153.84	1,737.19	0.00		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP LMT0501P0	LMT05-1 P	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT0501X0	LMT05-1 X	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT0502P0	LMT05-2 P	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT051LTR	LMT05-1 LT-R	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT052LTR	LMT05-2 LTR	0.0000	12/25/2035	11/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT052XXX	LMT05-2 X	0.0000	12/25/2035	11/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT053LTR	LMT05-3 LTR	0.0000	01/25/2036	12/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT053PPP	LMT05-3 P	0.0000	01/25/2036	12/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT053XXX	LMT05-3 X	0.0000	01/25/2036	12/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LMT0602P0	LMT06-2 P	0.0000	04/25/2036	03/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT061LTR	LMT 2006-1 LT-R	0.0000	02/25/2036	01/01/2006	CMO NR
NR	100.00	100.00	0.00		
CP LMT061PPP	LMT 2006-1 P	0.0000	02/25/2036	01/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT061XXX	LMT 2006-1 X	0.0000	02/25/2036	01/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT062LTR	LMT06-2 LTR	0.0000	04/25/2036	03/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT063LTR	LMT 2006-3 LTR	0.0000	07/25/2036	06/01/2006	CMO NR
NR	100.00	100.00	0.00		
CP LMT063XXX	LMT 2006-3 X	0.0000	07/25/2036	06/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT064LTR	LMT06-4 LTR	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT064XXX	LMT06-4 X	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT065LTR	LMT06-5 LTR	0.0000	09/01/2036	08/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LMT065XXX	LMT06-5 X	0.0000	09/25/2036	08/01/2006	CMO NR NR
100.00	100.00	0.00			

CP LMT066LTR LMT 06-6 LT-R	0.0000	10/25/2036	09/01/2006	CMO NR NR
100.00 100.00 0.00				
CP LMT066XXX LMT 06-6 X	0.0000	10/25/2036	09/01/2006	CMO NR NR
100.00 100.00 0.00				
CP LMT067LTR LMT 2006-7 LT-R	0.0000	11/25/2036	10/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP LMT067XXX LMT 2006-7 X	0.0000	11/25/2036	10/01/2006	CMO NR NR
100.00 100.00 0.00				
CP LMT068LTR LMT 2006-8 LT-R	0.0000	12/25/2036	11/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP LMT069LTR LMT 2006-9 LT-R	0.0000	01/25/2037	12/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP LMT069XXX LMT 2006-9 X	0.0000	01/25/2037	12/01/2006	CMO NR NR
100.00 100.00 0.00				
CP LMT071LTR LMT 2007-1 LT-R	0.0000	02/25/2037	01/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT072LTR LMT 2007-2 LT-R	0.0000	03/25/2037	02/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT073LTR LMT 2007-3 LT-R	0.0000	04/25/2037	03/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT074LTR LMT 2007-4 LT-R	0.0000	05/25/2037	04/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT074PPP LMT 2007-4 P	0.0000	05/25/2037	04/01/2007	CMO NR NR
100.00 100.00 0.00				
CP LMT075LTR LMT 2007-5 LT-R	0.0000	06/25/2037	05/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT075PPP LMT 2007-5 P	0.0000	06/25/2037	05/01/2007	CMO NR NR
100.00 100.00 0.00				
CP LMT075XXX LMT 2007-5 X	0.0000	06/25/2037	05/01/2007	CMO NR NR
100.00 100.00 0.00				
CP LMT076LTR LMT 2007-6 LTR	0.0000	07/25/2037	06/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT076XXX LMT 2007-6 X	0.0000	07/25/2037	06/01/2007	CMO NR NR
100.00 100.00 0.00				
CP LMT077LTR LMT 2007-7 LT-R	0.0000	08/25/2037	07/25/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT078LTR LMT 2007-8 LT-R	0.0000	09/25/2037	08/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT079LTR LMT 2007-9 LT-R	0.0000	10/25/2037	09/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP LMT082LTR LMT 2008-2 LT-R	0.0000	03/25/2038	02/01/2008	CMO NR
NR 100.00 100.00	0.00			
CP LMT086LTR LMT 2008-6 LT-R	0.0000	07/25/2037	08/25/2008	CMO NR
NR 100.00 100.00	0.00			
CP LMT20081R LMT 2008-1 R	0.0000	09/25/2037	02/01/2008	CMO NR NR
100.00 100.00 0.00				
CP LMT20083R LMT 2008-3 R	0.0000	06/25/2038	05/01/2008	CMO NR NR
100.00 100.00 0.00				
CP LMT20086P LMT 2008-6 P	0.0000	07/25/2037	08/25/2008	CMO NR NR

100.00	100.00	0.00					
CP LMT20086R	LMT 2008-6 R		0.0000	07/25/2047	08/25/2008	CMO NR	NR
100.00	100.00	0.00					
CP LMT710LTR	LMT 2007-10 LT-R		0.0000	11/25/2037	11/01/2007	CMO NR	
NR	100.00	100.00	0.00				
CP LXSN0507P	LEH XSN 05-2 PS		0.0000	09/25/2035	07/01/2005	CMO NR	
NR	100.00	100.00	0.00				
CP LXSN056PS	LEH XS 05-6 NIM PS		0.0000	11/28/2035	12/12/2005	CMO NR	
NR	100.00	100.00	0.00				
CP LXSN058PS	LEH XSN 05-8 PS		0.0000	01/25/2036	12/01/2005	CMO NR	
NR	100.00	100.00	0.00				
CP LXSN063PS	LEH XSN 06-3 PS		0.0000	05/25/2036	04/01/2006	CMO NR	
NR	100.00	100.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP LXS0503R1	LEH XS 05-3 R1	0.0000	09/25/2035	08/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LXS0503R2	LEH XS 05-3 R2	0.0000	09/25/2035	08/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LXS0503R3	LEH XS 05-3 R3	0.0000	09/25/2035	08/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LXS0504R1	LEH XS 05-4 R1	0.0000	10/25/2035	09/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LXS0504R2	LEH XS 05-4 R2	0.0000	10/25/2035	09/01/2005	CMO NR NR
100.00	100.00	0.00			
CP LXS0507NR	LEH XS 05-7N R	0.0000	12/25/2035	11/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS0510R1	LEH XS 05-10 R1	0.0000	01/25/2036	12/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS0510R2	LEH XS 05-10 R2	0.0000	01/25/2036	12/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS056LTR	LEH XS 05-6 LT-R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS056RRR	LEH XS 05-6 3 R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS0563LT	LEH XS 05-6 3 LT-R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS058LT2	LEH XS 05-8 LT-R-2	0.0000	12/25/2035	11/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP LXS0605R0	LEH XS 06-5 R	0.0000	04/25/2036	03/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LXS061LT1	LEH XS 06-1 LTR-1	0.0000	02/25/2036	01/01/2006	CMO NR
NR	100.00	100.00	0.00		
CP LXS061LT2	LEH XS 06-1 LTR-2	0.0000	02/25/2036	01/01/2006	CMO NR
NR	100.00	100.00	0.00		
CP LXS0611CX	LXS 06-11 CX	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LXS0611LT	LXS 06-11 LTR	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LXS0611RR	LXS 06-11 R	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LXS0611SX	LXS 06-11 SX	0.0000	08/25/2036	07/01/2006	CMO NR NR
100.00	100.00	0.00			
CP LXS0613CX	LXS 06-13 CX	0.0000	09/25/2036	08/01/2006	CMO NR NR
100.00	100.00	0.00			

CP LXS0613L1 LXS 06-13 LTR1	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0613L2 LXS 06-13 LTR2	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0613R1 LXS 06-13 R1	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0613R2 LXS 06-13 R2	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0613SX LXS 06-13 SX	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS06131P LXS 06-13 1P	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 79.76 0.00						
CP LXS06132P LXS 06-13 2P	0.0000	09/25/2036	08/01/2006	CMO	NR	NR
100.00 88.68 0.00						
CP LXS0614NR LXS 06-14N R	0.0000	08/25/2036	08/25/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0615CX LXS 2006-15 CX	0.0000	10/25/2036	09/25/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0615RR LXS 2006-15 R	0.0000	10/25/2036	09/25/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0615SX LXS 2006-15 SX	0.0000	10/25/2036	09/25/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0616NC LXS 06-16N C	0.0000	09/30/2036	09/25/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0616NR LXS 06-16N R	0.0000	09/30/2036	09/25/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0617CX LXS 2006-17 CX	0.0000	11/25/2036	10/01/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0617L1 LXS 2006-17 LT-R1	0.0000	11/25/2036	10/01/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0617L2 LXS 2006-17 LT-R2	0.0000	11/25/2036	10/01/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0617R1 LXS 2006-17 R1	0.0000	11/25/2036	10/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0617R2 LXS 2006-17 R2	0.0000	11/25/2036	10/01/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0617SX LXS 2006-17 SX	0.0000	11/25/2036	10/01/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS06171P LXS 2006-17 1P	0.0000	11/25/2036	10/01/2006	CMO	NR	NR
100.00 89.42 0.00						
CP LXS06172P LXS 2006-17 2P	0.0000	11/25/2036	10/01/2006	CMO	NR	NR
100.00 90.53 0.00						
CP LXS0619CX LXS 2006-19 C-X	0.0000	12/25/2036	11/25/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0619LT LXS 2006-19 LT-R	0.0000	12/25/2036	11/25/2006	CMO	NR	
NR 100.00 100.00	0.00					
CP LXS0619RR LXS 2006-19 R	0.0000	12/25/2036	11/25/2006	CMO	NR	NR
100.00 100.00 0.00						
CP LXS0619SX LXS 2006-19 S-X	0.0000	12/25/2036	11/25/2006	CMO	NR	

NR	100.00	100.00	0.00	
CP LXS0620CX	LXS 2006-20	CX	0.0000	01/25/2037 12/01/2006 CMO NR
NR	100.00	100.00	0.00	
CP LXS0620LT	LXS 2006-20	LT-R	0.0000	01/25/2037 12/01/2006 CMO NR
NR	100.00	100.00	0.00	
CP LXS0620RR	LXS 2006-20	R	0.0000	01/25/2037 12/01/2006 CMO NR NR
100.00	100.00	0.00		
CP LXS0620SX	LXS 2006-20	SX	0.0000	01/25/2037 12/01/2006 CMO NR
NR	100.00	100.00	0.00	
CP LXS063LTR	LEH XS 06-3	LTR	0.0000	03/25/2036 02/25/2006 CMO NR
NR	100.00	100.00	0.00	
CP LXS063RRR	LEH XS 06-3	R	0.0000	03/25/2036 02/25/2006 CMO NR
NR	100.00	100.00	0.00	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP LXS065LTR	LEH XS 06-5 LTR	0.0000	04/25/2036	03/01/2006	CMO NR
NR	100.00 100.00	0.00			
CP LXS067CCC	LXS 2006-7 C	0.0000	05/25/2036	04/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS067LTR	LXS 2006-7 LTR	0.0000	05/25/2036	04/25/2006	CMO NR
NR	100.00 100.00	0.00			
CP LXS067RRR	LXS 2006-7 R	0.0000	05/25/2036	04/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS068LTR	LXS 06-8 LTR	0.0000	06/25/2036	05/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS068RRR	LXS 06-8 R	0.0000	06/25/2036	05/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS069LTR	LXS 06-9 LTR	0.0000	07/25/2036	06/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS069RRR	LXS 06-9 R	0.0000	07/25/2036	06/25/2006	CMO NR NR
100.00	100.00 0.00				
CP LXS0704NC	LXS 2007-4N C	0.0000	04/25/2037	01/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS0704NR	LXS 2007-4N R	0.0000	04/25/2037	01/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS07063P	LXS 2007-6 3P	0.0000	05/25/2037	04/01/2007	CMO NR NR
100.00	100.00 0.00				
CP LXS07091R	LXS 2007-9 1-R	0.0000	06/25/2037	05/01/2007	CMO NR NR
100.00	100.00 0.00				
CP LXS07092R	LXS 2007-9 2-R	0.0000	06/25/2037	05/01/2007	CMO NR NR
100.00	100.00 0.00				
CP LXS071LTR	LXS 2007-1 LT-R	0.0000	02/25/2037	01/01/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS071RRR	LXS 2007-1 R	0.0000	02/25/2037	01/01/2007	CMO NR NR
100.00	100.00 0.00				
CP LXS07101R	LXS 2007-10H I-R	0.0000	07/25/2037	06/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS07102R	LXS 2007-10H II-R	0.0000	07/25/2037	06/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS07103R	LXS 2007-1 3-R	0.0000	02/25/2037	01/01/2007	CMO NR NR
100.00	100.00 0.00				
CP LXS0711LT	LXS 2007-11 LTR	0.0000	07/25/2037	06/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS0711RR	LXS 2007-11 R	0.0000	07/25/2037	06/25/2007	CMO NR NR
100.00	100.00 0.00				

CP LXS0712NR LXS 07-12N R	0.0000	07/25/2037	06/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS07121C LXS 07-12N 1C	0.0000	07/25/2037	06/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS07121X LXS 07-12N 1X	0.0000	07/25/2037	06/25/2007	CMO NR	NR
0.20 0.17 0.00					
CP LXS07122C LXS 07-12N 2 C	0.0000	07/25/2037	06/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS07123C LXS 07-12N 3 C	0.0000	07/25/2037	06/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0714HL LXS 2007-14H L	0.0000	08/25/2037	06/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0714HP LXS 2007-14H P	0.0000	08/25/2037	06/25/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0714HR LXS 2007-14H R	0.0000	08/25/2037	06/25/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0717HP LXS 2007-17H P	0.0000	10/25/2037	09/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0717HR LXS 2007-17H R	0.0000	10/25/2037	09/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0718NC LXS 07 18 N C	0.0000	10/25/2037	09/25/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0720NC LXS 2007-20N C	0.0000	12/25/2037	11/25/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0731LT LXS 2007-3 1-LT-R	0.0000	03/25/2037	02/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0731RR LXS 2007-3 1-R	0.0000	03/25/2037	02/01/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0732LT LXS 2007-3 2-LT-R	0.0000	03/25/2037	02/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0732RR LXS 2007-3 2-R	0.0000	03/25/2037	02/01/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0733LT LXS 2007-3 3-LT-R	0.0000	03/25/2037	02/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0733RR LXS 2007-3 3-R	0.0000	03/25/2037	02/01/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0734LT LXS 2007-3 4-LT-R	0.0000	03/25/2037	02/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0734RR LXS 2007-3 4-R	0.0000	03/25/2037	02/01/2007	CMO NR	NR
100.00 100.00 0.00					
CP LXS0751LT LXS 2007-5H I-LT-R	0.0000	05/25/2037	04/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0751RR LXS 2007-5H I-R	0.0000	05/25/2037	04/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0752LT LXS 2007-5H II-LT-R	0.0000	05/25/2037	04/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0752RR LXS 2007-5H II-R	0.0000	05/25/2037	04/01/2007	CMO NR	
NR 100.00 100.00	0.00				
CP LXS0761LT LXS 2007-6 I-LTR	0.0000	05/25/2037	04/01/2007	CMO NR	NR

100.00	100.00	0.00					
CP LXS0762LT	LXS 2007-6 II-LTR		0.0000	05/25/2037	04/01/2007	CMO NR	NR
100.00	100.00	0.00					
CP LXS078HLT	LXS 2007-8H LT-R		0.0000	06/25/2037	05/01/2007	CMO NR	
NR	100.00	100.00	0.00				
CP LXS078HRR	LXS 2007-8H R		0.0000	06/25/2037	05/01/2007	CMO NR	
NR	100.00	100.00	0.00				
CP LXS0791LT	LXS 2007-9 1LT-R		0.0000	06/25/2037	05/01/2007	CMO NR	
NR	100.00	100.00	0.00				
CP LXS0792LT	LXS 2007-9 2LT-R		0.0000	06/25/2037	05/01/2007	CMO NR	
NR	100.00	100.00	0.00				
CP LXS17HLTR	LXS 2007-17H LT-R		0.0000	10/25/2037	09/01/2007	CMO NR	
NR	100.00	100.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP LXS20056R	LEH XS 05-6 R	0.0000	11/25/2035	10/01/2005	CMO NR NR
100.00	100.00 0.00				
CP LXS510LTR	LEH XS 05-10 LTR1	0.0000	01/25/2036	12/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP LXS510LT2	LEH XS 05-10 LTR2	0.0000	01/25/2036	12/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP LXS615LTR	LXS 2006-15 LT-R	0.0000	10/25/2036	09/25/2006	CMO NR
NR	100.00 100.00	0.00			
CP LXS7101LT	LXS 2007-10H I-LTR	0.0000	07/25/2037	06/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS7102LT	LXS 2007-10H II-LTR	0.0000	07/25/2037	06/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LXS715NX2	LXS 07-15N X-II	0.0000	08/25/2047	07/25/2007	CMO NR NR
0.20	0.07 0.00				
CP LXS716NC2	LXS 2007-16N C2	0.0000	09/25/2012	08/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP LX20055NR	LEH XS 05-5N R	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP LX20059NR	LXS 2005-9N R	0.0000	01/25/2035	12/30/2005	CMO NR NR
100.00	100.00 0.00				
CP SAIL0506S	SAILN 2005-6A CERT	0.0000	07/27/2035	06/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SAIL5HE1S	SAILN 2005-HE1 PS	0.0000	08/27/2035	07/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SAIL5HE2C	SAILN 2005-HE2 C	0.0000	08/27/2035	07/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SAIL5HE3S	SAIL 2005-HE3 PS	0.0000	08/25/2035	08/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SALN063PS	SAIL 2006-3 PS	0.0000	06/30/2036	06/01/2006	CMO NR NR
100.00	100.00 0.00				
CP SALN6B2PS	SAIL NIM 2006-BNC2 PS	0.0000	05/27/2036	05/01/2006	CMO
NR NR	100.00 100.00	0.00			
CP SAL0508PS	SAIL 2005-8 PREF SHARES	0.0000	10/25/2035	09/30/2005	CMO
NR NR	100.00 100.00	0.00			
CP SAL0602PS	SAIL 2006-2 PS	0.0000	04/25/2036	04/01/2006	CMO NR NR
100.00	100.00 0.00				
CP SAL6BNC1S	SAILN 2006-BNC1 PS	0.0000	04/25/2035	03/01/2006	CMO NR
NR	100.00 100.00	0.00			
CP SARM0410P	SARM04-10 P	0.0000	08/25/2034	07/01/2004	CMO NR
NR	100.00 100.00	0.00			

CP SARM0411P SARM04-11 P	0.0000 08/25/2034 07/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0413P SARM 2004-13 P	0.0000 09/25/2034 08/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0415P SARM04-15 P	0.0000 09/25/2034 09/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0417P SARM04-17 P	0.0000 11/25/2034 10/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0419P SARM04-19 P	0.0000 01/25/2035 12/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0420P SARM04-20 P	0.0000 01/25/2035 12/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM046CX SARM 2004-6 CX	0.0000 06/25/2034 05/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM046PP SARM 2004-6 P	0.0000 06/25/2034 05/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM048CX SARM 2004-8 CX	0.0000 08/25/2034 06/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM048P1 SARM 2004-8 P	0.0000 08/25/2034 06/01/2004 CMO NR
NR 100.00 100.00	0.00
CP SARM0505R SARM 2005-5 R	0.0000 05/25/2035 04/25/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM0509P SARM05-9 P	0.0000 05/25/2035 04/01/2005 CMO NR NR
100.00 100.00 0.00	
CP SARM051CX SARM05-1 CX	0.0000 02/25/2035 01/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM051PP SARM05-1 P	0.0000 02/25/2035 01/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM051ZZ SARM05-1 Z	0.0000 02/25/2035 01/01/2005 CMO NR NR
100.00 100.00 0.00	
CP SARM0510R SARM 2005-10 R	0.0000 06/25/2035 05/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM0511P SARM05-11 P	0.0000 05/25/2035 04/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM0512P SARM05-12 P	0.0000 06/25/2035 05/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM0514P SARM 2005-14 P	0.0000 06/25/2035 05/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM052PP SARM05-2 P	0.0000 02/25/2035 01/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM054PI SARM05-4 PI	0.0000 03/25/2035 02/01/2005 CMO NR NR
100.00 100.00 0.00	
CP SARM054P3 SARM05-4 PIII	0.0000 03/25/2035 02/01/2005 CMO NR NR
100.00 100.00 0.00	
CP SARM057PP SARM05-7 P	0.0000 04/25/2035 03/01/2005 CMO NR
NR 100.00 100.00	0.00
CP SARM0612C SARM 2006-12 C	0.0000 12/25/2046 12/25/2006 CMO NR
NR 100.00 100.00	0.00
CP SARM0701C SARM 2007-1 C	0.0000 02/25/2037 01/25/2007 CMO NR

NR	100.00	100.00	0.00	
CP SARM0701R	SARM 2007-1 R1		0.0000	02/25/2047 01/25/2007 CMO NR
NR	100.00	100.00	0.00	
CP SARM0703C	SARM 2007-3 C		0.0000	04/25/2037 01/25/2007 CMO NR
NR	100.00	100.00	0.00	
CP SARM0704C	SARM 2007-4 C		0.0000	05/25/2047 01/25/2007 CMO NR
NR	100.00	100.00	0.00	
CP SARM0704R	SARM 2007-4 R		0.0000	05/25/2047 01/25/2007 CMO NR
NR	100.00	100.00	0.00	
CP SARM0705C	SARM 2007-5 C		0.0000	06/25/2037 01/25/2007 CMO NR
NR	100.00	100.00	0.00	
CP SARM0705R	SARM 2007-5 R-I		0.0000	06/25/2037 01/25/2007 CMO NR
NR	100.00	100.00	0.00	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SARM0706C	SARM0706 C	0.0000	07/25/2037	06/01/2007	CMO NR
NR	100.00 100.00	0.00			
CP SARM0710C	SARM 2007-10 C	0.0000	10/31/2037	10/01/2007	CMO NR
NR	100.00 100.00	0.00			
CP SARM072C1	SARM 2007-2 C1	0.0000	02/25/2047	01/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP SARM073R1	SARM 2007-3 RI	0.0000	04/25/2037	01/25/2007	CMO NR
NR	100.00 100.00	0.00			
CP SARM077RI	SARM 2007-7 R-I	0.0000	08/25/2037	07/01/2007	CMO NR
NR	100.00 100.00	0.00			
CP SARM16XSR	SARM 2005-16XS R	0.0000	07/25/2035	07/25/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM18PII	SARM 2005-18 PII	0.0000	09/25/2035	08/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM205PI	SARM 2005-22 P-I	0.0000	12/25/2035	11/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM410CX	SARM04-10 CX	0.0000	08/25/2034	07/01/2004	CMO NR
NR	100.00 100.00	0.00			
CP SARM412CX	SARM04-12 CX	0.0000	09/25/2034	08/01/2004	CMO NR
NR	100.00 100.00	0.00			
CP SARM418CX	SARM04-18 CX	0.0000	12/25/2034	11/01/2004	CMO NR
NR	100.00 100.00	0.00			
CP SARM418P1	SARM04-18 P1	0.0000	12/25/2034	11/01/2004	CMO NR
NR	100.00 100.00	0.00			
CP SARM515PI	SARM 2005-15 PI	0.0000	07/25/2035	06/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM515P2	SARM 2005-15 PII	0.0000	07/25/2035	06/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM517P1	SARM 2005-17 P1	0.0000	08/25/2035	07/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM517P2	SARM 2005-17 P2	0.0000	08/25/2035	07/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM518PI	SARM 2005-18 PI	0.0000	09/25/2035	08/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM520PI	SARM 2005-20 PI	0.0000	10/25/2035	09/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM521PI	SARM 2005-21 P-I	0.0000	11/25/2035	10/01/2005	CMO NR
NR	100.00 100.00	0.00			
CP SARM523PI	SARM 2005-23 PI	0.0000	01/25/2035	12/01/2005	CMO NR
NR	100.00 100.00	0.00			

CP SARM54PII SARM05-4 PII				0.0000	03/25/2035	02/01/2005	CMO NR NR
100.00	100.00	0.00					
CP SARM61PII SARM 2006-1 P-II				0.0000	02/01/2036	01/01/2006	CMO NR NR
100.00	100.00	0.00					
CP SARM611R1 SARM 2006-11 R-I				0.0000	12/25/2036	06/01/2006	CMO NR
NR	100.00	100.00	0.00				
CP SARM611R2 SARM 2006-11 R-II				0.0000	12/25/2036	06/01/2006	CMO NR
NR	100.00	100.00	0.00				
CP SARM612R1 SARM 2006-12 R-I				0.0000	12/25/2046	12/25/2006	CMO NR
NR	100.00	100.00	0.00				
CP SAR520PII SARM 2005-20 PII				0.0000	10/25/2035	09/01/2005	CMO NR NR
100.00	100.00	0.00					
CP SAR523PII SARM 2005-23 PII				0.0000	01/25/2035	12/01/2005	CMO NR NR
100.00	100.00	0.00					
CP SASCE0221 SASCO 2002-24 E				0.0000	12/25/2032	11/01/2002	CMO NR
NR	1.00	1.00	0.00				
CP SASCO03E3 SASCO 2003-8 E				0.0000	04/25/2033	03/01/2003	CMO NR
NR	1.00	1.00	0.00				
CP SASCO056P SASCO5-6 P				0.0000	01/02/2035	03/01/2005	CMO NR NR
100.00	100.00	0.00					
CP SASCO061R SASCO6-1A R				0.0000	08/15/2034	02/15/2006	CMO NR
NR	1.00	1.00	0.00				
CP SASCO084R SASCO8-4 R				0.0000	05/25/2037	06/25/2008	CMO NR NR
1.00	1.00	0.00					
CP SASCO084X SASCO8-4 X				0.0000	05/25/2037	06/25/2008	CMO NR NR
1.00	1.00	0.00					
CP SASCO18P1 SASCO 2002-18A R				0.0000	08/25/2032	08/01/2002	CMO N/R
N/R	100.00	100.00	0.00				
CP SASCO28XE SASCO 2003-28XS E				0.0001	08/25/2033	07/01/2003	CMO NR
NR	100.00	100.00	0.00				
CP SASCO3E29 SASCO 2003-29 E				0.0000	09/25/2033	08/01/2003	CMO NR
NR	100.00	100.00	0.00				
CP SASCO9811 SASCO 98-11 R CMO SERIES 98-11				0.0000	10/01/2036	11/01/1998	
CMO N/R N/R	1.00	1.00	0.00				
CP SASCO982R SASCO 98-2 R CMO SERIES 97-2				0.0000	02/25/2028	01/01/1998	
CMO N/R N/R	1.00	1.00	0.00				
CP SASCO213E SASCO 2002-13E				6.5000	07/25/2032	06/01/2002	CMO N/R
N/R	1.00	1.00	0.00				
CP SASCO2172 SASCO 2002-17 E				6.2500	09/25/2032	08/01/2002	CMO NR
NR	1.00	1.00	0.00				
CP SASCO219E SASCO 02-19 E				6.1000	10/25/2032	09/01/2002	CMO NR
NR	1.00	1.00	0.00				
CP SASCO3E27 SASCO 2003-21 E				0.0000	07/25/2033	07/01/2003	CMO NR
NR	1.00	1.00	0.00				
CP SASCO3E43 SASCO 2003-4 E				0.0000	02/25/2033	02/01/2003	CMO NR
NR	1.00	1.00	0.00				
CP SASCO3P17 SASCO 2003-14 E				0.0000	05/25/2033	04/01/2003	CMO NR
NR	1.00	1.00	0.00				
CP SASCO3XE0 SASCO 03-3XS E				0.0000	01/25/2033	01/01/2003	CMO NR

NR	1.00	1.00	0.00					
CP SASC0330E	SASCO	2003-30 E		0.0000	10/25/2033	09/01/2003	CMO	N/R
N/R	100.00	100.00	0.00					
CP SASC03485	SASCO	2003-22A PII		0.0000	06/25/2033	06/01/2003	CMO	NR
NR	100.00	100.00	0.00					
CP SASC03576	SASCO	2003-22A PI		0.0000	06/25/2033	06/01/2003	CMO	NR
NR	100.00	100.00	0.00					
CP SASC0420E	SASC04-20	E		0.0000	11/25/2034	10/01/2004	CMO	NR NR
100.00	100.00	0.00						
CP SASC0422E	SASC04-22	E		0.0000	01/25/2035	11/01/2004	CMO	NR NR
100.00	100.00	0.00						
CP SASC0422P	SASC04-22	P		0.0000	01/25/2035	11/01/2004	CMO	NR NR
100.00	100.00	0.00						

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SASC043EE	SASCO 2004-3 E	0.0000	03/25/2034	02/01/2004	CMO N/R
N/R	100.00	100.00	0.00		
CP SASC0501P	SASC05-1 P	0.0000	02/25/2035	01/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC0510P	SASC05-10 P	0.0000	06/25/2035	05/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC0514P	SASC05-14 P	0.0000	07/25/2035	06/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC0515P	SASC05-15 P	0.0000	08/25/2035	07/25/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC0516P	SASC05-16 P	0.0000	09/25/2035	08/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC0517P	SASC05-17 P	0.0000	10/25/2035	09/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC052XR	SASC05-2XS R	0.0000	02/25/2035	01/01/2005	CMO NR
NR	100.00	100.00	0.00		
CP SASC053PP	SASC05-3 P	0.0000	03/25/2035	02/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC055PP	SASC05-5 P	0.0000	04/25/2035	03/01/2005	CMO NR NR
100.00	100.00	0.00			
CP SASC065IC	SASC06-5 INVESTOR CERT	0.0000	05/30/2036	04/28/2006	CMO
NR NR	100.00	100.00	0.00		
CP SASC10E06	SASCO 03-10 E	0.0000	04/25/2033	03/01/2003	CMO NR
NR	1.00	1.00	0.00		
CP SASC11XSX	SASC 2004-11XS X	0.0000	06/25/2034	05/01/2004	CMO NR
NR	100.00	100.00	0.00		
CP SASC16API	SASCO 2002-16 A PI	0.0000	08/25/2031	07/01/2001	CMO NR
NR	100.00	100.00	0.00		
CP SASC20E70	SASCO 03-20 E	0.0000	07/25/2033	06/01/2003	CMO NR
NR	1.00	1.00	0.00		
CP SASC211AP	SASCO 2002-11A P	0.0000	05/25/2032	05/01/2002	CMO NR
NR	1.00	1.00	0.00		
CP SASC215E3	SASCO 02-15 E	6.5000	08/25/2032	07/01/2002	CMO NR
NR	1.00	1.00	0.00		
CP SASC223E3	SASCO 02-23 E	0.0000	10/25/2032	10/01/2002	CMO NR
NR	1.00	1.00	0.00		
CP SASC24P39	SASCO 2003-24 PIII	0.0000	07/25/2033	07/01/2003	CMO NR
NR	0.46	0.46	0.00		
CP SASC32AP1	SASCO 2003-2A P1	0.0000	02/25/2033	01/01/2003	CMO NR
NR	100.00	100.00	0.00		

CP SASC338E5 SASCO 2003-38 E				6.1900	01/25/2034	12/01/2003	CMO	N/R
NR	100.00	100.00	0.00					
CP SASC36XSE SASCO 2003-36XSE				0.0000	11/25/2033	10/01/2003	CMO	N/R
N/R	100.00	100.00	0.00					
CP SASC4XSRR SASCO5-4XS R				0.0000	03/25/2035	02/28/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SASC4XS3R SASCO5-4XS 3R				0.0000	03/25/2035	02/28/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SASC410EE SASC 2004-10 E				0.0000	06/25/2034	05/01/2004	CMO	NR
NR	100.00	100.00	0.00					
CP SASC5RF1X SASCO 2005-RF1 X				0.0000	03/25/2035	04/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SASC6FR3R SASCO6-RF3 R				0.0000	10/25/2036	10/01/2006	CMO	NR
NR	100.00	100.00	0.00					
CP SASC6RF3P SASCO6-RF3 P				0.0000	10/25/2036	10/01/2006	CMO	NR
NR	100.00	100.00	0.00					
CP SASC988R1 SASCO 98-8 R RESID 98-8				0.0000	08/25/2028	07/30/1998	CMO	
N/R N/R	1.00	1.00	0.00					
CP SASNIM3R9 SASCO 03-XS NIM R				0.0000	02/27/2033	02/21/2003	CMO	NR
NR	100.00	100.00	0.00					
CP SASNIM312 SASCO 03-12XS NIM R				0.0000	04/01/2033	04/21/2003	CMO	NR
NR	1.00	1.00	0.00					
CP SASN5S6PS SASC NIM 2005-S6 PS				0.0000	11/25/2035	10/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS0227AX SASCO 2002-27A X 144A				0.0000	01/15/2015	12/01/2002	CMO	
N/R N/R	100.00	100.00	0.00					
CP SAS04SC1R SASCO 2004-SC1 R				0.0000	12/25/2029	08/01/2004	CMO	N/R
N/R	100.00	100.00	0.00					
CP SAS042ACP SASCO 2004-2AC P				0.0000	02/25/2034	01/01/2004	CMO	N/R
N/R	100.00	100.00	0.00					
CP SAS05NC2S SASNM 2005-NC2A A				0.0000	06/27/2035	06/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS05RF3X SASCO5-RF3 X				0.0000	06/25/2035	07/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS05RF4R SASCO5-RF4 R				0.0000	07/25/2035	08/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS05RF6X SASCO5-RF6 X				0.0000	12/25/2035	11/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS05RF7X SASCO5-RF7 X				0.0000	11/25/2035	12/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS057XSR SASCO5-7XS R				0.0000	04/25/2035	03/01/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS059XSR SASCO5-9XS R				0.0000	06/25/2035	05/31/2005	CMO	NR
NR	100.00	100.00	0.00					
CP SAS11XS2P SASC 2004-11XS 2P				0.0000	06/25/2034	05/01/2004	CMO	NR
NR	100.00	100.00	0.00					
CP SAS214AP1 SASCO 2002-14A P1				0.0000	07/25/2032	06/01/2002	CMO	NR
NR	1.00	1.00	0.00					
CP SAS340ACX SASCO 2003-40A CX				0.0000	01/25/2034	12/01/2003	CMO	NR

NR	100.00	100.00	0.00				
CP SAS6AM1PS	SASCO NIM 2006-AM1 PS			0.0000	04/27/2036	07/01/2006	CMO
NR NR	100.00	100.00	0.00				
CP SAS6BC1PS	SASCO NIM 2006-BC1 PS			0.0000	03/27/2036	05/22/2006	CMO
NR NR	100.00	100.00	0.00				
CP SAS99BC2R	SASCO 99-BC2 R CMO SER 99			0.0000	06/25/2029	05/01/1999	
CMO N/R N/R	1.00	1.00	0.00				
CP SAS99BC3R	SASCO 99-BC3 R CMO SER 99-BC3			0.0000	02/25/2029	07/01/1999	
CMO N/R N/R	1.00	1.00	0.00				
CP SAS99SP1R	SASCO 99-SP1 R CMO SER 99-PRVT			0.0000	05/25/2029	05/01/1999	
CMO N/R N/R	1.00	1.00	0.00				
CP SBM7881B2	SBM7 88-01 B2 CMO RESID 88-01			0.0000	03/30/2018	03/01/1988	
CMO N/R N/R	1.00	1.00	0.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP SBM7883B2	SBM7 88-03 B2 CMO RESID 88-03	0.0000	06/23/2018	06/01/1988	
CMO N/R	N/R	1.00	1.00	0.00	
CP SRM0706R1	SARM0706 R-I	0.0000	07/25/2037	06/01/2007	CMO NR
NR	100.00	100.00	0.00		
CP SRM0706R2	SARM0706 R-II	0.0000	07/25/2037	06/01/2007	CMO NR
NR	100.00	100.00	0.00		
CP TBW063LTR	TBW 2006-3 LTR	0.0000	07/25/2036	06/01/2006	CMO NR
NR	100.00	100.00	0.00		
CP THORNB021	THORNBURG MTG TRUST 02-1 R	0.0000	04/25/2032	03/01/2002	
CMO NR	NR	100.00	100.00	0.00	
CP 00LBFR1LR	LBFR 2000 LLF C5 LR	0.0000	12/25/2030	12/01/2000	CMO N/R
N/R	1.00	1.00	0.00		
CP 000LBFR1L	LBFR 2000 LLF C5 L	0.0000	12/25/2030	12/01/2000	CMO N/R
N/R	1.00	1.00	0.00		
CP 103043RR8	LBFR 2007-LLFA R2	0.0000	09/09/2037	08/23/2007	CMO NR
NR	1.00	1.00	0.00		
CP 103075RR0	LBFR 2007-LLFA R3	0.0000	09/09/2037	08/23/2007	CMO NR
NR	1.00	1.00	0.00		
CP 105639RR1	LBFR 2007-LLFA R1	0.0000	09/09/2037	08/23/2007	CMO NR
NR	1.00	1.00	0.00		
CP 12668BEA7	CWALT05-77T1 1B5	6.0000	01/25/2036	12/01/2005	CMO NR
NR	1,627,469.00	0.01	0.00		
CP 12669DSF6	CWHL 02-18 B5	6.0000	02/25/2033	12/01/2002	CMO NR
NR	2,625,817.00	0.02	0.00		
CP 31396XVW1	FNW 2007-W8 R	0.0000	09/25/2037	08/01/2007	CMO NR
NR	100.00	100.00	0.00		
CP 31396XVX9	FNW 2007-W8 RL	0.0000	09/25/2037	08/01/2007	CMO NR
NR	100.00	100.00	0.00		
CP 32051D5L2	FHASI 2004-AR4 B6	4.5741	08/25/2034	06/01/2004	CMO NR
NR	255,616.00	0.02	0.00		
CP 32051GT96	FHAMS 2006-FA1 R	0.0000	04/25/2036	02/01/2006	CMO NR
AAA	100.00	100.00	0.00		
CP 32051HAX1	FHAMS 2006-FA3 B6	6.0000	07/25/2036	05/01/2006	CMO NR
NR	1,995,433.00	0.19	0.00		
CP 45661EAT1	INDX 2006-AR2 R	0.0000	04/25/2046	02/25/2006	CMO NR
NR	100.00	100.00	0.00		
CP 46625YN82	JPMCC 2006 FL1 CLASS X-R-5	0.0000	02/15/2020	03/15/2006	CMO
NR NR	0.01	0.01	0.00		
CP 52519NGK4	LBFR 2003-LLFA X2	0.0000	12/14/2014	05/28/2003	CMO NR
NR	1,212,512,208.00	12.12	0.00		

CP 52519SAQ6 LABS 01-B X	0.0000	10/15/2031	10/01/2001	CMO NR NR
1.00 1.00 0.00				
CP 52519SAR4 LABS 01-B R	0.0000	10/15/2031	10/01/2001	CMO NR NR
1.00 1.00 0.00				
CP 52519SAX1 LABS MHCT 2002-3 C	0.0000	06/01/2033	08/15/2002	CMO N/R
N/R 100.00 100.00	0.00			
CP 52519SAY9 LABS MHCT 2002-3 R	0.0000	06/01/2033	08/15/2002	CMO N/R
N/R 100.00 100.00	0.00			
CP 52520CBB0 LMT 2006-3 R	0.0000	07/25/2036	06/01/2006	CMO NR
AAA 100.00 100.00	0.00			
CP 52520MHB2 LMT 2006-2 R	0.0000	04/25/2036	03/01/2006	CMO NR
AAA 100.00 100.00	0.00			
CP 52520QBY9 LMT 2006-7 R	6.0000	11/25/2036	10/01/2006	CMO NR
AAA 100.00 0.00	0.00			
CP 52520TBE7 LMT06-5 R	6.0000	09/01/2036	08/01/2006	CMO NR AAA
100.00 0.00 0.00				
CP 52521LBP8 LMT 2007-4 R	6.0000	05/25/2037	04/01/2007	CMO NR NR
100.00 0.00 0.00				
CP 52521PAS4 LSSCO 2007-1 R	0.0000	10/30/2034	04/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP 52521TAE7 LBFRC 2006-LLFA X1	0.0000	09/15/2021	08/22/2006	CMO AAA
NR 2,073,135,019.00 2.07	0.00			
CP 52522QBN1 LMT 2007-10 R	0.0000	01/25/2038	11/01/2007	CMO AAA
NR 100.00 0.00	0.00			
CP 52524SAE6 LMT 2008-5 R	0.0000	11/28/2037	07/01/2008	CMO NR NR
100.00 100.00 0.00				
CP 52524UAD3 LMT 2008-4 R	0.0000	07/25/2038	06/01/2008	CMO NR NR
100.00 100.00 0.00				
CP 52524VCB3 LXS 2007-15N R	0.0000	08/25/2047	07/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP 52525AAN4 LXS 2007-20N R	0.0000	12/25/2037	11/01/2007	CMO NR
NR 100.00 100.00	0.00			
CP 52525DAV0 LXS 07-18N R	0.0000	10/25/2010	09/25/2007	CMO NR NR
100.00 100.00 0.00				
CP 75115FBB5 RALI 2006-QO8 R1	0.0000	10/25/2046	10/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP 75115FBC3 RALI 2006-QO8 R2	0.0000	10/25/2046	10/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP 75115FBD1 RALI 2006-QO8 R3	0.0000	10/25/2046	10/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP 75115FBE9 RALI 2006-QO8 RX	0.0000	10/25/2046	10/01/2006	CMO NR
NR 100.00 100.00	0.00			
CP 863572SS3 SASCO 98-3 R RESID 98-3	0.0000	03/25/2028	03/01/1998	CMO
N/R N/R 1.00 1.00	0.00			
CP 863573FV8 SMART 92-2 2-R1 CMO SER 92-2	0.0000	03/25/2023	02/01/1992	CMO
NR AAA 1,000.00 1,000.00	0.00			
CP 863573JN2 SMART 92-5 5-R1 CMO SER 92-5	0.0000	06/25/2023	05/01/1992	CMO
NR NR 1,000.00 1,000.00	0.00			
CP 863579GV4 SARM04-18 B8X	0.0000	12/25/2034	11/30/2004	CMO CCC

NR	7,512,000.00	5,878,428.45	0.00	
CP 86358DAP3 SARM 2008-1 R			0.0000	10/25/2037 03/01/2008 CMO AAA
AAA	100.00	100.00	0.00	
CP 86358NAC0 SASC06-4A X			0.0000	05/15/2036 04/15/2006 CMO NR NR
1.00	1.00	0.00		
CP 86358NAD8 SASC06-4A R			0.0000	05/15/2036 04/15/2006 CMO NR NR
1.00	1.00	0.00		
CP 86358RED5 SASCO 01-SB1-R CMO SER 01-SB1			0.0000	08/25/2031 06/01/2001
CMO NR NR	100.00	100.00	0.00	
CP 86358RF28 SASCO 02-8A P			0.0000	05/25/2032 04/01/2002 CMO N/R
N/R	100.00	100.00	0.00	
CP 86358RLH8 SASCO 01-15 R CMO SERIES 01-15			0.0000	10/25/2031 09/01/2001
CMO N/R N/R	100.00	100.00	0.00	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 86358RNL7	SASCO 01-18 R	CMO SERIES 01-18	0.0000	12/31/2031	11/01/2001
CMO NR NR	100.00	100.00	0.00		
CP 86358RXH5	SASCO 02-4H R		0.0000	02/25/2032	02/01/2002 CMO NR
NR	100.00	100.00	0.00		
CP 86358RYF8	SASCO 02-AL1 O	CMO SERIES 02	0.0000	04/25/2032	02/01/2002
CMO NR NR	100.00	100.00	0.00		
CP 863581AV6	SARM 2006-6 R		0.0000	07/25/2036	06/01/2006 CMO NR NR
100.00	100.00	0.00			
CP 863589AC1	SASC 2006-10 X		0.0000	11/15/2034	10/15/2006 CMO NR
NR	1.00	1.00	0.00		
CP 86359BUY5	SASC 2004-12 R		0.0000	05/25/2034	05/01/2004 CMO NR
AAA	100.00	100.00	0.00		
CP 86359DKK2	SASC05-14 R		0.0000	07/25/2035	06/01/2005 CMO AAA
AAA	100.00	100.00	0.00		
CP 86359DYD3	SASC06-1A X		0.1100	08/15/2034	02/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 86359QAA6	SASC06-2A X		0.0000	04/15/2036	03/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 86359QAB4	SASC06-2A R		0.0000	04/15/2036	03/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 863594AB3	SASC 2008-5 R		0.0000	08/01/2045	08/01/2008 CMO NR NR
1.00	1.00	0.00			
CP 863594AC1	SASC 2008-5 X		0.0000	08/25/2045	08/01/2008 CMO NR NR
1.00	1.00	0.00			
CP 86360MAE4	SASC06-6A X		0.0000	06/15/2036	05/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 86360NBF8	SARM 2006-5 R		0.0000	06/25/2036	05/01/2006 CMO NR
NR	100.00	100.00	0.00		
CP 86360VAC8	SASC06-8 X		0.0000	06/15/2034	06/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 86361FAC2	SASC 2006-9 X		0.0000	10/15/2034	09/15/2006 CMO NR NR
1.00	1.00	0.00			
CP 86361JBU3	SARM 2006-8 R		0.0000	09/25/2036	08/01/2006 CMO NR NR
100.00	100.00	0.00			
CP 86361PBF2	SARM 2006-9 R		0.0000	09/25/2036	09/01/2006 CMO NR
NR	100.00	100.00	0.00		
CP 86362DAZ5	SASC 2008-RF1 R		0.0000	03/25/2038	02/01/2008 CMO AAA
NR	100.00	100.00	0.00		
CP 86362EAE0	SASC 2006-13 X		0.0000	12/15/2034	11/15/2006 CMO NR
NR	1.00	1.00	0.00		

CP 86362RAV3 SARM 2006-12 R2	0.0000	01/25/2037	12/01/2006	CMO	NR
NR	100.00	0.00	0.00		
CP 86362UAV6 SARM 2007-2 R2	0.0000	03/25/2037	02/01/2007	CMO	NR
NR	100.00	100.00	0.00		
CP 86363CAC7 SASC 2007-2 X	0.0000	08/25/2035	01/15/2007	CMO	NR NR
1.00	1.00	0.00			
CP 86363VAB7 SASC 2007-5 X	0.0000	06/28/2037	05/28/2007	CMO	NR NR
1.00	1.00	0.00			
CP 86364DBG4 SARM 2007-7 R-II	6.2090	08/25/2037	07/01/2007	CMO	NR
NR	100.00	0.00	0.00		
CP 86364PAT0 SARM 2007-10 R2	0.0000	11/25/2037	10/01/2007	CMO	AAA
NR	100.00	100.00	0.00		
CP 86364YAW4 SARM 2007-11 R2	0.0000	12/25/2037	11/01/2007	CMO	AAA
NR	100.00	100.00	0.00		
CP 86365BAP8 SARM 2008-2 R	6.4509	06/25/2038	05/01/2008	CMO	AAA
NR	100.00	0.00	0.00		
CP 86365CAK7 SASC 2007-RF2 R	0.0000	11/25/2037	11/01/2007	CMO	AAA
NR	100.00	100.00	0.00		
CP 94974SAL7 WFALT 02-1 B6	6.2500	09/25/2032	08/01/2002	CMO	NR NR
0.49	0.00	0.00			
CP 94983EAC7 WFMBBS 2005-AR12 1AR	0.0000	07/25/2035	06/01/2005	CMO	
AAA NR	100.00	100.00	0.00		
CP 94985UAD7 WFMBBS 2008-AR2 A-R	6.3660	02/25/2038	02/01/2008	CMO	
N/R NR	100.00	0.00	0.00		
CP 94986CAC8 WFMBBS 2007-AR4 AR	6.0063	08/25/2037	08/01/2007	CMO	
AAA NR	100.00	0.00	0.00		

TOTAL FOR TYPE CMO ==>
45,771,916,538.75 28,477,945,189.26 144,633,062.71

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DT 76132AAA6 RESTRUCTURED ASSET SECURITIES 2.5606 10/20/2008 08/23/2007
CP A1 P1 253,863,382.22 253,863,382.22 254,314,805.97
CP 226618AA4 CRIMSON COMMERCIAL PAPER TRSTF 0.0000 06/30/2020
02/04/2004 CP N/R N/R 1,000.00 1,000.00 1,000.00

TOTAL FOR TYPE CP ==> 253,864,382.22
253,864,382.22 254,315,805.97

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CP PCAA20077 PCAA CLASS A COMMON STOCK 0.0000 00/00/0000 00/00/0000
EQU N/R N/R 1,000,000.00 1,000,000.00 10.00
CP PCAA20069 PCAA CLASS B COMMON STOCK 0.0000 00/00/0000 00/00/0000
EQU N/R N/R 999,000,000.00 999,000,000.00 9.99
CP LXSN051PS LXS NIM 2005-1 PREF SHARES 0.0000 00/00/0000 00/00/0000 EQU
N/R N/R 100.00 100.00 5.36

CP SASN5WFP1 SASCO NIM 2005-WF1 PEF	0.0000	00/00/0000	00/00/0000
EQU N/R N/R 34,000,000.00 34,000,000.00	3.40		
DT 787109206 SAIL NIM 2006-BNC3	0.0000	00/00/0000	00/00/0000 EQU N/R
N/R 99,999,900.00 99,999,900.00	0.99		
DT 80383N108 SASCO NIM 2006-NC1	0.0000	00/00/0000	00/00/0000 EQU N/R
N/R 99,999,900.00 99,999,900.00	0.99		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 80383V209	SASCO NIM 2006-BC2	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 05569L204	BNC NIM 2007-1	0.0000	00/00/0000	00/00/0000	EQU N/R N/R
99,999,900.00	99,999,900.00 0.99				
DT 39539LBD2	GPMF 2007-AR2	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 80385V207	SASCO NIM 2007-EQ1 PS	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	99,999,900.00 99,999,900.00	0.99			
DT 80386A202	SASCO NIM 2007-RM1 PS	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	99,999,900.00 99,999,900.00	0.99			
DT 80385B201	SASCO NIM 2006-BC6 PS	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	49,999,950.00 49,999,950.00	0.49			
CP 219654209	CORONA BOREALIS CDO LTD	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	3,281,900.00 3,281,900.00	0.32			
DT 055684203	BNC NIM 2006-1 PS	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	99,999,900.00 99,999,900.00	0.09			
DT 30247X206	FFML NIM 2006-FF14	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	99,999,900.00 99,999,900.00	0.09			
DT 80385T202	SASCO NIM 2007-BC2 PS	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	99,999,900.00 99,999,900.00	0.09			
CP SAS049XPS	SASCO NIM 2004-9XS PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100,000.00 100,000.00	0.00			
CP FINAPS041	FINANCE AM NIM 2004-1 PREF	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	75,000.00 75,000.00	0.00			
CP SALNPS045	SAIL NIM 2004-5 PREF SHARES	0.0000	00/00/0000	00/00/0000	EQU
N/R N/R	100.00 100.00	0.00			
CP SASCO46XS	SASCO 2004-6XS PREFERENCE SHAR	0.0000	00/00/0000		
00/00/0000 EQU N/R N/R	100.00 100.00	0.00			
CP SASCO0414	SASCO 2004-14 INVESTOR CERT	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100.00 100.00	0.00			
CP SARMPS047	SARM SER 2004-7 PREFERENCE	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100,000.00 100,000.00	0.00			
CP SA416XSPS	SASCO 04-16XS PREFERENCE SHARE	0.0000	00/00/0000		
00/00/0000 EQU N/R N/R	100,000.00 100,000.00	0.00			
CP SAS0417XP	SASCO 2004-17XS PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100,000.00 100,000.00	0.00			
CP SAS0419XP	SASCO 2004-19XS PREF SHARES	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	100,000.00 100,000.00	0.00			
CP 81375V306	VARICK REPACK PREFERENCE SHARE	0.0000	00/00/0000		
00/00/0000 EQU N/R N/R	831,600.00 831,600.00	0.00			

CP LXSN054PS LXSN 2005-4 PS			0.0000	00/00/0000	00/00/0000	EQU	N/R
N/R	100.00	100.00	0.00				

			TOTAL FOR TYPE EQU ==>		2,088,687,950.00
2,088,687,950.00	36.76				

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CP 52519G760 HSBC MONEY MARKET PREFERRED			0.0000	00/00/0000	00/00/0000		
MMP N/R AAA	4,200,000.00	4,200,000.00	210,000.00				
CP 52518N600 PRIME ASSETS B-VIP CR			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	200,000.00	200,000.00	200,000.00				
CP 52517M199 PRIME ASSETS D-VIP CR			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	200,000.00	200,000.00	200,000.00				
CP 52517M546 LEHMAN CR-CITIGROUP VIP			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	200,000.00	200,000.00	200,000.00				
CP 231878869 ABN AMRO NORTH AMERICA			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	1,000.00	1,000.00	1,000.00				
CP 231878810 ABN AMRO NORTH AMERICA			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	1,000.00	1,000.00	1,000.00				
CP 231878752 ABN AMRO NORTH AMERICA			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	1,000.00	1,000.00	1,000.00				
CP 231878695 ABN AMRO NORTH AMERICA			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	1,000.00	1,000.00	1,000.00				
CP 231878604 ABN AMRO NORTH AMERICA			0.0000	00/00/0000	00/00/0000	MMP	
N/R N/R	1,000.00	1,000.00	1,000.00				

			TOTAL FOR TYPE MMP ==>		4,805,000.00
4,805,000.00	815,000.00				

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CP WE253 CBASS 2006 MH-1 CE			0.0000	10/01/2030	10/01/2000	RND	N/R
N/R	40,057,952.00	40,057,952.00	4.00				
CP WE254 CBASS 2006 MH-1 P			0.0000	10/01/2030	10/01/2000	RND	N/R
N/R	100.00	100.00	0.00				

			TOTAL FOR TYPE RND ==>		40,058,052.00
40,058,052.00	4.00				

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CP CBTCBMY01 CBTC 2002-18-A1 BRISTOL-MYERS			0.0000	08/01/2097	10/31/2002		
NA N/R N/R	5,450,000.00	5,450,000.00	2,862,885.00				
CP PPLUSVZ01 PREFERRED PLUS TRUST-VZ-A			0.0000	12/01/2030	00/00/0000		
NA N/R N/R	80,000,000.00	80,000,000.00	1,520,000.00				
CP WI0089372 CBASS07-CB5 NIM-NOTES			0.0000	06/25/2037	05/01/2007	NA	
NR NR	6,000,000.00	3,179,216.34	676,855.15				
CP CBTCMOT02 CBTC-SER-2002-12 MOTOROLA A1			0.0000	10/01/2097	00/00/0000		

NA	N/R	N/R	126,746,600.00	126,746,600.00	202,794.56
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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 52519BCE8	LMT 2007-7 P1	0.0000	00/00/0000	00/00/0000	NA N/R N/R
	100,000,000.00 100,000,000.00	11,967.00			
CP RACR425TR	RACER SERIES 2004-25-TR	0.0000	00/00/0000	00/00/0000	NA
N/R N/R	100.00 100.00	100.00			
DT 86363JAC2	LXS 2006-8 P	0.0000	00/00/0000	00/00/0000	NA N/R N/R
	99,999,900.00 99,999,900.00	99.99			
CP SALN064PS	SAILN 2006-4A PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	100,000,000.00 100,000,000.00	1.00			
DT 302444104	FFML NIM 2006-FF10 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 302447206	FFML NIM 2006-FF12 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 92927M207	WFHET NIM 2006-2 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 80384L200	SASCO NIM 2006-BC3 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 055689202	BNC NIM 2006-2 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 80384K202	SASCO NIM 2006-BC5 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.99			
DT 86363GBN3	SARM07-3 1-AP	0.0000	00/00/0000	00/00/0000	NA N/R
AAA	99,999,900.00 99,999,900.00	0.99			
DT 86363GBQ6	SARM07-3 3-AP	0.0000	00/00/0000	00/00/0000	NA N/R
AAA	99,999,900.00 99,999,900.00	0.99			
DT 86363GBR4	SARM07-3 4-AP	0.0000	00/00/0000	00/00/0000	NA N/R
AAA	99,999,900.00 99,999,900.00	0.99			
CP FFN5F10PS	FFMLN 2005-FF10 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	70,000,000.00 70,000,000.00	0.70			
CP SAS5WF4PS	SASCO NIM 2005-WF4 PS	0.0000	00/00/0000	00/00/0000	NA
N/R N/R	50,000,000.00 50,000,000.00	0.50			
CP 31394TYT6	FHR 2770 D1	0.0000	12/15/2014	03/01/2004	NA N/R N/R
	50,000,000.00 21,653,792.50	0.21			
CP PPLUSVZ02	PREFERRED PLUS TRUST-VZ-B	0.0000	12/01/2030	00/00/0000	
NA N/R N/R	1,800,000.00 1,800,000.00	0.18			
DT 21988K362	CBTC 2004-4-GS-A2	0.0000	02/15/2034	02/25/2004	NA N/R
N/R	1,702,998.00 1,702,998.00	0.17			
CP 31394RQ28	FHSF04 C1	0.0000	12/15/2011	03/01/2004	NA N/R N/R
	28,000,000.00 17,087,432.88	0.17			
DT 302436209	FFML NIM 2006-FF15 PS	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	99,999,900.00 99,999,900.00	0.09			

DT 31562A201 FFML NIM 2006-FF17 PS				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	99,999,900.00	99,999,900.00		0.09				
DT 80384M109 SASCO NIM 2006-BC4 PS				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	99,999,900.00	99,999,900.00		0.09				
DT 86363GBP8 SARM07-3 2-AP				0.0000	00/00/0000	00/00/0000	NA	N/R
AAA	99,999,900.00	99,999,900.00		0.09				
DT 86363JAA6 SAR611P1				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAB4 SAR612P1				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAD0 LXS 2006-11 P				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAE8 LXS 2006-15N P				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAF5 LXS 2006-19 P				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAG3 LXS 2006-20 P				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAH1 LXS 2007-1 P				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAJ7 LXS 2007-3 P1				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 86363JAK4 LXS 2007-3 P2				0.0000	00/00/0000	00/00/0000	NA	N/R N/R
	99,999,900.00	99,999,900.00		0.09				
DT 50181D107 LBSBC 2007-3 PS NIM				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	99,999,900.00	99,999,900.00		0.09				
CP 31394RL31 FHR 2752 C1 CALL CLASS				0.0000	12/15/2014	02/01/2004	NA	N/R
N/R	90,000,000.00	42,471,405.90		0.04				
CP 31395AWE1 FHR-2808 N1				0.0000	12/15/2014	06/01/2004	NA	N/R N/R
	25,557,000.00	3,523,150.26	0.03					
CP 31394RLC1 FHR 2752 E1 CALL CLASS				0.0000	02/15/2014	02/01/2004	NA	
N/R N/R	50,000,000.00	22,841,276.00		0.02				
CP GCCT1 GRAND CENTRAL TRUST I				0.0000	00/00/0000	00/00/0000	NA	
N/R N/R	1,000.00	1,000.00		0.00				
CP GCCT2 GRAND CENTRAL TRUST II				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	1,000.00	1,000.00	0.00					
CP GCCT3 GRAND CENTRAL TRUST III				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	1,000.00	1,000.00	0.00					
CP GCCT4 GRAND CENTRAL TRUST IV				0.0000	00/00/0000	00/00/0000	NA	
N/R N/R	1,000.00	1,000.00		0.00				
CP SNM059XNM SASCO NIM 2005-9XS				0.0000	00/00/0000	00/00/0000	NA	N/R
N/R	100.00	100.00	0.00					
DT 86363LAK9 SARM07-3 4-P				0.0000	00/00/0000	00/00/0000	NA	N/R AAA
	99,999,900.00	99,999,900.00	0.00					
CP 31339GBG5 FHR 2384 2384-T1				0.0000	12/15/2016	10/01/2001	NA	N/R
N/R	100,000,000.00	1.00		0.00				
CP 31394RPW3 FHSF04 B1				0.0000	12/15/2009	03/01/2004	NA	N/R N/R
	96,302,800.00	9.63	0.00					
CP 31395AEG6 FHR-2808 A1				0.0000	12/15/2014	06/01/2004	NA	N/R N/R

66,468,300.00 6.64 0.00
CP 31395CSX0 FHR-2828 H1 0.0000 07/15/2014 07/01/2004 NA N/R N/R
153,360,000.00 49,037,349.21 0.00

TOTAL FOR TYPE NA ==> 3,701,389,398.00
3,195,494,938.36 5,274,714.89

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COMPANY TOTAL 645,768,347,940.94
515,206,856,351.51 456,872,048.69

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	187.51	16.35
CT	500,633,000.00	0.50
MW	0.00	0.00
DT	4,020,673,850.55	270,837,315.13
CP	42,213,697,165.31	186,033,716.71
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
??	1,000.00	1,000.00
COMPANY TOTAL:	46,735,005,203.37	456,872,048.69

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	RW23 PACIFIC COAST/LONDON SQ MALL	0.0000	12/01/2031	07/01/1998	CSA
N/R	N/R	1.00	1.00	1.00	
CT	TD84 INSIGNIA OPPORTUNITY FUND	0.0000	12/01/2030	12/01/2001	CSA
N/R	N/R	1.00	1.00	1.00	
CT	WE45 LB BLOCK 38 LLC	0.0000	05/01/2034	05/01/2004	CSA N/R
1.00	1.00	1.00			
CT	WH8738 LB WNG SLP LLC	0.0000	12/01/2037	11/01/2007	CSA N/R
N/R	1.00	1.00	1.00		

TOTAL FOR TYPE CSA ==> 4.00
4.00 4.00

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CT QU05 MANHATTAN MALL LLCUNRATED 0.0000 02/01/2027 02/01/1997 EQT
N/R N/R 1.00 1.00 1.00
CT QZ01 JFK INTERNATIONAL TERMINALUNRA 0.0000 04/01/2027 04/01/1997
EQT N/R N/R 1.00 1.00 1.00
CT RS69 LB HAYWARD II INC 0.0000 11/01/2031 05/01/1998 EQT N/R N/R
1.00 1.00 1.00
CT SE50 LB TELECOM II INC 0.0000 06/01/2034 06/01/1999 EQT N/R N/R
1.00 1.00 1.00
CT SH84 LB GREENSBORO INCORPORATED 0.0000 11/01/2034 11/01/1999
EQT N/R N/R 1.00 1.00 1.00
CT SJ06 PCCP LB WAILEA LLC 0.0000 12/01/2034 12/01/1999 EQT N/R
N/R 1.00 1.00 1.00
CT SJ12 LB VENDOME INC 0.0000 12/01/2034 12/01/1999 EQT N/R N/R
1.00 1.00 1.00
CT SJ47 LB 41 WEST 72 LLC 0.0000 12/01/2034 12/01/1999 EQT N/R N/R
1.00 1.00 1.00
CT SL94 LB/L SUNCAL II MASTER LLC 0.0000 03/01/2034 03/01/2000 EQT N/R
N/R 1.00 1.00 1.00
CT SL95 LB/L SUNCAL I MASTER LLC 0.0000 03/01/2034 03/01/2000 EQT N/R
N/R 1.00 1.00 1.00
CT SQ29 LB SOUTH KOHOLA LLC 0.0000 07/01/2034 07/01/2000 EQT N/R
N/R 1.00 1.00 1.00
CT SS40 PCCP LB PROJECT 702/703 LLC 0.0000 10/01/2034 10/01/2000 EQT
N/R N/R 1.00 1.00 1.00
CT SS94 LB PALAUEA LLC 0.0000 11/01/2034 11/01/2000 EQT N/R N/R
1.00 1.00 1.00

CT	SU12 PCCP LB STEVENSON POINT LLC	0.0000	01/01/2035	01/02/2000	EQT
N/R	N/R	1.00	1.00	1.00	
CT	SZ91 PAMI HARLEM	0.0000	08/01/2030	08/01/2001	EQT N/R N/R
1.00	1.00	1.00			
CT	TC90 LB POTOMAC PLACE LLC	0.0000	11/01/2031	11/01/2001	EQT N/R
N/R	1.00	1.00	1.00		
CT	TH50 LB FALLINGWATER LLC	0.0000	05/01/2030	05/01/2001	EQT N/R
N/R	1.00	1.00	1.00		
CT	TI56 PCCP LB MISSION COLLEGE LLC	0.0000	06/01/2030	06/01/2001	EQT
N/R	N/R	1.00	1.00	1.00	
CT	TK39 LB ESCONDIDO LLC-CRV IV	0.0000	09/01/2030	09/01/2001	EQT N/R
N/R	1.00	1.00	1.00		
CT	TN57 PCCP LB HAWKS PRAIRIE LANDASSO	0.0000	12/01/2030	12/01/2001	EQT N/R N/R
1.00	1.00	1.00	1.00		
CT	TS98 PCCP LB RIATA ASSOCIATESLLC	0.0000	04/01/2033	04/01/2003	EQT
N/R	N/R	1.00	1.00	1.00	
CT	TT50 LB TOWN CENTER RESIDENTIAL LLC	0.0000	04/01/2033	04/01/2003	EQT
N/R	N/R	1.00	1.00	1.00	
CT	TU76 ISLAND FUND	0.0000	05/01/2033	05/01/2003	EQT N/R N/R
1.00	1.00	1.00			
CT	TY18 LB COACHELLA-INDIO LLC-CRV	0.0000	09/01/2033	09/01/2003	EQT
N/R	N/R	1.00	1.00	1.00	
CT	TZ21 LB LAURELS LLC	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
1.00	1.00	1.00			
CT	TZ72 LB REDLANDS 102 LLC- CRV XVI	0.0000	09/01/2033	09/01/2003	EQT
N/R	N/R	1.00	1.00	1.00	
CT	UA73 LBTROXLERRESIDENTIALVENTURES13	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
1.00	1.00	1.00	1.00		
CT	UA85 LB TROXLER RESIDENTIALVENTURES	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
1.00	1.00	1.00	1.00		
CT	UB12 LB RECTOR INC	0.0000	09/01/2033	09/01/2003	EQT N/R N/R
1.00	1.00	1.00			
CT	UD39 LB PARK CENTRAL (ORLANDO) LLC	0.0000	02/01/2034	02/01/2004	EQT
N/R	N/R	1.00	1.00	1.00	
CT	UD81 LB WINDSOR BRIDGESIDE LLC	0.0000	02/01/2034	02/01/2004	EQT
N/R	N/R	1.00	1.00	1.00	
CT	UF13 PCCP LB PEARL KAI LLCUF13	0.0000	03/01/2034	03/01/2004	EQT N/R
N/R	1.00	1.00	1.00		
CT	UF39 LB SOMERS LLC	0.0000	03/01/2034	03/01/2004	EQT N/R N/R
1.00	1.00	1.00			
CT	UZ05 LB TROXLER RESIDENTIAL VEN 21L	0.0000	05/01/2034	05/01/2004	EQT
N/R	N/R	1.00	1.00	1.00	
CT	VD54 PCCP LB NYSTRS LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	1.00	1.00	1.00		
CT	VJ49 LB SOUTH PARK II LLC	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	1.00	1.00	1.00		
CT	VJ67 LB ANTIOCH LLC VJ67	0.0000	05/01/2034	05/01/2004	EQT N/R
N/R	1.00	1.00	1.00		
CT	VL36 LB FAIRFIELD LLC	0.0000	11/01/2034	11/01/2004	EQT N/R N/R

1.00 1.00 1.00
CT VQ81 PCCP LB BECKMAN RANCH LLC 0.0000 05/01/2034 05/01/2004 EQT
N/R N/R 1.00 1.00 1.00

39.00 39.00 TOTAL FOR TYPE EQT ==> 39.00

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515,206,856,394.51 43.00 COMPANY TOTAL 645,768,347,983.94

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	43.00	43.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	43.00	43.00

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	5,000,000.00	4,994,937.50
CT	0.00	0.00
MW	0.00	0.00
DT	5,000,000.00	5,014,662.03
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	10,000,000.00	10,009,599.53

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 39700XAC2	GSAP 2005-6	0.0000	09/27/2045	12/23/2005	AB NR NR
20,000,000.00	20,000,000.00	19,900,000.00			
DT 39700UAA2	GSAP 2006-1	5.9260	08/30/2045	03/28/2006	AB A- NR
11,500,000.00	1,156,837.12	1,129,377.47			

21,156,837.12 21,029,377.47 TOTAL FOR TYPE AB ==> 31,500,000.00

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DT 81376GAD2	SABR 2006-WM2	A2C	2.6318	09/25/2036	10/26/2006	HEQ B
BAA3	40,000,000.00	40,000,000.00	24,491,706.53			
DT 362341C64	GSAMP 2005-AHL2	M1	2.9118	12/25/2035	12/28/2005	HEQ AA
AA2	20,000,000.00	20,000,000.00	16,319,383.93			
DT 040104TG6	ARSI 2006-W4	A2C	2.6318	05/25/2036	04/25/2006	HEQ AAA
AA3	13,825,000.00	13,825,000.00	11,081,225.01			
DT 54251UAC0	LBMLT 2006-8	2A2	2.5618	09/25/2036	09/21/2006	HEQ AAA
BA1	11,209,000.00	11,209,000.00	10,782,383.55			
DT 669971AG8	NHEL 2007-1	M2	2.8618	03/25/2037	02/28/2007	HEQ A B1
15,000,000.00	15,000,000.00	7,558,872.45				
DT 00441VAE8	ACE 2006-FM1	A2D	2.7218	07/25/2036	08/25/2006	HEQ AA
A1	10,000,000.00	10,000,000.00	7,276,400.63			
DT 542514TT1	LBMLT 2006-2	2A3	2.6618	03/25/2046	03/07/2006	HEQ BBB
AAA	10,000,000.00	10,000,000.00	6,277,345.63			
DT 32028PAF2	FFML 2006-FF11	2A4	2.7118	08/25/2036	09/06/2006	HEQ BBB
BAA2	7,500,000.00	7,500,000.00	4,798,785.97			
DT 12666CAF0	CWL 2006-23	M1	2.7218	05/25/2037	12/08/2006	HEQ AA+
BAA3	7,000,000.00	7,000,000.00	4,790,009.44			
DT 70069FEJ2	PPSI 2004-WHQ2	M2	3.1018	02/25/2035	11/30/2004	HEQ AA
AA2	6,000,000.00	6,000,000.00	4,227,508.98			
DT 542514TV6	LBMLT 2006-2	M1	2.8318	03/25/2036	03/07/2006	HEQ B
BAA1	10,000,000.00	10,000,000.00	4,136,478.30			
DT 040104SR3	ARSI 2006-W3	A2C	2.6518	04/25/2036	03/29/2006	HEQ AA
AAA	4,250,000.00	4,250,000.00	3,496,467.05			
DT 46629KAF6	JPMAC 2006-WMC3	A5	2.7118	08/25/2036	09/14/2006	HEQ BB
A2	5,000,000.00	5,000,000.00	3,425,454.15			
DT 54251TAE9	LBMLT 2006-7	2A4	2.7118	08/25/2036	08/30/2006	HEQ BB
BA3	7,500,000.00	7,500,000.00	3,131,759.47			
DT 76110W5Z5	RASC 2005-EMX4	M1	2.9018	11/25/2035	11/17/2005	HEQ AA+
AA1	3,000,000.00	3,000,000.00	2,706,906.48			

DT 81377XAD4 SABR 2006-WM4 A2C		2.6318 11/25/2036 12/28/2006 HEQ BB
BAA2	3,000,000.00 3,000,000.00	2,477,619.78
DT 17307G4X3 CMLTI 2006-HE1 M2		2.8118 01/25/2036 03/30/2006 HEQ AA+
AA2	4,953,000.00 4,953,000.00	2,450,448.52
DT 46630XAH1 JPMAC 2007-CH3 M2		2.7918 03/01/2037 05/15/2007 HEQ BBB
AA2	4,865,000.00 4,865,000.00	2,436,776.31
DT 75156MAD7 RAMP 2006-RZ3 M1		2.8218 08/25/2036 08/03/2006 HEQ NR
AA1	5,000,000.00 5,000,000.00	2,060,895.98
DT 81378GAE8 SABR 2007-NC2 M1		2.7018 01/25/2037 02/27/2007 HEQ BB
AA1	3,017,000.00 3,017,000.00	1,920,044.73
DT 68389FHS6 OOMLT 2005-3 M1		2.9418 08/25/2035 07/14/2005 HEQ AA+
AA1	2,260,000.00 2,260,000.00	1,616,171.64
DT 12667TAF2 CWL 2006-25 M1		2.7218 06/25/2037 12/29/2006 HEQ AA
BAA3	8,000,000.00 8,000,000.00	1,550,539.70
DT 23243HAF8 CWL 2006-24 M1		2.7218 05/25/2037 12/29/2006 HEQ AA+
BA3	6,000,000.00 6,000,000.00	923,852.77

207,379,000.00 129,937,037.00

TOTAL FOR TYPE HEQ ==> 207,379,000.00

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DT 32051GNS0 FHAMS 2005-FA4 1A1		2.9718 06/25/2035 04/25/2005 CMO
AAA NR	101,000,000.00 52,487,091.87	42,627,750.91
DT 65535VRG5 NAA 2005-AR6 1A		5.7058 12/25/2035 11/01/2005 CMO BBB
BAA3	48,452,000.00 24,793,836.65	19,466,854.48
DT 93934FMN9 WMALT 2006-AR2 A1A		4.2300 03/25/2046 03/01/2006 CMO
AAA AAA	30,000,000.00 19,574,911.62	15,594,255.46
DT 02660BAA0 AHMA 2007-1 A1		3.7790 02/25/2047 01/01/2007 CMO AAA
AAA	25,000,000.00 21,369,393.70	13,494,122.72
DT 41161PTB9 HVMLT 2005-9 B7		4.2206 08/20/2035 08/26/2005 CMO A+
BAA1	17,020,000.00 13,955,927.21	13,300,671.76
DT 41161PL43 HVMLT 2006-4 2A1A		2.6656 05/19/2047 04/28/2006 CMO AAA
AAA	30,960,000.00 20,841,634.53	13,168,770.57
DT 23332UEG5 DSLA 2005-AR3 X2		2.6282 07/19/2045 05/01/2005 CMO AAA
AAA	449,999,538.00 181,416,795.79	12,192,856.22
DT 12667GAY9 CWALT 2005-10CB 1A3		2.5281 05/25/2035 03/25/2005 CMO
AAA AAA	600,000,000.00 278,973,250.20	12,019,426.12
DT 716424AF3 PTR A CRE CDO LTD		3.9718 02/25/2047 06/27/2007 CMO A-
A3	11,000,000.00 11,000,000.00	10,787,589.23
DT 41164JAA2 HVNIM 2006-12 N3		8.3500 12/19/2036 02/13/2007 CMO NR
NR	10,800,000.00 10,800,000.00	10,056,817.50
DT 41164HAB4 HVNIM 2006-12 N2		8.3500 12/19/2036 02/13/2007 CMO NR
NR	13,920,000.00 8,233,957.63	8,152,388.38
DT 12667G2U6 CWALT 2005-37T1 A2		2.5781 09/25/2035 07/25/2005 CMO AAA
AAA	270,000,000.00 165,542,097.33	7,560,686.50
DT 83612TAR3 SVHE 2007-OPT1 X		0.1264 06/25/2037 05/15/2007 CMO AAA
AAA	1,682,397,000.00 1,451,495,385.69	6,684,188.33
DT 92925VAX8 WAMU 2007-HY1 MB1		5.6035 02/25/2037 01/01/2007 CMO BB

NR	10,000,000.00	9,994,050.92	6,511,656.55
DT 93934FMB5 WMALT 2006-2 1A11			23.5687 03/25/2036 02/25/2006 CMO AAA
AAA	10,000,000.00	6,075,060.27	6,500,337.16
CP 92922F5Q7 WAMU 2005-AR13 B13			3.6718 10/25/2045 10/25/2005 CMO B
NR	7,605,000.00	6,840,860.54	5,213,706.65

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 12667GAB9	CWALT 2005-13CB A2	2.5281	05/25/2035	03/25/2005	CMO
AAA AAA	207,000,000.00	114,536,850.84	5,002,340.95		
DT 39701BAH8	GSAP 2006-2 144A	0.0000	02/28/2045	07/27/2006	CMO NR
NR	8,900,000.00	8,900,000.00	4,640,015.00		
DT 41162NAQ0	HVMLT 2006-14 B7	4.2156	02/19/2037	12/22/2006	CMO NR
CA	8,951,000.00	8,951,000.00	4,554,466.33		
DT 12668AX42	CWALT 2005-65CB 1A2	2.4281	01/25/2036	11/25/2005	CMO
AAA AAA	157,261,000.00	105,888,667.07	4,546,748.77		
DT 23332SAC3	DSLAN 2006-AR2 N5	0.0000	08/19/2046	10/10/2006	CMO NR
NR	18,160,000.00	18,160,000.00	4,540,000.00		
DT 39700XAA6	GSAP 2005-6A N1	7.3850	11/27/2045	12/23/2005	CMO B
NR	10,295,649.00	4,680,736.44	4,525,300.88		
DT 02146QAB9	CWALT 2006-OA10 2A1	2.6618	08/25/2046	06/30/2006	CMO
AAA AAA	10,000,000.00	8,137,339.96	4,449,674.58		
DT 41164JAB0	HVNIM 2006-12 N4	8.3500	12/19/2036	02/13/2007	CMO NR
NR	5,160,000.00	5,160,000.00	4,428,405.16		
CP 92922F6S2	WAMU 2005-AR15 B12	3.6718	11/25/2045	11/22/2005	CMO BB-
CA	5,136,000.00	5,114,796.36	4,163,742.07		
CP 761118NY0	RALI 2005-QO4 B1	4.2218	12/25/2045	11/29/2005	CMO BB
NR	8,368,000.00	8,318,921.48	3,738,215.22		
DT 12667GW25	CWALT 2005-41 1A2B	2.9918	09/25/2035	07/29/2005	CMO
AAA A2	10,000,000.00	7,878,541.55	3,702,877.21		
DT 32051GYM1	FHAMS 2005-FA8 1A7	2.3781	11/25/2035	09/25/2005	CMO
AAA AAA	73,692,000.00	63,932,454.43	3,657,011.69		
DT 41161PTF0	HVMLT 2005-9 B11	4.2206	06/20/2035	08/26/2005	CMO BB
NR	5,098,500.00	4,180,628.38	3,482,665.08		
DT 12667GQN6	CWALT 2005-20CB 3A8	2.2781	07/25/2035	05/25/2005	CMO
AAA AAA	75,000,000.00	75,000,000.00	3,065,671.66		
DT 12667F4M4	CWALT 2005-7CB 2A2	2.5781	04/25/2035	02/25/2005	CMO AAA
AAA	171,129,800.00	68,870,620.37	2,836,249.78		
DT 576431BK5	MARM 2007-1 IM4	3.0518	01/25/2047	01/16/2007	CMO BBB
CA	10,609,000.00	10,609,000.00	2,650,428.04		
DT 32051GNT8	FHAMS 2005-FA4 1A2	2.5281	06/25/2035	04/25/2005	CMO AAA
NR	101,000,000.00	52,487,091.87	2,338,536.72		
DT 23332SAB5	DSLAN 2006-AR2 N4	8.3500	08/19/2046	10/10/2006	CMO NR
NR	2,479,500.00	2,479,500.00	2,145,773.07		
DT 576434J88	MALT 2005-2 4A4	2.6281	03/25/2035	02/25/2005	CMO AAA
AAA	103,133,000.00	48,553,102.87	2,142,651.66		
DT 41162FAD6	HVNIM 2006-9A N4	8.3500	11/19/2036	11/15/2006	CMO NR
NR	2,347,500.00	2,347,500.00	2,034,840.71		

DT 41162FAB0 HVNIM 2006-9A N2			8.3500 11/19/2036 11/15/2006 CMO NR
NR	9,783,500.00	1,945,483.13	1,957,215.47
DT 41164CAB5 HVNIM 2006-10 N4			8.3500 11/19/2036 12/13/2006 CMO NR
NR	2,138,000.00	2,138,000.00	1,871,029.12
DT 41162FAC8 HVNIM 2006-9A N3			8.3500 11/19/2036 11/15/2006 CMO NR
NR	1,785,000.00	1,785,000.00	1,676,113.76
DT 23332UGQ1 DSLA 2006-AR1 M1			2.8756 04/19/2047 03/30/2006 CMO AA+
AA1	5,850,000.00	5,850,000.00	1,675,713.32
CP 92922FXG8 WAMU 2004-AR10 B5			3.6000 07/25/2044 07/27/2004 CMO B
NR	6,955,000.00	3,715,347.29	1,576,563.98
DT 12668ABA2 CWALT 2005-46CB A17			2.6281 10/25/2035 08/25/2005 CMO NR
AAA	55,000,000.00	34,642,750.50	1,557,193.94
CP 23332UAM6 DSLA 2004-AR1 B5			2.4656 09/19/2044 08/31/2004 CMO CCC
NR	6,000,000.00	3,118,231.68	1,369,528.39
DT 41161MAS9 HVMLT 2006-5 B5			3.0156 07/19/2047 06/29/2006 CMO CCC
CA	8,256,000.00	8,222,224.11	1,307,841.12
DT 23332UDL5 DSLA AR2 X2			2.6477 03/19/2045 04/01/2005 CMO AAA
AAA	200,000,000.00	70,435,749.80	1,255,423.76
DT 41161PPA5 HVMLT 2005-5 B6			4.2156 07/19/2045 06/30/2005 CMO CC
NR	3,853,000.00	3,225,070.68	1,220,659.20
DT 41164CAA7 HVNIM 2006-10 N3			8.3500 11/19/2036 12/13/2006 CMO NR
NR	2,035,000.00	1,259,776.48	1,188,889.55
DT 23334MAA8 DSLAN 2007-AR1 N3			8.3500 03/19/2037 04/11/2007 CMO NR
NR	1,225,000.00	1,225,000.00	1,137,641.33
CP 761118NZ7 RALI 2005-QO4 B2			4.2112 12/25/2045 11/29/2005 CMO B
NR	3,586,000.00	3,565,018.84	1,038,069.62
DT 41161PNZ2 HVMLT 2005-5 B5			4.2156 07/19/2045 06/30/2005 CMO CCC
NR	3,211,000.00	2,687,698.37	1,017,268.79
DT 12668A5D3 CWALN 2005-IM1 NOTE			6.5000 09/25/2036 12/14/2005 CMO
BBB NR	17,900,000.00	956,847.88	950,136.65
DT 39701BAG0 GSAP 2006-2			9.7970 03/21/2036 07/31/2006 CMO BB NR
	1,000,000.00	1,000,000.00	929,711.33
DT 23332SAA7 DSLAN 2006-AR2 N3			8.3500 08/19/2046 10/10/2006 CMO NR
NR	3,275,000.00	959,861.81	914,362.97
DT 23332UEJ9 DSLA 2005-AR3 PO			0.0000 07/19/2045 05/01/2005 CMO AAA
AAA	42.00	42.00	1.17
DT 23332UDR2 DSLA			0.0000 03/19/2045 04/29/2005 CMO AAA AAA
	14.00	14.00	0.39

TOTAL FOR TYPE CMO ==>
4,643,727,043.00 3,054,313,122.14 298,621,056.98

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DT 41164J203 S HARBORVIEW NIM CI-9 CORP 0.0000 00/00/0000 00/00/0000 EQU
N/R N/R 1,560,770,000.00 1,560,770,000.00 380,000,671.90
DT 41164C208 HARBORVIEW NIM CORP 0.0000 00/00/0000 00/00/0000 EQU
N/R N/R 10,707,200.00 10,707,200.00 2,948,622.08
DT 41162J205 HARBORVIEW CORP 0.0000 00/00/0000 00/00/0000 EQU N/R

N/R	1,153,335,000.00	1,153,335,000.00	2,763,044.65	
DT 23334M209	DSLA NIM CORP		0.0000	00/00/0000 00/00/0000 EQU N/R
N/R	2,190,000.00	2,190,000.00	376,748.43	
DT 23332S208	DSLA NIM CI 3 CORP		0.0000	00/00/0000 00/00/0000 EQU N/R
N/R	5,000.00	5,000.00	0.00	

2,727,007,200.00 386,089,087.06

TOTAL FOR TYPE EQU ==> 2,727,007,200.00

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521,226,712,553.77 835,676,558.51

COMPANY TOTAL 653,387,961,226.94

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	5,979,182,983.07	818,576,732.58
CP	30,673,176.19	17,099,825.93
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	6,009,856,159.26	835,676,558.51

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	T999 FNMA 15 YEAR	4.5000	07/01/2020	00888457	FNM N/R N/R
140,709,045.00	114,375,316.27	113,154,717.18			
CM	WAMT999 FNMA 15 YEAR	4.5000	06/01/2019	00725546	FNM N/R
N/R	103,924,478.00	55,970,803.57	56,046,888.87		
CM	T999 FNMA 15 YEAR	4.5000	05/01/2019	00780962	FNM N/R N/R
85,157,746.00	49,672,617.98	49,142,518.01			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2019	00761402	FNM N/R N/R
63,450,568.00	34,324,954.65	33,958,643.02			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2019	00761516	FNM N/R N/R
59,699,329.00	32,454,949.78	32,108,594.61			
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00735236	FNM N/R N/R
50,000,000.00	29,907,143.50	29,587,978.20			
CM	T999 FNMA 15 YEAR	4.5000	08/01/2019	00725792	FNM N/R N/R
50,729,540.00	29,012,614.54	28,702,995.54			
CM	T999 FNMA 15 YEAR	4.5000	11/01/2019	00255494	FNM N/R N/R
50,000,000.00	28,233,412.50	27,932,109.04			
CM	T999 FNMA 15 YEAR	4.5000	06/01/2018	00709855	FNM N/R N/R
45,000,000.00	22,571,551.80	22,330,671.02			
CM	T999 FNMA 15 YEAR	4.5000	01/01/2020	00357695	FNM N/R N/R
35,232,333.00	21,682,694.35	21,451,299.34			
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00357744	FNM N/R N/R
22,465,387.00	14,871,570.38	14,712,862.83			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00816244	FNM N/R N/R
18,661,220.00	12,182,608.54	12,052,597.26			
CM	T999 FNMA 15 YEAR	4.5000	09/01/2020	00745241	FNM N/R N/R
16,797,406.00	11,671,950.18	11,547,388.58			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00255734	FNM N/R N/R
16,833,544.00	10,332,862.60	10,222,591.58			
CM	T999 FNMA 15 YEAR	4.5000	01/01/2021	00831249	FNM N/R N/R
13,532,714.00	9,492,045.47	9,390,747.54			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00825340	FNM N/R N/R
13,746,609.00	9,048,874.59	8,952,306.13			
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00809087	FNM N/R N/R
13,545,024.00	7,936,457.58	7,851,760.69			
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00814136	FNM N/R N/R
10,413,522.00	7,006,649.76	6,931,875.66			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00819373	FNM N/R N/R
12,018,894.00	6,781,155.78	6,708,788.13			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00816848	FNM N/R N/R
10,354,435.00	6,259,544.53	6,192,743.45			

CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00813036	FNM	N/R	N/R
10,695,159.00	6,238,819.18	6,172,239.28					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00809079	FNM	N/R	N/R
9,773,647.00	6,218,919.98	6,152,552.44					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00809796	FNM	N/R	N/R
11,493,823.00	6,081,754.83	6,016,851.10					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00825338	FNM	N/R	N/R
8,931,942.00	6,003,644.02	5,939,573.88					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00810047	FNM	N/R	N/R
9,776,919.00	5,964,841.47	5,901,185.42					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00810967	FNM	N/R	N/R
8,993,828.00	5,953,407.33	5,889,873.31					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00814920	FNM	N/R	N/R
9,196,330.00	5,555,410.52	5,496,123.87					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00819712	FNM	N/R	N/R
8,114,411.00	5,190,221.27	5,134,831.87					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00814751	FNM	N/R	N/R
7,763,517.00	4,922,555.38	4,870,022.48					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00813862	FNM	N/R	N/R
8,798,865.00	4,701,948.56	4,651,769.95					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00357770	FNM	N/R	N/R
6,822,872.00	4,181,894.83	4,137,266.17					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00813024	FNM	N/R	N/R
7,125,838.00	4,138,787.25	4,094,618.62					
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00357724	FNM	N/R	N/R
6,992,717.00	4,133,659.90	4,089,545.99					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00813970	FNM	N/R	N/R
6,031,443.00	3,886,616.21	3,845,138.72					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00814349	FNM	N/R	N/R
5,975,659.00	3,693,812.61	3,654,392.70					
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00809947	FNM	N/R	N/R
6,310,976.00	3,454,081.79	3,417,220.26					
CM	T999 FNMA 15 YEAR	4.5000	07/01/2020	00819252	FNM	N/R	N/R
2,968,876.00	1,673,187.52	1,655,331.47					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00813858	FNM	N/R	N/R
2,289,842.00	1,457,491.37	1,441,937.20					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00822449	FNM	N/R	N/R
1,595,519.00	1,018,471.53	1,007,602.52					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00824699	FNM	N/R	N/R
1,804,861.00	930,481.18	920,551.20					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00816128	FNM	N/R	N/R
1,126,063.00	902,018.53	892,392.30					
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00822434	FNM	N/R	N/R
1,628,041.00	880,043.76	870,652.04					
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00818758	FNM	N/R	N/R
1,450,047.00	875,738.63	866,392.85					
CM	T999 FNMA 15 YEAR	4.5000	09/01/2020	00757338	FNM	N/R	N/R
1,545,666.00	859,188.37	850,019.21					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00797558	FNM	N/R	N/R

1,306,353.00	833,023.46	824,133.53					
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00811442	FNM	N/R N/R
1,307,706.00	778,070.31	769,766.84					
CM	T999 FNMA 15 YEAR		4.5000	06/01/2020	00811762	FNM	N/R N/R
1,029,391.00	763,057.67	754,914.41					
CM	T999 FNMA 15 YEAR		4.5000	04/01/2020	00822433	FNM	N/R N/R
1,151,991.00	756,761.42	748,685.35					
CM	T999 FNMA 15 YEAR		4.5000	07/01/2020	00822065	FNM	N/R N/R
1,207,221.00	750,673.90	742,662.80					
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00357819	FNM	N/R N/R
965,075.00	679,850.64	672,595.35					
CM	T999 FNMA 15 YEAR		4.5000	07/01/2020	00832233	FNM	N/R N/R
966,324.00	676,170.17	668,954.16					

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	T999 FNMA 15 YEAR	4.5000	06/01/2020	00813882	FNM N/R N/R
1,012,648.00	644,168.06	637,293.57			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00823499	FNM N/R N/R
816,678.00	633,663.23	626,900.85			
CM	T999 FNMA 15 YEAR	4.5000	08/01/2020	00357926	FNM N/R N/R
901,975.00	609,732.48	603,225.49			
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00822691	FNM N/R N/R
917,731.00	551,672.69	545,785.30			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00825214	FNM N/R N/R
638,715.00	526,851.81	521,229.31			
CM	T999 FNMA 15 YEAR	4.5000	07/01/2020	00829494	FNM N/R N/R
686,718.00	494,417.10	489,140.74			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00816046	FNM N/R N/R
634,853.00	413,963.18	409,545.41			
CM	T999 FNMA 15 YEAR	4.5000	01/01/2020	00799281	FNM N/R N/R
559,298.00	346,007.90	342,315.34			
CM	T999 FNMA 15 YEAR	4.5000	12/01/2020	00745392	FNM N/R N/R
487,732.00	332,200.75	328,655.54			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00817215	FNM N/R N/R
449,733.00	315,818.01	312,447.63			
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00813453	FNM N/R N/R
447,662.00	264,729.80	261,904.63			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00816243	FNM N/R N/R
353,956.00	212,333.08	210,067.08			
CM	T999 FNMA 15 YEAR	4.5000	06/01/2020	00828929	FNM N/R N/R
330,549.00	202,926.55	200,760.94			
CM	T999 FNMA 15 YEAR	4.5000	02/01/2020	00815430	FNM N/R N/R
338,178.00	202,093.57	199,936.85			
CM	T999 FNMA 15 YEAR	4.5000	06/01/2020	00828936	FNM N/R N/R
273,265.00	184,240.59	182,274.39			
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00814679	FNM N/R N/R
296,626.00	182,090.01	180,146.76			
CM	T999 FNMA 15 YEAR	4.5000	05/01/2020	00357769	FNM N/R N/R
266,314.00	174,349.80	172,489.16			
CM	T999 FNMA 15 YEAR	4.5000	06/01/2020	00827548	FNM N/R N/R
246,339.00	163,717.47	161,970.29			
CM	T999 FNMA 15 YEAR	4.5000	12/01/2019	00808574	FNM N/R N/R
250,142.00	157,278.27	155,599.81			
CM	T999 FNMA 15 YEAR	4.5000	04/01/2020	00816064	FNM N/R N/R
209,000.00	146,644.31	145,079.34			

CM	T999 FNMA 15 YEAR		4.5000	01/01/2020	00811950	FNM	N/R	N/R
241,055.00	144,209.24	142,670.25						
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00824686	FNM	N/R	N/R
297,383.00	143,268.52	141,739.57						
CM	T999 FNMA 15 YEAR		4.5000	04/01/2020	00816066	FNM	N/R	N/R
167,768.00	115,075.64	113,847.56						
CM	T999 FNMA 15 YEAR		4.5000	06/01/2020	00821782	FNM	N/R	N/R
164,728.00	98,539.60	97,487.99						
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00815280	FNM	N/R	N/R
109,909.00	70,640.62	69,886.75						
CM	T999 FNMA 15 YEAR		4.5000	04/01/2020	00823060	FNM	N/R	N/R
86,185.00	50,333.63	49,796.47						
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00815047	FNM	N/R	N/R
50,307.00	33,434.41	33,077.60						
CM	T999 FNMA 15 YEAR		4.5000	04/01/2020	00822435	FNM	N/R	N/R
35,000.00	21,544.85	21,314.92						
CM	T999 FNMA 15 YEAR		4.5000	06/01/2020	00824577	FNM	N/R	N/R
27,026.00	20,063.71	19,849.59						
CM	T999 FNMA 15 YEAR		4.5000	05/01/2020	00824696	FNM	N/R	N/R
25,358.00	15,158.77	14,996.99						

TOTAL FOR TYPE FNM ==> 998,735,547.00

615,415,549.59 609,521,310.09

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CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	08/01/2019	00G11856	FHL	N/R	N/R
N/R	133,191,912.00	88,718,918.14	87,678,550.20					
CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	08/01/2018	00E01425	FHL	N/R	N/R
N/R	95,000,000.00	46,048,027.60	45,508,042.52					
CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	03/01/2019	00B12997	FHL	N/R	N/R
N/R	65,000,000.00	35,339,760.95	34,925,347.03					
CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	08/01/2020	00G11720	FHL	N/R	N/R
N/R	53,207,257.00	33,804,780.60	33,408,366.72					

TOTAL FOR TYPE FHL ==> 346,399,169.00

203,911,487.29 201,520,306.47

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COMPANY TOTAL 654,733,095,942.94

522,046,039,590.65 811,041,616.56

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	819,327,036.88	811,041,616.56
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	819,327,036.88	811,041,616.56

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	P999 GNMA SF 30 YEAR	5.0000	09/15/2033	00604622	GNM N/R
N/R	10,737,493.00	3,823,259.61	3,817,252.57		
CM	P999 GNMA SF 30 YEAR	5.5000	09/15/2033	00620672	GNM N/R
N/R	5,962,566.00	2,710,757.26	2,753,298.73		

6,534,016.87 6,570,551.30 TOTAL FOR TYPE GNM ==> 16,700,059.00

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CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2037	00888129	FNM N/R N/R
	37,000,000.00	31,259,717.14	31,587,889.89		
CM	N999 FNMA SF 30 YEAR	5.0000	09/01/2033	00190340	FNM N/R N/R
	56,000,000.00	30,754,631.60	30,559,505.21		
CM	N999 FNMA SF 30 YEAR	6.0000	02/01/2036	00889226	FNM N/R N/R
	27,973,296.00	25,809,687.15	26,453,652.28		
CM	N999 FNMA SF 30 YEAR	5.0000	11/01/2033	00725027	FNM N/R N/R
	37,500,000.00	21,568,786.12	21,352,068.49		
CM	N999 FNMA SF 30 YEAR	5.0000	10/01/2035	00745186	FNM N/R N/R
	28,084,857.00	21,514,886.07	21,298,710.02		
CM	T999 FNMA 15 YEAR	4.5000	11/01/2019	00735841	FNM N/R N/R
	31,500,000.00	19,722,778.74	19,512,299.70		
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2037	00906335	FNM N/R N/R
	22,152,807.00	18,363,827.88	18,822,014.95		
CM	N999 FNMA SF 30 YEAR	6.5000	01/01/2038	00966599	FNM N/R N/R
	15,354,563.00	15,138,311.48	15,705,827.32		
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2038	00977027	FNM N/R N/R
	15,000,000.00	14,869,058.55	15,240,049.30		
CM	M215 FNMA ARMS	5.6150	01/01/2038	00889129	FNM N/R N/R
	15,254,844.00	14,294,286.89	14,634,256.65		
CM	T999 FNMA 15 YEAR	5.0000	10/01/2021	00888564	FNM N/R N/R
	17,000,000.00	14,005,389.82	14,102,649.47		
CM	T999 FNMA 15 YEAR	5.0000	06/01/2019	00735985	FNM N/R N/R
	23,630,000.00	13,616,583.10	13,711,142.70		
CM	N999 FNMA SF 30 YEAR	6.0000	11/01/2037	00933164	FNM N/R N/R
	12,000,000.00	10,963,686.36	11,237,236.04		
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00762202	FNM N/R N/R
	18,550,000.00	10,290,530.32	10,398,563.02		
CM	M215 FNMA ARMS	5.3530	02/01/2038	00969801	FNM N/R N/R
	10,640,830.00	10,025,503.57	10,214,702.08		

CM	N999 FNMA SF 30 YEAR	5.5000	09/01/2034	00725773	FNM	N/R	N/R
19,132,594.00	9,913,048.67	10,017,118.47					
CM	M215 FNMA ARMS	5.7060	05/01/2037	00937594	FNM	N/R	N/R
11,000,000.00	9,479,528.63	9,721,341.92					
CM	M215 FNMA ARMS	5.4110	04/01/2036	00851607	FNM	N/R	N/R
11,000,000.00	8,845,501.06	9,007,146.20					
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2034	00763566	FNM	N/R	N/R
17,441,210.00	8,688,975.88	8,780,195.04					
CM	M215 FNMA ARMS	5.5700	04/01/2036	00881790	FNM	N/R	N/R
10,575,000.00	8,519,714.38	8,723,132.02					
CM	M215 FNMA ARMS	5.2890	02/01/2036	00813638	FNM	N/R	N/R
11,701,707.00	8,190,935.70	8,358,823.94					
CM	T999 FNMA 15 YEAR	5.5000	12/01/2020	00850812	FNM	N/R	N/R
11,364,421.00	7,641,759.42	7,789,447.03					
CM	N999 FNMA SF 30 YEAR	5.5000	05/01/2034	00725423	FNM	N/R	N/R
17,185,000.00	7,690,163.25	7,770,896.61					
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2033	00720056	FNM	N/R	N/R
19,928,865.00	7,566,809.68	7,646,248.04					
CM	N999 FNMA SF 30 YEAR	6.5000	11/01/2037	00947948	FNM	N/R	N/R
8,081,072.00	7,312,010.84	7,586,128.73					
CM	N999 FNMA SF 30 YEAR	5.5000	06/01/2035	00825205	FNM	N/R	N/R
11,198,299.00	6,900,449.17	6,972,891.90					
CM	N999 FNMA SF 30 YEAR	6.0000	09/01/2035	00832925	FNM	N/R	N/R
9,478,792.00	6,503,389.04	6,665,651.98					
CM	M215 FNMA ARMS	4.9810	11/01/2035	00846885	FNM	N/R	N/R
10,019,372.00	6,501,166.81	6,602,695.89					
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2033	00555677	FNM	N/R	N/R
17,000,000.00	6,269,249.29	6,335,065.52					
CM	N999 FNMA SF 30 YEAR	6.0000	04/01/2035	00815161	FNM	N/R	N/R
10,000,372.00	6,003,700.12	6,153,495.56					
CM	M215 FNMA ARMS	4.9100	04/01/2035	00822463	FNM	N/R	N/R
10,000,000.00	5,817,837.30	5,882,237.52					
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2033	00729363	FNM	N/R	N/R
10,780,000.00	5,773,136.18	5,715,129.19					
CM	M215 FNMA ARMS	5.6330	07/01/2036	00885359	FNM	N/R	N/R
8,000,000.00	5,572,996.96	5,715,000.32					
CM	N999 FNMA SF 30 YEAR	5.0000	03/01/2034	00725232	FNM	N/R	N/R
10,000,000.00	5,693,202.70	5,657,081.50					
CM	M215 FNMA ARMS	5.5960	04/01/2037	00915089	FNM	N/R	N/R
7,000,000.00	5,284,548.15	5,411,304.49					
CM	M215 FNMA ARMS	4.4150	06/01/2034	00922679	FNM	N/R	N/R
8,210,976.00	5,175,948.09	5,208,074.91					
CM	M215 FNMA ARMS	5.7620	03/01/2036	00868272	FNM	N/R	N/R
8,000,000.00	5,044,854.48	5,180,110.95					
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00826145	FNM	N/R	N/R
7,500,000.00	5,040,065.25	4,989,423.96					
CM	T999 FNMA 15 YEAR	5.5000	01/01/2021	00745595	FNM	N/R	N/R
7,500,000.00	4,807,863.00	4,900,781.63					
CM	N999 FNMA SF 30 YEAR	6.5000	08/01/2037	00928667	FNM	N/R	N/R

5,250,000.00	4,503,427.79	4,672,255.51						
CM	N999 FNMA SF 30 YEAR		5.5000	04/01/2034	00770690	FNM	N/R	N/R
9,582,008.00	4,509,262.78	4,556,602.21						
CM	N999 FNMA SF 30 YEAR		6.5000	01/01/2038	00929027	FNM	N/R	N/R
4,406,978.00	4,263,244.05	4,423,067.59						
CM	N999 FNMA SF 30 YEAR		6.5000	07/01/2037	00936531	FNM	N/R	N/R
4,500,000.00	4,173,460.47	4,329,918.14						
CM	N999 FNMA SF 30 YEAR		6.5000	09/01/2037	00952682	FNM	N/R	N/R
4,500,000.00	4,052,799.63	4,204,733.88						

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	M215 FNMA ARMS	5.7950	08/01/2037	00942776	FNM N/R N/R
5,000,000.00	3,881,145.75	3,983,039.84			
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00825720	FNM N/R N/R
5,573,321.00	3,860,893.82	3,901,426.50			
CM	T999 FNMA 15 YEAR	5.0000	01/01/2019	00759235	FNM N/R N/R
10,000,000.00	3,796,061.90	3,822,423.44			
CM	N999 FNMA SF 30 YEAR	5.5000	06/01/2034	00782463	FNM N/R N/R
8,101,181.00	3,649,050.92	3,687,359.61			
CM	T999 FNMA 15 YEAR	5.0000	01/01/2020	00807204	FNM N/R N/R
6,000,000.00	3,641,215.98	3,666,502.20			
CM	T999 FNMA 15 YEAR	5.0000	12/01/2019	00785807	FNM N/R N/R
6,000,000.00	3,529,631.70	3,554,143.03			
CM	WAMT999 FNMA 15 YEAR	5.0000	03/01/2019	00725455	FNM N/R
N/R	7,900,000.00	3,434,710.49	3,489,153.03		
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00842098	FNM N/R N/R
5,000,000.00	3,484,068.50	3,449,061.47			
CM	M215 FNMA ARMS	5.6810	04/01/2036	00895848	FNM N/R N/R
4,200,000.00	3,297,450.28	3,381,928.57			
CM	N999 FNMA SF 30 YEAR	5.5000	04/01/2035	00820387	FNM N/R N/R
11,188,203.00	3,147,599.07	3,180,643.39			
CM	M215 FNMA ARMS	5.0840	01/01/2035	00814103	FNM N/R N/R
4,177,630.00	3,137,698.07	3,161,410.00			
CM	M215 FNMA ARMS	4.9260	07/01/2035	00735777	FNM N/R N/R
5,166,267.00	2,919,758.88	2,956,856.36			
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00825363	FNM N/R N/R
4,050,000.00	2,922,690.72	2,953,373.89			
CM	N999 FNMA SF 30 YEAR	5.5000	11/01/2034	00745096	FNM N/R N/R
4,300,000.00	2,916,171.97	2,946,786.71			
CM	N999 FNMA SF 30 YEAR	5.0000	12/01/2035	00844444	FNM N/R N/R
3,600,000.00	2,914,807.78	2,885,520.54			
CM	T999 FNMA 15 YEAR	4.5000	06/01/2018	00678207	FNM N/R N/R
6,000,000.00	2,657,463.66	2,629,103.54			
CM	M215 FNMA ARMS	5.3940	12/01/2035	00850291	FNM N/R N/R
3,706,762.00	2,490,990.32	2,526,705.30			
CM	T999 FNMA 15 YEAR	4.5000	12/01/2018	00357464	FNM N/R N/R
4,974,505.00	2,487,412.57	2,460,867.21			
CM	N999 FNMA SF 30 YEAR	6.0000	11/01/2034	00735061	FNM N/R N/R
5,942,500.00	2,386,298.22	2,445,837.60			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2033	00974321	FNM N/R N/R
2,200,000.00	1,930,345.67	1,978,508.79			

CM	T999 FNMA 15 YEAR		4.5000	05/01/2023	00963256	FNM N/R	N/R
	2,000,000.00	1,951,794.82	1,930,965.50				
CM	N999 FNMA SF 30 YEAR		6.0000	12/01/2034	00808582	FNM N/R	N/R
	1,117,402.00	1,051,717.68	1,077,958.58				
CM	N999 FNMA SF 30 YEAR		6.0000	08/01/2035	00820321	FNM N/R	N/R
	2,014,319.00	1,045,782.33	1,071,875.14				
CM	T999 FNMA 15 YEAR		5.0000	09/01/2021	00889714	FNM N/R	N/R
	1,000,000.00	957,661.88	964,312.30				
CM	N999 FNMA SF 30 YEAR		6.0000	07/01/2035	00835104	FNM N/R	N/R
	1,281,219.00	873,770.66	895,571.69				
CM	N999 FNMA SF 30 YEAR		5.5000	05/01/2035	00824796	FNM N/R	N/R
	1,082,687.00	800,546.01	808,950.35				

TOTAL FOR TYPE FNM ==> 789,553,859.00

527,103,453.21 533,616,852.35

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CM	G888 GOLD PC 30 YEAR - FHLMC		6.0000	01/01/2038	00G03859	FHL N/R	N/R
	35,000,000.00	32,690,243.95	33,457,357.98				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	03/01/2037	00G02665	FHL N/R	N/R
	27,210,910.00	23,414,200.02	23,626,167.63				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.0000	12/01/2034	00G03570	FHL N/R	N/R
	24,000,000.00	22,113,842.40	21,874,371.75				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	08/01/2038	00G04537	FHL N/R	N/R
	20,000,000.00	19,902,010.20	20,082,182.13				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.0000	05/01/2034	00G03177	FHL N/R	N/R
	22,152,644.00	19,810,426.56	19,595,899.58				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	01/01/2036	00A42104	FHL N/R	N/R
	23,000,000.00	18,451,571.75	18,618,612.93				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	10/01/2035	00A47288	FHL N/R	N/R
	20,000,000.00	14,951,753.20	15,087,110.69				
CM	G888 GOLD PC 30 YEAR - FHLMC		6.0000	11/01/2037	00A68588	FHL N/R	N/R
	14,707,089.00	13,755,953.31	14,078,752.51				
CM	FHGOLDARM FHLMC GOLD ARM 30YR		6.0340	12/01/2036	001G1386	FHL N/R	N/R
	17,000,000.00	13,285,588.74	13,704,171.87				
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.0670	02/01/2036	001B2522	FHL N/R	N/R
	20,000,000.00	12,553,040.80	12,748,497.92				
CM	P888 GOLD PC 15 YEAR - FHLMC		4.5000	09/01/2020	00G11772	FHL N/R	N/R
	18,500,000.00	12,586,139.41	12,438,547.26				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000	12/01/2033	00G01797	FHL N/R	N/R
	20,000,000.00	12,156,473.20	12,266,525.16				
CM	G888 GOLD PC 30 YEAR - FHLMC		6.5000	09/01/2036	00G02436	FHL N/R	N/R
	15,145,000.00	11,690,827.90	12,114,488.48				
CM	G888 GOLD PC 30 YEAR - FHLMC		5.0000	10/01/2035	00A47284	FHL N/R	N/R
	15,000,000.00	11,934,751.80	11,805,510.45				
CM	P888 GOLD PC 15 YEAR - FHLMC		6.0000	08/01/2022	00G12738	FHL N/R	N/R
	15,000,000.00	11,029,998.30	11,349,581.01				
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.9700	04/01/2037	001N1432	FHL N/R	N/R

N/R	N/R	14,000,000.00	11,002,873.84	11,328,577.24		
CM	FHGOLDARM	FHLMC	GOLD ARM 30YR	6.0870	10/01/2036	001G2521
FHL	N/R	N/R	14,000,000.00	10,854,585.42	11,199,839.02	
CM	G888	GOLD PC 30 YEAR - FHLMC		6.0000	10/01/2037	00A66890 FHL N/R
N/R			11,500,000.00	9,900,081.13	10,132,397.87	
CM	G888	GOLD PC 30 YEAR - FHLMC		5.5000	10/01/2035	00G03068 FHL N/R
N/R			10,297,990.00	8,886,912.14	8,967,364.92	
CM	G888	GOLD PC 30 YEAR - FHLMC		5.0000	12/01/2034	00A61621 FHL N/R
N/R			8,600,000.00	8,054,995.03	7,967,767.54	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	06/01/2038	00G04397	FHL N/R
N/R	8,000,000.00	7,933,866.72	7,847,950.93		
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	05/01/2019	00G12406	FHL N/R
N/R	9,554,713.00	7,136,982.02	7,053,289.75		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.6660	09/01/2037	001Q0364	
FHL N/R	N/R	8,000,000.00	6,501,701.68	6,671,288.45	
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.1280	05/01/2037	001J0405	FHL
N/R	N/R	7,050,000.00	6,228,461.03	6,324,903.90	
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	01/01/2022	00G12751	FHL N/R
N/R	7,250,000.00	6,109,926.77	6,038,278.33		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2037	00A66142	FHL N/R
N/R	6,311,533.00	5,787,032.11	5,996,746.71		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.4130	02/01/2038	001J0889	FHL
N/R	N/R	5,000,000.00	4,676,489.10	4,771,164.88	
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.8730	03/01/2037	001G2615	
FHL N/R	N/R	4,605,300.00	4,524,448.57	4,646,897.99	
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	09/01/2035	00A46901	FHL N/R
N/R	6,000,000.00	4,467,169.86	4,418,794.90		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	01/01/2035	00G03369	FHL N/R
N/R	5,000,000.00	4,073,131.05	4,220,736.08		
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	11/01/2018	00G11545	FHL N/R
N/R	7,986,409.00	3,886,421.57	3,840,847.20		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00A49733	FHL N/R
N/R	4,295,114.00	3,463,392.96	3,494,746.88		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	09/01/2033	00A13589	FHL N/R
N/R	5,000,000.00	3,097,769.45	3,125,813.40		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	06/01/2037	00A62003	
FHL N/R	N/R	3,242,283.00	3,056,310.73	3,086,844.65	
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	12/01/2020	00G12756	FHL N/R
N/R	3,400,000.00	2,895,882.98	2,948,795.68		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	02/01/2035	00A31250	FHL N/R
N/R	6,640,794.00	2,858,719.17	2,925,802.29		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	02/01/2037	00A57605	
FHL N/R	N/R	3,340,542.00	2,859,425.48	2,887,992.43	
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	11/01/2021	00G12757	FHL N/R
N/R	3,250,000.00	2,579,344.62	2,626,473.63		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	05/01/2037	00A60220	
FHL N/R	N/R	2,494,267.00	2,239,713.00	2,262,088.74	
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	10/01/2034	00A33480	FHL N/R
N/R	4,987,417.00	2,110,578.81	2,129,685.77		

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	924,276,748.26	935,123,873.98
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>924,276,748.26</u>	<u>935,123,873.98</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912810FP8	U S TREASURY BOND	5.3750	02/15/2031	02/15/2001	BBN N/R
N/R	5,000.00	5,000.00	5,733.43		

5,000.00 5,733.43 TOTAL FOR TYPE BBN ==> 5,000.00

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522,970,321,338.91 5,733.43 COMPANY TOTAL 656,023,887,779.94

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	5,000.00	5,733.43
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	5,000.00	5,733.43

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 320270T34	FFF NIM TRUST 2003-FF4	0.0000	10/25/2033	11/19/2003	CB N/R
N/R	5,000,000.00	5,000,000.00	5,000,000.00		

TOTAL FOR TYPE CB ==> 5,000,000.00
5,000,000.00 5,000,000.00

=====
CP MORGAN092 MSAC 2003-NC7 X 0.0000 06/25/2033 07/30/2003 HEQ NR
NR 3,582,338.00 0.35 0.34
CP MORGAN091 MSAC 2003-NC7 P 0.0000 06/25/2033 07/30/2003 HEQ NR
NR 330,000.00 0.33 0.00

TOTAL FOR TYPE HEQ ==> 3,912,338.00
0.68 0.34

=====
CP 36228FNX0 GSAMP 2003-FM1 CLASS P 0.0000 03/20/2033 03/27/2003 CMO
NR NR 49,000.00 49,000.00 49,000.00

TOTAL FOR TYPE CMO ==> 49,000.00
49,000.00 49,000.00

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COMPANY TOTAL 656,032,849,117.94
522,975,370,339.59 5,049,000.34
=====

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	5,049,000.68	5,049,000.34
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	5,049,000.68	5,049,000.34

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT 89389N103	TRANSTEL SA	0.0000	00/00/0000	00/00/0000	EQU N/R
N/R	100,000.00	100,000.00	10.00		

100,000.00 10.00 TOTAL FOR TYPE EQU ==> 100,000.00

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522,975,470,339.59 10.00 COMPANY TOTAL 656,032,949,117.94

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	100,000.00	10.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>100,000.00</u>	<u>10.00</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	P999 GNMA SF 30 YEAR	6.5000	05/15/2038	00686859	GNM N/R
N/R	3,285,978.00	3,274,720.40	3,394,543.32		
CM	P999 GNMA SF 30 YEAR	6.5000	05/15/2038	00686853	GNM N/R
N/R	2,318,531.00	2,309,814.36	2,394,331.10		

5,584,534.76 5,788,874.42 TOTAL FOR TYPE GNM ==> 5,604,509.00

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CM	N999 FNMA SF 30 YEAR	5.0000	11/01/2033	00725027	FNM N/R	N/R
	174,934,911.00	100,616,898.16	99,605,925.41			
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2037	00888129	FNM N/R	N/R
	52,537,296.00	44,386,513.84	44,852,495.17			
CM	N999 FNMA SF 30 YEAR	5.5000	04/01/2034	00725424	FNM N/R	N/R
	87,066,199.00	39,527,967.27	39,942,942.29			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2033	00974321	FNM N/R	N/R
	40,300,000.00	35,360,422.95	36,242,683.91			
CM	T999 FNMA 15 YEAR	4.5000	11/01/2019	00735841	FNM N/R	N/R
	54,000,000.00	33,810,477.84	33,449,656.64			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2034	00735036	FNM N/R	N/R
	57,349,000.00	32,140,746.96	32,478,169.00			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00762202	FNM N/R	N/R
	57,000,000.00	31,620,497.49	31,952,457.81			
CM	N999 FNMA SF 30 YEAR	6.5000	08/01/2037	00928667	FNM N/R	N/R
	34,500,000.00	29,593,954.06	30,703,393.37			
CM	N999 FNMA SF 30 YEAR	5.5000	11/01/2034	00745096	FNM N/R	N/R
	41,700,000.00	28,280,086.40	28,576,978.21			
CM	N999 FNMA SF 30 YEAR	6.0000	01/01/2034	00255070	FNM N/R	N/R
	85,433,729.00	25,221,654.06	25,850,947.46			
CM	M215 FNMA ARMS	5.5960	04/01/2037	00915089	FNM N/R	N/R
	31,027,062.00	23,423,429.01	23,985,268.58			
CM	T999 FNMA 15 YEAR	5.0000	10/01/2021	00888564	FNM N/R	N/R
	28,000,000.00	23,067,700.88	23,227,893.24			
CM	M215 FNMA ARMS	4.4180	08/01/2035	00922673	FNM N/R	N/R
	30,000,000.00	22,752,757.80	22,895,374.61			
CM	N999 FNMA SF 30 YEAR	6.0000	11/01/2037	00933164	FNM N/R	N/R
	23,026,734.00	21,038,157.45	21,563,070.43			
CM	N999 FNMA SF 30 YEAR	6.0000	02/01/2036	00889226	FNM N/R	N/R
	22,124,334.00	20,413,116.10	20,922,433.97			

CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00826145	FNM	N/R	N/R
29,011,838.00	19,496,207.53	19,300,314.64					
CM	M215 FNMA ARMS	5.3530	02/01/2038	00969801	FNM	N/R	N/R
19,479,780.00	18,353,324.32	18,699,683.15					
CM	N999 FNMA SF 30 YEAR	6.0000	06/01/2035	00828385	FNM	N/R	N/R
31,517,466.00	18,039,031.43	18,489,114.66					
CM	N999 FNMA SF 30 YEAR	5.0000	03/01/2036	00745336	FNM	N/R	N/R
23,123,512.00	18,501,750.67	18,340,451.38					
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2033	00729363	FNM	N/R	N/R
34,122,456.00	18,273,987.51	18,090,375.17					
CM	M215 FNMA ARMS	5.8400	02/01/2037	00909945	FNM	N/R	N/R
20,003,871.00	17,314,903.85	17,800,086.69					
CM	M215 FNMA ARMS	5.7060	05/01/2037	00937594	FNM	N/R	N/R
18,000,000.00	15,511,955.94	15,907,650.42					
CM	N999 FNMA SF 30 YEAR	5.0000	07/01/2035	00842098	FNM	N/R	N/R
22,965,128.00	16,002,415.81	15,841,627.64					
CM	N999 FNMA SF 30 YEAR	5.5000	03/01/2035	00888146	FNM	N/R	N/R
19,000,000.00	15,538,048.38	15,701,170.91					
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00753171	FNM	N/R	N/R
50,462,139.00	15,507,506.31	15,670,308.20					
CM	N999 FNMA SF 30 YEAR	6.0000	12/01/2037	00928904	FNM	N/R	N/R
15,340,267.00	15,149,356.45	15,527,340.78					
CM	N999 FNMA SF 30 YEAR	5.5000	01/01/2038	00928992	FNM	N/R	N/R
15,403,603.00	15,031,670.83	15,189,477.27					
CM	T999 FNMA 15 YEAR	6.0000	01/01/2022	00908644	FNM	N/R	N/R
19,260,498.00	14,378,692.69	14,813,273.69					
CM	M215 FNMA ARMS	5.7950	08/01/2037	00942776	FNM	N/R	N/R
18,359,745.00	14,251,369.25	14,625,519.15					
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2037	00928997	FNM	N/R	N/R
13,816,846.00	13,560,362.22	13,702,722.48					
CM	M215 FNMA ARMS	5.5410	08/01/2037	00888949	FNM	N/R	N/R
15,361,889.00	12,941,525.68	13,256,067.30					
CM	N999 FNMA SF 30 YEAR	6.5000	07/01/2037	00936531	FNM	N/R	N/R
13,436,112.00	12,461,129.40	12,928,281.13					
CM	WAMT999 FNMA 15 YEAR	5.0000	03/01/2019	00725455	FNM	N/R	
N/R	28,500,000.00	12,391,044.18	12,587,450.83				
CM	M215 FNMA ARMS	5.1910	01/01/2036	00829431	FNM	N/R	N/R
23,773,424.00	11,613,014.27	11,816,575.57					
CM	N999 FNMA SF 30 YEAR	5.0000	12/01/2035	00844444	FNM	N/R	N/R
14,600,000.00	11,821,164.91	11,702,388.88					
CM	N999 FNMA SF 30 YEAR	5.0000	03/01/2036	00745355	FNM	N/R	N/R
14,355,102.00	11,532,123.10	11,431,585.40					
CM	N999 FNMA SF 30 YEAR	6.5000	11/01/2037	00947948	FNM	N/R	N/R
11,800,000.00	10,677,015.12	11,077,282.69					
CM	M215 FNMA ARMS	5.6180	04/01/2036	00868605	FNM	N/R	N/R
15,427,659.00	10,431,342.20	10,680,388.17					
CM	T999 FNMA 15 YEAR	4.5000	05/01/2023	00963256	FNM	N/R	N/R
11,000,000.00	10,734,871.51	10,620,310.30					
CM	T999 FNMA 15 YEAR	5.0000	09/01/2021	00889714	FNM	N/R	N/R

11,000,000.00	10,534,280.68	10,607,435.40				
CM	T999 FNMA 15 YEAR		5.0000	09/01/2020	00829075	FNM N/R N/R
15,500,000.00	9,898,077.57	9,966,814.21				
CM	N999 FNMA SF 30 YEAR		5.5000	07/01/2037	00905047	FNM N/R N/R
10,009,480.00	9,840,800.74	9,944,112.06				
CM	T999 FNMA 15 YEAR		5.5000	01/01/2021	00745595	FNM N/R N/R
15,000,000.00	9,615,726.00	9,801,563.26				
CM	N999 FNMA SF 30 YEAR		5.5000	03/01/2037	00928192	FNM N/R N/R
9,985,692.00	8,956,768.69	9,050,799.21				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	N999 FNMA SF 30 YEAR	6.5000	09/01/2037	00952682	FNM N/R N/R
	9,502,271.00 8,557,955.64	8,878,782.40			
CM	M215 FNMA ARMS	5.2660	07/01/2036	00884706	FNM N/R N/R
	15,256,959.00 8,609,097.50	8,701,061.50			
CM	M215 FNMA ARMS	5.7130	05/01/2036	00745622	FNM N/R N/R
	11,000,000.00 8,481,313.61	8,679,960.58			
CM	T999 FNMA 15 YEAR	4.5000	12/01/2020	00890031	FNM N/R N/R
	9,000,000.00 8,598,606.30	8,506,843.04			
CM	T999 FNMA 15 YEAR	5.0000	02/01/2019	00889798	FNM N/R N/R
	8,875,518.00 8,401,213.77	8,459,555.53			
CM	T999 FNMA 15 YEAR	5.0000	07/01/2020	00833722	FNM N/R N/R
	12,673,625.00 7,635,215.87	7,688,238.20			
CM	T999 FNMA 15 YEAR	5.5000	06/01/2020	00811436	FNM N/R N/R
	13,605,272.00 7,405,243.83	7,548,360.45			
CM	N999 FNMA SF 30 YEAR	6.0000	07/01/2037	00937898	FNM N/R N/R
	7,445,795.00 7,205,269.98	7,385,045.21			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00756202	FNM N/R N/R
	13,305,000.00 7,252,597.14	7,328,736.81			
CM	M215 FNMA ARMS	5.5700	04/01/2036	00881790	FNM N/R N/R
	8,750,000.00 7,049,409.06	7,217,721.53			
CM	WAMN999 FNMA-GUAR MTG PASS THRU-30YR	5.5000	01/01/2033	00677048	FNM N/R N/R
	25,330,000.00 7,004,629.01	7,096,771.49			
CM	T999 FNMA 15 YEAR	4.5000	07/01/2020	00811488	FNM N/R N/R
	10,503,513.00 6,687,762.55	6,616,391.58			
CM	M215 FNMA ARMS	4.9260	07/01/2035	00735777	FNM N/R N/R
	11,000,000.00 6,216,741.74	6,295,729.58			
CM	N999 FNMA SF 30 YEAR	6.0000	09/01/2036	00900986	FNM N/R N/R
	8,000,000.00 5,931,200.56	6,079,187.10			
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00828114	FNM N/R N/R
	8,089,092.00 5,857,133.63	5,918,623.36			
CM	T999 FNMA 15 YEAR	5.5000	05/01/2020	00827942	FNM N/R N/R
	9,611,022.00 5,780,304.10	5,892,016.50			
CM	N999 FNMA SF 30 YEAR	6.0000	09/01/2035	00832999	FNM N/R N/R
	8,863,045.00 5,516,490.91	5,654,130.23			
CM	N999 FNMA SF 30 YEAR	6.0000	10/01/2034	00255412	FNM N/R N/R
	12,785,075.00 5,505,760.73	5,643,132.32			
CM	M215 FNMA ARMS	5.6810	04/01/2036	00895848	FNM N/R N/R
	6,669,469.00 5,236,248.19	5,370,397.08			
CM	M215 FNMA ARMS	5.7620	03/01/2036	00868272	FNM N/R N/R
	8,004,500.00 5,047,692.21	5,183,024.76			

CM	N999 FNMA SF 30 YEAR	6.0000	04/01/2035	00735502	FNM N/R	N/R
10,819,686.00	4,883,427.08	5,011,375.41				
CM	N999 FNMA SF 30 YEAR	5.5000	03/01/2033	00679536	FNM N/R	N/R
10,000,000.00	4,455,279.10	4,502,051.79				
CM	N999 FNMA SF 30 YEAR	5.5000	07/01/2035	00826452	FNM N/R	N/R
6,540,895.00	4,394,025.76	4,440,155.40				
CM	N999 FNMA SF 30 YEAR	6.0000	06/01/2037	00915639	FNM N/R	N/R
4,007,548.00	3,481,128.63	3,567,984.60				
CM	T999 FNMA 15 YEAR	5.5000	09/01/2021	00888555	FNM N/R	N/R
4,315,905.00	3,458,384.78	3,525,222.86				
CM	N999 FNMA SF 30 YEAR	6.0000	07/01/2035	00830883	FNM N/R	N/R
5,515,297.00	3,155,244.49	3,233,969.48				
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2038	00969750	FNM N/R	N/R
3,186,003.00	3,161,445.03	3,194,634.71				
CM	N999 FNMA SF 30 YEAR	6.5000	01/01/2038	00969828	FNM N/R	N/R
3,074,142.00	2,986,417.73	3,098,374.69				
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2038	00977027	FNM N/R	N/R
3,000,000.00	2,973,811.71	3,048,009.86				
CM	N999 FNMA SF 30 YEAR	6.0000	10/01/2037	00950888	FNM N/R	N/R
3,186,799.00	2,964,030.05	3,037,984.14				
CM	T999 FNMA 15 YEAR	5.5000	01/01/2021	00822926	FNM N/R	N/R
5,107,638.00	2,891,212.65	2,947,089.35				
CM	N999 FNMA SF 30 YEAR	5.5000	06/01/2035	00821355	FNM N/R	N/R
6,330,979.00	2,886,902.49	2,917,209.95				
CM	T999 FNMA 15 YEAR	4.5000	02/01/2021	00890032	FNM N/R	N/R
3,000,000.00	2,889,761.79	2,858,922.61				
CM	T999 FNMA 15 YEAR	5.5000	05/01/2020	00825076	FNM N/R	N/R
4,495,400.00	2,375,628.78	2,421,541.10				
CM	T999 FNMA 15 YEAR	6.0000	08/01/2021	00894464	FNM N/R	N/R
2,573,157.00	1,676,452.54	1,727,121.57				
CM	T999 FNMA 15 YEAR	4.5000	07/01/2018	00729352	FNM N/R	N/R
3,775,000.00	1,675,530.16	1,657,649.11				
CM	N999 FNMA SF 30 YEAR	5.0000	05/01/2034	00780889	FNM N/R	N/R
2,000,000.00	1,321,306.46	1,308,030.31				
CM	T999 FNMA 15 YEAR	5.5000	06/01/2020	00811472	FNM N/R	N/R
1,782,775.00	1,179,873.58	1,202,676.27				

TOTAL FOR TYPE FNM ==> 1,679,597,152.00

1,100,403,596.65 1,113,263,573.20

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CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00G02761	FHL N/R	N/R
80,000,000.00	67,248,268.00	67,857,063.30				
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	05/01/2034	00G03177	FHL N/R	N/R
44,305,289.00	39,620,854.02	39,191,800.06				
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.0670	02/01/2036	001B2522	FHL	N/R
53,652,847.00	33,675,318.87	34,199,660.41				
CM	FHGOLDARM FHLMC GOLD ARM 30YR	6.0340	12/01/2036	001G1386		

FHL N/R	N/R	41,000,000.00	32,041,714.02	33,051,238.06		
CM	G888 GOLD PC 30 YEAR - FHLMC			5.5000	01/01/2038	00A71443 FHL N/R
N/R		32,953,319.00	32,044,535.33	32,334,632.95		
CM	G888 GOLD PC 30 YEAR - FHLMC			6.0000	01/01/2038	00G03687 FHL N/R
N/R		32,500,000.00	30,684,840.55	31,404,895.49		
CM	FHGOLDARM FHLMC GOLD ARM 30YR			6.0870	10/01/2036	001G2521
FHL N/R	N/R	33,425,000.00	25,915,322.69	26,739,615.67		
CM	P888 GOLD PC 15 YEAR - FHLMC			4.5000	09/01/2020	00G11772 FHL N/R
N/R		39,100,000.00	26,600,975.72	26,289,037.71		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2036	00G02436	FHL N/R
N/R	28,315,000.00	21,857,100.82	22,649,174.07		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.9700	04/01/2037	001N1432	FHL
N/R	N/R 26,918,544.00	21,155,810.25	21,782,057.49		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2038	00G04190	FHL N/R
N/R	21,329,671.00	20,716,580.32	20,904,126.51		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	08/01/2037	00A63936	FHL N/R
N/R	20,687,715.00	18,856,329.44	19,298,814.81		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	10/01/2035	00G01931	FHL N/R
N/R	25,000,000.00	18,668,677.75	18,837,684.38		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	10/01/2035	00G03068	FHL N/R
N/R	21,000,000.00	18,122,483.61	18,286,545.57		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2038	00G03859	FHL N/R
N/R	18,281,156.00	17,074,727.12	17,475,405.15		
CM	P888 GOLD PC 15 YEAR - FHLMC	4.5000	01/01/2022	00G12751	FHL N/R
N/R	20,000,000.00	16,854,970.40	16,657,319.53		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	06/01/2038	00G04397	FHL N/R
N/R	16,000,000.00	15,867,733.44	15,695,901.86		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	08/01/2037	00A64348	FHL N/R
N/R	16,859,557.00	14,908,845.39	15,258,698.52		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	12/01/2034	00A61621	FHL N/R
N/R	16,000,000.00	14,986,037.28	14,823,753.58		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	01/01/2038	00A71749	FHL N/R
N/R	13,551,085.00	12,936,631.24	13,053,745.93		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	11/01/2035	00A47710	FHL N/R
N/R	16,035,378.00	13,041,826.44	12,900,596.59		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.5100	10/01/2036	001G2603	
FHL N/R	N/R 16,271,000.00	11,524,602.21	11,795,116.63		
CM	P888 GOLD PC 15 YEAR - FHLMC	6.0000	08/01/2022	00G12738	FHL N/R
N/R	15,000,000.00	11,029,998.30	11,349,581.01		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	05/01/2021	00G12394	FHL N/R
N/R	14,115,000.00	10,373,386.76	10,433,673.06		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	10/01/2035	00A47234	FHL N/R
N/R	13,907,542.00	10,057,531.19	9,948,618.25		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	10/01/2037	00A67176	FHL N/R
N/R	10,137,385.00	9,690,678.49	9,918,081.36		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2033	00A79087	FHL N/R
N/R	9,331,359.00	9,167,745.00	9,250,740.14		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.4130	02/01/2038	001J0889	FHL
N/R	N/R 9,500,000.00	8,885,329.29	9,065,213.27		

CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	01/01/2035	00A33044	FHL N/R
N/R	12,429,603.00	8,996,133.61	8,898,714.54		
CM	M270 FHLMC ARMS	5.9030	03/01/2037	00783174	FHL N/R N/R
	9,711,949.00	8,559,829.71	8,761,290.53		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2037	00A66142	FHL N/R
N/R	9,000,000.00	8,252,082.18	8,551,127.03		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	02/01/2035	00A31212	FHL N/R
N/R	12,117,711.00	8,581,127.84	8,488,202.86		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	09/01/2035	00A46901	FHL N/R
N/R	11,000,000.00	8,189,811.41	8,101,123.99		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	01/01/2035	00G03369	FHL N/R
N/R	9,335,456.00	7,604,907.13	7,880,499.19		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.8030	10/01/2037	001Q0347	
FHL N/R N/R	8,201,009.00	7,129,545.61	7,326,582.88		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.1790	06/01/2035	001N0016	FHL
N/R N/R	12,308,000.00	6,124,235.07	6,228,555.63		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00A49714	FHL N/R
N/R	7,346,451.00	5,977,256.19	6,031,367.99		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	09/01/2020	00B19850	FHL N/R
N/R	9,238,697.00	5,886,860.58	5,921,072.84		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	06/01/2037	00A62463	
FHL N/R N/R	6,478,057.00	5,850,172.29	5,908,618.15		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	12/01/2020	00G12756	FHL N/R
N/R	6,750,719.00	5,749,791.85	5,854,850.33		
CM	WAMP888 FHLMC GOLD -SEASONED 15 YR	4.5000	04/01/2020	00G11678	
FHL N/R N/R	9,515,746.00	5,787,336.55	5,797,916.52		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	07/01/2037	00G03601	FHL N/R
N/R	5,985,000.00	5,520,242.36	5,649,781.17		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.5000	11/01/2021	00G12757	FHL N/R
N/R	6,500,000.00	5,158,689.25	5,252,947.27		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2032	00A79069	FHL N/R
N/R	4,788,446.00	4,754,846.57	4,797,891.96		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.8210	02/01/2037	001J1632	FHL
N/R N/R	4,436,516.00	4,270,570.02	4,389,265.05		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	03/01/2037	00A58468	
FHL N/R N/R	4,794,827.00	4,247,304.45	4,289,736.93		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	03/01/2037	00A58128	FHL N/R
N/R	4,726,551.00	4,169,706.95	4,207,455.10		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	02/01/2038	00A72354	FHL N/R
N/R	3,948,088.00	3,699,174.43	3,785,979.79		
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2038	00A71688	FHL N/R
N/R	3,904,582.00	3,673,450.77	3,759,652.50		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	6.3420	03/01/2037	001A1175	FHL
N/R N/R	3,643,508.00	3,420,484.97	3,533,382.63		
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	12/01/2037	00A69693	FHL N/R
N/R	3,713,184.00	3,484,228.77	3,515,771.32		
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	09/01/2020	00B19851	FHL N/R
N/R	5,337,355.00	3,158,544.58	3,176,900.87		
CM	FHGOLDARM FHLMC GOLD ARM 30YR	6.0300	02/01/2038	001K0147	FHL

N/R	N/R	3,348,469.00	2,933,886.17	3,033,036.85			
CM	G888 GOLD PC 30 YEAR - FHLMC			6.5000	04/01/2033	00G04017	FHL N/R
N/R		2,982,454.00	2,756,020.42	2,855,895.05			
CM	P888 GOLD PC 15 YEAR - FHLMC			5.0000	06/01/2020	00B18564	FHL N/R
N/R		4,850,164.00	2,631,763.25	2,647,058.08			
CM	G888 GOLD PC 30 YEAR - FHLMC			5.0000	12/01/2033	00A16514	FHL N/R
N/R		3,721,110.00	2,505,667.02	2,478,533.16			
CM	G888 GOLD PC 30 YEAR - FHLMC			5.5000	02/01/2038	00A72341	FHL N/R
N/R		2,470,599.00	2,308,591.42	2,329,490.98			
CM	G888 GOLD PC 30 YEAR - FHLMC			6.0000	01/01/2038	00A71691	FHL N/R
N/R		2,153,193.00	2,137,818.31	2,187,984.66			
CM	P888 GOLD PC 15 YEAR - FHLMC			5.0000	08/01/2020	00J02381	FHL N/R
N/R		3,368,987.00	2,136,983.25	2,149,402.61			

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	LLGD30 GOLD PC 30YR-FHLMC (LOW LOANS)	5.5000	02/01/2037	00A61453	
FHL N/R	N/R	2,516,144.00	2,121,745.49	2,142,942.68	
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	04/01/2033	00A79089	FHL N/R
N/R	2,000,000.00	1,986,362.82	2,004,345.26		
CM	WAMGD888 GOLD PC 30YR - FHLMC WAM	6.5000	08/01/2029	00A16175	
FHL N/R	N/R	7,120,548.00	1,173,737.53	1,228,009.64	

TOTAL FOR TYPE FHL ==> 914,919,970.00
744,547,762.76 753,618,177.40

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COMPANY TOTAL 658,633,070,748.94
524,826,006,233.76 1,872,670,625.02

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	1,850,535,894.17	1,872,670,625.02
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	1,850,535,894.17	1,872,670,625.02

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912795H95	U S TREASURY BILL	0.0000	12/04/2008	00/00/0000	BBN N/R
N/R	750,000.00	750,000.00	747,475.41		
CM 912795J44	U S TREASURY BILL	0.0000	12/26/2008	00/00/0000	BBN N/R
N/R	750,000.00	750,000.00	746,696.87		
CM 912795J28	U S TREASURY BILL	0.0000	12/11/2008	00/00/0000	BBN N/R
N/R	500,000.00	500,000.00	498,175.00		
CM 912795H20	U S TREASURY BILL	0.0000	10/16/2008	00/00/0000	BBN N/R
N/R	250,000.00	250,000.00	249,676.52		
CM 912795G70	U S TREASURY BILL	0.0000	09/25/2008	00/00/0000	BBN N/R
N/R	100,000.00	100,000.00	99,951.61		

TOTAL FOR TYPE BBN ==> 2,350,000.00
2,350,000.00 2,341,975.41

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CM G2A081135	GNMA ARM 081135	5.0000	11/20/2034	00081135	GNM N/R
N/R	10,000,000.00	2,376,155.20	2,400,066.22		
CM G2A081079	GNMA ARM 081079	5.6250	09/20/2034	00081079	GNM N/R
N/R	9,975,298.00	2,188,491.90	2,203,794.57		
CM G2A081018	GNMA ARM 081018	5.6250	08/20/2034	00081018	GNM N/R
N/R	10,000,000.00	2,078,130.90	2,097,895.29		

TOTAL FOR TYPE GNM ==> 29,975,298.00
6,642,778.00 6,701,756.08

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CM N999	FNMA SF 30 YEAR	5.5000	05/01/2035	00735500	FNM N/R N/R
	57,868,900.00	36,153,161.25	36,567,052.18		
CM N999	FNMA SF 30 YEAR	5.5000	12/01/2034	00824601	FNM N/R N/R
	55,311,912.00	32,919,841.32	33,265,442.49		
DT 31394	UEB4 FNR 2005-88 A	2.6218	10/25/2035	09/25/2005	FNM N/R N/R
	10,000,000.00	6,234,661.20	5,997,598.18		
CM N999	FNMA SF 30 YEAR	6.0000	01/01/2037	00908539	FNM N/R N/R
	7,145,470.00	5,488,419.92	5,625,358.85		
CM N999	FNMA SF 30 YEAR	5.5000	12/01/2035	00745095	FNM N/R N/R
	4,372,500.00	3,178,203.74	3,211,569.36		
CM N999	FNMA SF 30 YEAR	5.5000	04/01/2033	00699974	FNM N/R N/R
	7,000,000.00	2,209,872.63	2,233,072.45		

CM	N999 FNMA SF 30 YEAR		5.5000	03/01/2035	00745730	FNM N/R	N/R
2,733,000.00	2,110,895.70	2,133,056.44					
CM	N999 FNMA SF 30 YEAR		6.0000	12/01/2037	00948244	FNM N/R	N/R
1,776,418.00	1,447,772.94	1,483,895.62					
CM	N999 FNMA SF 30 YEAR		5.5000	12/01/2033	00753724	FNM N/R	N/R
2,935,352.00	1,372,941.21	1,387,354.70					
CM	N999 FNMA SF 30 YEAR		5.5000	06/01/2033	00689504	FNM N/R	N/R
1,884,736.00	1,056,097.77	1,067,184.96					
CM	T999 FNMA 15 YEAR		5.5000	07/01/2021	00883080	FNM N/R	N/R
1,451,525.00	951,253.20	969,637.48					
CM	N999 FNMA SF 30 YEAR		5.5000	06/01/2034	00255225	FNM N/R	N/R
1,500,000.00	733,590.01	741,291.43					
CM	N999 FNMA SF 30 YEAR		5.5000	07/01/2034	00725610	FNM N/R	N/R
1,385,000.00	697,049.98	704,367.79					
CM	N999 FNMA SF 30 YEAR		5.5000	07/01/2033	00254794	FNM N/R	N/R
1,841,488.00	657,807.54	664,713.37					
CM	N999 FNMA SF 30 YEAR		5.5000	08/01/2034	00735413	FNM N/R	N/R
648,653.00	370,472.28	374,361.59					
CM	N999 FNMA SF 30 YEAR		5.5000	01/01/2034	00725042	FNM N/R	N/R
137,011.00	59,697.76	60,324.48					
CM	N999 FNMA SF 30 YEAR		5.5000	03/01/2034	00770117	FNM N/R	N/R
142,722.00	57,327.24	57,929.07					
CM	N999 FNMA SF 30 YEAR		5.5000	03/01/2034	00770073	FNM N/R	N/R
72,055.00	32,107.00	32,444.06					

TOTAL FOR TYPE FNM ==> 158,206,742.00

95,731,172.69 96,576,654.50

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CM	G888 GOLD PC 30 YEAR - FHLMC		6.0000	09/01/2038	00G04607	FHL N/R	N/R
N/R	86,286,697.00	86,058,740.48	88,078,207.43				

TOTAL FOR TYPE FHL ==> 86,286,697.00

86,058,740.48 88,078,207.43

=====

DT	17308BAF5 COMNI 2008-A9A A9		3.4706	03/20/2013	06/30/2008	CRD AAA	
AAA	2,000,000.00	2,000,000.00	2,006,513.13				
DT	05522RCB2 BACCT 2008-A5 A5		3.6668	12/16/2013	05/02/2008	CRD AAA	
AAA	2,000,000.00	2,000,000.00	1,999,845.60				
DT	02582JFE5 AMXCA 2008-3 A		3.4168	08/15/2012	04/17/2008	CRD AAA	
AAA	2,000,000.00	2,000,000.00	1,998,708.00				

TOTAL FOR TYPE CRD ==> 6,000,000.00

6,000,000.00 6,005,066.73

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT 78445JAA5	SLMA 2008-9 A	4.1727	04/25/2023	08/28/2008	STU AAA
AAA	2,584,000.00	2,584,000.00	2,578,906.62		

TOTAL FOR TYPE STU ==> 2,584,000.00
2,584,000.00 2,578,906.62

=====

DT 34528XAC3	FORDO 2008-C A2B	3.3668	01/15/2011	05/22/2008	AUT AAA
AAA	3,000,000.00	3,000,000.00	2,992,199.70		

TOTAL FOR TYPE AUT ==> 3,000,000.00
3,000,000.00 2,992,199.70

=====

DT 17308BAC2	CITIBANK OMNI MASTER TRUST	0.0000	12/23/2013	12/27/2007	AB
AAA AAA	1,800,000.00	1,800,000.00	1,802,448.00		

TOTAL FOR TYPE AB ==> 1,800,000.00
1,800,000.00 1,802,448.00

=====

DT 07387BEB5	BSCMS 2005-PW10 A4	5.4050	12/11/2040	12/01/2005	CMO
AAA NR	8,000,000.00	8,000,000.00	7,873,455.55		
DT 46625YT94	JPMCC 2007-FL1A A1	2.8418	07/15/2019	08/23/2007	CMO NR
AAA	4,000,000.00	3,533,100.40	3,402,905.65		
DT 88522RAA2	TMST 2006-5 A1	2.5918	08/25/2036	08/31/2006	CMO AAA
AAA	5,000,000.00	3,467,670.78	3,261,901.72		
DT 590201AA7	MLFT	2.9864	07/09/2021	03/20/2008	CMO AAA AAA
	2,200,000.00	2,200,000.00	2,034,245.12		
DT 466309AC5	JPALT 2008-R4 2A1	2.9600	06/27/2037	07/27/2008	CMO AAA
NR	2,073,800.00	2,073,800.00	1,765,799.22		
DT 22545MAD9	CSMC 2006-C4 A3	5.4670	09/15/2039	09/01/2006	CMO AAA
AAA	1,900,000.00	1,900,000.00	1,702,908.62		
DT 589929M70	MLMI 2003-A2 1A1	6.0272	02/25/2033	03/01/2003	CMO AAA
AAA	23,200,000.00	1,343,406.67	1,341,914.32		

22,517,977.85 21,383,130.20 TOTAL FOR TYPE CMO ==> 46,373,800.00

=====
DT DS30 C/P SAN PAOLO US FINANCE CO 0.0000 09/24/2008 00/00/0000 CP
A1+ P1 2,400,000.00 2,400,000.00 2,398,000.00
DT PV10 C/P BNP PARIBAS FIN INC 0.0000 09/18/2008 00/00/0000 CP A1+
P1 200,000.00 200,000.00 199,907.33

2,600,000.00 2,597,907.33 TOTAL FOR TYPE CP ==> 2,600,000.00

525,055,290,902.78 231,058,252.00 COMPANY TOTAL 658,972,247,285.94

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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	184,548,029.97	187,700,995.24
CT	0.00	0.00
MW	0.00	0.00
DT	44,736,639.05	43,357,256.76
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	229,284,669.02	231,058,252.00

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT WEATHERRS	WEATHER RISK SOLUTIONS	0.0000	00/00/0000	00/00/0000	
EQU N/R N/R	200,000.00	200,000.00	200,000.00		

200,000.00 200,000.00 TOTAL FOR TYPE EQU ==> 200,000.00

=====
CT SW92 LEH-IBEX CONDUIT EQUITY 0.0000 06/02/2030 05/01/2001 CSA N/R
N/R 4,060,697.53 4,060,697.53 4,060,697.53

4,060,697.53 4,060,697.53 TOTAL FOR TYPE CSA ==> 4,060,697.53

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525,059,551,600.31 4,260,697.53 COMPANY TOTAL 658,976,507,983.47

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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	4,260,697.53	4,260,697.53
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	4,260,697.53	4,260,697.53

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
EB	P999 GNMA SF 30 YEAR	5.0000	02/15/2038	00782266	GNM N/R N/R
669,688,252.00	640,538,617.60	639,532,215.78			
PA	P999 GNMA SF 30 YEAR	5.0000	04/15/2038	00782310	GNM N/R N/R
326,449,134.00	322,331,608.22	321,825,167.05			
PA	Q999 GNMA II-JUMBOS	6.5000	06/20/2038	00004171	GNM N/R N/R
55,346,156.00	54,028,320.85	56,022,115.96			
PA	Q999 GNMA II-JUMBOS	6.5000	09/20/2037	00004029	GNM N/R N/R
40,799,444.00	31,736,736.53	32,907,910.26			
EB	P999 GNMA SF 30 YEAR	5.5000	06/15/2035	00644511	GNM N/R N/R
32,086,175.00	22,458,926.10	22,811,386.97			
PA	P999 GNMA SF 30 YEAR	5.0000	08/15/2035	00644596	GNM N/R N/R
29,000,000.00	21,781,127.15	21,746,905.06			
PA	P999 GNMA SF 30 YEAR	5.5000	12/15/2035	00649070	GNM N/R N/R
17,739,295.00	10,672,792.02	10,840,286.29			
PA	P999 GNMA SF 30 YEAR	5.5000	10/15/2035	00649510	GNM N/R N/R
3,356,070.00	2,450,136.15	2,488,587.54			
EB	P999 GNMA SF 30 YEAR	5.0000	07/15/2035	00595779	GNM N/R N/R
3,480,159.00	2,487,368.50	2,483,460.39			

TOTAL FOR TYPE GNM ==>
1,177,944,685.00 1,108,485,633.12 1,110,658,035.30

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COMPANY TOTAL 660,154,452,668.47
526,168,037,233.43 1,110,658,035.30
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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
??	1,108,485,633.12	1,110,658,035.30
COMPANY TOTAL:	<u>1,108,485,633.12</u>	<u>1,110,658,035.30</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE	
CM 912828JD3	U S TREASURY NOTE	3.3750	06/30/2013	06/30/2008 BBN N/R
N/R	20,000.00	20,000.00	20,533.66	

TOTAL FOR TYPE BBN ==> 20,000.00
20,000.00 20,533.66

=====

DT 929903EF5	WACHOVIA CORP	7.9800	02/08/2049	02/08/2008 CB A- A3
74,944,000.00	74,944,000.00	57,332,160.00		
DT 370442AR6	GENERAL MOTORS-CORP BOND	7.4000	09/01/2025	09/11/1995
CB B- CAA2	2,000,000.00	2,000,000.00	925,755.55	
DT 49427TAD0	KIMBALL HILL INC	10.5000	12/15/2012	12/19/2005 CB N/R
NR	5,486,500.00	5,486,500.00	404,400.77	

TOTAL FOR TYPE CB ==> 82,430,500.00
82,430,500.00 58,662,316.32

=====

CP 29078PAE0	EAST 00-A D CMO SER 00-A	0.0000	08/15/2025	08/25/2000 CMO
N/R C	23,500,000.00	23,500,000.00	0.02	

TOTAL FOR TYPE CMO ==> 23,500,000.00
23,500,000.00 0.02

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COMPANY TOTAL 660,260,403,168.47
526,273,987,733.43 58,682,850.00

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	20,000.00	20,533.66
CT	0.00	0.00
MW	0.00	0.00
DT	82,430,500.00	58,662,316.32
CP	23,500,000.00	0.02
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>105,950,500.00</u>	<u>58,682,850.00</u>

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CT	VELOCITY VELOCITY 1	0.0000	03/01/2030	03/01/2001	RND N/R N/R
63,918,432.29	63,918,432.29	39,549,529.98			

TOTAL FOR TYPE RND ==> 63,918,432.29
63,918,432.29 39,549,529.98

=====

CT	WH8870 ALBERTSON II OPEN STORE LBCB	4.1913	11/01/2037	11/01/2007	
CSA N/R N/R	115,251,989.98	115,251,989.98	109,236,533.37		
CT	WH5649 VAUGHAN PLACE	0.0000	02/15/2037	02/15/2007	CSA N/R
N/R	101,618,694.84	101,618,694.84	100,026,507.02		
CT	WH6542 PARADISE HOTEL SENIOR	0.0000	10/01/2037	09/01/2007	CSA
N/R N/R	55,213,774.70	55,213,774.70	54,521,540.83		
CT	WH8558 1107 BROADWAY SENIOR MEZZ	12.9054	11/15/2037	10/15/2007	
CSA N/R N/R	32,596,005.57	32,596,005.57	32,050,488.59		
CT	WH6422 SOUTHWEST CORPORATE CENTER	4.8159	06/15/2037	06/15/2007	
CSA N/R N/R	27,936,937.94	27,936,937.94	25,181,168.53		
CT	WH6423 SOUTHWEST CORPORATE CENTER MEZ	4.8159	06/15/2037		
06/15/2007	CSA N/R N/R	22,100,000.00	22,100,000.00	20,170,407.01	
CT	WH9048 IFF BUILDING A4 NOTE	0.0000	03/15/2038	03/15/2008	CSA N/R
N/R	9,909,874.00	9,909,874.00	9,525,480.88		
CT	WH6562 WAKARUSA CROSSROADS	6.6900	08/11/2037	08/11/2007	CSA
N/R N/R	8,000,000.00	8,000,000.00	6,977,462.30		
CT	WH8556 1107 BROADWAY ACQUISITION B LO	0.0000	09/15/2037	09/15/2007	
CSA N/R N/R	5,561,977.68	5,561,977.68	5,467,870.73		
CT	WH6405 ON THE AVE SENIOR - LBCB	5.0144	06/15/2037	06/15/2007	CSA
N/R N/R	5,000,000.00	5,000,000.00	4,825,105.75		
CT	WH3771 STONY BROOK COURT	5.9500	09/01/2036	09/01/2006	CSA N/R
N/R	4,702,437.89	4,702,437.89	4,713,318.80		
CT	WH8935 IFF BUILDING B NOTE	0.0000	12/15/2037	12/15/2007	CSA N/R
N/R	4,097,125.00	4,097,125.00	3,576,400.89		
CT	WH8557 1107 BROADWAY PROJECT B LOAN	0.0000	09/15/2037	09/15/2007	
CSA N/R N/R	545,401.54	545,401.54	545,401.54		
CT	WH8571 1107 BUILDING LOAN B NOTE	0.0000	08/15/2037	08/15/2007	CSA
N/R N/R	1.00	1.00	1.00		

TOTAL FOR TYPE CSA ==> 392,534,220.14
392,534,220.14 376,817,687.24

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CT WE806 CORP - HILTON MEZZ - B-7A      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 32,787,490.00 32,787,490.00 32,787,490.00
CT WE810 CORP - HILTON MEZZ - C-7A      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 30,654,774.16 30,654,774.16 30,654,774.16
CT WE807 CORP - HILTON MEZZ - B-7B      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 21,967,619.23 21,967,619.23 21,967,619.23
CT WE811 CORP - HILTON MEZZ - C-7B      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 20,538,699.45 20,538,699.45 20,538,699.45
CT WE808 CORP - HILTON MEZZ - B-7C      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 9,007,967.63 9,007,967.63 9,007,967.63
CT WE809 CORP - HILTON MEZZ - B-7D      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 9,007,967.63 9,007,967.63 9,007,967.63
CT WE812 CORP - HILTON MEZZ - C-7C      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 8,422,029.98 8,422,029.98 8,422,029.98
CT WE813 CORP - HILTON MEZZ - C-7D      0.0000 09/01/2038 07/15/2008 NA N/R
N/R 8,422,029.98 8,422,029.98 8,422,029.98

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140,808,578.06 140,808,578.06          TOTAL FOR TYPE NA ==> 140,808,578.06

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526,871,248,963.92 557,175,795.28    COMPANY TOTAL          660,857,664,398.96

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	597,261,230.49	557,175,795.28
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	597,261,230.49	557,175,795.28

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT 23436	DELTA AIRLINES N122DL	0.0000	07/31/2010	01/01/1987	AEL N/R
N/R	10,149,955.78	10,149,955.78	9,999,736.43		

10,149,955.78 9,999,736.43 TOTAL FOR TYPE AEL ==> 10,149,955.78

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526,881,398,919.70 9,999,736.43 COMPANY TOTAL 660,867,814,354.74

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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	10,149,955.78	9,999,736.43
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	10,149,955.78	9,999,736.43

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	21,937,062.54	21,937,062.54
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	21,937,062.54	21,937,062.54

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP WE438	LSRC S.A R.L.	0.0000	00/00/0000	00/00/0000	CMO N/R N/R
14,120,600.00	14,120,600.00	12,803,275.10			
CP WE523	LSRC S.A R.L.	0.0000	00/00/0000	00/00/0000	CMO N/R N/R
11,029,400.00	11,029,400.00	10,000,456.24			
CP WE614	LSRC S.A R.L.	0.0000	00/00/0000	00/00/0000	CMO N/R N/R
441,200.00	441,200.00	255,831.14			

25,591,200.00 23,059,562.48 TOTAL FOR TYPE CMO ==> 25,591,200.00

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526,928,927,182.24 23,059,562.48 COMPANY TOTAL 660,915,342,617.28

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	25,591,200.00	23,059,562.48
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	25,591,200.00	23,059,562.48

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 381030AA3	GGCIC	4.7100	08/15/2037	09/07/2007	CB AA N/R
350,000,000.00	350,000,000.00	350,915,833.34			
CP RIPELSVNT	RIOPELLE BROADWAY SR VAR NOTE	0.0000	05/12/2012	05/12/2008	
CB N/R N/R	250,000,000.00	250,000,000.00	250,000,000.00		

TOTAL FOR TYPE CB ==> 600,000,000.00
600,000,000.00 600,915,833.34

=====

CT	VU22A HERITAGE FIELDS BANKHAUS	0.0000	01/01/2038	12/01/2007	CSA
N/R N/R	250,000,000.00	250,000,000.00	246,192,717.50		
CT	WH4817 RITZ KAPALUA A5 NOTE	0.0000	12/01/2036	12/01/2006	CSA N/R
N/R	138,863,150.57	138,863,150.57	131,404,713.54		
CT	WH8554 1107 BROADWAY ACQUISITION A LO	7.5000	09/15/2037	09/15/2007	
CSA N/R N/R	131,262,673.23	131,262,673.23	129,036,746.08		
CT	WH8758 FOUNTAINEBLEU MEZZ BH	0.0000	10/09/2037	10/09/2007	CSA
N/R N/R	85,000,000.00	85,000,000.00	84,137,999.99		
CT	WH6537 MOONLIGHT BASIN MEZZ	0.0000	09/01/2037	08/01/2007	CSA
N/R N/R	71,436,393.23	71,436,393.23	71,436,393.23		
CT	WH6545 MOONLIGHT BASIN LOC	0.0000	07/01/2037	07/01/2007	CSA N/R
N/R	77,605,091.08	77,605,091.08	70,336,137.45		
CT	WH6459 CALWEST MEZZ 3	0.0000	06/08/2037	06/08/2007	CSA N/R
N/R	72,600,000.00	72,600,000.00	64,078,338.46		
CT	WH6370 ON THE AVENUE SENIOR	5.0143	08/15/2037	07/15/2007	CSA
N/R N/R	65,000,000.00	65,000,000.00	62,726,374.84		
CT	WH6371 ON THE AVENUE MEZZ	0.0000	08/15/2037	07/15/2007	CSA N/R
N/R	41,000,000.00	41,000,000.00	37,600,586.52		
CT	WH4619 JOHN HANCOCK CENTER MEZZ 3	4.3000	12/15/2036	12/15/2006	
CSA N/R N/R	44,500,000.00	44,500,000.00	35,948,101.25		
CT	VZ52 UNIVERSITY TOWNE CENTRE	2.7200	11/06/2008	08/06/2005	CSA
N/R N/R	35,000,000.00	35,000,000.00	34,843,025.00		
CT	WH6460 CALWEST MEZZ 4	0.0000	06/08/2037	06/08/2007	CSA N/R
N/R	37,500,000.00	37,500,000.00	33,098,315.32		
CT	WH8756 FOUNTAINEBLEAU A8 BH	0.0000	10/09/2037	10/09/2007	CSA N/R
N/R	32,517,045.02	32,517,045.02	31,705,689.46		
CT	WH8757 FOUNTAINEBLEAU A1 BH	0.0000	10/09/2037	10/09/2007	CSA N/R
N/R	32,517,045.02	32,517,045.02	30,894,288.39		
CT	WH3975 PROJECT GATOR MEZZ II	5.3180	09/15/2036	09/15/2006	CSA N/R
N/R	21,400,000.00	21,400,000.00	18,132,220.00		

CT	WH3977	PROJECT GATOR MEZZ III	5.3180	09/15/2036	09/15/2006	CSA	N/R
N/R	21,400,000.00	21,400,000.00	18,132,220.00				
CT	WH6500	PROJECT DEUCE 1888 CPE B2	4.9800	06/01/2037	06/01/2007	CSA	
N/R	N/R	16,047,773.00	16,047,773.00	15,379,169.28			
CT	WH6051	HIGHWOODS OFFICE PORTFOLIO	0.0000	04/11/2037	04/11/2007		
CSA	N/R	N/R	16,300,000.00	16,300,000.00	15,368,319.71		
CT	WH6496	PROJECT DEUCE CITI CENTER B2	4.9800	06/15/2037	06/15/2007		
CSA	N/R	N/R	18,006,158.00	18,006,158.00	15,305,234.30		
CT	WH8803	SUNSET GOWER BANKHAUS	5.2137	10/15/2037	10/15/2007	CSA	
N/R	N/R	15,000,001.00	15,000,001.00	14,681,718.22			
CT	WH8752	1407 BROADWAY SR BANKHAUS	5.7500	10/15/2037	10/15/2007		
CSA	N/R	N/R	13,491,256.30	13,491,256.30	13,330,196.33		
CT	WH8877	CALWEST MEZZ 7	0.0000	11/08/2037	11/08/2007	CSA	N/R
N/R	12,500,000.00	12,500,000.00	11,032,771.77				
CT	WH6497	PROJECT DEUCE CITI CENTER B3	5.4800	06/15/2037	06/15/2007		
CSA	N/R	N/R	12,250,000.00	12,250,000.00	10,412,500.00		
CT	WH8754	FONTAINEBLEAU A6 BH	0.0000	10/09/2037	10/09/2007	CSA	N/R
N/R	10,161,576.57	10,161,576.57	9,908,027.95				
CT	WH6498	PROJECT DEUCE CITI CENTER B4	5.9800	06/15/2037	06/15/2007		
CSA	N/R	N/R	9,800,000.00	9,800,000.00	8,330,000.00		
CT	WH8759	PROJECT DEUCE CITI CENTER B1	3.4800	11/01/2037	11/01/2007		
CSA	N/R	N/R	10,290,000.00	10,290,000.00	8,098,778.79		
CT	WH8753	FONTAINEBLEAU A5 BH	0.0000	10/01/2037	10/01/2007	CSA	N/R
N/R	8,129,261.25	8,129,261.25	7,926,354.88				
CT	WH9112	PROJECT MURPHY MEZZ 6	0.0000	11/12/2010	03/12/2008	CSA	
N/R	N/R	10,852,288.66	10,852,288.66	7,787,511.59			
CT	WH4815	RITZ KAPLUA A4 NOTE	0.0000	12/01/2036	12/01/2006	CSA	N/R
N/R	8,168,421.70	8,168,421.70	7,730,023.32				
CT	WH8876	CALWEST MEZZ 6	0.0000	11/08/2037	11/08/2007	CSA	N/R
N/R	8,750,000.00	8,750,000.00	7,722,940.24				
CT	WH9111	PROJECT MURPHY MEZZ 5 - BH	0.0000	11/12/2010	08/15/2007	CSA	
N/R	N/R	7,484,337.69	7,484,337.69	6,950,674.47			
CT	WH6499	PROJECT DEUCE 1888 CPE B1	3.4800	06/01/2037	06/01/2007	CSA	
N/R	N/R	6,860,000.00	6,860,000.00	6,004,038.92			
CT	WH8755	FONTAINEBLEAU A7 BH	0.0000	10/09/2037	10/09/2007	CSA	N/R
N/R	4,064,630.63	4,064,630.63	3,963,211.18				

TOTAL FOR TYPE CSA ==> 1,345,757,102.95
1,345,757,102.95 1,269,635,337.98

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CT WE717 CORP - PROJECT TROIS GS 0.0000 06/15/2037 06/15/2007 NA N/R
N/R 105,067,170.71 105,067,170.71 105,067,170.71
CT WE726 CORP - ROSSLYN B-NOTE 0.0000 02/11/2037 02/11/2007 NA N/R
N/R 90,530,526.63 90,530,526.63 90,530,526.63
CT WE723 CORP - GLENDALE CTY CTR SENIOR 0.0000 05/15/2037 05/15/2007 NA
N/R N/R 57,847,353.17 57,847,353.17 57,847,353.17
CT WE625 CORP - CW RAKES 0.0000 12/15/2036 12/15/2006 NA N/R

N/R	54,515,590.85	54,515,590.85	54,515,590.85				
CT	WE701 CORP - PROJ ELEVATION MEZZ C	0.0000	06/15/2037	06/15/2007	NA		
N/R	N/R	50,671,793.96	50,671,793.96	50,671,793.96			
CT	WE718 CORP - WYNDHAM PORT. MEZZ 1	0.0000	05/15/2036	05/15/2006	NA		
N/R	N/R	39,117,059.69	39,117,059.69	39,117,059.69			

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE703 CORP - 125 HIGH MEZZ 3	0.0000	08/11/2036	08/11/2006	NA N/R
N/R	32,721,514.11	32,721,514.11	32,721,514.11		
CT	WE817 CORP - HILTON MEZZ - E-7A	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	27,370,819.88	27,370,819.88	27,370,819.88		
CT	WE814 CORP - HILTON MEZZ - D-7A	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	23,276,077.58	23,276,077.58	23,276,077.58		
CT	WE821 CORP - HILTON MEZZ - F-7A	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	21,501,036.83	21,501,036.83	21,501,036.83		
CT	WE727 CORP - JOHN HANCOCK MEZZ 2A	0.0000	12/15/2036	12/15/2006	NA N/R
N/R	21,297,760.64	21,297,760.64	21,297,760.64		
CT	WE818 CORP - HILTON MEZZ - E-7B	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	18,338,450.00	18,338,450.00	18,338,450.00		
CT	WE825 CORP - HILTON MEZZ - G-7A	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	17,931,864.72	17,931,864.72	17,931,864.72		
CT	WE829 CORP - HILTON MEZZ - H-7A	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	16,869,976.77	16,869,976.77	16,869,976.77		
CT	WE815 CORP - HILTON MEZZ - D-7B	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	15,594,971.45	15,594,971.45	15,594,971.45		
CT	WE729 CORP - JOHN HANCOCK MEZZ 2B	0.0000	12/15/2036	12/15/2006	NA N/R
N/R	14,800,137.83	14,800,137.83	14,800,137.83		
CT	WE822 CORP - HILTON MEZZ - F-7B	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	14,405,695.21	14,405,695.21	14,405,695.21		
CT	WE816 CORP - HILTON MEZZ - D-7C	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	12,789,643.25	12,789,643.25	12,789,643.25		
CT	WE826 CORP - HILTON MEZZ - G-7B	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	12,014,349.81	12,014,349.81	12,014,349.81		
CT	WE830 CORP - HILTON MEZZ - H-7B	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	11,302,884.86	11,302,884.86	11,302,884.86		
CT	WE819 CORP - HILTON MEZZ - E-7C	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	7,519,803.10	7,519,803.10	7,519,803.10		
CT	WE820 CORP - HILTON MEZZ - E-7D	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	7,519,803.10	7,519,803.10	7,519,803.10		
CT	WE823 CORP - HILTON MEZZ - F-7C	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	5,907,150.90	5,907,150.90	5,907,150.90		
CT	WE824 CORP - HILTON MEZZ - F-7D	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	5,907,150.90	5,907,150.90	5,907,150.90		
CT	WE827 CORP - HILTON MEZZ - G-7C	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	4,926,563.85	4,926,563.85	4,926,563.85		
CT	WE828 CORP - HILTON MEZZ - G-7D	0.0000	09/01/2038	07/15/2008	NA N/R
N/R	4,926,563.85	4,926,563.85	4,926,563.85		

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	2,049,698,462.46	1,973,576,697.49
MW	0.00	0.00
DT	0.00	0.00
CP	600,000,000.00	600,915,833.34
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	2,649,698,462.46	2,574,492,530.83

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE432 NWAC 1997-1 EETC CLAIM	0.0000	06/30/2015	01/01/1988	RND N/R
N/R	112,503,490.00	112,503,490.00	596,268.49		
CT	WE464 NWAC 1997-1 STUB	0.0000	06/30/2015	01/01/1988	RND N/R
N/R	5,000,000.00	5,000,000.00	26,500.00		

117,503,490.00 622,768.49 TOTAL FOR TYPE RND ==> 117,503,490.00

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529,696,129,134.70 622,768.49 COMPANY TOTAL 663,682,544,569.74

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	0.00	0.00
CT	117,503,490.00	622,768.49
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>117,503,490.00</u>	<u>622,768.49</u>

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP	GRTREE GREENTREE FINANCIAL	0.0000	00/00/0000	00/00/0000	NA N/R
N/R	35,023,735.60	35,023,735.60	49,063,735.51		

35,023,735.60 49,063,735.51 TOTAL FOR TYPE NA ==> 35,023,735.60

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529,731,152,870.30 49,063,735.51 COMPANY TOTAL 663,717,568,305.34

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	35,023,735.60	49,063,735.51
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	35,023,735.60	49,063,735.51

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT WE612	MSN 750-0284	0.0000	07/31/2010	01/01/1987	NWL N/R N/R
19,004,900.00	19,004,900.00	19,004,900.00			
CT WE575	MSN 750-0276	0.0000	07/31/2010	01/01/1987	NWL N/R N/R
18,504,052.00	18,504,052.00	18,294,401.09			

TOTAL FOR TYPE NWL ==> 37,508,952.00
37,508,952.00 37,299,301.09

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CT WE559	CESSNA 750-0278	0.0000	09/25/2010	09/25/2007	CSA N/R N/R
18,504,052.00	18,504,052.00	18,346,767.55			
CT WE557	CESSNA 750-0270	0.0000	09/25/2010	09/25/2007	CSA N/R N/R
18,383,527.00	18,383,527.00	18,227,267.02			

TOTAL FOR TYPE CSA ==> 36,887,579.00
36,887,579.00 36,574,034.57

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COMPANY TOTAL 663,791,964,836.34

529,805,549,401.30 73,873,335.66

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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	74,396,531.00	73,873,335.66
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	74,396,531.00	73,873,335.66

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 02660TJR5	AHM 2006-1 2M2	3.2112	11/25/2035	03/29/2006	CMO CCC
NR	3,310,000.00	3,287,361.88	334,894.17		
CP 02660TJS3	AHM 2006-1 2M3	3.4612	11/25/2035	03/29/2006	CMO CC
NR	1,930,000.00	1,916,800.13	158,651.74		
CP 02660TJT1	AHM 2006-1 2M4	3.4612	11/25/2035	03/29/2006	CMO CC
NR	1,793,000.00	1,780,737.13	128,247.01		
CP 02660TJU8	AHM 2006-1 2M5	3.4612	11/25/2035	03/29/2006	CMO CC
NR	1,241,000.00	1,232,630.58	70,283.44		
CP 02660TJV6	AHM 2006-1 2B	3.4612	11/25/2035	03/29/2006	CMO NR NR
	1,107,339.00	420,231.31	16,212.12		
CP 670869AB2	ORIX OL 2006-1	0.0000	12/25/2037	01/01/2008	CMO NR NR
	1.00	1.00	0.00		

TOTAL FOR TYPE CMO ==> 9,381,340.00
8,637,762.03 708,288.48

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COMPANY TOTAL 663,801,346,176.34
529,814,187,163.33 708,288.48

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COLLATERAL TYPE ORDER

SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	8,637,762.03	708,288.48
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	8,637,762.03	708,288.48

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE616 CRJ 200 WHOLE LOAN	0.0000	07/31/2010	01/01/1987	NWL N/R
N/R	11,053,090.73	11,053,090.73	11,053,090.73		

11,053,090.73 11,053,090.73 TOTAL FOR TYPE NWL ==> 11,053,090.73

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529,825,240,254.06 11,053,090.73 COMPANY TOTAL 663,812,399,267.07

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	11,053,090.73	11,053,090.73
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	11,053,090.73	11,053,090.73

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 94982HAQ0	WFMBS 2005-AR9 B5	4.3962	05/25/2035	04/01/2005	CMO B
NR	3,387,000.00	3,276,913.45	1,725,188.91		
CP 92922FH50	WAMU 2005-AR4 B4	4.6691	04/25/2035	03/01/2005	CMO BB
NR	2,626,000.00	2,617,760.21	1,527,777.17		
CP 36242D5R0	GSR 2005-AR3 2B5	5.4104	05/25/2035	05/01/2005	CMO CCC
NR	4,220,000.00	4,181,336.52	1,443,690.72		
CP 92922FX52	WAMU 2005-AR10 B4	4.8992	09/25/2035	07/01/2005	CMO BB
NR	3,746,000.00	3,723,763.47	1,442,587.75		
DT 17307GD39	CMLTI 2005-7 2B4	5.0786	11/25/2035	09/01/2005	CMO BB
NR	2,759,000.00	2,721,555.68	1,421,554.63		
CP 92925CAG7	WAMU 2005-AR18 B4	5.3255	01/25/2036	12/01/2005	CMO BB
NR	2,998,000.00	2,992,037.91	1,271,730.50		
CP 94983EAT0	WFMBS 2005-AR12 B5	4.3266	07/25/2035	06/01/2005	CMO B
NR	2,710,000.00	2,665,982.58	1,183,139.08		
CP 94982DAM8	WFMBS 2005-AR14 B5	5.3871	08/25/2035	07/01/2005	CMO B
NR	3,000,000.00	2,967,107.94	1,114,266.25		
CP 933637AT7	WAMU 2006-AR18 LB5	5.3829	01/25/2037	12/01/2006	CMO CC
NR	3,987,000.00	3,984,338.43	1,104,334.62		
CP 949781AN8	WFMBS 2005-AR1 1B4	4.5430	02/25/2035	01/01/2005	CMO BB
BA2	2,002,000.00	2,000,310.99	1,038,268.47		
DT 17307GD47	CMLTI 2005-7 2B5	5.0800	11/25/2035	09/01/2005	CMO CCC
NR	2,365,000.00	2,332,902.92	939,405.54		
CP 94983KAV1	WFMBS 2006-AR2 B11	5.1221	03/25/2036	02/01/2006	CMO
CCC NR	3,600,000.00	3,583,684.54	861,722.55		
CP 93363EAX3	WAMU 2006-AR10 LB5	5.9905	09/25/2036	08/01/2006	CMO CC
NR	3,995,000.00	3,990,664.92	807,482.10		
CP 92922FH68	WAMU 2005-AR4 B5	4.6691	04/25/2035	03/01/2005	CMO B
NR	1,876,000.00	1,870,113.53	773,679.21		
CP 94983NAR4	WFMBS 2005-12 B4	5.5000	11/25/2035	10/01/2005	CMO NR
NR	1,190,000.00	1,189,994.01	753,063.65		
CP 93363BAN1	WAMU 2006-AR6 B4	5.9703	08/25/2036	06/01/2006	CMO B
NR	1,583,000.00	1,581,118.91	676,382.73		
CP 949781AP3	WFMBS 2005-AR1 1B5	4.5430	02/25/2035	01/01/2005	CMO B
NR	2,802,000.00	2,799,636.06	671,859.25		
CP 94981XAJ2	WFMBS 2004-AA B4	4.9925	12/25/2034	11/01/2004	CMO NR
NR	1,001,000.00	983,135.48	641,763.93		
CP 92922FX60	WAMU 2005-AR10 B5	4.8992	09/25/2035	07/01/2005	CMO
CCC NR	2,809,000.00	2,792,325.59	626,692.74		
CP 92925CAH5	WAMU 2005-AR18 B5	5.3255	01/25/2036	12/01/2005	CMO
CCC NR	2,499,000.00	2,494,030.28	601,879.41		

CP 92922F7M4 WAMU 2005-AR16 B5	5.1367	12/25/2035	11/01/2005	CMO	B
NR 2,311,000.00 2,296,902.90	594,264.83				
CP 94978LAM6 WFMBS 2004-Q B5	4.8817	09/25/2034	08/01/2004	CMO	B
NR 1,356,000.00 1,323,612.80	573,677.58				
CP 92925CDY5 WAMU 2006-AR2 B4	5.4990	03/25/2037	02/01/2006	CMO	BB
NR 1,341,000.00 1,335,239.54	568,593.23				
CP 94984NAH5 WFMBS 2006-AR16 B4	6.1173	10/25/2036	09/01/2006	CMO	NR
NR 1,502,000.00 1,498,201.95	565,870.82				
CP 93362FAY9 WAMU 2006-AR8 LB4	6.1198	08/25/2036	07/01/2006	CMO	B
NR 2,214,000.00 2,212,498.21	560,568.77				
CP 172973Q36 CMSI 2005-1 B4	5.3975	02/25/2035	02/01/2005	CMO	N/R NR
1,009,000.00 942,362.84 552,484.67					
CP 59020UZA6 MLMI 2005-A5 B2	4.8708	06/25/2035	06/01/2005	CMO	B NR
1,826,000.00 1,820,406.99 534,259.23					
CP 93364FBG5 WAMU 2007-HY7 4B5	5.8682	07/25/2037	06/01/2007	CMO	
CCC NR 1,825,000.00 1,822,364.01	527,034.77				
CP 94981SAB0 WFMBS 2005-16 B5	5.5000	01/25/2036	12/01/2005	CMO	NR
NR 1,178,000.00 1,142,151.16	513,622.16				
CP 933637AW0 WAMU 2006-AR18 3B5	5.5427	01/25/2037	12/01/2006	CMO	B
NR 1,293,000.00 1,292,207.60	495,223.57				
CP 92978DAA4 WMLT 2006-A B4	5.4146	05/20/2036	05/01/2006	CMO	B
NR 1,209,000.00 1,199,855.05	484,344.51				
CP 93362FAW3 WAMU 2006-AR8 1B5	5.8789	08/25/2046	07/01/2006	CMO	
CCC NR 2,060,000.00 2,058,257.39	483,475.12				
CP 94981GAB6 WFMBS 2004-R B5	4.4018	09/25/2034	08/01/2004	CMO	B
NR 1,283,000.00 1,264,083.79	476,622.06				
CP 93363NBB0 WAMU 2006-AR12 3B4	6.2205	10/25/2036	09/01/2006	CMO	B
NR 1,124,000.00 1,123,810.11	437,523.98				
CP 172973Q44 CMSI 2005-1 B5	5.3981	02/25/2035	02/01/2005	CMO	N/R NR
1,009,000.00 942,362.84 429,564.21					
CP 94983BBF5 WFMBS 2006-4 2B4	5.7500	04/25/2036	03/01/2006	CMO	NR
NR 701,000.00 700,381.38	426,002.98				
CP 172973V55 CMSI 2005-3 B4	5.4187	04/25/2035	04/01/2005	CMO	NR NR
755,000.00 702,488.70 411,175.41					
CP 36242DQC0 GSR 2004-14 2B5	5.4360	12/25/2034	11/01/2004	CMO	CCC
NR 1,573,000.00 1,232,548.02	397,066.61				
CP 94982XAK8 WFMBS 2006-7 CRB4	6.0000	06/25/2036	05/01/2006	CMO	NR
NR 726,000.00 725,998.56	380,571.08				
CP 92926UAT8 WAMU 2007-HY2 3B4	5.9236	09/25/2036	02/01/2007	CMO	CC
NR 1,143,000.00 1,141,792.57	377,572.45				
CP 749583AT7 RFMSI07-S2 B1	6.0000	02/25/2037	02/01/2007	CMO	NR NR
944,400.00 933,444.89 350,783.39					
CP 933637AU4 WAMU 2006-AR18 LB6	5.4304	01/25/2037	12/01/2006	CMO	NR
NR 2,851,259.37 2,469,572.50	341,670.67				
CP 949781AR9 WFMBS 2005-AR1 2B4	4.5028	02/25/2035	01/01/2005	CMO	BB
NR 798,000.00 760,952.69	338,614.13				
CP 94982VAJ5 WFMBS 2005-8 B5	5.5000	10/25/2035	09/01/2005	CMO	NR
NR 750,000.00 749,994.96	323,489.99				
CP 36242D5S8 GSR 2005-AR3 2B6	5.4104	05/25/2035	05/01/2005	CMO	NR

NR	3,014,910.00	1,988,082.84	309,100.47	
CP 126694QB7 CWHL 2005-28 B3			5.5000	12/25/2035 10/01/2005 CMO NR
NR	834,000.00	805,458.76	308,747.15	
CP 172973V63 CMSI 2005-3 B5			5.4187	04/25/2035 04/01/2005 CMO NR NR
	755,000.00	702,488.70	305,964.94	
CP 93363BAP6 WAMU 2006-AR6 B5			5.9703	08/25/2036 06/01/2006 CMO CCC
NR	1,130,000.00	1,128,657.24	295,737.41	
CP 93362FAZ6 WAMU 2006-AR8 LB5			6.1198	08/25/2036 07/01/2006 CMO
CCC NR	2,214,000.00	2,212,498.21	278,771.28	
CP 92925CDZ2 WAMU 2006-AR2 B5			5.4990	03/25/2037 02/01/2006 CMO B
NR	1,006,000.00	1,001,678.60	269,061.22	
CP 92922FH76 WAMU 2005-AR4 B6			4.6704	04/25/2035 03/01/2005 CMO NR
NR	1,504,006.41	1,499,287.78	268,765.77	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 93363EAY1	WAMU 2006-AR10 LB6	5.9905	09/25/2036	08/01/2006	CMO NR
NR	2,857,099.23	2,655,751.21	267,794.39		
CP 94982DAN6	WFMBS 2005-AR14 B6	5.3871	08/25/2035	07/01/2005	CMO NR
NR	2,000,722.00	1,543,214.27	266,388.42		
CP 92978DAC0	WMLT 2006-A B5	5.4146	05/20/2036	05/01/2006	CMO CCC
NR	1,007,000.00	999,382.96	264,875.24		
CP 94981DAS6	WFMBS 2004-E B4	4.8714	05/25/2034	04/01/2004	CMO BB
NR	480,000.00	445,653.58	260,294.96		
CP 362341V89	GSR 2005-9F 1B5	5.7998	01/25/2036	12/01/2005	CMO NR
NR	1,028,000.00	996,415.26	257,658.54		
CP 94983NAS2	WFMBS 2005-12 B5	5.5000	11/25/2035	10/01/2005	CMO NR
NR	595,000.00	594,997.00	256,466.54		
CP 94982NAT1	WFMBS 2005-4 B4	5.5000	04/25/2035	03/01/2005	CMO NR
NR	601,000.00	572,017.43	248,203.61		
CP 94983BBG3	WFMBS 2006-4 2B5	5.7500	04/25/2036	03/01/2006	CMO NR
NR	701,000.00	700,381.38	247,122.57		
CP 94983MAD7	WFMBS 2005-13 B4	5.0000	11/25/2020	10/01/2005	CMO NR
NR	395,000.00	339,953.68	246,680.60		
CP 06051GDU0	BAFC 2005-D B5	4.1153	05/25/2035	06/01/2005	CMO B NR
	1,630,000.00	1,606,163.77	244,936.91		
CP 93363NBC8	WAMU 2006-AR12 3B5	6.2205	10/25/2036	09/01/2006	CMO
CCC NR	874,000.00	873,852.36	228,665.65		
CP 94983NAT0	WFMBS 2005-12 B6	5.5000	11/25/2035	10/01/2005	CMO NR
NR	1,487,225.75	1,211,710.50	227,865.17		
CP 749583AU4	RFMSI07-S2 B2	6.0000	02/25/2037	02/01/2007	CMO NR
NR	944,300.00	933,346.05	226,254.22		
CP 92977YCF6	WMLT 2005-B B5	5.1737	10/20/2035	11/01/2005	CMO CCC
NR	1,055,000.00	1,048,962.55	223,201.00		
CP 172973Q51	CMSI 2005-1 B6	5.3964	02/25/2035	02/01/2005	CMO NR NR
	1,010,022.41	943,317.67	213,607.97		
CP 94981GAC4	WFMBS 2004-R B6	4.4018	09/25/2034	08/01/2004	CMO NR
NR	1,283,334.36	1,223,989.96	211,853.96		
CP 32051GJJ5	FHASI 2005-AR1 B5	5.2712	04/25/2035	02/01/2005	CMO B
NR	633,000.00	575,995.67	210,901.87		
CP 126694LP1	CWHL 2005-24 B3	5.5000	11/25/2035	09/01/2005	CMO NR
NR	2,084,000.00	2,008,090.91	207,909.27		
CP 94984NAJ1	WFMBS 2006-AR16 B5	6.1173	10/25/2036	09/01/2006	CMO NR
NR	1,251,000.00	1,247,836.64	206,010.30		
CP 17307GNK0	CMLTI 2004-HYB4 3B4	4.4371	12/25/2034	12/01/2004	CMO NR
NR	366,000.00	343,001.54	205,774.49		

CP 94978LAN4 WFMBS 2004-Q B6	4.8817 09/25/2034 08/01/2004 CMO NR
NR 1,017,521.00 914,381.05	200,849.99
CP 94981XAK9 WFMBS 2004-AA B5	4.9925 12/25/2034 11/01/2004 CMO NR
NR 600,000.00 589,291.99	197,445.54
CP 05946XG72 BAFC 2005-5 B5	5.5000 09/25/2035 09/01/2005 CMO B NR
1,199,000.00 1,169,091.96 193,281.05	
CP 59020UZH4 MLMI 2005-A5 B3	4.8708 06/25/2035 06/01/2005 CMO NR
NR 1,465,296.00 1,460,807.82	190,353.34
CP 32052EAK5 FHASI 2006-AR3 B4	6.2103 11/25/2036 09/01/2006 CMO NR
NR 460,000.00 458,341.45	181,823.43
CP 92926UJU5 WAMU 2007-HY2 3B5	5.9236 09/25/2036 02/01/2007 CMO CC
NR 935,000.00 934,012.26	177,583.03
CP 32051GR72 FHASI 2005-AR6 B5	5.5928 01/25/2036 12/01/2005 CMO B
NR 915,000.00 902,067.01	175,932.20
CP 05946XRQ8 BAFC 2005-A 4B4	5.0813 02/20/2035 01/01/2005 CMO BB
NR 475,000.00 455,271.83	173,367.72
CP 949781AQ1 WFMBS 2005-AR1 1B6	4.5430 02/25/2035 01/01/2005 CMO NR
NR 1,601,491.78 1,439,459.24	173,204.84
CP 92925CAJ1 WAMU 2005-AR18 B6	5.3255 01/25/2036 12/01/2005 CMO NR
NR 2,001,671.60 1,455,208.92	171,406.63
CP 172973S26 CMSI 2005-2 B4	5.3465 03/25/2035 03/01/2005 CMO NR NR
479,000.00 441,617.13 165,544.91	
CP 94983MAE5 WFMBS 2005-13 B5	5.0000 11/25/2020 10/01/2005 CMO NR
NR 394,000.00 339,093.03	164,575.42
CP 94982EAL8 WFMBS 2005-1 B4	4.9207 01/25/2020 02/01/2005 CMO BB
NR 450,000.00 370,595.60	163,174.36
CP 933637AX8 WAMU 2006-AR18 3B6	5.5427 01/25/2037 12/01/2006 CMO NR
NR 863,471.57 862,942.95	161,797.74
CP 126694PD4 CWHL 2005-27 B4	5.5000 12/25/2035 10/01/2005 CMO NR
NR 781,500.00 754,778.90	160,879.07
CP 05952GBC4 BAFC 2007-D XB4	5.7663 06/20/2037 05/01/2007 CMO NR
NR 729,000.00 727,750.96	158,721.01
CP 92922F7N2 WAMU 2005-AR16 B6	5.1367 12/25/2035 11/01/2005 CMO NR
NR 1,386,086.87 1,253,826.40	157,268.95
CP 94982MAL0 WFMBS 2005-5 B5	5.2000 05/25/2035 04/01/2005 CMO NR
NR 358,000.00 313,880.71	152,626.10
CP 172973V71 CMSI 2005-3 B6	5.4187 04/25/2035 04/01/2005 CMO NR NR
754,568.10 702,086.80 152,314.07	
CP 12669GRD5 CWHL 2005-5 B3	5.5000 03/25/2035 01/01/2005 CMO NR
NR 800,000.00 758,356.49	151,553.21
CP 12669GL66 CWHL 2005-14 B3	5.7500 07/25/2035 05/01/2005 CMO BB
NR 832,000.00 831,986.68	148,438.82
CP 93362FAX1 WAMU 2006-AR8 1B6	5.8789 08/25/2046 07/01/2006 CMO NR
NR 1,474,725.91 1,147,098.26	142,812.77
CP 362341NN5 GSR 2005-7F B5	5.8021 09/25/2035 08/01/2005 CMO CCC
NR 634,000.00 611,425.80	141,490.88
CP 933634AZ0 WAMU 2007-HY3 3B4	5.8493 03/25/2037 02/01/2007 CMO CC
NR 1,160,000.00 1,159,530.40	137,394.89
CP 05950TAP0 BOAMS 2006-B B5	6.1481 11/20/2036 10/01/2006 CMO CCC

NR	1,526,000.00	1,515,640.90	131,747.14
CP 126694SA7 CWHL 2005-J4 B3			5.5000 11/25/2035 10/01/2005 CMO NR
NR	503,500.00	486,045.07	128,445.13
CP 32051G2S3 FHASI 2006-1 B4			5.9608 05/25/2036 03/01/2006 CMO NR
NR	454,000.00	441,941.13	128,009.66
CP 92922FX78 WAMU 2005-AR10 B6			4.8992 09/25/2035 07/01/2005 CMO NR
NR	1,873,292.55	1,316,112.37	124,337.58
CP 94982YAD2 WFMBS05-15 B4			5.0000 12/25/2035 11/01/2005 CMO NR
NR	224,000.00	194,122.96	124,041.14
CP 126694QC5 CWHL 2005-28 B4			5.5000 12/25/2035 10/01/2005 CMO NR
NR	625,500.00	604,094.07	123,629.95
CP 93364FBH3 WAMU 2007-HY7 4B6			5.8704 07/25/2037 06/01/2007 CMO NR
NR	1,217,428.00	935,852.75	123,446.13

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 172973S34	CMSI 2005-2 B5	5.3465	03/25/2035	03/01/2005	CMO NR NR
479,000.00	441,617.13	116,683.60			
CP 05946XMP5	BAFC 2004-C 1B4	5.0494	12/20/2034	11/01/2004	CMO BB
NR	281,000.00	264,194.19	112,450.47		
CP 058927BG8	BAFC 2006-A 3B4	5.5225	02/20/2036	01/01/2006	CMO BB
NR	806,000.00	801,762.99	112,009.06		
DT 17307GD54	CMLTI 2005-7 2B6	5.0900	11/25/2035	09/01/2005	CMO NR
NR	1,575,202.00	566,337.62	110,966.06		
CP 058931BW5	BAFC 2006-3 B5	5.6850	03/25/2036	03/01/2006	CMO CCC
NR	1,893,000.00	1,839,274.78	110,728.27		
CP 94982NAU8	WFMBS 2005-4 B5	5.5000	04/25/2035	03/01/2005	CMO NR
NR	450,000.00	428,299.24	107,466.18		
CP 05951FAX2	BAFC 2007-1 1B4	6.0000	01/25/2037	01/01/2007	CMO NR
NR	1,197,000.00	1,182,557.70	106,840.22		
CP 93362FBA0	WAMU 2006-AR8 LB6	6.1198	08/25/2036	07/01/2006	CMO NR
NR	1,268,961.65	1,027,204.52	104,086.34		
CP 949781AS7	WFMBS 2005-AR1 2B5	4.5028	02/25/2035	01/01/2005	CMO
CCC NR	499,000.00	475,833.83	103,425.72		
CP 749583AV2	RFMSI07-S2 B3	6.0000	02/25/2037	02/01/2007	CMO NR NR
944,453.00	857,641.60	103,075.59			
CP 94981DAT4	WFMBS 2004-E B5	4.8714	05/25/2034	04/01/2004	CMO B
NR	321,000.00	298,030.82	101,776.17		
CP 05949CPU4	BOAMS 2005-L B4	5.3829	01/25/2036	12/01/2005	CMO NR
NR	886,000.00	877,657.05	99,091.59		
CP 126694LQ9	CWHL 2005-24 B4	5.5000	11/25/2035	09/01/2005	CMO NR
NR	1,563,000.00	1,506,068.18	97,192.43		
CP 05950TAQ8	BOAMS 2006-B B6	6.1481	11/20/2036	10/01/2006	CMO NR
NR	1,908,915.00	1,895,956.70	96,010.18		
CP 32052EAL3	FHASI 2006-AR3 B5	6.2103	11/25/2036	09/01/2006	CMO NR
NR	460,000.00	458,341.45	95,707.62		
CP 94982EAM6	WFMBS 2005-1 B5	4.9207	01/25/2020	02/01/2005	CMO CCC
NR	451,000.00	371,419.15	95,232.43		
CP 16162T6Z4	CHASE 2003-S7 B5	4.7500	08/25/2018	07/01/2003	CMO NR
NR	400,950.00	292,117.69	93,703.88		
CP 17307GNM6	CMLTI 2004-HYB4 3B6	4.4371	12/25/2034	12/01/2004	CMO NR
NR	456,834.00	428,127.84	93,527.03		
CP 94982XAL6	WFMBS 2006-7 CRB5	6.0000	06/25/2036	05/01/2006	CMO NR
NR	311,000.00	310,999.38	92,466.96		
CP 058928AU6	BAFC 2006-B B5	5.7198	03/20/2036	02/01/2006	CMO CC
NR	1,447,000.00	1,429,986.41	90,671.53		

CP 92925CEA6 WAMU 2006-AR2 B6	5.4990 03/25/2037 02/01/2006 CMO NR
NR 669,976.08 538,493.06	89,785.81
CP 12669GD99 CWHL 2005-13 B3	5.5000 06/25/2035 04/01/2005 CMO NR
NR 800,000.00 767,403.59	88,797.18
CP 94983KAW9 WFMBS 2006-AR2 B12	5.1221 03/25/2036 02/01/2006 CMO
NR NR 2,000,000.00 913,402.12	85,891.90
CP 94982YAE0 WFMBS 2005-15 B5	5.0000 12/25/2020 11/01/2005 CMO NR
NR 224,000.00 194,122.96	84,658.09
CP 92926UAV3 WAMU 2007-HY2 3B6	5.9236 09/25/2036 02/01/2007 CMO NR
NR 627,334.38 626,672.01	83,676.64
CP 16162T6Y7 CHASE 2003-S7 B4	4.7500 08/25/2018 07/01/2003 CMO B
NR 200,000.00 145,712.62	81,665.25
CP 05946XRR6 BAFC 2005-A 4B5	5.0813 02/20/2035 01/01/2005 CMO B
NR 316,000.00 302,875.57	81,493.72
CP 362341W39 GSR 2005-9F 2B5	5.8730 01/25/2036 12/01/2005 CMO NR
NR 344,000.00 344,000.00	80,156.79
CP 32051G2T1 FHASI 2006-1 B5	5.9608 05/25/2036 03/01/2006 CMO NR
NR 453,000.00 440,967.69	78,577.04
CP 933634BA4 WAMU 2007-HY3 3B5	5.8493 03/25/2037 02/01/2007 CMO CC
NR 1,160,000.00 1,159,530.40	78,507.09
CP 05952GBD2 BAFC 2007-D XB5	5.7663 06/20/2037 05/01/2007 CMO B-
NR 546,000.00 545,064.50	77,629.49
CP 05949CSB3 BOAMS 2006-A B4	5.5538 02/25/2036 01/01/2006 CMO NR
NR 644,000.00 636,864.20	76,256.94
CP 058931BX3 BAFC 2006-3 B6	5.6850 03/25/2036 03/01/2006 CMO NR NR
1,420,775.00 1,380,452.59 76,050.29	
CP 92978DAE6 WMLT 2006-A B6	5.4146 05/20/2036 05/01/2006 CMO NR
NR 808,819.98 579,505.53	75,988.58
CP 12669F2C6 CWHL 2004-J6 B3	5.0750 08/25/2024 07/01/2004 CMO NR
NR 144,300.00 114,948.07	74,032.83
CP 32051GJK2 FHASI 2005-AR1 B6	5.2712 04/25/2035 02/01/2005 CMO NR
NR 506,583.00 414,776.04	72,638.70
CP 172973S42 CMSI 2005-2 B6	5.3466 03/25/2035 03/01/2005 CMO NR NR
479,743.55 442,302.67 72,365.77	
CP 94983MAF2 WFMBS 2005-13 B6	5.0000 11/25/2020 10/01/2005 CMO NR
NR 394,978.59 341,559.84	71,684.27
CP 94982MAM8 WFMBS 2005-5 B6	5.2000 05/25/2035 04/01/2005 CMO NR
NR 358,739.00 314,528.64	71,554.14
CP 16162T7M2 CHASE 2003-S8 B5	4.7500 09/25/2018 08/01/2003 CMO NR
NR 301,057.86 220,693.16	69,547.43
CP 16162T7L4 CHASE 2003-S8 B4	4.7500 09/25/2018 08/01/2003 CMO B
NR 150,000.00 109,958.38	69,462.25
CP 94981XAL7 WFMBS 2004-AA B6	4.9925 12/25/2034 11/01/2004 CMO NR
NR 801,439.23 575,622.00	69,428.03
CP 17307GNL8 CMLTI 2004-HYB4 3B5	4.4371 12/25/2034 12/01/2004 CMO NR
NR 183,000.00 171,500.79	68,841.23
CP 16162WAK5 CHASE 2003-S9 B5	5.0000 10/25/2018 09/01/2003 CMO NR
NR 400,182.16 294,879.89	67,551.30
CP 94982XAS1 WFMBS 2006-7 1B5	5.2500 06/25/2021 05/01/2006 CMO NR

NR	216,000.00	193,161.81	67,364.49
CP 16162WAJ8 CHASE 2003-S9 B4			5.0000 10/25/2018 09/01/2003 CMO B
NR	200,000.00	147,372.74	66,824.87
CP 36242DQD8 GSR 2004-14 2B6			5.4275 12/25/2034 11/01/2004 CMO NR
NR	1,125,047.00	531,031.83	66,739.93
CP 058927BH6 BAFC 2006-A 3B5			5.5225 02/20/2036 01/01/2006 CMO CCC
NR	604,000.00	600,824.86	65,069.73
CP 12669G6H9 CWHL 2005-17 B4			5.5000 09/25/2035 07/01/2005 CMO NR
NR	949,500.00	924,770.57	64,240.47
CP 12669GRE3 CWHL 2005-5 B4			5.5000 03/25/2035 01/01/2005 CMO NR
NR	600,000.00	568,767.37	63,531.65
CP 93363EBB0 WAMU 2006-AR10 3B6			6.0845 08/25/2046 08/01/2006 CMO NR
NR	404,200.22	403,928.62	63,078.38

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 93363BAQ4	WAMU 2006-AR6 B6	5.9703	08/25/2036	06/01/2006	CMO NR
NR	906,141.00 481,724.16	61,730.73			
CP 12669GS28	CWHL 2005-15 B3	5.5000	08/25/2035	06/01/2005	CMO NR
NR	830,000.00 797,720.63	61,597.98			
CP 93363NBD6	WAMU 2006-AR12 3B6	6.2205	10/25/2036	09/01/2006	CMO NR
NR	501,831.81 408,653.73	60,403.75			
CP 05949CBT2	BOAMS 2005-5 15B4	5.0000	06/25/2020	05/01/2005	CMO BB
NR	173,000.00 143,977.37	60,191.02			
CP 12669PE2	CWHL 2005-27 B5	5.5000	12/25/2035	10/01/2005	CMO NR
NR	781,574.51 610,920.07	59,996.74			
CP 05951FAY0	BAFC 2007-1 1B5	6.0000	01/25/2037	01/01/2007	CMO NR
NR	996,000.00 983,982.85	59,736.54			
CP 32051GXL4	FHASI 2005-6 B5	5.4579	11/25/2035	09/01/2005	CMO NR
NR	371,000.00 355,165.07	59,092.66			
CP 12669GL74	CWHL 2005-14 B4	5.7500	07/25/2035	05/01/2005	CMO B
NR	624,000.00 623,990.01	56,752.27			
CP 05949CHJ8	BOAMS 2005-8 B4	5.5000	09/25/2035	08/01/2005	CMO NR
NR	456,000.00 436,081.93	55,930.46			
CP 05949A4X5	BOAMS 2005-D B5	4.8550	05/25/2035	04/01/2005	CMO NR
NR	764,000.00 749,900.47	53,776.90			
CP 12669F2D4	CWHL 2004-J6 B4	5.0750	08/25/2024	07/01/2004	CMO NR
NR	144,300.00 114,948.07	51,008.86			
CP 126694SC3	CWHL 2005-J4 B5	5.5000	11/25/2035	10/01/2005	CMO NR
NR	503,492.21 486,037.56	50,285.29			
CP 94983BBH1	WFMB 2006-4 2B6	5.7500	04/25/2036	03/01/2006	CMO NR
NR	700,743.93 344,814.40	50,153.74			
CP 126694QD3	CWHL 2005-28 B5	5.5000	12/25/2035	10/01/2005	CMO NR
NR	625,794.82 604,379.61	50,033.43			
CP 05946XRS4	BAFC 2005-A 4B6	5.0813	02/20/2035	01/01/2005	CMO NR
NR	316,581.00 303,432.44	49,919.36			
CP 05952GBE0	BAFC 2007-D XB6	5.7663	06/20/2037	05/01/2007	CMO NR
NR	547,035.00 546,097.73	49,790.99			
CP 05946XG80	BAFC 2005-5 B6	5.5000	09/25/2035	09/01/2005	CMO NR
NR	720,482.00 702,510.34	49,435.71			
CP 32052EAM1	FHASI 2006-AR3 B6	6.2103	11/25/2036	09/01/2006	CMO NR
NR	460,384.00 458,723.74	48,492.02			
CP 05949CPV2	BOAMS 2005-L B5	5.3829	01/25/2036	12/01/2005	CMO B
NR	532,000.00 526,990.45	46,701.09			
CP 126694SB5	CWHL 2005-J4 B4	5.5000	11/25/2035	10/01/2005	CMO NR
NR	302,100.00 291,627.04	46,474.20			

CP 126694UG1 CWHL 2005-30 B4	5.5000 01/25/2036 11/01/2005 CMO NR
NR 775,700.00 751,780.96	46,131.07
CP 05949CPW0 BOAMS 2005-L B6	5.3829 01/25/2036 12/01/2005 CMO NR
NR 708,610.00 653,605.74	44,789.56
CP 05946XHS5 BAFC 2004-3 15B4	4.8750 09/25/2019 09/01/2004 CMO BB
NR 120,000.00 94,910.22	44,542.67
CP 05949CBU9 BOAMS 2005-5 15B5	5.0000 06/25/2020 05/01/2005 CMO B
NR 173,000.00 143,977.37	43,796.94
CP 94984NAK8 WFMBS 2006-AR16 B6	6.1173 10/25/2036 09/01/2006 CMO NR
NR 1,252,097.07 529,930.30	43,148.55
CP 126694HC5 CWHL 2005-23 B4	5.5000 11/25/2035 09/01/2005 CMO NR
NR 632,000.00 631,999.98	42,229.22
CP 05946XLP6 BAFC 2004-4 15B4	4.6855 10/25/2019 11/01/2004 CMO NR
NR 111,000.00 88,392.90	40,840.94
CP 12669GE23 CWHL 2005-13 B4	5.5000 06/25/2035 04/01/2005 CMO NR
NR 600,000.00 575,552.69	40,832.75
CP 94982YAF7 WFMBS05-15 B6	5.0000 12/25/2035 11/01/2005 CMO NR
NR 223,997.07 194,120.43	40,676.15
CP 94981DAU1 WFMBS 2004-E B6	4.8714 05/25/2034 04/01/2004 CMO NR
NR 320,849.00 297,890.63	40,338.46
CP 12669G6J5 CWHL 2005-17 B5	5.5000 09/25/2035 07/01/2005 CMO NR
NR 1,266,291.49 926,442.55	40,300.42
CP 94982NAV6 WFMBS 2005-4 B6	5.5000 04/25/2035 03/01/2005 CMO NR
NR 451,673.57 335,458.00	39,064.95
CP 05949AWX4 BOAMS 2004-9 15B4	5.1500 11/25/2019 10/01/2004 CMO BB
NR 103,000.00 83,066.91	38,534.22
CP 05949CSC1 BOAMS 2006-A B5	5.5538 02/25/2036 01/01/2006 CMO CCC
NR 483,000.00 477,648.16	36,992.96
CP 05946XKF9 BAFC 2004-B CB5	5.8188 12/20/2034 10/01/2004 CMO B
NR 774,000.00 544,161.33	36,920.95
CP 32051G2U8 FHASI 2006-1 B6	5.9600 05/25/2036 03/01/2006 CMO NR
NR 604,394.05 468,467.33	36,759.35
CP 12669GS36 CWHL 2005-15 B4	5.5000 08/25/2035 06/01/2005 CMO NR
NR 622,000.00 597,809.92	34,951.96
CP 05946XHT3 BAFC 2004-3 15B5	4.8750 09/25/2019 09/01/2004 CMO B
NR 120,000.00 94,910.22	33,311.00
CP 32051GR80 FHASI 2005-AR6 B6	5.5928 01/25/2036 12/01/2005 CMO NR
NR 610,903.00 348,633.90	32,363.51
CP 362341NP0 GSR 2005-7F B6	5.5021 09/25/2035 08/01/2005 CMO NR
NR 636,750.00 352,394.64	31,996.23
CP 05949CSD9 BOAMS 2006-A B6	5.5538 02/25/2036 01/01/2006 CMO NR
NR 644,620.00 637,477.33	31,574.15
CP 12669F2E2 CWHL 2004-J6 B5	5.0750 08/25/2024 07/01/2004 CMO NR
NR 145,109.54 115,562.31	30,111.91
CP 12669GL82 CWHL 2005-14 B5	5.7500 07/25/2035 05/01/2005 CMO NR
NR 416,000.36 415,993.70	30,092.11
CP 32051GE35 FHASI 2005-7 B5	5.5000 12/25/2035 10/01/2005 CMO NR
NR 315,000.00 304,928.19	29,964.40
DT 17307GJ25 CMLTI 2005-8 1B4	5.4969 10/25/2035 10/01/2005 CMO CCC

NR	2,457,000.00	2,445,879.61	29,687.35
CP 94982XAT9 WFMBS 2006-7 1B6			5.2500 06/25/2021 05/01/2006 CMO NR
NR	216,670.21	193,761.16	29,076.62
CP 949781AT5 WFMBS 2005-AR1 2B6			4.5028 02/25/2035 01/01/2005 CMO NR
NR	300,396.01	263,691.66	27,912.34
CP 126694LR7 CWHL 2005-24 B5			5.5000 11/25/2035 09/01/2005 CMO NR
NR	1,563,714.32	959,100.60	27,579.40
CP 32051GXM2 FHASI 2005-6 B6			5.4579 11/25/2035 09/01/2005 CMO NR
NR	371,181.00	355,337.69	27,378.14
CP 12669GRF0 CWHL 2005-5 B5			5.5000 03/25/2035 01/01/2005 CMO NR
NR	800,993.86	496,709.49	27,212.42
CP 126694HD3 CWHL 2005-23 B5			5.5000 11/25/2035 09/01/2005 CMO NR
NR	947,833.20	797,806.98	25,364.42

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 05951FAZ7	BAFC 2007-1 1B6	6.0000	01/25/2037	01/01/2007	CMO NR
NR	997,671.00	799,471.96	25,306.99		
CP 058928AV4	BAFC 2006-B B6	5.7198	03/20/2036	02/01/2006	CMO NR
NR	1,206,195.48	680,568.49	25,001.00		
CP 05946XMQ3	BAFC 2004-C 1B5	5.0494	12/20/2034	11/01/2004	CMO B
NR	77,000.00	72,394.84	22,644.53		
CP 05949AWY2	BOAMS 2004-9 15B5	5.1500	11/25/2019	10/01/2004	CMO B
NR	77,000.00	62,098.57	21,416.40		
CP 94982EAN4	WFMB 2005-1 B6	4.9207	01/25/2020	02/01/2005	CMO NR
NR	225,630.04	185,816.66	20,886.76		
DT 17307GJ33	CMLTI 2005-8 1B5	5.4969	10/25/2035	10/01/2005	CMO CC
NR	1,720,000.00	1,712,434.67	20,785.01		
CP 05946XLQ4	BAFC 2004-4 15B5	4.6855	10/25/2019	11/01/2004	CMO NR
NR	75,000.00	59,724.93	20,589.86		
CP 12669GE31	CWHL 2005-13 B5	5.5000	06/25/2035	04/01/2005	CMO NR
NR	600,001.47	519,661.94	18,891.99		
CP 05949CHL3	BOAMS 2005-8 B6	5.5000	09/25/2035	08/01/2005	CMO NR
NR	342,857.00	327,882.08	18,576.45		
CP 058927BJ2	BAFC 2006-A 3B6	5.5179	02/20/2036	01/01/2006	CMO NR
NR	402,743.00	289,090.29	18,459.24		
CP 92977YCH2	WMLT 2005-B B6	5.1737	10/20/2035	11/01/2005	CMO NR
NR	846,065.44	500,235.05	18,401.26		
CP 05949CHK5	BOAMS 2005-8 B5	5.5000	09/25/2035	08/01/2005	CMO NR
NR	229,000.00	218,997.28	18,189.27		
CP 126694UH9	CWHL 2005-30 B5	5.5000	01/25/2036	11/01/2005	CMO NR
NR	775,784.22	501,912.84	17,927.76		
CP 949788AM5	WFMB 2004-7 B5	4.7186	07/25/2019	06/01/2004	CMO CCC
NR	371,000.00	290,983.56	16,790.13		
CP 362341V97	GSR 2005-9F 1B6	5.7998	01/25/2036	12/01/2005	CMO NR
NR	1,715,711.19	1,213,709.82	14,874.63		
CP 05946XMR1	BAFC 2004-C 1B6	5.0494	12/20/2034	11/01/2004	CMO NR
NR	76,631.00	72,048.12	14,421.68		
CP 05949AQW3	BOAMS 2004-7 15B5	4.7974	08/25/2019	07/01/2004	CMO B
NR	208,000.00	164,067.34	13,951.27		
CP 05946XLR2	BAFC 2004-4 15B6	4.6855	10/25/2019	11/01/2004	CMO NR
NR	75,046.67	59,762.10	13,381.45		
CP 05949CBV7	BOAMS 2005-5 15B6	5.0000	06/25/2020	05/01/2005	CMO NR
NR	86,539.00	72,022.08	12,849.52		
CP 05946XKG7	BAFC 2004-B CB6	5.8188	12/20/2034	10/01/2004	CMO NR
NR	443,341.00	214,291.37	12,183.35		

CP 32051GE43 FHASI 2005-7 B6	5.5000 12/25/2035 10/01/2005 CMO NR
NR 315,908.00 245,616.69	11,465.06
CP 05946XHU0 BAFC 2004-3 15B6	4.8750 09/25/2019 09/01/2004 CMO NR
NR 59,885.83 47,364.81	11,002.83
CP 05949AWZ9 BOAMS 2004-9 15B6	5.1500 11/25/2019 10/01/2004 CMO NR
NR 51,379.00 41,436.22	9,398.47
CP 126694NK0 CWHL 2005-26 B4	5.7541 11/25/2035 09/01/2005 CMO NR
NR 750,011.00 724,105.66	8,861.39
DT 17307GJ41 CMLTI 2005-8 1B6	5.4981 10/25/2035 10/01/2005 CMO NR
NR 1,718,634.00 710,888.34	8,628.87
CP 126694JB5 CWHL 2005-25 B3	5.5000 11/25/2035 09/01/2005 CMO NR
NR 730,000.00 704,110.10	8,547.11
CP 949788AN3 WFMBS 2004-7 B6	4.7186 07/25/2019 06/01/2004 CMO NR
NR 186,491.39 146,269.35	7,336.96
CP 126694NM6 CWHL 2005-26 B5	5.7541 11/25/2035 09/01/2005 CMO NR
NR 750,010.62 544,584.73	6,664.47
CP 126694JC3 CWHL 2005-25 B4	5.5000 11/25/2035 09/01/2005 CMO NR
NR 547,500.00 528,082.57	6,410.33
CP 94982XAM4 WFMBS 2006-7 CRB6	6.0000 06/25/2036 05/01/2006 CMO NR
NR 311,248.17 42,516.78	6,169.03
CP 933634BB2 WAMU 2007-HY3 3B6	5.8493 03/25/2037 02/01/2007 CMO NR
NR 582,032.09 144,966.13	6,079.87
CP 126694JD1 CWHL 2005-25 B5	5.5000 11/25/2035 09/01/2005 CMO NR
NR 547,920.49 462,748.22	5,617.24
CP 05949AQX1 BOAMS 2004-7 15B6	4.7974 08/25/2019 07/01/2004 CMO NR
NR 104,733.00 82,615.03	5,130.29
CP 362341W47 GSR 2005-9F 2B6	5.8730 01/25/2036 12/01/2005 CMO NR
NR 416,447.00 113,176.88	1,390.25

210,592,962.74	50,407,067.24	TOTAL FOR TYPE CMO ==>	232,146,985.74
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530,035,833,216.80	50,407,067.24	COMPANY TOTAL	664,044,546,252.81
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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	10,489,998.84	2,531,027.46
CP	200,102,963.90	47,876,039.78
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	210,592,962.74	50,407,067.24

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 17305EDN2	CCCIT 2006-C4 C4	2.7068	01/09/2012	12/21/2006	CRD BBB
BAA2	5,520,000.00	5,520,000.00	5,198,411.63		
DT 05522AAA3	BACCT 2006-C4 C4	2.6968	11/15/2011	06/15/2006	CRD BBB
BAA2	5,000,000.00	5,000,000.00	4,811,257.50		
DT 161137AP9	CSMT 2004-1A B	3.4168	05/15/2014	08/05/2004	CRD A A2
	1,000,000.00	1,000,000.00	975,256.30		

TOTAL FOR TYPE CRD ==> 11,520,000.00
11,520,000.00 10,984,925.43

DT 152314HD5	CXHE 2003-B M1	3.1718	06/25/2033	06/26/2003	HEQ AA+
AA2	8,000,000.00	5,194,710.69	4,456,071.46		
DT 1266732H4	CWL 2005-7 MV2	3.0218	11/25/2035	06/28/2005	HEQ AA
AA2	4,000,000.00	4,000,000.00	3,279,999.45		

TOTAL FOR TYPE HEQ ==> 12,000,000.00
9,194,710.69 7,736,070.91

DT 251513AQ0	DBALT 2006-AB4 A1A	6.0050	10/25/2036	09/01/2006	CMO AAA
AAA	10,000,000.00	4,082,149.30	3,945,993.20		
DT 05951FAB0	BAFC 2007-1 TA1B	5.8456	01/25/2037	01/01/2007	CMO AAA
A3	2,750,000.00	1,436,352.36	1,307,095.85		

TOTAL FOR TYPE CMO ==> 12,750,000.00
5,518,501.66 5,253,089.05

COMPANY TOTAL 664,080,816,252.81
530,062,066,429.15 23,974,085.39

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	26,233,212.35	23,974,085.39
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	26,233,212.35	23,974,085.39

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
-----	-----	-----
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	31,750,000.00	22,135,703.88
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>31,750,000.00</u>	<u>22,135,703.88</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 629377AG7	NRG ENERGY INC/OLD	8.2500	09/15/2010	09/11/2000	CB N/R
NR	2,000,000.00	2,000,000.00	380,000.00		

2,000,000.00 380,000.00 TOTAL FOR TYPE CB ==> 2,000,000.00

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DT 629377508 NRG ENERGY. INC. 0.0000 00/00/0000 00/00/0000 EQU N/R
NR 1,816.00 1,816.00 606.36

1,816.00 606.36 TOTAL FOR TYPE EQU ==> 1,816.00

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530,095,818,245.15 380,606.36 COMPANY TOTAL 664,114,568,068.81

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	2,001,816.00	380,606.36
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	2,001,816.00	380,606.36

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 313384@@@	FEDERAL HOME LOAN BANK D/N	0.0000	09/15/2008	00/00/0000	
AGY N/R N/R	6,900,000.00	6,900,000.00	6,898,785.02		

TOTAL FOR TYPE AGY ==> 6,900,000.00
6,900,000.00 6,898,785.02

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DT 45974VB80	INTERNATIONAL LEASE FINANCE CO	6.6250	11/15/2013	05/27/2008	
MTN A+ A1	1,000,000.00	1,000,000.00	910,475.00		
DT 50075NAV6	KRAFT FOODS INC	6.1250	08/23/2018	05/22/2008	MTN BBB+
BAA2	680,000.00	680,000.00	682,686.49		
DT 37247DAK2	GENWORTH FINANCIAL INC	6.5150	05/22/2018	05/22/2008	MTN
A A2	725,000.00	725,000.00	665,578.89		

TOTAL FOR TYPE MTN ==> 2,405,000.00
2,405,000.00 2,258,740.38

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DT 31410HAS0	FEDERATED DEPT STORES-CORP BD	6.6250	04/01/2011	03/27/2001	
CB BBB- BAA3	1,000,000.00	1,000,000.00	1,016,590.55		
DT 260543BV4	DOW CHEMICAL CO/THE	5.7000	05/15/2018	05/06/2008	CB A-
A3	1,000,000.00	1,000,000.00	975,429.72		
DT 460146CA9	INTERNATIONAL PAPER CO	7.9500	06/15/2018	06/04/2008	CB
BBB BAA3	285,000.00	285,000.00	298,503.30		

TOTAL FOR TYPE CB ==> 2,285,000.00
2,285,000.00 2,290,523.57

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DT 313586752	FANNIE MAE	0.0000	00/00/0000	00/00/0000	EQU N/R CA
1,465,000.00	1,465,000.00	36,625.00			
DT 313400624	FREDDIE MAC	0.0000	00/00/0000	00/00/0000	EQU N/R CA
1,012,500.00	1,012,500.00	21,161.25			

TOTAL FOR TYPE EQU ==> 2,477,500.00
2,477,500.00 57,786.25

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530,109,885,745.15	11,505,835.22	COMPANY TOTAL	664,128,635,568.81
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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	6,900,000.00	6,898,785.02
CT	0.00	0.00
MW	0.00	0.00
DT	7,167,500.00	4,607,050.20
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	14,067,500.00	11,505,835.22

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912828CZ1	US TREAS INFLATION INDEX NOTE	0.8750	04/15/2010	10/15/2004	
BBN N/R N/R	90,000.00	90,000.00	103,899.43		

90,000.00 103,899.43 TOTAL FOR TYPE BBN ==> 90,000.00

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DT 86272XAA5	STRATEGIC HOTELS & RESORTS INC	3.5000	04/01/2012	04/04/2007	
CB N/R N/R	13,500,000.00	13,500,000.00	10,340,249.99		
DT 740447AA5	PREIT ASSOCIATES LP	4.0000	06/01/2012	05/08/2007	CB N/R
N/R	11,000,000.00	11,000,000.00	8,390,861.11		
DT 45031UBD2	ISTAR FINANCIAL INC	5.8500	03/15/2017	03/09/2007	CB BBB
BAA3	30,000.00	30,000.00	20,700.00		
DT 31430QAL1	FELCOR LODGING LP	8.5000	06/01/2011	06/04/2001	CB B+
BA3	5,000.00	5,000.00	5,010.27		

24,535,000.00 18,756,821.37 TOTAL FOR TYPE CB ==> 24,535,000.00

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530,134,510,745.15 18,860,720.80 COMPANY TOTAL 664,153,260,568.81

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	90,000.00	103,899.43
CT	0.00	0.00
MW	0.00	0.00
DT	24,535,000.00	18,756,821.37
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	24,625,000.00	18,860,720.80

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CM 912810FS2	US TREAS INFLATION INDEX NOTE	2.0000	01/15/2026	01/15/2006	
BBN N/R N/R	450,000.00	450,000.00	485,389.64		
CM 912828JE1	US TREAS INFLATION INDEX NOTE	1.3750	07/15/2018	07/15/2008	
BBN N/R N/R	70,000.00	70,000.00	68,775.14		

TOTAL FOR TYPE BBN ==> 520,000.00
520,000.00 554,164.78

=====

CM 313396@@@	FEDERAL HOME LOAN MTGE D/N	0.0000	12/22/2008	00/00/0000	
AGY N/R N/R	1,000,000.00	1,000,000.00	994,199.37		
CM 313589@@@	FEDERAL NATL MTGE ASSN D/N	0.0000	01/21/2009	00/00/0000	
AGY N/R N/R	1,000,000.00	1,000,000.00	992,182.23		

TOTAL FOR TYPE AGY ==> 2,000,000.00
2,000,000.00 1,986,381.60

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CM Q999	GNMA II-JUMBOS	6.5000	07/20/2038	00004196	GNM N/R N/R
1,000,000.00	996,507.62	1,033,281.51			
CM 38374NX44	GNR 2006-60 S	4.9093	11/20/2036	11/20/2006	GNM N/R
N/R 5,000,000.00	3,444,162.55	337,209.29			
CM 38374N4V6	GNR 2006-64 SA	4.8893	11/20/2036	11/20/2006	GNM N/R
N/R 2,000,000.00	1,342,917.40	131,277.95			
CM 38375JMB8	GNR 2007-10 IO	6.0000	03/20/2036	03/01/2007	GNM N/R
N/R 500,000.00	462,950.75	103,453.62			

TOTAL FOR TYPE GNM ==> 8,500,000.00
6,246,538.32 1,605,222.37

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CM N999	FNMA SF 30 YEAR	7.0000	04/01/2038	00974842	FNM N/R N/R
600,000.00	532,529.89	560,689.25			
CM 3136FCHT6	FNS 351 4	5.0000	04/01/2034	03/01/2004	FNM N/R N/R
6,954,852.00	3,738,308.68	447,099.05			
CM 3136FCZM1	FNS 365 12	5.5000	12/01/2035	12/01/2005	FNM N/R N/R
3,000,000.00	2,131,934.73	372,522.59			

CM 3136FCHU3 FNS 351 5			5.0000 04/01/2034 03/01/2004 FNM N/R N/R
5,334,724.00	2,902,134.82	351,430.34	
CM 3136FA5X4 FNS 343 1			4.5000 09/01/2033 09/01/2003 FNM N/R N/R
4,000,000.00	2,444,617.60	341,654.77	
CM 3136FCEG7 FNS 348 2			4.5000 11/01/2033 12/01/2003 FNM N/R N/R
2,386,379.00	1,450,162.66	322,026.74	
CM 3136FCHQ2 FNS 351 1			4.5000 03/01/2034 03/01/2004 FNM N/R N/R
3,840,273.00	2,322,737.31	319,323.75	
CM 3136FCEF9 FNS 348 1			4.5000 12/01/2033 12/01/2003 FNM N/R N/R
3,282,906.00	2,074,609.36	303,739.11	
CM 3136FCPF7 FNS 355 30			4.5000 11/01/2018 11/01/2004 FNM N/R N/R
4,197,328.00	2,117,372.45	254,481.70	
CM 31396KJY9 FNR 2006-72 TN			4.7281 08/25/2036 07/25/2006 FNM N/R
N/R 2,000,000.00	1,717,068.34	169,225.89	
CM 31394FCW3 FNR 2005-81 GS			24.3512 09/25/2035 08/01/2005 FNM N/R
N/R 155,857.00	155,857.00	168,164.50	
CM 31396XG81 FNR 2007-105 SN			3.9081 11/25/2037 10/25/2007 FNM N/R
N/R 2,000,000.00	1,812,196.08	143,097.12	
CM 31397LN96 FNR 2008-58 SG			3.6281 07/25/2038 06/25/2008 FNM N/R
N/R 2,000,000.00	1,984,285.88	138,573.83	
CM 31394FKX2 FNR 2005-77 SW			25.4993 09/25/2035 08/25/2005 FNM N/R
N/R 100,000.00	99,999.32	116,501.01	
CM 31396V5P9 FNR 2007-50 SX			3.9781 06/25/2037 05/25/2007 FNM N/R
N/R 1,500,000.00	1,385,810.95	109,831.56	
CM 31395NE52 FNR 2006-58 SP			4.7281 07/25/2036 06/25/2006 FNM N/R
N/R 1,500,000.00	1,073,833.95	100,895.54	
CM 31396PVS7 FNR 2007-23 SA			4.2981 03/25/2037 02/25/2007 FNM N/R
N/R 1,500,000.00	1,326,024.49	98,560.54	
CM 31393DV73 FNR 2003-77 DS			7.7843 08/25/2033 07/01/2003 FNM N/R
N/R 150,000.00	118,103.93	84,476.57	
CM 31393UYT4 FNR 03-128 MS			14.7843 01/25/2034 12/25/2003 FNM N/R
N/R 300,000.00	72,671.89	74,615.19	
CM 31396KRD6 FNR 2006-75 SL			4.7281 08/25/2036 07/25/2006 FNM N/R
N/R 500,000.00	439,052.63	43,543.23	

29,899,311.96 4,520,452.28 TOTAL FOR TYPE FNM ==> 45,302,319.00

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CM 31393NWL9 FHR 2596 IL			5.0000 09/15/2030 04/01/2003 FHL N/R N/R
6,000,000.00	2,535,505.62	377,717.17	
CM 31396J2E4 FHR 3126 SA			25.0387 03/15/2036 03/15/2006 FHL N/R N/R
500,000.00	365,599.25	230,308.58	
CM 31396NLJ3 FHR 3147 SG			4.1831 04/15/2036 04/15/2006 FHL N/R N/R
3,300,000.00	2,254,393.61	196,391.49	

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 31396HW47	FHR 3117 PS	4.2331	02/15/2036	02/15/2006	FHL N/R N/R
3,000,000.00	2,122,827.48	174,707.42			
CM 31397CBL2	FHR 3236 SI	3.9131	11/15/2036	11/15/2006	FHL N/R N/R
2,500,000.00	2,098,645.65	158,777.86			
CM 31397BSK8	FHR 3227 SM	20.5319	10/15/2036	10/15/2006	FHL N/R N/R
200,000.00	137,901.10	151,089.06			
CM 31395UMP3	FHR 2979 ID	5.0000	10/15/2031	05/01/2005	FHL N/R N/R
1,617,000.00	994,239.22	138,561.00			
CM 31394P6P3	FHR 2728 PO	0.0000	01/15/2034	01/01/2004	FHL N/R N/R
500,000.00	208,357.04	135,382.92			
CM 3128HVPG8	FHR-239 PO	0.0000	07/25/2036	07/01/2006	FHL N/R N/R
200,000.00	148,351.21	119,171.58			
CM 31396HV30	FHR 3117 JS	4.2331	02/15/2036	02/15/2006	FHL N/R N/R
2,000,000.00	1,439,545.86	119,066.85			
CM 31339GC33	FHR 2369 2369 SU	5.4331	10/15/2031	10/15/2001	FHL N/R
N/R	25,000,000.00	1,043,832.75	96,573.84		
CM 31397BA92	FHR 3211 SN	4.7331	09/15/2036	09/15/2006	FHL N/R N/R
1,300,000.00	977,202.73	90,242.22			
CM 31396RJ99	FHR 3149 SM	4.1831	05/15/2036	05/15/2006	FHL N/R N/R
1,000,000.00	812,144.68	63,473.16			
CM 31395ENN3	FHR 2840 BO	0.0000	08/15/2034	08/01/2004	FHL N/R N/R
200,000.00	103,166.05	58,053.74			
CM 31397AS79	FHR 3217 CX	4.1231	09/15/2036	09/15/2006	FHL N/R N/R
1,000,000.00	712,471.68	57,290.63			

TOTAL FOR TYPE FHL ==> 48,317,000.00
15,954,183.93 2,166,807.52

=====

CM 911760TN6	VENDE 2003-2 IO	0.8587	05/15/2033	10/01/2003	CMA N/R
N/R	29,000,000.00	13,157,570.39	575,808.90		

TOTAL FOR TYPE CMA ==> 29,000,000.00
13,157,570.39 575,808.90

=====

DT 06738UAA7	BARCLAYS BANK PLC	3.0700	01/12/2009	07/11/2008	CB N/R
N/R	1,000,000.00	1,000,000.00	1,004,710.35		

530,216,972,068.59	26,061,449.81	COMPANY TOTAL	664,303,099,887.81
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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
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CM	67,777,604.60	11,408,837.45
CT	0.00	0.00
MW	0.00	0.00
DT	14,683,718.84	14,652,612.36
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	<u>82,461,323.44</u>	<u>26,061,449.81</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

CM 912795G96	U S TREASURY BILL	0.0000	10/09/2008	00/00/0000	BBN N/R
N/R	1,500,000.00	1,500,000.00	1,498,481.25		

TOTAL FOR TYPE BBN ==> 1,500,000.00
1,500,000.00 1,498,481.25

=====

DT 78010GNC8	ROYAL BANK OF SCOTLAND PLC/NEW	2.6300	09/30/2008		
07/30/2008	CB N/R N/R	52,000,000.00	52,000,000.00	52,174,512.05	
DT 78010GNP9	ROYAL BANK OF SCOTLAND PLC/NEW	2.6400	10/06/2008		
08/04/2008	CB N/R N/R	25,000,000.00	25,000,000.00	25,073,307.66	
DT 78010GNW4	ROYAL BANK OF SCOTLAND PLC/NEW	2.6400	10/06/2008		
08/05/2008	CB N/R N/R	13,000,000.00	13,000,000.00	13,038,121.28	

TOTAL FOR TYPE CB ==> 90,000,000.00
90,000,000.00 90,285,940.99

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530,308,472,068.59	91,784,422.24	COMPANY TOTAL	664,394,599,887.81
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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	1,500,000.00	1,498,481.25
CT	0.00	0.00
MW	0.00	0.00
DT	90,000,000.00	90,285,940.99
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	91,500,000.00	91,784,422.24

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT 67073MAA0 NYLIM 2004-1A A		3.1475	10/20/2016	10/27/2004	CLO AAA
AAA	2,000,000.00	2,000,000.00	1,897,825.97		

TOTAL FOR TYPE CLO ==> 2,000,000.00
2,000,000.00 1,897,825.97

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DT 05522RBC1 BACCT 2007-C2 C2		2.7368	09/17/2012	05/15/2007	CRD BBB
BAA2	5,000,000.00	5,000,000.00	4,651,603.00		
DT 05522RBB3 BACCT 2007-B4 B4		2.5568	09/15/2012	05/15/2007	CRD A A2
2,000,000.00	2,000,000.00	1,913,186.00			
DT 14041YAA5 COMET 2006-B2 B		2.5568	03/15/2012	06/06/2006	CRD A A2
1,000,000.00	1,000,000.00	981,289.20			
DT 025822AC1 AMXCA 2006-3 C		2.7468	03/17/2014	08/15/2006	CRD NR
BAA1	1,000,000.00	1,000,000.00	886,070.00		

TOTAL FOR TYPE CRD ==> 9,000,000.00
9,000,000.00 8,432,148.20

=====

DT 9497EBAB5 WFHET 2006-3 A2		2.6218	01/25/2037	12/21/2006	HEQ AAA
AAA	1,000,000.00	1,000,000.00	841,130.23		

TOTAL FOR TYPE HEQ ==> 1,000,000.00
1,000,000.00 841,130.23

=====

DT 50180JAP0 LBUBS 2007-C2 XW		0.7300	02/17/2040	04/11/2007	CMO AAA
NR	33,500,000.00	33,463,786.09	964,067.61		

TOTAL FOR TYPE CMO ==> 33,500,000.00
33,463,786.09 964,067.61

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530,353,935,854.68 12,135,172.01 COMPANY TOTAL 664,440,099,887.81

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	45,463,786.09	12,135,172.01
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	45,463,786.09	12,135,172.01

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT 78443CCQ5 SLMA 2006-B A1		2.7862	09/15/2020	06/08/2006	STU AAA
AAA	11,500,000.00	5,418,131.49	5,319,033.86		
DT 66704JBQ0 NEF 2006-A A3		3.0193	05/28/2026	05/11/2006	STU AAA
AAA	2,665,000.00	2,665,000.00	1,842,873.32		

TOTAL FOR TYPE STU ==> 14,165,000.00
8,083,131.49 7,161,907.18

=====

DT 14041GCV6 COAFT 2006-A A4		2.4768	12/15/2012	05/04/2006	AUT AA
AA3	495,000.00	495,000.00	460,968.75		

TOTAL FOR TYPE AUT ==> 495,000.00
495,000.00 460,968.75

=====

DT 037898AB9 APPB 2007-1 A-2-II-A		6.4267	12/20/2037	11/29/2007	AB AAA
AAA	15,000,000.00	14,986,012.24	11,531,181.72		
DT 86363MAB7 SASCO 2007-GEL2 A2		2.7918	05/25/2037	04/25/2007	AB AAA
AAA	12,500,000.00	12,500,000.00	6,895,357.45		
DT 31659EAC2 FMI 2006-2 2A2		2.6418	07/25/2036	07/06/2006	AB AAA AAA
	6,210,000.00	6,210,000.00	3,859,770.21		
DT 86358LAA8 SASC 2006-ARS1 A1		2.5818	02/25/2036	06/25/2006	AB CC
B1	12,357,000.00	6,369,368.71	1,361,937.24		
DT 00204ABG5 ARGF 2005-1A A3		4.2900	04/20/2010	02/24/2005	AB AA A2
	750,000.00	750,000.00	741,587.75		

TOTAL FOR TYPE AB ==> 46,817,000.00
40,815,380.95 24,389,834.37

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DT 36829JAT8 GEWMC 2006-1 A1B		2.6518	08/25/2036	08/21/2006	HEQ AAA
AA3	37,648,000.00	22,978,880.00	16,089,908.97		
DT 32029AAD9 FFML 2006-FF18 A2C		2.6318	12/25/2037	12/28/2006	HEQ A
AA2	20,000,000.00	20,000,000.00	16,062,021.26		
DT 57645JAC3 MABS 2006-HE3 A3		2.6218	08/25/2036	08/30/2006	HEQ A
BAA2	18,875,000.00	18,875,000.00	15,552,394.67		

DT 75156QAC0 RAMP 2006-RS6 A3		2.6518 11/25/2036 10/30/2006 HEQ AAA
BAA3 22,904,000.00 22,904,000.00	15,065,683.86	
DT 07389VAA5 BSABS 2007-AQ1 A1		2.5818 11/25/2036 01/30/2007 HEQ NR
A1 22,000,000.00 15,106,022.03	14,299,127.76	
DT 65537KAY6 NHELI 2007-1 1A4		2.8718 02/25/2037 01/31/2007 HEQ AAA
BA3 16,610,000.00 16,610,000.00	11,364,843.76	
DT 59024UAB7 MLMI 2007-MLN1 A2A		2.5818 03/25/2037 04/26/2007 HEQ AAA
AAA 15,538,000.00 11,640,838.37	11,132,344.39	
DT 144527AC2 CARR 2007-FRE1 A3		2.7318 12/25/2036 04/05/2007 HEQ AAA
AAA 13,342,000.00 13,342,000.00	9,456,520.03	
DT 59022QAD4 MLMI 2006-HE5 A2C		2.6218 08/25/2037 09/28/2006 HEQ AA
AAA 11,000,000.00 11,000,000.00	8,911,885.73	
DT 61755CAD4 MSAC 2007-HE6 A4		2.7218 05/25/2037 05/31/2007 HEQ AAA
AAA 15,000,000.00 15,000,000.00	8,484,153.94	
DT 55291KAD9 MABS 2006-WMC3 A4		2.6318 08/25/2036 09/28/2006 HEQ B-
BAA1 15,000,000.00 15,000,000.00	8,233,451.44	
DT 83612TAD4 SVHE 2007-OPT1 2A3		2.6818 06/25/2037 05/15/2007 HEQ AAA
AAA 12,550,000.00 12,550,000.00	7,831,206.65	
DT 57645JAD1 MABS 2006-HE3 A4		2.7118 08/25/2036 08/30/2006 HEQ BBB
BAA3 9,600,000.00 9,600,000.00	6,527,676.76	
DT 40430MAD9 HASC 2006-WMC1 A3		2.6218 07/25/2036 08/04/2006 HEQ BB
BAA3 9,425,000.00 9,425,000.00	5,752,984.46	
DT 61755CAC6 MSAC 2007-HE6 A3		2.6518 05/25/2037 05/31/2007 HEQ AAA
AAA 7,915,000.00 7,915,000.00	5,656,823.82	
DT 04545EAC7 ABFC 2007-WMC1 A2B		3.4718 06/25/2037 11/05/2007 HEQ
AAA NR 10,000,000.00 10,000,000.00	5,196,044.63	
DT 76112BAN0 RAMP 2004-RS8 MII2		3.6218 08/25/2034 08/30/2004 HEQ A
A2 5,000,000.00 4,426,822.91	4,142,193.52	
DT 54251TAE9 LBMLT 2006-7 2A4		2.7118 08/25/2036 08/30/2006 HEQ BB
BA3 7,500,000.00 7,500,000.00	3,131,759.47	
DT 32028JAB5 FFML 2006-FFB A2		2.6018 12/25/2026 11/25/2006 HEQ CCC
BAA2 6,000,000.00 4,051,328.78	2,733,589.38	
DT 040104SR3 ARSI 2006-W3 A2C		2.6518 04/25/2036 03/29/2006 HEQ AA
AAA 3,000,000.00 3,000,000.00	2,468,094.39	
DT 76112B2V1 RAAC 2006-RP1 M1		2.9718 10/25/2045 03/08/2006 HEQ AA+
AA2 5,000,000.00 5,000,000.00	2,358,667.98	
DT 75157DAA2 RAMP 2007-RS2 A1		2.5918 05/25/2037 05/10/2007 HEQ AAA
AAA 3,381,000.00 2,317,440.12	2,204,601.71	
DT 12464YAA7 CBASS 2007-CB5 A1		2.5318 04/25/2037 05/31/2007 HEQ AAA
AAA 3,200,000.00 2,353,735.03	2,171,799.38	
DT 32027NZN4 FFML 2006-FFH1 M2		2.8718 01/25/2036 02/28/2006 HEQ A
AA2 2,500,000.00 2,500,000.00	1,539,039.15	
DT 073877EC2 BSABS 2005-SD4 1B1		6.0807 09/25/2035 09/01/2005 HEQ AA
NR 9,454,000.00 8,940,168.00	1,451,567.94	
DT 75156XAA9 RAMP 2006-RZ4 A1		2.5618 10/25/2036 09/25/2006 HEQ AAA
AAA 2,500,000.00 841,564.00	831,509.27	
DT 17311CAA9 CMLTI 2007-WFH1 A1		2.5318 01/25/2037 02/09/2007 HEQ AAA
AAA 2,000,000.00 579,689.97	536,054.92	
DT 64352VQM6 NCHET 2006-S1 A2A		2.5718 03/25/2036 02/27/2006 HEQ D

CAA2	9,900,000.00	3,279,353.40	500,950.95
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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 073877ED0	BSABS 2005-SD4 1B2	6.0807	09/25/2035	09/01/2005	HEQ A
NR	3,676,000.00	3,482,453.23	252,006.77		

TOTAL FOR TYPE HEQ ==> 320,518,000.00
280,219,295.84 189,938,906.96

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DT 02151UAT3	CWALT 2007-25 1A4	6.5000	11/25/2037	09/01/2007	CMO AAA
NR	31,700,000.00	28,799,216.75	24,858,086.49		
DT 576429AD6	MARM 2007-2 A4	2.6818	03/25/2047	02/27/2007	CMO AAA
A1	28,000,000.00	22,592,604.86	17,434,408.84		
DT 45661EEM2	INDX 2006-AR5 2A2	5.8075	05/25/2036	03/01/2006	CMO AAA
AAA	29,706,000.00	22,721,496.46	14,332,199.19		
DT 41161VAC4	HVMLT 2006-7 2A1A	2.6656	09/19/2046	08/15/2006	CMO AAA
AAA	30,000,000.00	18,973,502.10	13,965,160.14		
DT 46629EAJ2	JPALT 2006-A4 A9	6.3000	09/25/2036	07/01/2006	CMO AAA
AA1	34,654,000.00	23,884,624.76	11,730,455.75		
DT 525245AP1	LXS 2007-3 4AA1	2.7818	03/25/2037	02/25/2007	CMO NR A1
	20,999,000.00	18,239,331.11	11,154,180.66		
DT 94986GAB1	WFMB 2007-AR9 A2	6.3896	12/28/2037	11/01/2007	CMO
AAA AAA	15,000,000.00	13,260,608.94	10,917,273.26		
DT 02150QAH9	CWALT 2007-HY4 3A2	5.8725	06/25/2047	05/01/2007	CMO
AAA NR	13,983,000.00	12,167,604.79	10,790,378.97		
DT 02660UAC4	AHMA 2006-3 1A22	4.3290	10/25/2046	07/01/2006	CMO AAA
AAA	25,000,000.00	20,587,373.60	10,765,131.47		
DT 761136AH3	RAST 2007-A1 A8	6.0000	03/25/2037	01/01/2007	CMO AAA
NR	18,658,000.00	14,665,131.59	10,445,429.64		
DT 45671BAF5	IMSC 2007-F3 3A2	7.0000	09/25/2037	08/01/2007	CMO AAA
NR	16,390,000.00	14,296,853.53	9,773,503.81		
DT 02151WAA0	CWALT 2007-OA11 A1A	4.4590	11/25/2047	10/01/2007	CMO
AAA AAA	17,000,000.00	16,343,607.96	9,507,633.34		
DT 02147CAA1	CWALT 2006-OA8 1A1	2.6618	06/25/2046	05/31/2006	CMO
AAA AAA	17,900,000.00	14,646,284.15	8,884,444.61		
DT 655378AF4	NAA 2007-2 A7	2.8518	04/25/2047	06/29/2007	CMO BBB
BA3	23,600,000.00	21,090,537.99	8,348,554.41		
DT 23244GAD4	CWALT 2006-OA18 A1	2.5918	12/25/2046	11/15/2006	CMO
AAA AAA	18,750,000.00	12,936,859.80	8,058,524.30		
DT 45661EAA2	INDX 2006-AR2 1A1A	2.6918	04/25/2046	02/25/2006	CMO AAA
AAA	20,451,000.00	11,880,180.20	7,270,327.69		

DT 02150KAZ2 CWALT 2007-OH1 A1D			2.6818 04/25/2047 05/30/2007 CMO
AAA AAA	12,500,000.00	11,543,129.80	6,943,936.29
DT 863579G28 SARM 2005-22 2A2			5.7996 12/25/2035 11/01/2005 CMO AAA
NR	15,592,000.00	10,179,531.38	6,329,864.79
DT 80382UAS2 SASC 2004-GEL3 M1			3.5218 08/25/2034 09/01/2004 CMO AA
NR	8,534,000.00	7,278,746.92	6,246,836.27
DT 02146XAT5 CWALT 2006-36T2 2A2			6.0000 12/25/2036 10/01/2006 CMO AAA
NR	10,000,000.00	7,161,237.34	6,117,364.77
DT 92922F2J6 WAMU 2005-AR11 A1B2			2.9218 08/25/2045 08/25/2005 CMO
AAA AAA	10,750,000.00	10,750,000.00	6,078,527.12
DT 93363DAF4 WAMU 2006-AR9 1AB3			2.8018 08/25/2046 07/26/2006 CMO
AAA AAA	6,000,000.00	6,000,000.00	6,031,543.38
DT 125438AC5 CWHL 2007-HYB2 3A2			5.5569 02/25/2047 03/01/2007 CMO A
BA2	20,714,000.00	17,980,308.46	5,670,855.10
DT 45660LW47 INDX 2005-AR31 2A2			5.3293 01/25/2036 11/01/2005 CMO AAA
BAA3	9,369,232.00	6,081,070.17	3,835,899.10
DT 39539LAE1 GPMF 2007-AR2 1A4A			2.6418 04/25/2047 04/25/2007 CMO AAA
AAA	5,525,000.00	5,274,466.49	3,343,045.98
DT 12668BMW0 CWALT 2006-5T2 A3			6.0000 04/25/2036 02/01/2006 CMO AAA
AAA	4,880,000.00	2,935,794.43	2,555,615.90
DT 45661EAC8 INDX 2006-AR2 1A2			2.7718 04/25/2046 02/25/2006 CMO AAA
AAA	10,850,000.00	6,302,868.08	2,405,281.16
DT 92922FJ58 WAMU 2005-AR6 2A1C			2.8118 04/25/2045 04/26/2005 CMO
AAA AAA	18,000,000.00	4,410,892.53	2,165,617.06
DT 41161PLE1 HVMLT 2005-1 2A1B			2.7881 03/19/2035 02/28/2005 CMO AAA
AAA	10,000,000.00	2,321,351.28	1,166,748.76
DT 02151DAG9 CWALT 2007-OH3 A3			2.9718 09/25/2047 07/30/2007 CMO AAA
BAA3	4,000,000.00	3,609,292.15	908,580.09
DT 80382UAT0 SASC 2004-GEL3 M2			4.0718 08/25/2034 09/01/2004 CMO A
NR	2,752,000.00	1,416,105.68	773,490.74
DT 92922FS25 WAMU 2005-AR8 2AB3			2.8318 07/25/2045 07/15/2005 CMO
AAA AAA	35,845,000.00	9,163,367.37	748,206.63
DT 17311WAE7 CMLTI 2007-AR4 2A1B			5.4714 03/25/2037 02/01/2007 CMO
AAA NR	996,000.00	832,158.20	696,591.63

TOTAL FOR TYPE CMO ==> 548,098,232.00
400,326,138.87 250,253,697.34

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COMPANY TOTAL 665,370,193,119.81
531,083,874,801.83 472,205,314.60

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	729,938,947.15	472,205,314.60
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	729,938,947.15	472,205,314.60

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 759676AK5	RAMC 2006-2 M1	6.2520	08/25/2036	06/01/2006	HEQ AA+
AA1	6,250,000.00	6,250,000.00	3,720,646.45		
DT 759676AL3	RAMC 2006-2 M2	6.3010	08/25/2036	06/01/2006	HEQ AA
AA2	4,540,000.00	4,540,000.00	2,305,628.05		
DT 75970QAM2	RAMC 2007-2 M3	6.1650	06/25/2037	06/01/2007	HEQ CCC
B1	5,525,000.00	5,525,000.00	1,934,154.98		
DT 75970QAK6	RAMC 2007-2 M1	6.0650	06/25/2037	06/01/2007	HEQ B
BA1	4,000,000.00	4,000,000.00	1,791,286.04		
DT 126670TE8	CWL 2006-1 AF3	5.3480	07/25/2036	01/01/2006	HEQ AAA
AAA	1,875,000.00	1,875,000.00	1,733,423.39		
DT 75970JAL0	RAMC 2007-1 M2	6.0420	04/25/2037	03/01/2007	HEQ BB B1
	3,500,000.00	3,500,000.00	990,433.03		
DT 68401TAF5	OOMLT 2007-2 M1	2.8318	03/25/2037	03/12/2007	HEQ B B1
	1,900,000.00	1,900,000.00	289,195.44		
DT 80557CAE2	SAST 2007-4 M3	5.4718	12/25/2037	12/07/2007	HEQ AA-
AA3	1,400,000.00	1,400,000.00	278,781.20		

TOTAL FOR TYPE HEQ ==> 28,990,000.00
28,990,000.00 13,043,548.58

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COMPANY TOTAL 665,399,183,119.81
531,112,864,801.83 13,043,548.58

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	28,990,000.00	13,043,548.58
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	28,990,000.00	13,043,548.58

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM	N999 FNMA SF 30 YEAR	5.0000	05/01/2034	00772554	FNM N/R N/R
	19,200,000.00 13,174,800.00	13,042,422.99			
CM	N999 FNMA SF 30 YEAR	6.0000	09/01/2036	00893426	FNM N/R N/R
	15,000,000.00 10,911,158.55	11,183,397.63			
CM	T999 FNMA 15 YEAR	4.5000	03/01/2020	00735494	FNM N/R N/R
	19,284,000.00 11,095,033.77	10,976,628.95			
CM	M215 FNMA ARMS	5.5590	12/01/2037	00966384	FNM N/R N/R
	11,812,698.00 10,435,063.83	10,681,037.41			
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2037	00888129	FNM N/R N/R
	8,750,000.00 7,392,500.67	7,470,109.09			
CM	N999 FNMA SF 30 YEAR	5.5000	06/01/2034	00255225	FNM N/R N/R
	14,240,055.00 6,964,241.44	7,037,353.88			
CM	N999 FNMA SF 30 YEAR	6.0000	02/01/2036	00889226	FNM N/R N/R
	7,030,644.00 6,486,855.25	6,648,705.66			
CM	N999 FNMA SF 30 YEAR	5.5000	10/01/2034	00772623	FNM N/R N/R
	11,000,000.00 6,277,384.63	6,343,286.27			
CM	M215 FNMA ARMS	5.6660	01/01/2037	00906190	FNM N/R N/R
	7,915,027.00 5,668,439.66	5,813,004.39			
CM	N999 FNMA SF 30 YEAR	6.0000	10/01/2037	00950694	FNM N/R N/R
	6,000,000.00 5,487,459.06	5,624,374.02			
CM	N999 FNMA SF 30 YEAR	5.5000	08/01/2033	00727078	FNM N/R N/R
	10,116,853.00 5,397,991.08	5,454,660.61			
CM	N999 FNMA SF 30 YEAR	5.0000	09/01/2033	00190340	FNM N/R N/R
	9,577,172.00 5,259,685.65	5,226,314.95			
CM	T999 FNMA 15 YEAR	5.0000	06/01/2019	00735985	FNM N/R N/R
	8,676,000.00 4,999,469.95	5,034,188.49			
CM	N999 FNMA SF 30 YEAR	5.5000	12/01/2033	00762202	FNM N/R N/R
	8,565,000.00 4,751,395.80	4,801,277.20			
CM	N999 FNMA SF 30 YEAR	6.5000	08/01/2037	00928667	FNM N/R N/R
	5,250,000.00 4,503,427.79	4,672,255.51			
CM	M215 FNMA ARMS	5.4110	04/01/2036	00851607	FNM N/R N/R
	5,071,035.00 4,077,804.13	4,152,323.05			
CM	N999 FNMA SF 30 YEAR	6.0000	09/01/2036	00893479	FNM N/R N/R
	5,020,293.00 3,707,597.47	3,800,103.95			
CM	N999 FNMA SF 30 YEAR	6.5000	12/01/2037	00966158	FNM N/R N/R
	3,814,441.00 3,432,383.00	3,561,058.62			
CM	N999 FNMA SF 30 YEAR	5.5000	02/01/2038	00973345	FNM N/R N/R
	3,762,325.00 3,506,062.81	3,542,870.38			
CM	T999 FNMA 15 YEAR	5.5000	08/01/2020	00826728	FNM N/R N/R
	7,522,195.00 3,419,678.90	3,485,768.94			

CM	N999 FNMA SF 30 YEAR	5.0000	11/01/2035	00844085	FNM N/R	N/R
4,327,866.00	3,455,622.90	3,420,901.68				
CM	M215 FNMA ARMS	5.6220	06/01/2037	00919777	FNM N/R	N/R
3,738,520.00	3,348,100.71	3,393,254.31				
CM	N999 FNMA SF 30 YEAR	6.0000	05/01/2038	00977027	FNM N/R	N/R
3,000,000.00	2,973,811.71	3,048,009.86				
CM	T999 FNMA 15 YEAR	4.5000	02/01/2021	00890032	FNM N/R	N/R
3,155,930.00	3,039,961.97	3,007,519.87				
CM	T999 FNMA 15 YEAR	6.0000	08/01/2021	00894464	FNM N/R	N/R
3,800,000.00	2,475,760.19	2,550,587.46				
CM	T999 FNMA 15 YEAR	5.5000	06/01/2020	00821905	FNM N/R	N/R
5,000,000.00	2,377,293.65	2,423,238.15				
CM	N999 FNMA SF 30 YEAR	6.0000	03/01/2036	00745869	FNM N/R	N/R
3,075,401.00	2,242,173.81	2,308,627.40				
CM	T999 FNMA 15 YEAR	5.5000	05/01/2020	00809094	FNM N/R	N/R
3,127,363.00	1,946,311.95	1,983,927.13				
CM	M215 FNMA ARMS	5.7400	08/01/2037	00945020	FNM N/R	N/R
2,200,000.00	1,922,465.09	1,970,261.84				
CM	M215 FNMA ARMS	6.3350	07/01/2037	00948208	FNM N/R	N/R
2,100,000.00	1,730,028.02	1,785,533.56				
CM	M215 FNMA ARMS	5.5410	08/01/2037	00888949	FNM N/R	N/R
1,900,000.00	1,600,642.91	1,639,546.26				
CM	N999 FNMA SF 30 YEAR	5.5000	08/01/2037	00950849	FNM N/R	N/R
1,286,718.00	1,205,260.24	1,217,913.38				
CM	N999 FNMA SF 30 YEAR	5.0000	12/01/2035	00844444	FNM N/R	N/R
1,200,000.00	971,602.59	961,840.17				

TOTAL FOR TYPE FNM ==> 225,519,536.00

156,237,469.18 158,262,303.06

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CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	09/01/2035	00G01893	FHL N/R	N/R
N/R	33,760,000.00	22,790,735.57	22,997,058.99			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.0000	12/01/2034	00G03570	FHL N/R	N/R
N/R	20,000,000.00	18,428,202.00	18,228,643.12			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	01/01/2038	00G03859	FHL N/R	N/R
N/R	10,000,000.00	9,340,069.70	9,559,245.13			
CM	P888 GOLD PC 15 YEAR - FHLMC	5.0000	01/01/2021	00G11882	FHL N/R	N/R
N/R	10,960,534.00	7,467,193.80	7,510,590.38			
CM	FHGOLDARM FHLMC GOLD ARM 30YR	5.6660	09/01/2037	001Q0364		
FHL N/R N/R	8,000,000.00	6,501,701.68	6,671,288.45			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.5000	09/01/2036	00G02436	FHL N/R	N/R
N/R	4,600,000.00	3,550,862.22	3,679,540.90			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2036	00A49514	FHL N/R	N/R
N/R	3,681,601.00	3,176,126.23	3,204,879.54			
CM	G888 GOLD PC 30 YEAR - FHLMC	5.5000	06/01/2033	00G01563	FHL N/R	N/R
N/R	8,000,000.00	3,108,700.96	3,140,359.38			
CM	G888 GOLD PC 30 YEAR - FHLMC	6.0000	10/01/2037	00A66890	FHL N/R	N/R

N/R	3,500,000.00	3,013,068.17	3,083,773.26	
CM	G888 GOLD PC 30 YEAR - FHLMC		5.5000 08/01/2038	00G04537 FHL N/R
N/R	3,000,000.00	2,985,301.53	3,012,327.31	
CM	WAMGD888 GOLD PC 30YR - FHLMC WAM		5.0000 05/01/2033	00C01567
FHL N/R	N/R	5,251,000.00	2,849,045.88	2,829,322.66
CM	FHGOLDARM FHLMC GOLD ARM 30YR		5.8030 10/01/2037	001Q0347
FHL N/R	N/R	2,500,000.00	2,173,374.52	2,233,439.46
CM	G888 GOLD PC 30 YEAR - FHLMC		6.5000 01/01/2035	00G03369 FHL N/R
N/R	2,500,000.00	2,036,565.52	2,110,368.03	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM FHGOLDARM FHLMC GOLD ARM 30YR			6.0870	10/01/2036	001G2521
FHL N/R N/R	2,575,000.00	1,996,468.38	2,059,970.38		
CM FHGOLDARM FHLMC GOLD ARM 30YR			6.0690	03/01/2037	001J1635 FHL
N/R N/R	2,170,000.00	1,808,311.04	1,865,363.55		
CM FHGOLDARM FHLMC GOLD ARM 30YR			5.1280	05/01/2037	001J0405 FHL
N/R N/R	1,800,000.00	1,590,245.37	1,614,869.08		
CM FHGOLDARM FHLMC GOLD ARM 30YR			5.4130	02/01/2038	001J0889 FHL
N/R N/R	1,500,000.00	1,402,946.73	1,431,349.46		
CM G888 GOLD PC 30 YEAR - FHLMC			5.0000	06/01/2038	00G04397 FHL N/R
N/R	1,000,000.00	991,733.34	980,993.86		
CM G888 GOLD PC 30 YEAR - FHLMC			6.5000	10/01/2033	00A14409 FHL N/R
N/R	2,459,100.00	946,094.55	980,379.80		

96,156,747.19 97,193,762.74 TOTAL FOR TYPE FHL ==> 127,257,235.00

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531,365,259,018.20 255,456,065.80 COMPANY TOTAL 665,751,959,890.81

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	252,394,216.37	255,456,065.80
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	252,394,216.37	255,456,065.80

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	RU87 PAMI 5-7 EAST 17TH STREET INC	0.0000	12/01/2031	07/01/1998	CSA
N/R	N/R	2,651,680.80	2,651,680.80	1,392,462.27	
CT	RG85 LB DESILVA	0.0000	05/01/2031	11/01/1997	CSA N/R
1.00	1.00	1.00			

2,651,681.80 1,392,463.27 TOTAL FOR TYPE CSA ==> 2,651,681.80

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531,367,910,700.00 1,392,463.27 COMPANY TOTAL 665,754,611,572.61

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	2,651,681.80	1,392,463.27
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	2,651,681.80	1,392,463.27

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 35729NAD7	FHLT 2006-E 2A3	2.6218	01/25/2037	12/06/2006	HEQ AAA
AA1	5,078,000.00	5,078,000.00	2,797,143.83		
DT 43710LAE4	HEAT 2007-1 2A4	2.7018	05/25/2037	02/01/2007	HEQ B
BAA2	4,250,000.00	4,250,000.00	2,612,890.21		
DT 76112BAN0	RAMP 2004-RS8 MII2	3.6218	08/25/2034	08/30/2004	HEQ A
A2	2,500,000.00	2,213,411.45	2,071,096.75		
DT 32028JAB5	FFML 2006-FFB A2	2.6018	12/25/2026	11/25/2006	HEQ CCC
BAA2	3,000,000.00	2,025,664.39	1,366,794.69		

TOTAL FOR TYPE HEQ ==> 14,828,000.00
13,567,075.84 8,847,925.48

=====

DT 61915RAD8	MHL 2005-2 1M1	2.9118	05/25/2035	04/27/2005	CMO AAA
NR	8,126,960.00	3,562,619.45	2,805,887.76		
DT 761118WR5	RALI 2006-QO3 A3	2.7912	04/25/2046	03/30/2006	CMO AAA
AAA	9,750,000.00	6,748,725.23	2,637,457.35		
DT 93363DAF4	WAMU 2006-AR9 1AB3	2.8018	08/25/2046	07/26/2006	CMO
AAA AAA	2,060,000.00	2,060,000.00	2,070,829.89		
DT 576429AD6	MARM 2007-2 A4	2.6818	03/25/2047	02/27/2007	CMO AAA
A1	2,000,000.00	1,613,757.49	1,245,314.91		
DT 92922FJ58	WAMU 2005-AR6 2A1C	2.8118	04/25/2045	04/26/2005	CMO
AAA AAA	7,700,000.00	1,886,881.80	926,402.85		
DT 41161PLE1	HVMLT 2005-1 2A1B	2.7881	03/19/2035	02/28/2005	CMO AAA
AAA	5,100,000.00	1,183,889.15	595,041.86		

TOTAL FOR TYPE CMO ==> 34,736,960.00
17,055,873.12 10,280,934.62

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COMPANY TOTAL 665,804,176,532.61
531,398,533,648.96 19,128,860.10

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	30,622,948.96	19,128,860.10
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	30,622,948.96	19,128,860.10

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CP 9N37809	LEHMAN PRIVATE SECURITY	10.0000	06/01/2013	02/12/2007	CB
N/R N/R	20,000,000.00	20,000,000.00	19,977,777.77		
CP PP4D0CMS5	AMERICAN AIRLINES INC	10.5200	06/14/2013	06/14/2005	CB
N/R N/R	13,928,709.48	13,928,709.48	9,424,056.49		
CP 247361VU9	DELTA AIR LINES INC/OLD	10.7900	03/26/2014	09/27/1990	CB
N/R N/R	9,264,000.00	9,264,000.00	8,112,049.90		
DT 81760NAE9	SERVICEMASTER CO/THE	10.7500	07/15/2015	07/24/2008	CB B-
B3	10,000,000.00	10,000,000.00	7,502,291.66		
CP 247361VX3	DELTA AIR LINES INC/OLD	10.7900	03/26/2014	09/27/1990	CB
N/R N/R	6,264,000.00	6,264,000.00	5,485,090.74		
CP PP4D0CMU0	AMERICAN AIRLINES INC	10.5200	06/14/2013	06/14/2005	CB
N/R N/R	13,928,709.53	6,390,113.32	4,323,500.97		
CP 247361VW5	DELTA AIR LINES INC/OLD	10.7900	03/26/2014	09/27/1990	CB
N/R N/R	3,000,000.00	3,000,000.00	2,626,959.16		
DT 247361XG8	DELTA AIRLINES 144A-CORP BOND	10.0000	12/05/2014	06/06/1991	
CB N/R NR	5,000,000.00	5,000,000.00	2,263,888.88		
CP 247361XF0	DELTA AIR LINES INC/OLD	10.0000	12/05/2014	06/06/1991	CB
N/R N/R	3,800,000.00	3,800,000.00	1,720,555.55		
CP 247361XH6	DELTA AIR LINES INC/OLD	10.0000	12/05/2014	06/06/1991	CB
N/R N/R	2,000,000.00	2,000,000.00	905,555.55		
CP 247361VP0	DELTA AIR LINES INC/OLD	10.3300	03/26/2049	09/27/1990	CB
N/R N/R	1,825,000.00	1,825,000.00	782,468.75		
CP 247361VL9	DELTA AIR LINES INC/OLD	10.3300	03/26/2049	09/27/1990	CB N/R
N/R	1,000,000.00	1,000,000.00	575,000.00		

TOTAL FOR TYPE CB ==> 90,010,419.01
82,471,822.80 63,699,195.42

=====

DT 12619GAA0	CPS 2006-C B	8.0000	07/15/2013	09/27/2006	AUT NR BA3
6,250,000.00	3,120,690.11	2,371,724.48			
DT 12618WAA6	CPS 2006-B B	9.5000	01/15/2013	06/29/2006	AUT NR NR
3,700,000.00	1,620,426.03	1,336,851.47			

TOTAL FOR TYPE AUT ==> 9,950,000.00
4,741,116.14 3,708,575.95

=====

DT 12620AAA0 CPS 2007-B B 9.0000 06/15/2017 06/27/2007 AB NR NR
3,000,000.00 2,202,930.38 2,190,838.71

TOTAL FOR TYPE AB ==> 3,000,000.00
2,202,930.38 2,190,838.71

=====
CP WE623 ALBTN 2007-OA1 PRN 0.0000 07/25/2037 05/30/2007 HEQ NR
NR 319,128,991.00 312,764,581.74 2,314,457.90
CP WE622 MSAC 2004-HE9 X 0.0000 11/25/2034 11/30/2004 HEQ NR NR
429,060,522.00 120,515,116.24 6,025.75
CP WE624 MSAC 2004-HE9 P 0.0000 11/25/2034 11/30/2004 HEQ NR NR
250,000.00 250,000.00 2,500.00

TOTAL FOR TYPE HEQ ==> 748,439,513.00
433,529,697.98 2,322,983.65

=====
DT 23303MAA5 DBARN 2007-AR3 2N1 8.0000 06/25/2037 05/23/2007 CMO A-
NR 22,300,000.00 7,024,964.48 2,665,583.74
DT 57644JAA8 MAST MARS 2005-4CI N1 3.3925 04/26/2045 12/23/2005 CMO NR
AA2 15,000,000.00 3,979,203.79 2,593,232.18
DT 23303PAD2 DBARN 2007-AHM1 N4 8.7500 02/25/2047 02/23/2007 CMO NR
NR 5,900,000.00 5,900,000.00 1,297,180.55
DT 18977DBU5 BSSP 2007-N2 10A2 6.0000 01/27/2037 02/23/2007 CMO NR
CA 1,850,000.00 1,377,893.65 1,272,484.78
DT 23303MAB3 DBARN 2007-AR3 2N2 9.0000 06/25/2037 05/23/2007 CMO
BBB- NR 4,540,000.00 4,540,000.00 1,066,900.00
CP 18977DBW1 BSSP 2007-N2 10C 0.0000 01/27/2037 02/23/2007 CMO NR
NR 353,343,723.00 286,951,195.01 28,695.11

TOTAL FOR TYPE CMO ==> 402,933,723.00
309,773,256.93 8,924,076.36

COMPANY TOTAL 667,058,510,187.62
532,231,252,473.19 80,845,670.09

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SEC# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	44,766,108.44	24,560,976.45
CP	787,952,715.79	56,284,693.64
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	832,718,824.23	80,845,670.09

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 222862AH7	COVENTRY HEALTH CARE INC	6.3000	08/15/2014	08/27/2007	CB
BBB BA1	2,000,000.00	2,000,000.00	1,910,060.00		

2,000,000.00 1,910,060.00

TOTAL FOR TYPE CB ==> 2,000,000.00

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532,233,252,473.19 1,910,060.00

COMPANY TOTAL 667,060,510,187.62

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	2,000,000.00	1,910,060.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	2,000,000.00	1,910,060.00

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
DT 45664UAA3	INABS 2006-H3 A1	2.6418	09/25/2036	09/29/2006	AB BBB- A3
2,700,000.00	1,685,871.15	874,817.24			

TOTAL FOR TYPE AB ==> 2,700,000.00
1,685,871.15 874,817.24

=====

DT 38011AAC8	GMACM 2006-HE2 A3	6.3200	05/25/2036	06/01/2006	HEQ BBB-
BA1	3,120,000.00	3,120,000.00	1,775,580.69		
DT 12666TAF3	CWL 2006-11 1AF6	6.1500	09/25/2046	06/01/2006	HEQ AA
AA3	2,395,000.00	2,395,000.00	1,076,156.28		
DT 12666TAD8	CWL 2006-11 1AF4	6.3000	09/25/2046	06/01/2006	HEQ AA
AA3	915,000.00	915,000.00	430,004.25		
DT 126673Y55	CWL 2005-7 AF2	4.3670	11/25/2035	06/01/2005	HEQ AAA
AAA	4,100,000.00	384,053.26	383,809.30		
DT 320514AA0	FHABS 2004-HE2 A	2.6918	02/25/2034	06/25/2004	HEQ AA
A2	1,300,000.00	166,587.44	134,557.71		
DT 43710WAG5	RFMS2 2007-HSA3 All	2.6118	05/25/2037	05/30/2007	HEQ AA
A2	340,000.00	239,590.30	82,623.26		
DT 2254584V7	HEMT 2005-4 A3	4.7420	01/25/2036	09/01/2005	HEQ AAA
AAA	310,000.00	51,868.34	50,776.07		
DT 126685AB2	CWHEL 2005-B 2A	2.6468	05/15/2035	03/30/2005	HEQ BB
BAA3	150,000.00	26,692.20	10,810.34		

TOTAL FOR TYPE HEQ ==> 12,630,000.00
7,298,791.54 3,944,317.90

=====

DT 16165YAE2	CFLX 2007-M1 1M1	3.0718	08/25/2037	07/31/2007	CMO AA+
CAA3	8,515,000.00	8,515,000.00	4,816,187.28		
DT 16165YAF9	CFLX 2007-M1 1M2	3.2218	08/25/2037	07/31/2007	CMO AA
CA	4,257,000.00	4,257,000.00	2,377,163.41		
DT 16165YAJ1	CFLX 2007-M1 1M5	4.2218	08/25/2037	07/31/2007	CMO A C
	1,892,000.00	1,892,000.00	462,950.95		
DT 16165YAM4	CFLX 2007-M1 1B2	4.4718	08/25/2037	07/31/2007	CMO BBB
C	2,365,000.00	2,365,000.00	346,584.59		
DT 16165YAL6	CFLX 2007-M1 1B1	4.4718	08/25/2037	07/31/2007	CMO BBB+
C	1,656,000.00	1,656,000.00	271,731.70		

18,685,000.00 8,274,617.93 TOTAL FOR TYPE CMO ==> 18,685,000.00
=====

532,260,922,135.88 13,093,753.07 COMPANY TOTAL 667,094,525,187.62
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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	27,669,662.69	13,093,753.07
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	27,669,662.69	13,093,753.07

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE	

CP THORN0136	THORNBURG MORTGAGE HOME LOANS	7.4370	01/30/2036	
12/30/2005 CB N/R N/R	12,880,000.00	12,880,000.00	2,636,657.28	

12,880,000.00	2,636,657.28	TOTAL FOR TYPE CB ==>	12,880,000.00
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DT 87331VAG3	TBRNA 2007-8A A2	3.3318	11/07/2037	03/29/2007	CDO AAA
AAA	12,600,000.00	12,600,000.00	2,754,480.16		
DT 87331XAH7	TBRNA 2007-9A A1LB	3.4443	05/05/2038	06/28/2007	CDO NR
AAA	10,000,000.00	10,000,000.00	2,189,227.66		
DT 87331AAF1	TBRNA 2006-6A C	3.4943	12/05/2036	06/27/2006	CDO A B1
	7,500,000.00	7,500,000.00	1,454,847.82		
DT 751020AJ7	RAIT 2006-1A H	4.7206	11/20/2046	11/07/2006	CDO BBB-
BAA3	1,165,000.00	1,165,000.00	245,126.88		

31,265,000.00	6,643,682.52	TOTAL FOR TYPE CDO ==>	31,265,000.00
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DT 12619YAB9	CPS 2007-TFC C	10.0000	12/16/2013	05/09/2007	AUT NR
NR	3,601,000.00	2,544,983.51	1,781,488.45		
DT 22410YAF0	CPS 2005-C B	10.0000	05/15/2012	02/15/2006	AUT NR NR
	2,534,248.00	669,463.57	428,456.68		

3,214,447.08	2,209,945.13	TOTAL FOR TYPE AUT ==>	6,135,248.00
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532,308,281,582.96	11,490,284.93	COMPANY TOTAL	667,144,805,435.62
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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	34,479,447.08	8,853,627.65
CP	12,880,000.00	2,636,657.28
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	47,359,447.08	11,490,284.93

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 912828JH4	U S TREASURY NOTE	4.0000	08/15/2018	08/15/2008	BBN N/R
N/R	1,040,000.00	1,040,000.00	1,066,741.84		

TOTAL FOR TYPE BBN ==> 1,040,000.00
1,040,000.00 1,066,741.84

=====

DT 38141GFM1	GOLDMAN SACHS GROUP INC/THE	6.1500	04/01/2018	04/01/2008	
MTN AA- AA3	10,000,000.00	10,000,000.00	9,903,566.66		
DT 6174466Q7	MORGAN STANLEY	6.6250	04/01/2018	04/01/2008	MTN A+
A1	10,000,000.00	10,000,000.00	9,597,105.55		

TOTAL FOR TYPE MTN ==> 20,000,000.00
20,000,000.00 19,500,672.21

=====

DT 91086QAU2	MEXICO GOVERNMENT INTERNATIONA	5.6250	01/15/2017		
03/10/2006	CB BBB+ BAA1	10,000,000.00	10,000,000.00	10,196,756.45	
DT 370442BT1	GENERAL MOTORS CORP	8.3750	07/15/2033	07/03/2003	CB B-
CAA2	5,000,000.00	5,000,000.00	2,844,791.66		

TOTAL FOR TYPE CB ==> 15,000,000.00
15,000,000.00 13,041,548.11

=====

			COMPANY TOTAL	667,180,845,435.62	
532,344,321,582.96	33,608,962.16				

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	1,040,000.00	1,066,741.84
CT	0.00	0.00
MW	0.00	0.00
DT	35,000,000.00	32,542,220.32
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	36,040,000.00	33,608,962.16

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COLLATERAL TYPE ORDER

SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH9130 OWS MORGAN STAN 2008-1	0.0000	06/30/2038	06/01/2008	RND
N/R	N/R	9,730,165.93	9,730,165.93	9,730,165.93	

9,730,165.93 9,730,165.93 TOTAL FOR TYPE RND ==> 9,730,165.93

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532,354,051,748.89 9,730,165.93 COMPANY TOTAL 667,190,575,601.55

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	9,730,165.93	9,730,165.93
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	9,730,165.93	9,730,165.93

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CM 31396X7K4	FNR 2007-116 NC	5.0000	10/25/2035	12/01/2007	FNM N/R
N/R	35,412,765.00	34,678,722.12	34,974,612.59		
CM 31396W3F1	FNR 2007-75 BZ	5.0000	08/25/2037	07/01/2007	FNM N/R
N/R	9,634,000.00	10,211,460.32	9,030,192.91		
CM 31396W3E4	FNR 2007-75 VB	5.0000	03/25/2026	07/01/2007	FNM N/R
N/R	7,675,000.00	7,675,000.00	7,673,794.11		
CM RELOFN30	FNMA RELO 30 YEAR	4.5000	03/01/2038	00929277	FNM
N/R N/R	2,295,346.00	2,279,079.45	2,206,594.04		
CM 31394UFA5	FNR 2005-95 ZA	5.0000	11/25/2035	10/01/2005	FNM N/R
N/R	397,599.00	459,884.01	415,526.36		
CM 31396VHX9	FNR 2007-30 KZ	5.0000	04/25/2037	03/01/2007	FNM N/R
N/R	175,293.00	188,916.10	175,195.90		
CM 31396X2V5	FNR 2007-109 MZ	4.5000	12/25/2037	11/01/2007	FNM N/R
N/R	69,000.00	71,631.60	52,893.17		

TOTAL FOR TYPE FNM ==> 55,659,003.00
55,564,693.60 54,528,809.08

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CM RELOGD30	RELO FHLMC GOLD (30 YEAR)	4.5000	06/01/2037	00N31401	
FHL N/R N/R	219,754,597.00	206,086,781.83	199,564,457.18		
CM 31397KLE9	FHR 3368 NC	4.5000	08/15/2035	09/01/2007	FHL N/R N/R
111,800,000.00	103,116,600.21	102,907,950.21			
CM 31397KLH2	FHR 3368 NG	4.5000	11/15/2035	09/01/2007	FHL N/R N/R
63,250,000.00	60,050,952.25	59,779,315.52			
CM RELOGD30	RELO FHLMC GOLD (30 YEAR)	4.5000	05/01/2037	00N31395	
FHL N/R N/R	57,951,707.00	54,350,182.84	52,630,084.47		
CM 31397KLL3	FHR 3368 NK	4.5000	12/15/2035	09/01/2007	FHL N/R N/R
52,250,000.00	49,836,306.02	50,055,054.62			
CM 31396CBV1	FHR-3045 HD	4.5000	10/15/2033	10/01/2005	FHL N/R N/R
32,260,000.00	19,645,879.00	19,104,696.42			
CM 31397J6V1	FHR 3336 GB	5.0000	06/15/2030	06/01/2007	FHL N/R N/R
18,216,000.00	18,216,000.00	18,553,798.48			
CM 31397KVL2	FHR 3379 JW	5.0000	05/15/2026	10/01/2007	FHL N/R N/R
17,350,000.00	17,350,000.00	17,013,449.15			
CM 31397BRZ6	FHR 3229 VZ	5.0000	07/15/2036	10/01/2006	FHL N/R N/R
11,748,000.00	12,926,988.27	11,610,949.04			
CM 31397FKV3	FHR 3284 AZ	4.5000	03/15/2037	03/01/2007	FHL N/R N/R
8,868,000.00	9,486,057.03	7,842,597.64			

CM RELOGD30 RELO FHLMC GOLD (30 YEAR)	6.0000	07/01/2037	00N31418
FHL N/R N/R	4,050,091.00	3,518,349.12	3,578,921.53
CM 31397GSP6 FHR 3297 ZL	4.5000	04/15/2037	04/01/2007 FHL N/R N/R
3,450,000.00	3,676,660.96	2,866,187.00	
CM 31397HAA6 FHR 3311 ZL	4.5000	05/15/2037	05/01/2007 FHL N/R N/R
2,850,000.00	3,025,894.56	2,355,091.55	
CM 31396FXA6 FHR 3081 EZ	5.0000	12/15/2035	12/01/2005 FHL N/R N/R
1,662,292.00	1,906,771.90	1,879,330.60	
CM 31397JA61 FHR 3336 VZ	4.5000	06/15/2037	06/01/2007 FHL N/R N/R
1,700,000.00	1,798,176.39	1,590,669.64	
CM RELGD30IO RELO GOLD IO	4.5000	03/01/2037	00H01676 FHL N/R
N/R	1,486,350.00	1,476,239.40	1,417,293.62
CM 31397BRU7 FHR 3229 KZ	5.0000	07/15/2035	10/01/2006 FHL N/R N/R
1,129,166.00	1,242,485.17	1,246,347.44	
CM 31397KD40 FHR 3355 ZH	4.5000	08/15/2037	08/01/2007 FHL N/R N/R
1,254,000.00	1,316,527.06	1,152,388.02	
CM RELGD30IO RELO GOLD IO	4.5000	03/01/2037	00H11236 FHL N/R
N/R	827,445.00	822,579.70	789,734.34
CM 31396CCN8 FHR-3045 KZ	5.0000	10/15/2035	10/01/2005 FHL N/R N/R
251,256.00	290,615.96	262,584.89	

TOTAL FOR TYPE FHL ==> 612,108,904.00

570,140,047.67 556,200,901.36

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CT STUFNDWAR STUFUND WARRANT	0.0000	04/02/2017	04/02/2007 CB
N/R N/R	300,000,000.00	300,000,000.00	0.03

TOTAL FOR TYPE CB ==> 300,000,000.00

300,000,000.00 0.03

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DT 2463947T1 DELAWARE ST HSG AUTH REV	4.6900	01/01/2020	09/01/2000
MUN N/R N/R	20,000.00	20,000.00	19,173.61

TOTAL FOR TYPE MUN ==> 20,000.00

20,000.00 19,173.61

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CT WE392 CC COM P	0.0000	05/01/2034	05/01/2004 RND N/R N/R
487,408,961.40	487,408,961.40	448,156,108.72	
CT VH65 FIXED	7.5724	11/01/2034	11/01/2004 RND N/R N/R
458,892,933.35	458,892,933.35	416,169,331.77	

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	AL05 5/1 LIBOR ARM (AURURA) LEGACY	6.8533	05/25/2037	04/01/2008	RND
N/R	N/R 403,649,717.90	403,649,717.90	240,502,062.97		
CT	VH75 5/1 HYBRID	8.0676	11/01/2034	11/01/2004	RND N/R N/R
	168,168,191.31 168,168,191.31	152,650,763.73			
CT	CDPRERBP CAMPUS DOOR PRE RBP	6.0000	05/01/2034	05/01/2004	RND
N/R	N/R 187,490,663.36	187,490,663.36	148,367,611.59		
CT	GRSERV RESMAE / CITADEL	0.0000	04/01/2037	03/01/2007	RND N/R
N/R	N/R 195,831,511.96	195,831,511.96	121,297,059.36		
CT	AL38 AURORA 30 YR FIXED LEGACY	7.3891	05/01/2038	04/01/2008	RND
N/R	N/R 151,023,424.24	151,023,424.24	105,118,257.95		
CT	PIPEHYBR HYBRID PIPELINE	0.0000	10/01/2034	10/01/2004	RND N/R
N/R	N/R 86,482,768.00	86,482,768.00	86,482,768.00		
CT	WE615 CAPITAL CROSSING RESI LOANS	0.0000	01/01/2038	01/01/2008	RND
N/R	N/R 75,365,063.22	75,365,063.22	76,758,459.70		
CT	AL24 MTG MAKER 5/6 LIBOR 6/2/6 ARM	7.0892	01/01/2035	01/01/2005	RND
N/R	N/R 158,508,722.58	158,508,722.58	74,678,665.94		
CT	AL03 ALS NEGAM 5/1 CLOSED LEGACY	8.0221	02/01/2037	01/01/2007	RND
N/R	N/R 128,787,454.31	128,787,454.31	73,373,094.55		
CT	WH6417 WMC MORTGAGE CO 2007-4-NP	0.0000	08/01/2037	08/01/2007	RND
N/R	N/R 98,947,513.72	98,947,513.72	64,315,883.91		
CT	WH6610 AMER HOME MTG 2007-6	6.0532	09/01/2037	09/01/2007	RND
N/R	N/R 100,026,591.23	100,026,591.23	63,111,747.90		
CT	WE378 CC COM NP	0.0000	05/01/2034	05/01/2004	RND N/R N/R
	115,856,624.37 115,856,624.37	58,589,421.81			
CT	WH6085 SEATTLE MORTGAG 2007-2-JAR	6.0585	06/01/2037	06/01/2007	RND
N/R	N/R 55,147,078.08	55,147,078.08	52,798,857.51		
WF	CDPP400 CAMPUS DOOR PRIME PLUS 4	9.0000	05/01/2034	05/01/2004	RND
N/R	N/R 57,641,128.65	57,641,128.65	52,482,247.63		
CT	VH67 SBA 504	7.3780	11/01/2034	11/01/2004	RND N/R N/R
	45,540,472.44 45,540,472.44	45,671,138.40			
CT	WE501 MTG MAKER FEB 07	9.1678	05/01/2034	05/01/2004	RND N/R
N/R	N/R 85,529,584.62	85,529,584.62	44,647,367.19		
CT	WE514 MTG MAKER DEC 06	9.3799	05/01/2034	05/01/2004	RND N/R
N/R	N/R 82,997,813.85	82,997,813.85	44,432,325.97		
CT	WE502 MTG MAKER MAR 07	9.9037	05/01/2034	05/01/2004	RND N/R
N/R	N/R 81,770,546.18	81,770,546.18	43,485,331.03		
CT	WE515 MTG MAKER JAN 07	9.4608	05/01/2034	05/01/2004	RND N/R
N/R	N/R 77,354,713.72	77,354,713.72	41,026,954.64		
CT	WH8684 BANK OF AMERICA 2007-3-JAR	5.9177	11/01/2037	11/01/2007	RND
N/R	N/R 42,307,836.27	42,307,836.27	40,368,622.61		

CT	WH5617 SEATTLE MORTGAG 2007-1	6.5906	03/01/2037	03/01/2007	RND
N/R	N/R	35,756,128.00	35,756,128.00	34,434,076.50	
CT	WE494 ALT-A APR 07	8.6712	05/01/2034	05/01/2004	RND N/R N/R
		58,675,247.61	58,675,247.61	32,413,243.78	
CT	WE508 ALT-A MAY 07	8.7189	05/01/2034	05/01/2004	RND N/R N/R
		53,626,473.80	53,626,473.80	29,204,428.93	
CT	RA96 SECURITY NATIONAL REVOLVERNON-	0.0000	01/01/2050	06/01/1997	
RND	N/R N/R	41,106,628.00	41,106,628.00	29,062,385.99	
WF	CDPP250 CAMPUS DOOR PRIME PLUS 2.5	7.5000	05/01/2034	05/01/2004	
RND	N/R N/R	31,397,896.19	31,397,896.19	28,569,469.04	
CT	WH8743 BNY MORTGAGE 2007-21-JFX	8.8732	12/01/2037	12/01/2007	RND
N/R	N/R	28,381,782.72	28,381,782.72	27,786,174.07	
CT	WE513 MTG MAKER NOV 06	9.5264	05/01/2034	05/01/2004	RND N/R
N/R		51,944,650.03	51,944,650.03	27,696,862.50	
CT	AL07 7/1 LIBOR ARM (AURURA) LEGACY	7.4501	10/01/2031	04/01/2008	RND
N/R	N/R	37,198,057.90	37,198,057.90	27,437,743.16	
WF	CDPP100 CAMPUS DOOR PRIME PLUS 1	6.0000	05/01/2034	05/01/2004	
RND	N/R N/R	30,094,575.32	30,094,575.32	27,366,000.48	
CT	AL26 ALS CREDIT GAP RELEASED FIXED3	8.5428	07/01/2031	07/01/2001	RND
N/R	N/R	48,931,507.31	48,931,507.31	27,282,920.19	
WF	CDPP150 CAMPUS DOOR PRIME PLUS 1.5	6.5000	05/01/2034	05/01/2004	
RND	N/R N/R	29,742,740.33	29,742,740.33	27,051,848.51	
WF	CDPP500 CAMPUS DOOR PRIME PLUS 5	10.0000	05/01/2034	05/01/2004	
RND	N/R N/R	29,341,233.17	29,341,233.17	26,726,603.28	
WF	CDPP300 CAMPUS DOOR PRIME PLUS 3	8.0000	05/01/2034	05/01/2004	
RND	N/R N/R	26,946,744.37	26,946,744.37	24,524,531.45	
CT	VH69 CONSTRUCTION LOANS	7.9693	11/01/2034	11/01/2004	RND N/R
N/R		27,324,162.73	27,324,162.73	24,294,472.84	
WF	CDPP200 CAMPUS DOOR PRIME PLUS 2	7.0000	05/01/2034	05/01/2004	
RND	N/R N/R	24,488,707.32	24,488,707.32	22,277,921.24	
CT	VI07 SBA 7(A) UNGUARANTEED	6.0345	12/01/2034	12/01/2004	RND N/R
N/R		24,290,747.59	24,290,747.59	21,918,677.68	
CT	WE493 ALT-A MAR 07	8.5221	05/01/2034	05/01/2004	RND N/R N/R
		38,775,019.91	38,775,019.91	21,475,920.21	
CT	WH5766 FINANCIAL FREED 2007-1-TL	6.5027	04/01/2037	04/01/2007	RND
N/R	N/R	22,118,711.92	22,118,711.92	21,379,763.80	
CT	VH65NP SBF NON-PERFORMING	0.0000	09/01/2038	08/01/2008	RND
N/R	N/R	34,712,586.59	34,712,586.59	20,827,551.95	
WF	CDPP50 CAMPUS DOOR PRIME PLUS .5	5.5000	05/01/2034	05/01/2004	RND
N/R	N/R	21,898,833.69	21,898,833.69	19,909,081.32	
WF	CD5PP490 CAMPUS DOOR 5 PRIME PLUS 4.9	9.9000	05/01/2034	05/01/2004	
RND	N/R N/R	19,186,427.10	19,186,427.10	19,816,701.23	
CT	WH6544 BANK OF AMERICA 2007-2-JAR	6.0424	09/01/2037	09/01/2007	RND
N/R	N/R	20,568,331.52	20,568,331.52	19,799,337.12	
WF	CD5PP590 CAMPUS DOOR 5 PRIME PLUS 5.9	10.9000	05/01/2034	05/01/2004	
RND	N/R N/R	18,388,963.72	18,388,963.72	19,000,192.44	
WF	CD5PP390 CAMPUS DOOR 5 PRIME PLUS 3.9	8.9000	05/01/2034	05/01/2004	
RND	N/R N/R	18,161,498.31	18,161,498.31	18,751,040.72	
CT	WE503 MTG MAKER APR 07	10.5925	05/01/2034	05/01/2004	RND N/R

N/R	34,725,210.21	34,725,210.21	18,076,723.42	
CT	WE390 CC RESI P		0.0000	05/01/2034 05/01/2004 RND N/R N/R
	20,879,857.23	20,879,857.23	17,233,547.76	
CT	WH8654 BNY MORTGAGE 2007-19-JFX		8.8233	11/01/2037 10/01/2007 RND
N/R	N/R	17,362,838.35	17,362,838.35	17,216,903.18
CT	AL13 AURORA 30 YEAR FIXED LEGACY		6.1648	01/01/2030 01/01/2000 RND
N/R	N/R	19,933,666.41	19,933,666.41	16,381,184.70
CT	WH5205 RESMAE / CITADEL		0.0000	04/01/2037 03/01/2007 RND N/R
N/R		15,941,415.16	15,941,415.16	15,941,415.16
WF	NC5PP490 NON-CERT PRIME PLUS 4.9		9.9000	05/01/2034 05/01/2004 RND
N/R	N/R	14,892,194.09	14,892,194.09	15,843,060.68
WF	CD5PP290 CAMPUS DOOR 5 PRIME PLUS 2.9		7.9000	05/01/2034 05/01/2004
RND	N/R N/R	15,329,874.90	15,329,874.90	15,821,538.05

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE529 ALT-A JUL 07	9.5011	08/01/2037	07/01/2007	RND N/R N/R
	28,136,877.88 28,136,877.88	15,394,822.96			
CT	WE525 CHOICE ADV JUL 07	8.9230	08/01/2037	07/01/2007	RND N/R
N/R	26,969,696.80 26,969,696.80	14,831,057.30			
CT	C30YW AURORA 30 YEAR FIXED	6.2633	01/01/2030	01/01/2000	RND N/R
N/R	14,273,358.00 14,273,358.00	14,748,909.28			
CT	WH8747 BNY MORTGAGE 2007-23-JFX	9.7831	12/01/2037	12/01/2007	RND
N/R N/R	15,185,866.24 15,185,866.24	14,669,064.74			
CT	WH6383 BNY MORTGAGE 2007-8-JFX	9.3916	07/01/2037	07/01/2007	RND
N/R N/R	14,100,124.50 14,100,124.50	14,052,409.83			
CT	WE528 ALT-A JUN 07	9.5409	08/01/2037	07/01/2007	RND N/R N/R
	24,812,949.03 24,812,949.03	13,765,129.91			
CT	WH6589 BNY MORTGAGE 2007-12-JFX	8.9442	09/01/2037	09/01/2007	RND
N/R N/R	13,340,743.39 13,340,743.39	13,201,226.19			
CT	WH6046 GREENPOINT MTG 2007-43	6.3710	06/01/2037	06/01/2007	RND
N/R N/R	14,466,445.41 14,466,445.41	13,055,643.42			
CT	WH6507 BNY MORTGAGE 2007-10-JFX	9.3076	08/01/2037	08/01/2007	RND
N/R N/R	13,039,611.15 13,039,611.15	12,989,843.34			
CT	WE379 CC UNSEC P	0.0000	05/01/2034	05/01/2004	RND N/R N/R
	21,149,942.96 21,149,942.96	12,813,244.62			
CT	WE512 MTG MAKER PRIOR NOV 06	9.4866	05/01/2034	05/01/2004	RND
N/R N/R	22,489,688.48 22,489,688.48	12,085,604.57			
CT	AL32 5/1 HYBRID LIBOR ARMS ALS LEGA	6.3569	05/01/2038	07/01/2001	RND
N/R N/R	17,132,704.61 17,132,704.61	11,938,254.10			
CT	WE506 ALT-A JAN 07	8.4493	05/01/2034	05/01/2004	RND N/R N/R
	20,792,999.18 20,792,999.18	11,770,633.29			
CT	WE507 ALT-A FEB 07	8.3482	05/01/2034	05/01/2004	RND N/R N/R
	20,109,907.45 20,109,907.45	11,192,120.59			
CT	WE505 ALT-A DEC 06	8.5719	05/01/2034	05/01/2004	RND N/R N/R
	19,291,252.82 19,291,252.82	11,145,201.22			
CT	AL01 AURORA 10/1 LIBOR ARM (LBB) LE	7.0198	05/01/2038	04/01/2008	RND
N/R N/R	17,609,556.68 17,609,556.68	11,121,247.19			
WF	NC5PP390 NON-CERT PRIME PLUS 3.9	8.9000	05/01/2034	05/01/2004	RND
N/R N/R	10,359,614.08 10,359,614.08	11,017,046.70			
CT	WH8850 EVERBANK 2008-2-JFX	9.6119	01/01/2038	01/01/2008	RND N/R
N/R	11,428,548.60 11,428,548.60	10,897,139.97			
WF	CD5PP790 CAMPUS DOOR 5 PRIME PLUS 7.9	12.9000	05/01/2034	05/01/2004	RND
N/R N/R	10,468,603.48 10,468,603.48	10,824,710.47			
CT	WH8623 FLAGSTAR BANK 2007-2-ARM	6.0294	10/01/2037	10/01/2007	RND
N/R N/R	12,078,114.60 12,078,114.60	10,520,785.06			

CT	WH5770	GMAC	2007-1-NP	0.0000	04/01/2037	04/01/2007	RND	N/R
N/R	16,103,181.54	16,103,181.54		10,467,068.00				
CT	PIPEFIX	FIXED	PIPELINE	0.0000	10/01/2034	10/01/2004	RND	N/R N/R
	10,373,220.00	10,373,220.00		10,373,220.00				
WF	CDPM50	CAMPUS	DOOR	4.5000	05/01/2034	05/01/2004	RND	N/R
N/R	11,329,090.77	11,329,090.77		10,295,311.23				
CT	WH8835	EVERBANK	2008-1-JFX	10.1827	01/01/2038	01/01/2008	RND	N/R
N/R	10,209,370.40	10,209,370.40		9,790,006.52				
CT	WH6192	INDYMAC	2007-12	6.6323	06/01/2037	06/01/2007	RND	N/R
N/R	11,577,085.30	11,577,085.30		9,291,528.61				
CT	AL31	AURORA	30 YR JUMBO (LBB) LEGAC	6.6914	05/01/2038	04/01/2008	RND	
N/R N/R	12,562,152.20	12,562,152.20		9,175,439.94				
CT	WH6161	GREENPOINT	MTG 2007-45	7.0481	06/01/2037	06/01/2007	RND	
N/R N/R	9,654,505.01	9,654,505.01		8,715,516.84				
CT	WE499	CHOICE	ADV MAY 07	7.7786	05/01/2034	05/01/2004	RND	N/R
N/R	15,083,151.11	15,083,151.11		8,032,842.16				
CT	WE434	LASALLE	MF	0.0000	05/01/2034	05/01/2004	RND	N/R N/R
	7,974,252.38	7,974,252.38		7,833,848.53				
CT	WE391	CC RESI	NP	0.0000	05/01/2034	05/01/2004	RND	N/R N/R
	15,104,050.85	15,104,050.85		7,504,972.85				
CT	WH8821	BNY	MORTGAGE 2007-26-JFX	10.3866	12/01/2037	12/01/2007	RND	
N/R N/R	7,650,189.39	7,650,189.39		7,450,541.84				
WF	NC5PP590	NON-CERT	PRIME PLUS 5.9	10.9000	05/01/2034	05/01/2004	RND	
N/R N/R	6,998,292.97	6,998,292.97		7,447,855.53				
WF	NC5PP790	NON-CERT	PRIME PLUS 7.9	12.9000	05/01/2034	05/01/2004	RND	
N/R N/R	6,898,673.32	6,898,673.32		7,347,202.06				
CT	WH9155	EVERBANK	2008-20-HAR	3.7623	08/01/2038	08/01/2008	RND	N/R
N/R	6,837,810.53	6,837,810.53		6,993,343.14				
CT	WE492	ALT-A	NOV 06	8.1868	05/01/2034	05/01/2004	RND	N/R N/R
	12,448,161.22	12,448,161.22		6,846,853.39				
CT	WE498	CHOICE	ADV. APR 07	7.9062	05/01/2034	05/01/2004	RND	N/R
N/R	12,168,283.70	12,168,283.70		6,690,368.04				
CT	WE436	GREENPOINT	FALLOUTS LEH	0.0000	05/01/2034	05/01/2004	RND	
N/R N/R	10,075,860.09	10,075,860.09		6,549,309.05				
CT	WH8872	LBB	2008-12	0.0000	01/01/2038	01/01/2008	RND	N/R N/R
	8,651,251.54	8,651,251.54		6,525,267.01				
CT	WH6326	INDYMAC	2007-13	7.1682	07/01/2037	07/01/2007	RND	N/R
N/R	8,078,371.79	8,078,371.79		6,485,217.27				
CT	WE504	MTG	MAKER MAY 07	10.0077	05/01/2034	05/01/2004	RND	N/R
N/R	13,017,261.63	13,017,261.63		6,473,971.20				
CT	WH5800	GREENPOINT	MTG 2007-40	6.1320	05/01/2037	05/01/2007	RND	
N/R N/R	7,052,911.38	7,052,911.38		6,364,439.26				
CT	WE524	CHOICE	ADV JUN 07	8.0505	08/01/2037	07/01/2007	RND	N/R
N/R	11,718,323.45	11,718,323.45		6,324,101.32				
WF	CD5PP690	CAMPUS	DOOR 5 PRIME PLUS 6.9	11.9000	05/01/2034	05/01/2004	RND	
RND N/R N/R	6,077,260.53	6,077,260.53		6,281,625.29				
CT	WH4333	FINANCIAL	FREED 2006-5	7.8001	12/01/2036	12/01/2006	RND	N/R
N/R	6,311,344.07	6,311,344.07		6,223,592.78				
WF	CD5PP190	CAMPUS	DOOR 5 PRIME PLUS 1.9	6.9000	05/01/2034	05/01/2004		

RND	N/R	N/R	5,938,896.26	5,938,896.26	6,127,060.28		
CT	WH8664	LBSBF 7/1 HYBRID			7.6787	12/01/2037	10/01/2007 RND N/R
N/R			6,762,138.97	6,762,138.97	6,122,458.86		
CT	WE549	AMER HOME AUCTION S&D			0.0000	06/01/2037	06/01/2007 RND
N/R	N/R		9,374,349.35	9,374,349.35	6,093,327.07		
CT	WH8620	FLAGSTAR BANK 2007-1			6.4392	10/01/2037	10/01/2007 RND N/R
N/R			6,122,649.72	6,122,649.72	5,999,037.59		
CT	WH8899	EVERBANK 2008-3-JFX			9.4470	02/01/2038	02/01/2008 RND N/R
N/R			5,820,966.68	5,820,966.68	5,476,001.78		
CT	WH6044	AMER HOME MTG 2007-3-ARM			6.1728	06/01/2037	06/01/2007 RND
N/R	N/R		5,221,409.59	5,221,409.59	5,460,745.14		
CT	WH5807	BNY MORTGAGE 2007-3			3.4728	05/01/2037	05/01/2007 RND N/R
N/R			5,272,221.22	5,272,221.22	5,409,565.39		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	G30YW AURORA 30 YEAR FIXED	6.3158	01/01/2030	01/01/2000	RND N/R
N/R	5,193,952.00 5,193,952.00	5,351,500.18			
CT	WH9116 EVERBANK 2008-15-HAR	3.6793	06/01/2038	06/01/2008	RND N/R
N/R	5,229,819.74 5,229,819.74	5,345,065.44			
CT	WE579 SUBPRIME FHA VA	4.9650	01/01/2038	12/01/2007	RND N/R
N/R	5,872,161.96 5,872,161.96	5,296,284.11			
CT	WE572 CHOICE ADV AUG 07	9.1641	10/01/2037	09/01/2007	RND N/R
N/R	9,517,665.93 9,517,665.93	5,270,020.86			
CT	WH8638 FIRST MAGNUS 2007-4	6.5114	10/01/2037	10/01/2007	RND N/R
N/R	5,390,437.91 5,390,437.91	5,112,667.17			
CT	WH9135 EVERBANK 2008-17-HAR	3.6062	07/01/2038	07/01/2008	RND N/R
N/R	4,946,730.89 4,946,730.89	5,050,372.52			
CT	WH8745 BNY MORTGAGE 2007-22-JAR	5.9450	12/01/2037	12/01/2007	RND
N/R	N/R 5,021,377.35 5,021,377.35	4,903,750.59			
WF	CDPFLAT CAMPUS DOOR PRIME FLAT	5.0000	05/01/2034	05/01/2004	RND
N/R	N/R 5,331,656.00 5,331,656.00	4,846,179.10			
WF	NC5PP290 NON-CERT PRIME PLUS 2.9	7.9000	05/01/2034	05/01/2004	RND
N/R	N/R 4,527,744.52 4,527,744.52	4,813,319.42			
CT	AL33 6 MONTH HYBRID LIBOR ARMS ALS(6.2956	05/01/2038	07/01/2001	RND
N/R	N/R 7,069,646.75 7,069,646.75	4,620,512.02			
CT	WE568 ALT-A AUG 07	9.3330	10/01/2037	09/01/2007	RND N/R N/R
	8,457,700.56 8,457,700.56 4,467,146.53				
WF	NCPM50 NON-CERT WHOLE LOAN	0.0000	05/01/2034	05/01/2004	RND
N/R	N/R 4,677,295.67 4,677,295.67	4,359,239.56			
CT	WH6489 GREENPOINT MTG 2007-49-SD	0.0000	08/01/2037	08/01/2007	RND
N/R	N/R 6,622,575.79 6,622,575.79	4,304,674.26			
CT	WH8958 EVERBANK 2008-7-HAR	3.6228	03/01/2038	03/01/2008	RND N/R
N/R	4,075,483.96 4,075,483.96	4,239,354.55			
CT	WH9043 EVERBANK 2008-13-HAR	3.6255	05/01/2038	05/01/2008	RND N/R
N/R	3,732,490.70 3,732,490.70	3,807,750.55			
CT	WH8956 EVERBANK 2008-6-JFX	8.9906	03/01/2038	03/01/2008	RND N/R
N/R	3,758,629.41 3,758,629.41	3,758,855.13			
CT	WH8902 EVERBANK 2008-4-JFX	10.5913	02/01/2038	02/01/2008	RND N/R
N/R	3,963,630.02 3,963,630.02	3,684,124.93			
WF	NC5PP690 NON-CERT PRIME PLUS 6.9	11.9000	05/01/2034	05/01/2004	RND
N/R	N/R 3,437,736.26 3,437,736.26	3,659,909.51			
CT	WH6447 QUICKEN LOANS 2007-5	6.8229	08/01/2037	08/01/2007	RND N/R
N/R	3,303,885.25 3,303,885.25	3,438,073.49			
CT	WH5914 NET BANK INC 2007-1-SD	6.1812	05/01/2037	05/01/2007	RND N/R
N/R	5,254,325.44 5,254,325.44	3,427,942.02			

CT	E30YW ALS 30YR FRM JUMBO		6.0147	05/01/2038	04/01/2008	RND	N/R
N/R	3,359,742.50	3,359,742.50	3,382,605.13				
CT	WD22 2-1 HYBRID		8.0292	10/01/2034	10/01/2005	RND	N/R N/R
	3,785,800.52	3,785,800.52	3,362,327.98				
CT	WH8707 BNY MORTGAGE 2007-20-HAR		3.4337	11/01/2037	11/01/2007	RND	
N/R	N/R	3,267,009.85	3,267,009.85	3,346,840.34			
CT	WE607 A79&MHG AUR ORIG LBB		6.0912	02/01/2038	01/01/2008	RND	N/R
N/R	6,125,209.45	6,125,209.45	3,265,170.12				
CT	WH6137 BNY MORTGAGE 2007-6-JFX		9.0693	06/01/2037	06/01/2007	RND	
N/R	N/R	3,210,780.36	3,210,780.36	3,196,943.95			
CT	WE527 MTG MAKER JUL 07		9.1822	08/01/2037	07/01/2007	RND	N/R
N/R	6,199,325.53	6,199,325.53	3,097,904.63				
CT	WE497 CHOICE ADV. MAR 07		7.9803	05/01/2034	05/01/2004	RND	N/R
N/R	5,418,773.58	5,418,773.58	3,054,286.25				
CT	WH5729 GREENPOINT MTG 2007-38-ARM		3.5320	04/01/2037	04/01/2007	RND	
N/R	N/R	3,010,409.25	3,010,409.25	3,051,860.63			
CT	WH9118 EVERBANK 2008-16-JFX		9.5079	06/01/2038	06/01/2008	RND	N/R
N/R	2,925,234.31	2,925,234.31	3,033,670.15				
CT	AL27 ALS 6 MONTH LIBOR CREDIT FLEX(5.9501	05/01/2038	04/01/2008	RND	
N/R	N/R	6,469,161.38	6,469,161.38	2,989,408.27			
CT	WH5949 GREENPOINT MTG 2007-40-TL		3.7385	05/01/2037	05/01/2007	RND	
N/R	N/R	3,285,134.02	3,285,134.02	2,961,396.84			
CT	WH4803 WASHINGTON MU-2 2007-2		5.7142	02/01/2037	02/01/2007	RND	
N/R	N/R	2,775,939.33	2,775,939.33	2,822,174.77			
CT	WH8651 BNY MORTGAGE 2007-16-HAR		3.4167	11/01/2037	10/01/2007	RND	
N/R	N/R	2,714,929.72	2,714,929.72	2,796,184.15			
CT	VS74 FHAVA FIXED		4.2687	05/01/2034	05/01/2005	RND	N/R N/R
	2,848,736.76	2,848,736.76	2,746,449.02				
CT	WH4291 SEATTLE MORTGAG 2006-1		6.5200	12/01/2036	12/01/2006	RND	
N/R	N/R	2,780,228.41	2,780,228.41	2,670,126.95			
CT	WH6126 NET BANK INC 2007-2-NP		0.0000	06/01/2037	06/01/2007	RND	N/R
N/R	4,053,558.24	4,053,558.24	2,634,812.85				
CT	WB30 2ND LIEN SEASONED DROPS		8.6038	09/01/2035	09/01/2005	RND	
N/R	N/R	4,564,916.38	4,564,916.38	2,627,070.36			
CT	WH8932 EVERBANK 2008-5-JAR		5.9450	02/01/2038	02/01/2008	RND	N/R
N/R	2,523,828.29	2,523,828.29	2,532,850.47				
CT	WH5924 NATIONAL CITY 2007-5-SD		6.8063	05/01/2037	05/01/2007	RND	N/R
N/R	3,596,185.52	3,596,185.52	2,347,039.43				
CT	WE526 MTG MAKER JUN 07		8.8189	08/01/2037	07/01/2007	RND	N/R
N/R	5,063,248.23	5,063,248.23	2,340,107.41				
CT	WE491 ALT-A PRIOR NOV 06		8.9323	05/01/2034	05/01/2004	RND	N/R
N/R	4,128,214.25	4,128,214.25	2,324,676.78				
CT	WH9037 EVERBANK 2008-12-JFX		9.2915	05/01/2038	05/01/2008	RND	N/R
N/R	2,272,236.12	2,272,236.12	2,305,404.17				
CT	VH76 ARM 3 MONTH LIBOR		7.7031	11/01/2034	11/01/2004	RND	N/R
N/R	2,586,586.58	2,586,586.58	2,303,611.57				
CT	WH8618 PROVIDENT FUNDI 2007-1-ARM		5.5263	10/01/2037	10/01/2007	RND	
N/R	N/R	2,236,772.33	2,236,772.33	2,292,916.87			
CT	N30YW AURORA 30 YR FIXED		6.4009	02/01/2030	01/01/2000	RND	N/R

N/R	2,350,070.29	2,350,070.29	2,258,413.02				
WF	NCP150 NON-CERT PRIME PLUS 1.5 W		6.5000	05/01/2034	05/01/2004	RND	
N/R	N/R	2,406,523.60	2,406,523.60	2,248,963.15			
CT	WH2807 NEW DAY 2006-3		12.9360	07/01/2036	07/01/2006	RND	N/R
N/R	4,727,286.84	4,727,286.84	2,136,418.27				
CT	WE496 CHOICE ADV. FEB 07		8.9460	05/01/2034	05/01/2004	RND	N/R
N/R	3,519,871.75	3,519,871.75	2,097,577.99				
CT	WH9011 EVERBANK 2008-11-HAR		3.5795	04/01/2038	04/01/2008	RND	N/R
N/R	1,965,947.02	1,965,947.02	2,016,063.02				
CT	C30FW 30 YR FIXED FHA SECURE		6.8750	07/01/2034	07/01/2004	RND	N/R
N/R	1,962,383.00	1,962,383.00	2,011,735.16				
CT	WE427 SFG WORKING CAPITAL		0.0000	03/01/2030	03/01/2001	RND	N/R
N/R	2,000,000.00	2,000,000.00	2,000,000.00				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH9153 EVERBANK 2008-19-JFX	9.6900	08/01/2038	08/01/2008	RND N/R
N/R	1,896,087.29	1,896,087.29	1,990,175.60		
CT	WE230 10/1 HYBRID	8.3646	07/01/2036	07/01/2006	RND N/R N/R
	2,213,064.62	2,213,064.62	1,974,928.52		
CT	WH6001 NET BANK INC 2007-1-NP	0.0000	06/01/2037	06/01/2007	RND N/R
N/R	2,921,866.51	2,921,866.51	1,899,213.23		
CT	WH9005 EVERBANK 2008-10-JAR	6.6756	04/01/2038	04/01/2008	RND N/R
N/R	1,949,273.78	1,949,273.78	1,876,095.96		
CT	WH6015 NETBANK 2007-1 FXD	6.4726	07/01/2037	06/01/2007	RND N/R
N/R	1,871,999.79	1,871,999.79	1,825,122.06		
CT	A30SW AURORA FIXED RATE SECOND ALT A	8.9052	07/01/2031	07/01/2001	RND N/R N/R
	3,422,211.76	3,422,211.76	1,810,721.88		
CT	WH3895 NEW DAY 2006-5-RMS	11.3963	11/01/2036	11/01/2006	RND N/R
N/R	3,844,857.50	3,844,857.50	1,792,303.30		
CT	AL02 AURORA 10/1 LIBOR ARM (LBB) LE	4.7392	07/01/2031	07/01/2001	RND
N/R N/R	3,321,573.55	3,321,573.55	1,745,491.55		
CT	WE376 MLN 2007-1 FIXED	5.8825	05/01/2034	05/01/2004	RND N/R N/R
	2,843,762.07	2,843,762.07	1,723,414.05		
CT	WH3643 HOME123 2006-2	7.1270	10/01/2036	10/01/2006	RND N/R
N/R	1,767,633.53	1,767,633.53	1,686,466.64		
CT	AL35 FLEX 20 OR 30 FIXED-RATE BASIC	6.3863	05/01/2038	04/01/2008	RND
N/R N/R	2,042,657.19	2,042,657.19	1,677,078.01		
CT	WH9137 EVERBANK 2008-18-JFX	9.7212	07/01/2038	07/01/2008	RND N/R
N/R	1,583,492.47	1,583,492.47	1,639,164.60		
CT	WH3113 NEW DAY 2006-4-RMS	13.0226	08/01/2036	08/01/2006	RND N/R
N/R	3,737,565.45	3,737,565.45	1,585,111.03		
CT	WH5091 RESMAE 2007-2	7.3418	02/01/2037	02/01/2007	RND N/R N/R
	7,273,144.31	7,273,144.31	1,566,103.03		
CT	WH4823 BNY MORTGAGE 2007-2	3.5350	02/01/2037	02/01/2007	RND N/R
N/R	1,554,579.04	1,554,579.04	1,532,426.29		
CT	WE380 CC UNSEC NP	0.0000	05/01/2034	05/01/2004	RND N/R N/R
	65,057,990.13	65,057,990.13	1,523,893.74		
CT	A51BW STANDARD 5/1 LIBOR 5/2/5 CAPS	5.6336	06/01/2037	06/01/2007	RND
N/R N/R	1,412,000.00	1,412,000.00	1,439,853.01		
CT	WH6099 COUNTRYWIDE 2007-23	2.1940	06/01/2037	06/01/2007	RND N/R
N/R	1,362,855.93	1,362,855.93	1,436,370.66		
WF	NCPP300 NON-CERT PRIME PLUS 3 W	8.0000	05/01/2034	05/01/2004	RND
N/R N/R	1,476,219.32	1,476,219.32	1,380,429.08		
CT	WH8960 EVERBANK 2008-8-JAR	6.6217	03/01/2038	03/01/2008	RND N/R
N/R	1,385,489.91	1,385,489.91	1,378,476.51		

CT	WH4485 BNC 2007-3		7.0969	01/01/2037	01/01/2007	RND	N/R	N/R
	5,372,484.04	5,372,484.04	1,375,559.88					
CT	WE476 HIGH LTV		0.0000	05/01/2037	05/01/2007	RND	N/R	N/R
	2,110,464.09	2,110,464.09	1,371,958.90					
CT	WH8984 EVERBANK 2008-9-JFX		9.3356	04/01/2038	04/01/2008	RND	N/R	
N/R	1,320,760.96	1,320,760.96	1,333,432.62					
CT	WH5605 BANK OF AMERICA 2007-1-ARM		6.2017	03/01/2037	03/01/2007	RND		
N/R	N/R	1,281,660.00	1,281,660.00	1,317,708.89				
WF	CD5PP150 CAMPUS DOOR 5 PRIME PLUS 1.5		6.5000	05/01/2034	05/01/2004	RND		
N/R	N/R	1,269,077.47	1,269,077.47	1,309,088.66				
CT	WH6505 BNY MORTGAGE 2007-9-JAR		5.9450	08/01/2037	08/01/2007	RND		
N/R	N/R	1,331,468.86	1,331,468.86	1,301,610.40				
CT	WH6595 BNY MORTGAGE 2007-15-JAR		3.4113	09/01/2037	09/01/2007	RND		
N/R	N/R	1,367,597.68	1,367,597.68	1,286,347.99				
CT	WH6404 BNC 2007-30		0.7497	08/01/2037	08/01/2007	RND	N/R	N/R
	2,300,635.88	2,300,635.88	1,263,439.27					
CT	WE517 EXP. OPTIONS DEC 06		9.7350	05/01/2034	05/01/2004	RND	N/R	
N/R	2,274,553.83	2,274,553.83	1,254,942.75					
CT	WE573 CHOICE ADV SEP 07		8.6803	10/01/2037	09/01/2007	RND	N/R	
N/R	2,116,850.44	2,116,850.44	1,182,940.97					
CT	WH6110 COUNTRYWIDE 2007-24-ARM		7.2863	06/01/2037	06/01/2007	RND		
N/R	N/R	1,121,318.93	1,121,318.93	1,182,090.15				
WF	NCPP550 NON-CERT PRIME PLUS 5.5 W		10.5000	05/01/2034	05/01/2004	RND		
N/R	N/R	1,261,870.70	1,261,870.70	1,181,216.13				
WF	NCPP200 NON-CERT PRIME PLUS 2 W		7.0000	05/01/2034	05/01/2004	RND		
N/R	N/R	1,251,049.43	1,251,049.43	1,169,383.70				
CT	WE510 CHOICE ADV. JAN 07		6.7123	05/01/2034	05/01/2004	RND	N/R	
N/R	2,092,916.79	2,092,916.79	1,156,587.90					
CT	WH5758 EQUIFIRST 2007-4-NP		0.0000	04/01/2037	04/01/2007	RND	N/R	
N/R	1,735,116.43	1,735,116.43	1,127,825.67					
CT	WH6398 NET BANK INC 2007-2-FXD		6.2168	07/01/2037	07/01/2007	RND	N/R	
N/R	1,103,538.79	1,103,538.79	1,112,069.34					
CT	WE519 EXP. OPTIONS FEB 07		10.4157	05/01/2034	05/01/2004	RND	N/R	
N/R	1,874,703.65	1,874,703.65	1,098,194.10					
CT	WH4621 BNY MORTGAGE 2007-1		3.8538	01/01/2037	01/01/2007	RND	N/R	
N/R	1,119,685.24	1,119,685.24	1,095,470.66					
CT	C15YW AURORA 15Y FIXED		5.8874	01/01/2030	01/01/2000	RND	N/R	
N/R	1,067,004.14	1,067,004.14	1,092,913.09					
CT	WH5941 HSBC MORTGAGE 2007-1-SUB		7.8611	05/01/2037	05/01/2007	RND		
N/R	N/R	1,986,839.04	1,986,839.04	1,080,576.26				
WF	CD5PP90 CAMPUS DOOR 5 PRIME PLUS .9		5.9000	05/01/2034	05/01/2004	RND		
N/R	N/R	961,145.10	961,145.10	991,223.60				
CT	WE518 EXP. OPTIONS JAN 07		9.6136	05/01/2034	05/01/2004	RND	N/R	
N/R	1,822,556.82	1,822,556.82	975,221.28					
CT	WH8627 WELLS FARGO 2007-17		5.1662	10/01/2037	10/01/2007	RND	N/R	
N/R	906,518.60	906,518.60	907,443.97					
CT	B30FX BNC ALT-A 30 YR FIX		7.2521	05/01/2037	05/01/2007	RND	N/R	
N/R	1,204,811.26	1,204,811.26	892,111.50					
WF	NCPP250 NON-CERT PRIME PLUS 2.5 W		7.5000	05/01/2034	05/01/2004	RND		

N/R	N/R	947,886.94	947,886.94	886,157.42
WF	NCPP350 NON-CERT PRIME PLUS 3.5 W			8.5000 05/01/2034 05/01/2004 RND
N/R	N/R	922,949.71	922,949.71	863,239.99
CT	WH8653 BNY MORTGAGE 2007-18-JAR			5.8399 11/01/2037 10/01/2007 RND
N/R	N/R	855,580.62	855,580.62	833,706.80
CT	WE609 S&D PERF 2NDS			8.1237 02/01/2038 01/01/2008 RND N/R N/R
		2,822,022.15	2,822,022.15	822,988.87
CT	AL29 ALS CLASSIC 10/6 LIBOR ARMS LE			6.3996 05/01/2038 04/01/2008 RND
N/R	N/R	1,125,000.00	1,125,000.00	810,128.00
WF	NCPP450 NON-CERT PRIME PLUS 4.5 W			9.5000 05/01/2034 05/01/2004 RND
N/R	N/R	859,958.89	859,958.89	804,658.75
CT	WH8749 BNY MORTGAGE 2007-24-HAR			3.4209 12/01/2037 12/01/2007 RND
N/R	N/R	782,626.82	782,626.82	804,564.14

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH5169 MORTGAGE IT 2007-3-ARM	6.5287	03/01/2037	03/01/2007	RND
N/R	N/R 780,079.92	780,079.92	804,495.94		
CT	WE570 MTG MAKER AUG 07	10.4993	10/01/2037	09/01/2007	RND N/R
N/R	1,589,489.84	1,589,489.84	794,472.50		
CT	WE516 EXP. OPTIONS NOV 06	10.2921	05/01/2034	05/01/2004	RND N/R
N/R	1,360,003.96	1,360,003.96	788,323.63		
CT	AL36 AURORA 15YR FIXED LEGACY	6.7441	05/01/2038	04/01/2008	RND
N/R	N/R 972,993.13	972,993.13	767,186.07		
CT	VH66 SBA 7(A)	7.2379	11/01/2034	11/01/2004	RND N/R N/R
	842,759.16	842,759.16	760,855.39		
CT	VI38 SBA 504 CONSTRUCTION	5.8800	11/01/2034	11/01/2004	RND N/R
N/R	758,289.89	758,289.89	760,023.84		
CT	AL37 AURORA 20YR FIXED LEGACY	6.9445	12/01/2030	04/01/2008	RND
N/R	N/R 991,844.43	991,844.43	752,937.23		
CT	WH6173 SOVEREIGN BANK 2007-2	6.9821	06/01/2037	06/01/2007	RND
N/R	N/R 908,693.86	908,693.86	739,633.85		
CT	WH6121 WELLS FARGO 2007-13	3.4863	06/01/2037	06/01/2007	RND N/R
N/R	727,303.14	727,303.14	737,030.49		
WF	NCPP100 NON-CERT PRIME PLUS 1 W	6.0000	05/01/2034	05/01/2004	RND
N/R	N/R 738,953.01	738,953.01	690,404.80		
CT	WE586 A79 BNC/FA ORIG	5.8149	01/01/2038	12/01/2007	RND N/R N/R
	1,999,454.73	1,999,454.73	690,090.62		
CT	WH3897 GMAC 2006-3	4.8490	11/01/2036	11/01/2006	RND N/R N/R
	676,244.82	676,244.82	675,410.73		
CT	WH8566 BNC 2007-43-KO	5.2078	10/01/2037	10/01/2007	RND N/R N/R
	1,430,880.63	1,430,880.63	672,232.46		
CT	AL12 STANDARD 30FXD 5 OR 10 YR IO L	6.5061	06/01/2037	06/01/2007	RND
N/R	N/R 794,700.00	794,700.00	654,596.02		
CT	VT61 SBA CONSTRUCTION	6.5724	05/01/2035	05/01/2005	RND N/R
N/R	721,087.01	721,087.01	650,821.36		
CT	WH6039 BNC 2007-20	7.8463	06/01/2037	06/01/2007	RND N/R N/R
	1,086,870.00	1,086,870.00	632,481.58		
CT	WH6016 NETBANK 2007-1 HYB	7.2050	07/01/2037	06/01/2007	RND N/R
N/R	636,806.40	636,806.40	632,222.63		
CT	WH6096 WELLS FARGO 2007-11	7.0582	06/01/2037	06/01/2007	RND N/R
N/R	618,747.98	618,747.98	625,439.13		
CT	WE426 NP 2ND LIENS	0.0000	05/01/2034	05/01/2004	RND NR NR
	920,383.50	920,383.50	598,249.27		
CT	WH6522 08/07 AL5 WL W/D	9.0823	09/01/2037	08/01/2007	RND N/R
N/R	716,185.92	716,185.92	574,204.78		

CT	AL41 ALS 6 MONTH HYBRID LIBOR LEGAC	6.9144	05/01/2038	04/01/2008	RND
N/R	N/R	1,203,300.66	1,203,300.66	574,063.61	
CT	WH4259 EVERBANK 2006-3	3.8419	12/01/2036	12/01/2006	RND N/R
N/R	N/R	587,828.17	587,828.17	570,740.96	
WF	NC5PP190 NON-CERT PRIME PLUS 1.9	6.9000	05/01/2034	05/01/2004	RND
N/R	N/R	504,039.42	504,039.42	535,634.29	
CT	UF64 A79 NON-PERFORMING LOANS LBB	0.0000	07/01/2031	07/01/2001	
RND	N/R N/R	809,688.35	809,688.35	526,665.56	
CT	WH6550 BNC 2007-36	7.5396	09/01/2037	09/01/2007	RND N/R N/R
		705,984.82	705,984.82	510,645.95	
CT	WH1261 GREENPOINT MTG 2006-12	0.0000	03/01/2036	03/01/2006	RND
N/R	N/R	1,103,275.82	1,103,275.82	496,210.57	
CT	C30BW STANDARD 30FXD 5 OR 10 YR IO	5.9550	06/01/2037	06/01/2007	RND
N/R	N/R	488,000.00	488,000.00	493,825.56	
CT	WE569 ALT-A SEP 07	6.7554	10/01/2037	09/01/2007	RND N/R N/R
		1,178,097.15	1,178,097.15	491,705.54	
CT	WH5253 GREENPOINT MTG 2007-29-ARM	6.9550	03/01/2037	03/01/2007	RND
N/R	N/R	464,492.44	464,492.44	476,648.78	
CT	A51YW STANDARD 5/1 LIBOR 5/2/5 CAPS	5.0800	06/01/2037	06/01/2007	RND
N/R	N/R	459,500.00	459,500.00	467,334.96	
CT	WH6276 BNC 2007-28	6.1399	07/01/2037	07/01/2007	RND N/R N/R
		882,153.02	882,153.02	458,777.60	
CT	WH6098 WELLS FARGO 2007-12	6.2050	06/01/2037	06/01/2007	RND N/R
N/R	N/R	443,750.00	443,750.00	455,227.60	
CT	WH5363 COUNTRYWIDE 2007-17-ARM	0.0000	03/01/2037	03/01/2007	RND
N/R	N/R	436,736.06	436,736.06	450,692.31	
CT	WH8660 WELLS FARGO 2007-18	6.5386	11/01/2037	11/01/2007	RND N/R
N/R	N/R	441,760.31	441,760.31	444,357.13	
CT	AL25 AURORA 6-MONTH LIBOR ARM (LBB)	9.5381	07/01/2031	07/01/2001	RND
N/R	N/R	671,587.95	671,587.95	442,060.03	
CT	WH4941 WMC MORTGAGE CO 2007-2-2ND	7.3614	02/01/2037	02/01/2007	
RND	N/R N/R	2,192,951.72	2,192,951.72	438,008.01	
CT	WH4609 FREEDOM MTG (L 2007-5-FXD	5.1630	01/01/2037	01/01/2007	RND
N/R	N/R	425,476.65	425,476.65	430,591.54	
CT	AL39 ALS ALT-A 1ST LIEN 40/30 LEGAC	6.5846	05/01/2038	04/01/2008	RND
N/R	N/R	535,628.38	535,628.38	430,195.65	
CT	WH5095 RESMAE 2007-2-SUB	7.5152	02/01/2037	02/01/2007	RND N/R
N/R	N/R	1,932,070.69	1,932,070.69	427,556.13	
CT	AL22 ALS CREDIT GAP RELEASED FIXED	8.5251	05/25/2038	04/01/2008	RND
N/R	N/R	694,868.39	694,868.39	424,501.76	
CT	WH6430 BNC 2007-34	4.4115	08/01/2037	08/01/2007	RND N/R N/R
		642,010.67	642,010.67	418,779.47	
CT	WH6042 AMER HOME MTG 2007-2	0.0000	06/01/2037	06/01/2007	RND
N/R	N/R	387,629.46	387,629.46	406,162.77	
CT	WH5759 GREENPOINT MTG 2007-39	7.0866	04/01/2037	04/01/2007	RND
N/R	N/R	413,561.99	413,561.99	404,244.17	
CT	WH5427 INDYMAC 2007-7	6.0307	03/01/2037	03/01/2007	RND N/R N/R
		470,808.85	470,808.85	403,645.75	
CT	WE511 EXP. OPTIONS MAR 07	10.1979	05/01/2034	05/01/2004	RND N/R

N/R	675,383.48	675,383.48	395,610.65				
CT	WH5720 GREENPOINT MTG 2007-37			1.3338	04/01/2037	04/01/2007	RND
N/R	N/R	441,871.27	441,871.27	393,317.88			
CT	WH5327 BNC 2007-8			6.7369	03/01/2037	03/01/2007	RND N/R N/R
	1,178,079.16	1,178,079.16	381,106.21				
CT	WH5664 BNC 2007-10			5.3799	04/01/2037	04/01/2007	RND N/R N/R
	699,882.05	699,882.05	374,206.10				
CT	WH2989 LOANCITY 2006-1			5.9550	08/01/2036	08/01/2006	RND N/R
N/R	524,627.93	524,627.93	373,700.78				
CT	WH6038 BNC 2007-19			1.6371	06/01/2037	06/01/2007	RND N/R N/R
	875,086.69	875,086.69	348,909.93				
CT	WH4601 FREEDOM MTG (L 2007-4			7.8182	01/01/2037	01/01/2007	RND N/R
N/R	369,533.31	369,533.31	347,834.23				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH5425 NATIONAL CITY 2007-2	1.6141	03/01/2037	03/01/2007	RND N/R
N/R	354,233.73	354,233.73	342,560.21		
CT	WH1413 GREENPOINT MTG 2006-13	0.0000	03/01/2036	03/01/2006	RND
N/R	N/R	908,351.10	908,351.10	340,672.44	
CT	WE500 EXP. OPTIONS PRIOR NOV 06	10.6131	05/01/2034	05/01/2004	RND
N/R	N/R	599,160.87	599,160.87	329,162.71	
CT	WH6023 NET BANK INC 2007-1-2ND	9.8908	07/01/2037	06/01/2007	RND N/R
N/R	1,031,762.89	1,031,762.89	324,198.58		
CT	WH3435 AMER HOME MTG 2006-9	7.2050	09/01/2036	09/01/2006	RND
N/R	N/R	304,781.57	304,781.57	318,206.29	
CT	AB1SW ALS ALT-A BALLOON SECONDS LBB	8.8416	04/01/2034	04/01/2004	RND
N/R	N/R	639,691.90	639,691.90	317,660.72	
CT	AL23 ALS CREDIT GAP RELEASED FIXED2	7.8731	07/01/2031	07/01/2001	RND
N/R	N/R	518,145.39	518,145.39	317,655.12	
CT	B56LW BNC ALT-A 5/6 LIBOR	7.8575	05/31/2037	05/01/2007	RND N/R
N/R	409,968.07	409,968.07	307,384.10		
CT	AL16 40 YR FRM MCM LEGACY	5.9550	06/01/2037	06/01/2007	RND N/R
N/R	390,653.56	390,653.56	307,315.10		
CT	VD96 SEASONED WHOLE LOANS M3N	4.8300	07/01/2034	07/01/2004	RND
N/R	N/R	296,324.78	296,324.78	304,909.29	
CT	AL28 ALS CLASSIC 10 1 LIBOR ARMS LE	6.4955	05/01/2038	04/01/2008	RND
N/R	N/R	399,877.08	399,877.08	295,978.30	
CT	AL19 EXPRESS FIXED RATE 30 YEAR LEG	6.3180	05/01/2031	05/01/2001	RND
N/R	N/R	580,059.98	580,059.98	286,687.32	
CT	WH3999 FREEDOM MTG (L 2006-3-ARM	7.2019	11/01/2036	11/01/2006	RND
N/R	N/R	275,159.16	275,159.16	280,805.87	
CT	WH4001 FREEDOM MTG (L 2006-3-FXD	0.0000	11/01/2036	11/01/2006	RND
N/R	N/R	268,896.59	268,896.59	277,518.08	
CT	AL15 MCM 20 OR 30 FIXED-RATE BASIC	6.8300	06/01/2037	06/01/2007	RND
N/R	N/R	318,594.39	318,594.39	265,870.85	
CT	WH3149 INDYMAC 2006-20	7.4550	08/01/2036	08/01/2006	RND N/R
N/R	268,771.39	268,771.39	261,290.99		
CT	WH4009 MORTGAGE STORE 2006-1	0.0000	11/01/2036	11/01/2006	RND
N/R	N/R	252,000.00	252,000.00	260,483.11	
CT	WH6351 BNC 2007-29	6.8592	07/01/2037	07/01/2007	RND N/R N/R
N/R	429,495.11	429,495.11	257,544.80		
CT	WH5917 BNY MORTGAGE 2007-4	6.2054	05/01/2037	05/01/2007	RND N/R
N/R	245,081.87	245,081.87	248,217.72		
CT	WH3059 FIRST FRANKLIN 2006-12-2ND	7.6769	08/01/2036	08/01/2006	RND
N/R	N/R	1,033,582.37	1,033,582.37	243,984.48	

CT	NSFS ALT A SECOND LIEN 5YR		10.8426	10/25/2036	10/01/2006	RND	N/R
N/R		398,671.42	398,671.42			243,350.77	
CT	WH3449 OPTION ONE 2006-11		6.0050	09/01/2036	09/01/2006	RND	N/R
N/R		315,000.01	315,000.01			239,375.48	
CT	WH6403 NET BANK INC 2007-2-HYB		0.0000	08/01/2037	08/01/2007	RND	N/R
N/R		229,895.95	229,895.95			232,205.01	
CT	WH245 WACHOVIA 2005-RMS-9		2.0499	09/01/2034	09/01/2005	RND	N/R
N/R		410,109.45	410,109.45			228,799.33	
CT	WH4347 WELLS FARGO 2007-1-TL		1.8620	12/01/2036	12/01/2006	RND	N/R
N/R		428,277.91	428,277.91			226,804.55	
CT	WH6037 BNC 2007-18		9.1953	06/01/2037	06/01/2007	RND	N/R N/R
		404,135.24	404,135.24			210,859.18	
CT	WH4435 INDYMAC 2007-1		5.4550	12/01/2036	12/01/2006	RND	N/R N/R
		219,962.08	219,962.08			210,707.41	
CT	VW69 COUNTRYWIDE 2005-WL-40		5.4550	07/01/2035	07/01/2005	RND	
N/R	N/R	225,995.02	225,995.02			208,394.84	
CT	WH4575 FREEDOM MTG (L 2007-1-ARM		6.9550	01/01/2037	01/01/2007	RND	
N/R	N/R	199,200.00	199,200.00			201,739.53	
CT	AL11 AURORA 15Y FIXED LEGACY		5.6377	01/01/2030	01/01/2000	RND	
N/R	N/R	229,904.62	229,904.62			201,103.39	
CT	WH6421 BNC 2007-31		3.8525	08/01/2037	08/01/2007	RND	N/R N/R
		375,581.16	375,581.16			197,697.00	
CT	WH4263 FREEDOM MTG (L 2007-1		2.5041	12/01/2036	12/01/2006	RND	N/R
N/R		185,659.93	185,659.93			191,880.04	
CT	AL45 PCW 5-1 FNMA HYBRID LIBOR-LEGA		6.0442	05/01/2038	04/01/2004	RND	
N/R	N/R	244,736.12	244,736.12			182,235.72	
CT	N20YW AURORA 20YR FIXED		6.2766	12/01/2030	12/01/2000	RND	N/R
N/R		196,251.48	196,251.48			178,415.74	
CT	WH4983 MORTGAGE IT 2007-3-FXD		0.0000	02/01/2037	02/01/2007	RND	
N/R	N/R	288,485.62	288,485.62			175,976.22	
CT	S36LW ALS 6 MONTH HYBRID LIBORARMS S		7.2050	07/01/2031	07/01/2001	RND	N/R N/R
		330,800.00	330,800.00			166,947.32	
CT	WH4193 WELLS FARGO 2007-1		7.0399	12/01/2036	12/01/2006	RND	N/R
N/R		383,970.10	383,970.10			165,643.71	
CT	WH1879 GREENPOINT MTG 2006-20		0.0000	04/01/2036	04/01/2006	RND	
N/R	N/R	341,947.60	341,947.60			161,678.48	
CT	WH6009 BNC 2007-4-KO		8.7008	06/01/2037	06/01/2007	RND	N/R N/R
		438,947.81	438,947.81			158,136.07	
CT	A31BW STANDARD 3/1 LIBOR 10YR IO		5.9550	06/01/2037	06/01/2007	RND	
N/R	N/R	182,000.00	182,000.00			155,248.13	
CT	WH6256 BNC 2007-25		7.5800	07/01/2037	07/01/2007	RND	N/R N/R
		246,680.96	246,680.96			146,929.54	
CT	AL08 STANDARD 5/1 LIBOR 2/2/5 CAPS		5.7050	06/01/2037	04/01/2008	RND	
N/R	N/R	200,000.00	200,000.00			144,357.87	
CT	AL14 CLOSED - 40Y CONV FIXED LEGACY		5.9941	01/01/2038	12/01/2007	RND	
N/R	N/R	319,267.10	319,267.10			140,704.53	
CT	WH5365 PINNACLE 2007-2		7.2866	03/01/2037	03/01/2007	RND	N/R
N/R		147,864.91	147,864.91			140,565.32	
CT	WH5836 BNC 2007-14-FXD		7.3514	05/01/2037	05/01/2007	RND	N/R

N/R	207,000.00	207,000.00	126,237.24				
CT	WH5493 CENTRAL PACIFIC 2007-2		8.4484	03/01/2037	03/01/2007	RND	N/R
N/R	172,908.83	172,908.83	105,393.29				
CT	VZ26 ALS 1STS SUBPRIME 2YR HYBRIDS		9.8300	09/01/2035	09/01/2005	RND	
N/R	N/R	147,586.03	147,586.03	105,277.75			
CT	A51LW 5/1 LIBOR ARM (AURURA)		5.2050	10/01/2031	10/01/2001	RND	N/R
N/R	119,724.10	119,724.10	102,455.06				
CT	WH6593 BNY MORTGAGE 2007-14-JAR		5.9450	09/01/2037	09/01/2007	RND	
N/R	N/R	104,720.72	104,720.72	102,225.72			
CT	WH3229 BNC 2006-21		7.8900	08/01/2036	08/01/2006	RND	N/R N/R
	168,733.86	168,733.86	98,227.80				
CT	N15YW AURORA 15YR FIXED		6.5800	01/01/2030	01/01/2000	RND	N/R
N/R	94,500.00	94,500.00	95,408.09				

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S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WE571 MTG MAKER SEP 07	16.0371	10/01/2037	09/01/2007	RND N/R
N/R	151,785.20	151,785.20	92,965.73		
CT	WH2553 FIRST FRANKLIN 2006-8	10.9335	06/01/2036	06/01/2006	RND N/R
N/R	226,719.75	226,719.75	89,400.95		
CT	WH4593 FREEDOM MTG (L 2007-3	7.9550	01/01/2037	01/01/2007	RND N/R
N/R	243,944.10	243,944.10	82,374.14		
CT	WH2787 COUNTRYWIDE 2006-31	8.3300	07/01/2036	07/01/2006	RND N/R
N/R	106,122.51	106,122.51	80,903.20		
CT	WH2555 FIRST FRANKLIN 2006-9	8.4484	06/01/2036	06/01/2006	RND N/R
N/R	242,348.69	242,348.69	79,795.04		
CT	WH5217 FIRST STREET FI 2007-2	0.0000	03/01/2037	03/01/2007	RND N/R
N/R	215,134.53	215,134.53	78,860.76		
WF	CD5PM70 CAMPUS DOOR 5 PRIME MINUS .7	4.3000	05/01/2034	05/01/2004	
RND N/R	N/R	72,816.00	72,816.00	75,049.42	
CT	WH2803 COUNTRYWIDE 2006-31-TL	9.1050	07/01/2036	07/01/2006	RND
N/R	N/R	79,035.55	79,035.55	69,550.37	
CT	WE377 MLN 2007-1 HYBRID	5.5800	05/01/2034	05/01/2004	RND N/R
N/R	102,896.89	102,896.89	63,118.54		
CT	WH5325 GREENPOINT MTG 2007-30-NP	0.0000	03/01/2037	03/01/2007	RND
N/R	N/R	139,081.89	139,081.89	55,966.55	
CT	WH8402 BNC 2007-41-NP	2.4445	10/01/2037	10/01/2007	RND N/R N/R
	260,106.57	260,106.57	48,153.19		
WF	NC5PP90 NON-CERT PRIME PLUS .9	5.9000	05/01/2034	05/01/2004	RND
N/R	N/R	41,810.84	41,810.84	44,415.42	
CT	S30FW ALS FIXED RATE FIRST LIENSCORE	8.8300	07/01/2031	07/01/2001	
RND N/R	N/R	50,911.69	50,911.69	42,819.82	
CT	WH2633 OPTION ONE 2006-8	10.2108	07/01/2036	07/01/2006	RND N/R
N/R	127,218.54	127,218.54	42,431.47		
CT	WH2831 BNC 2006-19	11.4550	07/01/2036	07/01/2006	RND N/R N/R
	126,796.08	126,796.08	40,883.20		
CT	WH3945 INDYMAC 2006-26	9.2050	11/01/2036	11/01/2006	RND N/R
N/R	63,595.51	63,595.51	38,391.31		
CT	WH6232 BNC 2007-24-KO	7.9374	06/01/2037	06/01/2007	RND N/R N/R
	122,937.55	122,937.55	37,233.45		
CT	WE382 MLN 2007-1 SUBPRIME 2ND LIEN	11.5913	05/01/2034	05/01/2004	RND
N/R	N/R	123,031.88	123,031.88	36,029.32	
CT	WE582 S&D FHA VA	8.6182	01/01/2038	12/01/2007	RND N/R N/R
	39,748.80	39,748.80	35,747.51		
CT	WH6181 SOVEREIGN BANK 2007-2-SUB	9.1550	06/01/2037	06/01/2007	RND
N/R	N/R	46,874.84	46,874.84	28,501.94	

CT	VZ33 BNC 2005-15		0.0000	08/01/2034	08/01/2005	RND	N/R	N/R
	180,602.33	180,602.33	27,790.73					
CT	WE495 CHOICE ADV. PRIOR NOV 06		11.4550	05/01/2034	05/01/2004	RND		
N/R	N/R	44,718.92	44,718.92	27,309.85				
CT	WH627 IMPAC 2006-1		0.0000	11/01/2035	11/01/2005	RND	N/R	N/R
	76,031.91	76,031.91	25,413.21					
CT	H15S HELOC 2ND 5 YR DRAW/10YR REPAY		0.0000	12/01/2034	12/01/2004			
RND	N/R	N/R	46,990.00	46,990.00	25,398.17			
CT	WH6127 WELLS FARGO 2007-16		9.3551	06/01/2037	06/01/2007	RND	N/R	
N/R		55,810.68	55,810.68	19,736.78				
CT	GB1S BALLOON 2ND LIEN MTG MAKER		15.0800	06/01/2034	06/01/2004	RND		
N/R	N/R	23,668.55	23,668.55	14,485.85				
CT	WH6382 BNY MORTGAGE 2007-8-HFX		6.8118	07/01/2037	07/01/2007	RND		
N/R	N/R	12,188.39	12,188.39	12,384.42				
CT	WH6591 BNY MORTGAGE 2007-13-HFX		6.4327	09/01/2037	09/01/2007	RND		
N/R	N/R	11,517.78	11,517.78	11,701.32				
CT	WH6509 BNY MORTGAGE 2007-11-HFX		6.5938	08/01/2037	08/01/2007	RND		
N/R	N/R	11,340.48	11,340.48	11,487.29				
CT	WH8652 BNY MORTGAGE 2007-17-HFX		6.1023	11/01/2037	10/01/2007	RND		
N/R	N/R	10,853.98	10,853.98	11,025.55				
CT	WH8751 BNY MORTGAGE 2007-25-HFX		6.3354	12/01/2037	12/01/2007	RND		
N/R	N/R	10,174.38	10,174.38	10,336.13				
CT	WH6119 BNY MORTGAGE 2007-5-HFX		6.3445	06/01/2037	06/01/2007	RND		
N/R	N/R	7,705.55	7,705.55	7,828.08				
CT	WH3063 FIRST FRANKLIN 2006-13-2ND		8.5450	08/01/2036	08/01/2006	RND		
N/R	N/R	11,456.23	11,456.23	7,313.59				
CT	WE477 PERF 2NDS		6.4550	05/01/2037	05/01/2007	RND	N/R	N/R
	19,071.69	19,071.69	47.87					

TOTAL FOR TYPE RND ==> 5,330,282,879.83
5,330,282,879.83 3,967,892,539.20

=====
CT G15YW AURORA 15Y FIXED 5.6167 06/01/2030 06/01/2000 RNP N/R
N/R 977,370.00 977,370.00 987,519.70

TOTAL FOR TYPE RNP ==> 977,370.00
977,370.00 987,519.70

=====
CT WH8624 PROJECT MURPHY SR - LCB 0.0000 08/15/2037 08/15/2007 CSA
N/R N/R 98,999,897.18 98,999,897.18 88,744,836.22
CT WH4415 1201 WALNUT 0.0000 01/01/2037 12/01/2006 CSA N/R N/R
45,000,000.00 45,000,000.00 42,883,055.10
CT WH8824 HOTEL JEROME 0.0000 01/01/2038 12/01/2007 CSA N/R
N/R 37,098,906.43 37,098,906.43 34,146,227.72
CT WE185 TESORO RESORTS 0.0000 05/01/2034 05/01/2004 CSA N/R

N/R	28,499,998.98	28,499,998.98	28,137,282.34			
CT	WH5061 ALBERTSON II OPEN STORE MEZZ		4.1913	12/01/2036	12/01/2006	
CSA N/R	N/R	23,970,853.78	23,970,853.78	22,755,750.82		
CT	WH8602 CONTINENTAL BAYSIDE SR BRIDGE		0.0000	11/01/2037	10/01/2007	
CSA N/R	N/R	20,575,028.14	20,575,028.14	20,274,855.55		

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
CT	WH3843 BREAKERS RESORT MEZZ A	0.0000	09/15/2036	09/15/2006	CSA
N/R	N/R 19,904,971.43	19,904,971.43	16,511,211.62		
CT	WH8796 ST VINCENT MEZZ	0.0000	01/01/2038	12/01/2007	CSA N/R
N/R	17,460,549.81	17,460,549.81	15,365,949.60		
CT	WH6429 IFF BUILDING MEZZ	0.0000	06/15/2037	06/15/2007	CSA N/R
N/R	15,902,875.00	15,902,875.00	14,159,605.02		
CT	WH8731 MANGER BUILDING	0.0000	12/01/2037	11/01/2007	CSA N/R
N/R	15,002,618.58	15,002,618.58	12,845,075.04		
CT	WH8732 UNIVERSITY EDGE APTS	0.0000	12/01/2037	11/01/2007	CSA N/R
N/R	13,942,500.00	13,942,500.00	12,384,510.49		
CT	WH9101 PROJECT MURPHY SR - LBB	0.0000	11/12/2010	09/01/2007	CSA
N/R	N/R 11,007,516.12	11,007,516.12	9,836,403.36		
CT	WH5167 FIFTH THIRD CENTER MEZZ 2	5.4700	02/15/2037	02/15/2007	CSA
N/R	N/R 10,300,000.00	10,300,000.00	7,481,233.29		
CT	WH8734 LAKE COLONY APT	0.0000	12/01/2037	11/01/2007	CSA N/R
N/R	8,041,456.48	8,041,456.48	7,076,955.98		
CT	WH5063 ALBERTSON II CLOSED SENIOR	4.4913	12/01/2036	12/01/2006	CSA
N/R	N/R 7,324,454.01	7,324,454.01	6,857,671.80		
CT	WH6104 SBS TOWER B NOTE	8.1948	03/11/2037	03/11/2007	CSA N/R
N/R	7,000,000.00	7,000,000.00	6,766,200.39		
CT	WH4351 PROJECT STAPLER MEZZ	0.0000	10/09/2036	10/09/2006	CSA
N/R	N/R 6,150,000.00	6,150,000.00	5,571,203.20		
CT	WH9009 KETTERING TOWER B NOTE	5.8800	01/11/2038	01/11/2008	CSA
N/R	N/R 7,500,000.00	7,500,000.00	5,475,428.61		
CT	WH8740 EASTSIDE VILLAGE CENTER	6.6700	11/11/2037	11/11/2007	CSA
N/R	N/R 6,250,000.00	6,250,000.00	5,449,339.58		
CT	WH8733 DOUBLETREE RIVERFRONT	0.0000	12/01/2037	11/01/2007	CSA
N/R	N/R 9,500,000.00	9,500,000.00	5,143,999.99		
CT	WH6524 STONE RIDGE	6.9000	07/11/2037	07/11/2007	CSA N/R N/R
	5,300,000.00	5,300,000.00	4,618,374.68		
CT	WD58 AEGIS 2005-03 PNI ADVANCES	0.0000	05/01/2034	05/01/2004	CSA
N/R	N/R 4,576,609.87	4,576,609.87	4,576,599.25		
CT	WH6345 INTERNATIONAL RESIDENCE B NOTE	5.5600	05/11/2037	05/11/2007	CSA
N/R	N/R 5,000,000.00	5,000,000.00	3,869,610.62		
CT	WH8735 SLEEP INN	0.0000	12/01/2037	11/01/2007	CSA N/R N/R
	3,156,133.25	3,156,133.25	2,891,362.89		
CT	WH5065 ALBERTSON II CLOSED MEZZ	4.4913	12/01/2036	12/01/2006	CSA
N/R	N/R 2,779,846.89	2,779,846.89	2,637,422.03		
CT	WH8800 ST VINCENT ACQUISITION LOAN B	0.0000	01/01/2038	12/01/2007	CSA
N/R	N/R 2,432,207.66	2,432,207.66	2,383,563.50		

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S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	625,704,741.27	610,729,710.44
CT	5,651,809,954.87	3,958,853,550.23
MW	0.00	0.00
DT	20,000.00	19,173.61
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
??	426,269,981.45	407,339,559.63
COMPANY TOTAL:	6,703,804,677.59	4,976,941,993.91

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		
IC 86363HAB8	SASC 2007-EQ1 A2	2.5618	03/25/2037	04/25/2007	HEQ AAA
AAA	10,000,000.00	7,460,774.53	5,859,749.24		
IC 83611XAC8	SVHE 2006-EQ2 A3	2.6318	01/25/2037	12/28/2006	HEQ AAA
AAA	6,000,000.00	6,000,000.00	3,969,274.57		

TOTAL FOR TYPE HEQ ==> 16,000,000.00
13,460,774.53 9,829,023.81

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IC MIPMI07	PMI GROUP MORTGAGE REINSURANCE	0.0000	02/15/2017	09/01/2007	
NWL N/R	N/R	99,766,645.00	38,276,848.13	3.82	

TOTAL FOR TYPE NWL ==> 99,766,645.00
38,276,848.13 3.82

COMPANY TOTAL 674,052,210,089.87
539,109,594,049.14 9,829,027.63

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COLLATERAL TYPE ORDER

SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	0.00	0.00
MW	0.00	0.00
DT	0.00	0.00
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
??	51,737,622.66	9,829,027.63
COMPANY TOTAL:	<u>51,737,622.66</u>	<u>9,829,027.63</u>

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SECR#	SECURITY DESCRIPTION	RATE	MAT DATE	DTD/POOL	C/TYP
S&P MOODY	ORIG FACE	FACE VALUE	MARKET VALUE		

DT	A2R0 C/P FENWAY FUNDING LLC	0.0000	09/25/2008	00/00/0000	CP A1
P1	1,001,300,000.00	1,001,300,000.00	1,000,233,337.35		
DT	A2R0 C/P FENWAY FUNDING LLC	0.0000	09/24/2008	00/00/0000	CP A1
P1	1,001,200,000.00	1,001,200,000.00	1,000,215,486.67		
DT	A2R0 C/P FENWAY FUNDING LLC	0.0000	09/23/2008	00/00/0000	CP A1
P1	1,001,100,000.00	1,001,100,000.00	1,000,197,619.58		

TOTAL FOR TYPE CP ==> 3,003,600,000.00
3,003,600,000.00 3,000,646,443.60

=====
CT RFC0801 RFC 2008-1 0.0000 10/25/2037 12/01/2006 NWL N/R N/R
22,708,720,871.00 22,708,720,871.00 269,728,466.17

TOTAL FOR TYPE NWL ==>
22,708,720,871.00 22,708,720,871.00 269,728,466.17

=====
CT WH5141 RITZ CARLTON PHILLY B NOTE 0.0000 03/01/2037 02/01/2007 CSA
N/R N/R 3,620,871.26 3,620,871.26 3,613,747.73
CT WH5736 PILOT 740 SENIOR 0.0000 05/01/2037 04/01/2007 CSA N/R
N/R 1,185,066.97 1,185,066.97 1,159,883.95
CT UZ64 WESTMOOR CLUB 0.0000 05/01/2034 05/01/2004 CSA N/R
N/R 1.00 1.00 1.00
CT WH2225 ONE FEDERAL JUNIOR MEZZ 0.0000 03/11/2036 03/11/2006 CSA
N/R N/R 1.00 1.00 1.00
CT WH8939 FIFTH THIRD CENTER MEZZ 1 0.0000 12/15/2037 08/15/2007 CSA
N/R N/R 1.00 1.00 1.00
CT WH8979 WILLIAMSBURG JR BUILDING LOAN 0.0000 01/09/2038 01/09/2008
CSA N/R N/R 1.00 1.00 1.00
CT WH8980 WILLIAMSBURG JR PROJECT LOAN 0.0000 01/09/2038 01/09/2008
CSA N/R N/R 1.00 1.00 1.00
CT WH8975 RITZ KAPALUA A5 LBHI 4.9640 01/01/2038 01/01/2008 CSA N/R
N/R 1.00 1.00 0.90

TOTAL FOR TYPE CSA ==> 4,805,944.23
4,805,944.23 4,773,637.58

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=====
DT 92336PAA4 VERANO CCS LTD.          0.0000 10/15/2016 07/25/2008 NA A- A3
1,352,600,000.00 1,285,329,053.08 1,285,329,053.08
DT 852079AB8 SPRUCE CCS LTD.          0.0000 10/15/2017 04/28/2008 NA A  A2
1,384,050,000.00 731,157,365.34 709,222,644.37
DT 722490AA7 PINE CCS LTD             0.0000 02/14/2014 05/28/2008 NA A- A3
4,500,000.00 4,056,680.47 4,056,680.47

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                                TOTAL FOR TYPE NA ==> 2,741,150,000.00
2,020,543,098.89 1,998,608,377.92

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                                COMPANY TOTAL          702,510,486,905.10
566,847,263,963.26 5,273,756,925.27

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SECR# SECURITY DESCRIPTION RATE MAT DATE DTD/POOL C/TYP
S&P MOODY ORIG FACE FACE VALUE MARKET VALUE

BOX LOCATION	TOTAL FACE VALUE	TOTAL MKT VALUE
CM	0.00	0.00
CT	22,713,526,815.23	274,502,103.75
MW	0.00	0.00
DT	5,024,143,098.89	4,999,254,821.52
CP	0.00	0.00
HB	0.00	0.00
BT	0.00	0.00
LD	0.00	0.00
BN	0.00	0.00
COMPANY TOTAL:	27,737,669,914.12	5,273,756,925.27

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CO.	TYPE	FREE COLLATERAL
=====	=====	=====
AZ	FHL	2,594.34
	AB	2,640.86
	HEQ	434,843.96
	CMO	14,009,254.13
	HLT	5,032,607.71
	NA	254.46
AZ	TOTAL:	19,482,195.46
BB	BBN	27,106,727.38
	FNM	18,039,858.43
	CMO	418,398.66
BB	TOTAL:	45,564,984.47
BF	CB	648,336.51
	AUT	114,666.81
	PLN	447.54
	REV	154,376.79
	AB	3,876,775.48
	HEQ	10,425,473.46
	CMO	8,152,234.55
	EQU	246,250,000.00
BF	TOTAL:	269,622,311.14
BL	FNM	75,780,373.57
	FHL	57,385,070.98
BL	TOTAL:	133,165,444.55
BV	BBN	1,498,481.25
	CB	8,023,459.25
BV	TOTAL:	9,521,940.50
C	MTN	111,139,812.90
	CB	1,312,420,612.86
	AB	168,700,000.00
	PT	2,099.02
	CMO	1,269,762,196.00

	EQU	60,169,833.80
	RND	898,030,813.11
	RWL	81.49
	AFL	2.00
	NWL	1,397,486,806.14
	CSA	2,576,104,588.80
	HLT	17,223.52
	EQT	881,821,730.93
	NA	5,511,164,347.75
C	TOTAL:	14,186,820,148.32
CA	FNM	48,025,336.67
CA	TOTAL:	48,025,336.67
CB	FNM	133,648.82
CB	TOTAL:	133,648.82
CE	GNM	1.40
	FHL	523,742.46
	CB	1,344,801.39
	CBO	168,300.00
	BSN	1,423,219.99
	AB	46,152,695.00
	HEQ	79,842,834.91
	CMO	37,967,189.22
	MUN	504,861.11
	EQU	11,327,522,520.03
	CSA	0.00

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CO.	TYPE	FREE COLLATERAL
=====	=====	=====
CE	TOTAL:	11,495,450,165.51
CQ	CDO	25,325,590.06
CQ	TOTAL:	25,325,590.06
CW	CP	29,962,662.48
CW	TOTAL:	29,962,662.48
DG	FNM	291,511,167.35
	FHL	190,463,346.20
DG	TOTAL:	481,974,513.55
DM	CB	28,621,322.90
DM	TOTAL:	28,621,322.90
D9	FNM	106,989,112.53
	FHL	61,058,313.11
	CMO	24,388,041.66
D9	TOTAL:	192,435,467.30
EM	AGY	149,828,804.50
	FNM	1,135,230.28
	AB	5,682,052.39
	HEQ	13,107,625.38
	CMO	86,881,372.86
EM	TOTAL:	256,635,085.41
E4	CB	677.39
E4	TOTAL:	677.39
F	AGY	860,581.46
	CDO	2,689,600.00
	COM	12,353,672.96
	AB	1.57
	HEQ	4,025,781.92
	PT	0.00

	CMO	377,733,339.77
	EQU	1,505,227.49
	RND	0.64
	NWL	9,816.47
	NA	190,288.55
F	TOTAL:	399,368,310.83
FN	BBN	1,739,286.24
	GNM	4,479,878.60
	FNM	188,988,359.24
	FHL	60,426,685.23
	CRD	7,008,323.29
	STU	3,388,308.04
	AUT	2,992,199.70
	AB	2,303,128.00
	CMO	27,670,902.43
FN	TOTAL:	298,997,070.77
G	AGY	0.00
	GNM	0.04
	FNM	16.32
	FHL	35.07
	CB	16,379,768.01
	CLO	31,308,192.45
	CDO	83,602.25
	COM	0.00
	MHM	2,063,558.65
	CBO	1,998,102.43
	AB	1.80
	HEQ	140.61
	PT	6.73
	CMO	144,633,062.71

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----- R E C A P -----

CO.	TYPE	FREE COLLATERAL
=====	=====	=====
	CP	254,315,805.97
	EQU	36.76
	MMP	815,000.00
	RND	4.00
	NA	5,274,714.89
G	TOTAL:	456,872,048.69
I	CSA	4.00
	EQT	39.00
I	TOTAL:	43.00
KS	BBN	4,994,937.50
	CB	5,014,662.03
KS	TOTAL:	10,009,599.53
LB	AB	21,029,377.47
	HEQ	129,937,037.00
	CMO	298,621,056.98
	EQU	386,089,087.06
LB	TOTAL:	835,676,558.51
LQ	FNM	609,521,310.09
	FHL	201,520,306.47
LQ	TOTAL:	811,041,616.56
LR	GNM	6,570,551.30
	FNM	533,616,852.35
	FHL	394,936,470.33
LR	TOTAL:	935,123,873.98
LW	BBN	5,733.43
LW	TOTAL:	5,733.43
NH	CB	5,000,000.00
	HEQ	0.34
	CMO	49,000.00

NH	TOTAL:	5,049,000.34
NR	EQU	10.00
NR	TOTAL:	10.00
NW	GNM	5,788,874.42
	FNM	1,113,263,573.20
	FHL	753,618,177.40
NW	TOTAL:	1,872,670,625.02
N5	BBN	2,341,975.41
	GNM	6,701,756.08
	FNM	96,576,654.50
	FHL	88,078,207.43
	CRD	6,005,066.73
	STU	2,578,906.62
	AUT	2,992,199.70
	AB	1,802,448.00
	CMO	21,383,130.20
	CP	2,597,907.33
N5	TOTAL:	231,058,252.00
O	EQU	200,000.00
	CSA	4,060,697.53
O	TOTAL:	4,260,697.53
P	GNM	1,110,658,035.30
P	TOTAL:	1,110,658,035.30
PE	BBN	20,533.66
	CB	58,662,316.32
	CMO	0.02
PE	TOTAL:	58,682,850.00
P9	RND	39,549,529.98
	CSA	376,817,687.24
	NA	140,808,578.06
P9	TOTAL:	557,175,795.28
QE	AEL	9,999,736.43
QE	TOTAL:	9,999,736.43
QJ	RND	21,937,062.54
QJ	TOTAL:	21,937,062.54
QL	CMO	23,059,562.48

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FREE COLLATERAL REPORT

COLLATERAL TYPE ORDER

----- R E C A P -----

CO.	TYPE	FREE COLLATERAL
=====	=====	=====
QL	TOTAL:	23,059,562.48
QM	CB	600,915,833.34
	CSA	1,269,635,337.98
	NA	703,941,359.51
QM	TOTAL:	2,574,492,530.83
QS	RND	622,768.49
QS	TOTAL:	622,768.49
QW	NA	49,063,735.51
QW	TOTAL:	49,063,735.51
QX	NWL	37,299,301.09
	CSA	36,574,034.57
QX	TOTAL:	73,873,335.66
QZ	CMO	708,288.48
QZ	TOTAL:	708,288.48
Q2	NWL	11,053,090.73
Q2	TOTAL:	11,053,090.73
RL	CMO	50,407,067.24
RL	TOTAL:	50,407,067.24
RP	CRD	10,984,925.43
	HEQ	7,736,070.91
	CMO	5,253,089.05
RP	TOTAL:	23,974,085.39
RR	CB	18,019,694.43
	CLO	4,116,009.45
RR	TOTAL:	22,135,703.88
R4	CB	380,000.00

	EQU	606.36
R4	TOTAL:	380,606.36
R5	AGY	6,898,785.02
	MTN	2,258,740.38
	CB	2,290,523.57
	EQU	57,786.25
R5	TOTAL:	11,505,835.22
R6	BBN	103,899.43
	CB	18,756,821.37
R6	TOTAL:	18,860,720.80
R8	BBN	554,164.78
	AGY	1,986,381.60
	GNM	1,605,222.37
	FNM	4,520,452.28
	FHL	2,166,807.52
	CMA	575,808.90
	CB	1,004,710.35
	CMO	180,156.35
	CP	13,467,745.66
R8	TOTAL:	26,061,449.81
TD	BBN	1,498,481.25
	CB	90,285,940.99
TD	TOTAL:	91,784,422.24
TG	CLO	1,897,825.97
	CRD	8,432,148.20
	HEQ	841,130.23
	CMO	964,067.61
TG	TOTAL:	12,135,172.01
TY	STU	7,161,907.18
	AUT	460,968.75
	AB	24,389,834.37
	HEQ	189,938,906.96
	CMO	250,253,697.34
TY	TOTAL:	472,205,314.60
TZ	HEQ	13,043,548.58
TZ	TOTAL:	13,043,548.58
T9	FNM	158,262,303.06
	FHL	97,193,762.74
T9	TOTAL:	255,456,065.80
U	CSA	1,392,463.27

U TOTAL: 1,392,463.27

UF HEQ 8,847,925.48

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FREE COLLATERAL REPORT

COLLATERAL TYPE ORDER
----- R E C A P -----

CO.	TYPE	FREE COLLATERAL
=====	=====	=====
UF	CMO	10,280,934.62
	TOTAL:	19,128,860.10
UG	CB	63,699,195.42
	AUT	3,708,575.95
	AB	2,190,838.71
	HEQ	2,322,983.65
	CMO	8,924,076.36
UG	TOTAL:	80,845,670.09
UJ	CB	1,910,060.00
UJ	TOTAL:	1,910,060.00
UK	AB	874,817.24
	HEQ	3,944,317.90
	CMO	8,274,617.93
UK	TOTAL:	13,093,753.07
UL	CB	2,636,657.28
	CDO	6,643,682.52
	AUT	2,209,945.13
UL	TOTAL:	11,490,284.93
UZ	BBN	1,066,741.84
	MTN	19,500,672.21
	CB	13,041,548.11
UZ	TOTAL:	33,608,962.16
V5	RND	9,730,165.93
V5	TOTAL:	9,730,165.93
W	FNM	54,528,809.08
	FHL	556,200,901.36
	CB	0.03
	MUN	19,173.61
	RND	3,967,892,539.20

	RNP	987,519.70
	CSA	397,313,050.93
W	TOTAL:	4,976,941,993.91
0	HEQ	9,829,023.81
	NWL	3.82
0	TOTAL:	9,829,027.63
4	CP	3,000,646,443.60
	NWL	269,728,466.17
	CSA	4,773,637.58
	NA	1,998,608,377.92
4	TOTAL:	5,273,756,925.27