

Maiden Lane II LLC Holdings
As of 1/29/2010

Descriptor	Current Principal Balance	CUSIP
Non-Agency RMBS		
ABF_06-OP2-M1	13,466,000	00075XAG2
ABFC_06-OPT2 M2	12,000,000	00075XAH0
ABSH_07-H2-A3	20,998,000	04544TAC5
ABSH_07-H2-A4	30,073,000	04544TAD3
ABSHE_06-H3-M1	70,472,000	04541GXD9
ABSHE_06-HE1 A3	17,827,220	04541GVJ8
ABSHE_06-HE2-A3	3,498,530	04541GWE8
ABSHE_06-HE7-A5	22,500,000	04544QAE7
ACCR_05-2-A2C	61,582,000	004375DC2
ACCR_05-3-A2D	31,000,000	004375DT5
ACCR_06-1-A3	90,541,795	004375EW7
ACCR_06-1-A4	42,000,000	004375FG1
ACCR_06-2-A3	91,467,000	00437NAC6
ACCR_06-2-A4	50,000,000	00437NAD4
ACCR_07-1-A4	22,500,000	00438QAD6
ACE_05-HE4-A2C	9,725,440	004421PP2
ACE_05-SD1-A1	759,180	004421KJ1
ACE_06-AS1-A2D	12,500,000	004421VW0
ACE_06-AS2-A2C	18,151,000	004421XE8
ACE_06-HE1-A2C	84,500,201	004421WP4
ACE_06-HE3-M1	24,845,000	00441TAF0
ACE_06-HE3-M2	35,547,355	00441TAG8
ACE_06-NC1-A2C	50,560,951	004421US0
ACE_06-NC1-A2D	67,164,000	004421UT8
ACE_06-NC3-A2D	44,745,000	00442EAH8
ACE_06-NC3-M1	16,046,000	00442EAJ4
ACE_06-OP1-M1	7,000,000	00442PAG5
ACE_07-AS2-A2B	14,000,000	00442UAC3
ACE_07-AS2-A2C	11,000,000	00442UAD1
ACE_2006-OP1-A2D	42,758,000	00442PAF7
AHM_07-1-GA1A	247,721,627	026932AA1
AHM_07-1-GA1B	5,600,000	026932AB9
AMIT_05-3-A2	35,658,000	00252FCD1
AMIT_05-4-2A3S	17,833,746	00252FCS8
AMQ_05-R9-A2C	9,430,000	03072SP41
AMSI_05-R1-A1B	3,245,954	03072SXR1
AMSI_05-R3-A3D	38,128,112	03072SZW8

Descriptor	Current Principal Balance	CUSIP
ARMT_05-11-5A1	16,001,069	007036UQ7
ARMT_05-3-8A32	8,130,000	007036JF4
ARMT_05-4-7A32	7,583,570	007036KP0
ARMT_05-8-7A3_1	14,479,609	007036QU3
ARMT_05-8-7A3_2	13,250,000	007036QV1
ARMT_07-1-5A2_2	11,156,000	007037BH6
ARSI_04-W3 A3	5,866,947	040104FW6
ARSI_05-W2-A2C	20,782,000	040104NC1
ARSI_05-W3-A2C	33,553,229	040104PA3
ARSI_06-W1-A2D	43,000,000	040104RG8
BAF_06-D-1A2	99,554,000	058933AB8
BAF_07-D-1A4	37,072,000	05952GAD3
BAFC_05-A-5A1	6,647,041	05946XQY2
BAFC_05-A-5A2	2,961,768	05946XQZ9
BAFC_05-A-5M1	4,612,000	05946XRH8
BAFC_05-B-3A1B	32,000,000	05946XRY1
BAFC_06-D-1A1	93,379,311	058933AA0
BAFC_06-G-2A3	220,999,000	05950MAD2
BAFC_06-G-2A4	144,814,000	05950MAE0
BAFC_07-A-2A4	33,003,000	05952DAQ1
BALTA_04-12-1A1	23,472,156	07386HNQ0
BALTA_05-4-1A1	21,577,148	07386HSP7
BALTA_05-7-11A1	84,018,562	07386HVG3
BALTA_06-1-1A1	24,316,607	07386HA92
BALTA_06-3-1A1	63,125,684	07386HK26
BALTA_06-4-11A1	49,497,565	073871AA3
BALTA_06-4-13A1	68,783,885	073871AE5
BALTA_06-5-1A1	80,603,029	073873AA9
BALTA_06-6-1A1	82,100,203	073868AA9
BALTA_06-7-1A1	82,358,705	073875AA4
BALTA_06-8-1A1	7,420,368	07387QAA8
BALTA_07-1-1A1	37,766,781	07386XAA4
BASIC_06-1-A2	10,572,990	06983NAB3
BASIC_06-1-A3	11,386,000	06983NAC1
BAYV_06-A-2A3	36,424,324	07325NCW0
BAYV_07-B-2A1	1,421,549	07324FAG5
BCAP_07-AA1-1A2	30,000,000	05530PAB8
BCP_07-AA1-1A3	102,579,000	05530PAC6
BFAT_06-B-2A2	762,995	07325NDR0
BFAT_06-B-2A3	19,873,000	07325NDS8

Descriptor	Current Principal Balance	CUSIP
BNCMT_07_2-A3	89,897,000	05569QAC8
BNCMT_07-1-A4	36,857,000	05569GAD8
BNCMT_07-3-A4	30,000,000	05568QAD7
BSAA_05-10-I1A1	42,785,771	07386HYW5
BSAA_05-5-IA3	60,326,490	07386HUA7
BSAA_06-2-I1A1	50,357,642	07386HH46
BSAA_07-3-IA1	158,366,305	07387RAA6
BSABS_05-2-A3	800,757	073877CC4
BSABS_05-HE10-A2	1,065,477	073879W95
BSABS_05-HE11-A2	14,376,328	0738793L0
BSABS_05-HE11-A3	13,553,000	0738793M8
BSABS_05-S1-IA3	38,723,000	073877AC6
BSABS_05-S3-IIA1	17,801,860	073877CY6
BSABS_05-S4-IIA1	16,398,872	073877EF5
BSABS_05-SD1-1A2	5,961,537	073877AB8
BSABS_05-SD2-2A1	16,945,030	073877BQ4
BSABS_05-TC1-M1	1,800,000	073879VF2
BSABS_05-TC2-A2	28,074,759	073879D88
BSABS_06-H1-IA3	14,565,000	0738796N3
BSABS_06-H1-IIA3	3,810,000	07387UBQ3
BSABS_06-H2-IA3	14,310,000	07387UEK3
BSABS_06-HE2-1A2	22,305,718	07387UEJ6
BSABS_06-HE3-A2	43,456,369	07387UHQ7
BSABS_06-HE5-1A2	11,356,402	07388CAB6
BSABS_06-I1-A2	25,056,341	07387UFE6
BSABS_06-I1-A5	55,248,931	07387UFY2
BSABS_06-IM1-A3	36,391,000	07387UFW6
BSABS_06-S2-A2	5,616,555	07388EAJ5
BSABS_06-SD2-A1	4,977,972	07388EAA4
BSABS_07-HE1-II1	50,325,000	07389UAP4
BSABS_07-HE3-1A3	32,461,000	073852AC9
BSABS_07-HE3-IA2	53,601,000	073852AB1
BSABS_07-HE4-IA3	63,813,000	07386RAC3
BSABS_07-HE5-1A3	32,856,000	073859AC4
BSABS_07-HE5-IA2	27,092,000	073859AB6
BSH_07-HE4-IA2	62,309,000	07386RAB5
BSSLT_07-1-1A	17,140,289	07401WAA7
BSSLT_07-1-3A	47,482,210	07401WBA6
BSSLT_07-1-IIA	34,198,016	07401WAP4
CARR_05-FRE1-A3	36,748,076	144531EB2

Descriptor	Current Principal Balance	CUSIP
CARR_05-N4-A3	25,080,482	78514RAC9
CARR_05-NC3-A2	3,780,920	144531CX6
CARR_06-NC1-A3	98,500,000	144531EW6
CARR_06-NC1-A4	40,745,000	144531EX4
CARR_06-NC4-A3	108,721,000	14453MAC8
CARR_06-OPT1-A3	29,689,733	144531FL9
CARR_07-HE1-A1	13,103,264	14454EAA9
CBASS_05-CB4-M1	7,000,000	12489WMD3
CBASS_05-CB5-M1	6,000,000	12489WMZ4
CBASS_06-CB3-M1	14,000,000	12489WQY3
CBASS_06-CB3-M2	8,000,000	12489WQZ0
CBASS_06-CB3-M3	2,100,000	12489WRA4
CBASS_06-CB5-A2	2,029,589	81376WAB1
CBASS_06-CB6-A22	13,123,503	14986PAC7
CBASS_06-CB9-M1	28,281,000	12465MAE4
CBASS_07-CB6-A3	24,179,000	1248RHAC1
CFAB_04-1-2A2	722,974	161546HZ2
CFLAT_04-AQ1-A2	12,053,654	161542DN2
CFLX_07-M1-1A2	36,000,000	16165YAB8
CMLT_07-H1-A3	42,820,000	14454EAC5
CMLT_07-H1-A4	19,963,000	14454EAD3
CMLTI_03-HE3 A	18,582,986	17307GCU0
CMLTI_03-HE4 A	11,285,158	17307GCZ9
CMLTI_06-AR9-1A2	20,000,000	17310RAB5
CMLTI_06-WFH4-A4	31,400,000	17309SAD2
CMLTI_07-AH3-A3B	32,151,000	17312GAB7
CMLTI_07-AMC2-A3	170,788,000	17311XAB1
CMLTI_07-AMC4-A2	36,285,000	17313BAD3
CMLTI_07-WFH3-A2	125,723,000	17313CAB5
CMLTI_6-NCB1-2A3	27,500,000	172978AD0
CSMC_06-CF1-A1	11,867,023	225470TY9
CTM_04-HE1-A	14,527,745	17307GGP7
CTM_05-HE4-A2C	15,956,137	17307GP44
CTM_07-AH2-A3B	48,000,000	17312TAJ2
CTM_07-AM1-A2B	114,517,000	17311BAB9
CTM_07-AM1-A2C	11,405,000	17311BAC7
CWA_04-J5-2A3	9,065,128	12667FNG6
CWA_06-O16-A1C	160,300,000	23242GAC8
CWA_06-O16-A1D	38,000,000	23242GAD6
CWA_06-O16-A4B	51,063,676	23242GAR5

Descriptor	Current Principal Balance	CUSIP
CWA_06-O17-1A1C	50,162,000	12668PAC6
CWA_06-OA8-2A3	33,750,000	02147CAF0
CWA_07-OH1-A1B	17,000,000	02150KAX7
CWA_07-OH1-A1C	11,203,000	02150KAY5
CWA_07-OH1-A2B	7,000,000	02150KBB4
CWALT_05-41-2A2	4,234,268	12667GS20
CWALT_05-44-2A2B	6,990,868	12667G3U5
CWALT_05-AR1-2A3	81,275,000	12668A4S1
CWALT_06-OA11-A1	190,287,030	02147DAB7
CWALT_06-OA12-A1	89,209,000	23243AAB2
CWALT_06-OA12-A1	10,000,000	23243AAC0
CWALT_06-OA1-2A2	6,518,107	126694A40
CWALT_06-OA17-1A	14,093,000	12668PAD4
CWALT_06-OA9-2A1	3,859,719	02146YAD8
CWALT_06-OC11-2A	24,000,000	23244JAC0
CWALT_06-OC1-2A3	148,305,000	12668BJU8
CWALT_06-OC2-2A2	60,184,645	12668BRF2
CWALT_06-OC7-2A2	10,500,000	23243VAC4
CWALT_06-OC8-2A2	195,754,090	232434AD2
CWALT_07-OH1-A2C	4,949,000	02150KBC2
CWH_07-1-M1	51,000,000	23245CAF7
CWHE_05-I2-A4	11,000,000	126670FC7
CWHEL_03-D-A	254,562	126671ZJ8
CWHEL_04-J-2A	4,388,373	126673HC9
CWHEL_05-E-2A	55,737,049	126685AH9
CWHEL_05-L-A	1,449,001	126685BA3
CWHEL_05-M-A4	95,000,000	126685BW5
CWHEL_06-C 2A	47,981,423	126685DJ2
CWHEL_06-G 2A	57,007,824	23243JAB3
CWHEL_07-A-A	53,232,643	126682AA1
CWHEL_07-C-A	65,607,512	12670CAA5
CWHL_05-1-2A1	8,161,799	12669GRQ6
CWHL_05-7-2A1	1,459,019	12669GNP2
CWL_03-BC3-A2	247,957	126671B47
CWL_05-16-4AV3	40,546,605	126670PF9
CWL_05-16-4AV4	71,308,000	126670PG7
CWL_05-17-4A2A	83,560,718	126670RB6
CWL_05-3-MV1	35,376,891	126673B43
CWL_05-9-2A4	33,886,203	1266736Q0
CWL_05-AB4-2A3	65,560,967	126670KM9

Descriptor	Current Principal Balance	CUSIP
CWL_05-AB5-2A2	17,397,469	126670QB7
CWL_05-AB5-2A3	61,792,000	126670QC5
CWL_05-IM1-A2	40,294,030	1266733W0
CWL_05-IM3-A3	110,644,082	126670JD1
CWL_06-10-3AV3	68,697,000	12666PAU8
CWL_06-11-3AV2	115,992,537	12666TAJ5
CWL_06-11-MV1	33,100,000	12666TALO
CWL_06-16-2A2	108,706,200	23242FAC0
CWL_06-1-AV3	12,542,000	126670TV0
CWL_06-21-M1	26,100,000	12667LAF9
CWL_06-23-M1	20,000,000	12666CAF0
CWL_06-25-2A3	200,000,000	12667TAD7
CWL_06-25-M1	40,000,000	12667TAF2
CWL_06-26-2A3	164,548,000	12668HAD2
CWL_06-4-2A2	8,783,642	126670WT1
CWL_06-5 2A2	18,004,076	126670YG7
CWL_06-6 2A2	54,586,183	126670ZL5
CWL_06-6-2A3	25,000,000	126670ZM3
CWL_06-6-M1	10,000,000	126670ZN1
CWL_06-8-2A3	175,000,000	045427AC5
CWL_06-8-M1	38,000,000	045427AE1
CWL_06-9-3AV3	47,812,000	12666RAU4
CWL_06-9-MV1	15,622,000	12666RAW0
CWL_06-ABC1-A2	64,851,270	23242NAB5
CWL_06-BC1-2A2	14,457,483	126670XP8
CWL_06-S10-A2	137,819,099	12668YAB9
CWL_06-S10-A3	86,136,937	12668YAC7
CWL_07-10-2A3	103,206,000	23246BAJ0
CWL_07-11-2A3	106,697,000	23247LAC2
CWL_07-5-2A2	35,000,000	12668KAC7
CWL_07-5-2A3	143,352,000	12668KAD5
CWL_07-6-2A2	49,897,000	12669LAC4
CWL_07-6-2A3	92,794,000	12669LAD2
CWL_07-7-2A3	62,461,000	12669VAD0
CWL_07-8-2A3	50,000,000	12669WAE6
CWL_07-8-2A4	24,027,000	12669WAF3
CWL_07-BC1-M1	9,375,000	12668TAF1
CWL_07-BC2-2A2	11,358,000	12669QAC3
CWL_07-BC2-2A3	47,554,000	12669QAD1
CWL_07-BC3-2A3	25,000,000	23246LAD1

Descriptor	Current Principal Balance	CUSIP
CWL_07-S2-A4V	31,112,120	12670BAL3
CWL_07-S3-A2	157,601,915	12670HAB2
CXHE_04-B-M2	3,575,866	152314JW1
CXHE_06-A-AV3	54,093,860	15231AAC0
DAA_06-AF1-A4	125,388,000	251510NC3
DAA_06-AR3-A5	127,901,000	25151AAE1
DAA_07-1-IA2	20,000,000	25151YAB5
DAA_07-1-IA3A	139,392,000	25151YAC3
DAA_07-AR2-A4	9,951,952	25151UAD9
DAA_07-AR2-A6	4,644,185	25151UAF4
DAA_07-AR3-IIA4	96,270,000	25150VAL0
DAA_07-BA1-A2	8,465,219	25151TAB6
DAA_07-BA1-A4	73,020,000	25151TAD2
DAA_07-RM1-A2	87,099,000	25150MAC0
DAA_07-RM1-A3	40,896,000	25150MAD8
DBALT_06-AR6-A4	99,400,000	25150RAD7
DBALT_07-AR2-A5	9,436,000	25151UAE7
DBALT_07-AR2-A7	4,309,000	25151UAG2
DBALT_07-AR3-1A4	29,680,871	25150VAD8
DBALT_07-AR3-2A2	139,340,000	25150VBA3
DBALT_07-AR3-IA3	35,772,972	25150VAC0
EMLT_04-1-2A2	964,275	29445FAT5
FBRSI_05-1-A2	24,069,093	30246QAB9
FFM_04-F10-A3	12,038,735	32027NMH1
FFM_07-FF2-A2D	65,214,000	32029GAE4
FFM_07-FF2-M1	32,000,000	32029GAF1
FFMER_07-4-2A3	61,548,000	59025CAD2
FFML_04-F5-A3C	19,408,596	32027NKU4
FFML_04-H3-IA2	28,475,730	32027NMD0
FFML_05-F1-A1B	3,082,119	32027NQF1
FFML_05-F7-A4	8,729,166	32027NUJ8
FFML_05-F9-A3	30,998,796	32027NVU2
FFML_05-FF11-A2C	2,574,813	362341YD5
FFML_06-F1-IIA3	109,191,276	32027NYP0
FFML_06-F1-IIA4	16,041,000	32027NYQ8
FFML_06-F6-A3	64,915,000	31561EAC9
FFML_06-FF10-A4	28,031,000	32028HAD5
FFML_06-FF11-M1	24,000,000	32028PAG0
FFML_06-FF14-M1	10,000,000	32027LAG0
FFML_06-FF18-M1	29,500,000	32029AAF4

Descriptor	Current Principal Balance	CUSIP
FFML_06-FF2-A4	48,625,054	32027NA27
FFML_06-FF2-A5	15,397,000	32027NA35
FFML_06-FF2-M1	29,710,000	32027NA43
FFML_06-FF3-A2B	48,170,354	362334AU8
FFML_06-FF5-2A4	25,000,000	32027EAF8
FFML_06-FF7-2A3	68,000,000	320277AE6
FFML_06-FF8-IIA3	15,000,000	320278AC8
FFML_06-FF9-2A3	121,946,000	320276AE8
FFML_06-H1-A4	7,500,000	32027NZL8
FFML_07-FF1-M1	9,900,000	32028TAF4
FFML_07-FF2-A2C	202,099,000	32029GAD6
FFML_07-FF2-M2	7,009,760	32029GAG9
FFML_07-FFC-A2A	43,973,769	32029HAB8
FFML06-FF16-IIA4	28,000,000	320275AE0
FMIC_05-2-2A2	11,268,365	31659TDR3
FMIC_05-3-2A2	58,267,702	31659TEG6
FMIC_06-1-A2	86,969,454	31659TEY7
FMIC_06-3-2A4	15,000,000	316599AE9
FNLC_05-1-A	43,284,443	32113JAA3
FRBPT_00-FRB2-B1	502,648	336161AT1
GEWMC_05-1-A2C	8,443,572	367910AD8
GMACM_03-HE1-A3	60,470,022	361856CK1
GMACM_04-HE1-A3	49,946,634	361856CV7
GMACM_04-HE4-A3	65,890,209	361856DP9
GMACM_05-HE1-A3	6,938,107	361856EC7
GMACM_05-HE3-A3	136,530,079	361856EJ2
GMACM_06-HE4-A2	1,233,637	38012UAB5
GMHE_04-HE3-A3	94,358,409	361856DL8
GMHE_06-HE4-A3	48,259,191	38012UAC3
GPHE_04-1-A	891,598	395385AQ0
GPM_06-AR4-A2A	36,992,000	39539FAC8
GPM_06-AR4-A3A	190,914,000	39539FAE4
GPM_06-AR5-1A2A1	34,500,000	39538AAC0
GPM_06-AR5-1A3A1	60,000,000	39538AAG1
GPM_06-AR7-1A2A1	34,500,000	39538CAC6
GPMF_05-HY1-1A1B	14,259,250	39538WBM9
GPMF_06-AR6-A2A1	34,517,589	39538BAB0
GPMF_06-AR6-A2A2	24,171,000	39538BAC8
GPMF_06-AR6-A3A	58,029,571	39538BAE4
GPMF_06-AR7-1A2A	46,758,000	39538CAD4

Descriptor	Current Principal Balance	CUSIP
GPMF_06-AR7-1A31	60,000,000	39538CAE2
GPMF_06-AR8-1A2A	30,008,034	39539HAC4
GPMF_06-AR8-1A3A	180,048,204	39539HAD2
GPMF_06-HE1-AC	60,917,434	781100AA0
GSA_05-WM3-A2B	9,580,772	362341L49
GSA_06-SD2-A2	16,227,000	362405AB8
GSAA_05-11-3A1	48,971,319	362341QF9
GSAA_05-14-2A3	83,800,000	362341ZV4
GSAA_05-15-2A3	114,715,000	362341D89
GSAA_05-8-A3	33,732,000	362341CT4
GSAA_06-12-A2A	35,021,000	362381AS4
GSAA_06-1-A3	100,000,000	362341Z44
GSAA_06-2-2A2	17,958,508	3623415R6
GSAA_06-2-2A4	18,946,000	362334AA2
GSAA_06-3-A3	75,366,000	362334BS2
GSAH_07-S1-A1	105,435,673	781100AB8
GSAMP_06-HE1-A2D	13,102,000	3623414S5
GSAMP_06-HE2-A2	28,680,934	362334LG7
GSAMP_06-HE3-A2C	51,980,000	36244KAD7
GSAMP_06-HE8-A2C	85,335,000	3622M8AD8
GSAMP_06-HE8-M1	45,700,000	3622M8AF3
GSAMP_07-NC1-A2C	136,365,000	3622MGAD0
GSAMP_07-NC1-A2D	79,824,000	3622MGAE8
GSAMP_07-NC1-M1	59,000,000	3622MGAF5
GSH_07-HL1-A	47,943,610	36245HAA9
GSR_07-OA1-2A2	74,739,000	3622NAAD2
HASC_05-NC1-2A2	153,661	40430HAD0
HASC_05-NC2-IA	7,108,600	40430HBP2
HASC_05-OPT1-M1	33,491,000	40430HCA4
HASC_06-OPT3-3A3	20,000,000	40430HFL7
HASC_06-OPT3-M2	7,000,000	40430HFP8
HASC_06-WMC1-A3	93,795,295	40430MAD9
HASC_07-OPT1-2A3	28,466,000	40431JAD5
HASC_07-OPT1-M2	6,000,000	40431JAG8
HASC_07-WF1-IIA3	58,647,000	40431RAD7
HEAT_06-4-M1	41,000,000	437084VR4
HEL_07-FR1-2AV2	22,355,000	43710XAC2
HELT_05-2-M2	678,523	40430GAF7
HELT_05-3-A1	24,057,629	40430GAG5
HELT_06-1-A2	27,842,696	40430WAB1

Descriptor	Current Principal Balance	CUSIP
HELT_06-1-M2	13,383,019	40430WAD7
HELT_07-1-AS	23,261,489	40431FAA9
HELT_07-2-AM	30,414,859	40431MAB2
HELT_07-FR1-2AV3	33,800,000	43710XAD0
HEMT_05-F1-A1	23,439,386	2254WOLE3
HEMT_07-2-2A2	20,459,231	43710DAC6
HEMT_07-2-2A3	9,092,992	43710DAD4
HEMT_07-2-2A4	4,091,846	43710DAE2
HFCHC_04-1-A	20,168,658	441917AZ4
HFCHC_05-1-A	52,273,254	40430GAA8
HFCHC_05-2-A1	37,166,122	40430GAC4
HFCHC_06-1-A1	43,504,213	40430WAA3
HFCHC_06-1-M1	18,343,720	40430WAC9
HFCHC_06-2-A2	37,859,604	40430YAB7
HFCHC_06-2-M1	26,920,695	40430YAC5
HFCHC_06-2-M2	18,251,319	40430YAD3
HFCHC_06-3-M1	18,000,000	40430XAH6
HFCHC_06-3-M2	10,000,000	40430XAJ2
HFCHC_06-4-M1	49,680,000	40430VAH0
HFCHC_06-4-M2	21,500,000	40430VAJ6
HFCHC_07-1-A2V	14,350,000	40431FAF8
HFCHC_07-1-A3V	17,100,000	40431FAH4
HFCHC_07-1-A4	24,300,000	40431FAJ0
HFCHC_07-1-AM	14,538,431	40431FAB7
HFCHC_07-1-M1	20,200,000	40431FAK7
HFCHC_07-1-M2	20,000,000	40431FAL5
HFCHC_07-2-A2V	12,000,000	40431MAF3
HFCHC_07-2-A3V	10,000,000	40431MAH9
HFCHC_07-2-A4	30,000,000	40431MAJ5
HFCHC_07-2-AS	30,414,859	40431MAA4
HFCHC_07-2-M1	8,000,000	40431MAK2
HFCHC_07-2-M2	5,000,000	40431MAL0
HLMTLT_05-1-A3	27,046,168	43718RAD5
HMBT_04-1-2A	24,950,098	43739EAB3
HMBT_05-1-A1	101,484,996	43739EAP2
HMBT_05-1-A2	20,449,965	43739EAQ0
HMBT_05-3-A1	102,403,863	43739EBJ5
HMBT_05-4-A1	80,319,902	43739EBS5
HMBT_05-5-M1	13,009,400	43739ECD7
HMBT_05-5-M2	9,506,800	43739ECE5

Descriptor	Current Principal Balance	CUSIP
HMBT_06-2-A1	10,495,779	43739HAA8
HMT_04-2-A1	39,932,623	43739EAJ6
HMT_05-2-A1	6,103,286	43739EAZ0
HMT_05-5-A1	158,259,291	43739ECB1
HSA_06-NC1-IIA	18,748,802	40430HER5
HSA_06-OP1-IIA4	8,000,000	40430HDD7
HSA_06-OP4-M1	29,000,000	40430KAH4
HSA_07-OP1-M1	17,396,000	40431JAF0
HSBCHE_06-3-A4	68,000,000	40430XAG8
HVMLT_04-2-A1	1,994,767	43718RAA1
IMM_03-11-1A1	4,192,813	45254NFY8
IMM_04-10-2A	892,631	45254NLL9
IMM_04-11-2A1	25,925,134	45254NMB0
IMM_04-4-1A2	15,294,332	45254NHT7
IMM_04-5-1A2	27,640,907	45254NJH1
IMM_04-7-1A1	21,588,954	45254NKF3
IMM_04-8-1A	10,230,151	45254NKQ9
IMM_04-8-2A2	6,497,837	45254NKS5
IMM_05-1-1A1	15,617,462	45254NML8
IMM_05-1-2A2	7,912,767	45254NMP9
IMM_05-2-1A1	43,904,427	45254NMY0
IMM_05-3-A2	7,237,831	45254NNQ6
IMM_05-4-1A1A	38,083,936	45254NPA9
IMM_05-5-A1	53,053,500	45254NPU5
IMM_05-6-1A1	8,536,046	45254NQG5
IMM_05-8-1A	88,563,938	45254NRG4
IMM_07-A-A	120,900,295	452550AA4
IMSA_04-3-1A4	247,004	45254TPX6
IMSA_05-1-5A3	13,835,893	45254TRU0
IMSA_06-2-1A11	94,723,224	45256VAA5
IMSA_06-3-A6	190,000,000	45255RAX5
IMSA_06-3-A7	29,570,637	45255RAZ0
IMSA_06-4-A2C	56,131,000	45257BAD2
IMSA_06-5-1A1B	175,249,420	45257EAB0
IMSA_06-5-1A1C	18,779,290	45257EAC8
IMSA_07-1-A2	200,000,000	452559AB3
IMSA_07-1-A3	97,972,000	452559AC1
IMSA_07-2-1A1A	4,643,419	452570AA2
IMSA_07-2-1A1B	186,540,144	452570AB0
IMSA_07-2-1A1C	91,161,918	452570AC8

Descriptor	Current Principal Balance	CUSIP
IMSA_07-3-A1B	100,641,000	45257VAB2
INABS_06-E-2A4	30,000,000	43709XAF8
INABS_06-H2-A	44,347,142	45661DAA4
INABS_07-2A3	32,651,000	43710EAE0
INABS_07-B-2A2	66,167,000	43710EAD2
INDS_06-2B-A	40,178,019	43709KAA7
INDS_07-1-A	29,501,740	43708DAA4
INDX_05-AR31-5A1	54,178,719	45660LW96
INDX_07-FLX1-A2	15,000,000	45668WAB3
INDX_07-FLX2-A1B	58,765,818	45668RAB4
INDX_07-FLX2-A1C	17,221,336	45668RAC2
INDYL_07-L1-A	52,680,092	45668QAA8
INX_06-A27-1A2	173,002,000	45661LAB4
INX_06-A27-1A3	12,425,000	45661LAC2
INX_07-FL1-A3	46,890,000	45668WAC1
IXIS_06-H1-A4	24,000,000	45071KDE1
IXIS_06-H3-A3	150,000,000	46602UAC2
IXIS_07-H1-A3	43,975,365	45073DAC2
IXIS_07-H1-A4	44,952,595	45073DAD0
JPA_06-AC1-M2	17,500,000	46628RAG0
JPA_07-HE1-AV3	38,300,000	46630KAT3
JPALT_07-A1-1A3A	11,025,000	466287AC3
JPMAC_06-CH1-A5	20,000,000	46629TAE0
JPMAC_06-CH2-AV5	66,197,000	46629QAW6
JPMAC_06-HE2-A4	15,844,000	46625SAD8
JPMAC_06-WM1-A4	120,200,000	46626LHT0
JPMAC_06-WM2-A4	70,305,000	46628TAD3
JPMAC_06-WM3-M1	13,035,308	46629KAG4
JPMAC_06-WMC4-A5	80,000,000	46630BAF3
JPMAC_07-CH4-A4	20,000,000	46630CAD6
JPMAC_07-CH5-A4	40,000,000	46631KAD7
LBMLT_05-WL2-3A1	27,933	542514MW1
LBMLT_06-11-2A3	105,000,000	542512AD0
LBMLT_06-11-M1	40,306,384	542512AF5
LBMLT_06-5-2A3	80,000,000	54251PAD9
LXS_05-10-1A3	12,877,445	525221FP7
LXS_05-10-1A4	27,252,000	525221FQ5
LXS_05-3-1A3	66,158,070	525221AC1
LXS_05-4-1A2	857,646	525221BZ9
LXS_05-4-1A3	61,532,000	525221CA3

Descriptor	Current Principal Balance	CUSIP
LXS_05-4-1A4	7,575,902	525221CB1
LXS_05-6-1A3	13,028,119	525221CV7
LXS_05-6-1A4	27,342,000	525221CW5
LXS_05-8-1A3	47,274,000	525221DT1
LXS_06-11-1A2	193,218,699	52522WAB5
LXS_06-11-1A3	64,586,000	52522WAC3
LXS_06-13-1A2	143,454,836	52523LAB8
LXS_06-13-1A3	41,552,000	52523LAC6
LXS_06-15-A2	40,051,000	52523MAB6
LXS_06-15-A3	40,000,000	52523MAC4
LXS_06-19-A2	94,066,000	52523YAB0
LXS_06-20-A2	106,006,000	52523QAB7
LXS_06-20-A3	71,981,000	52523QAC5
LXS_06-3-A3	22,658,000	525221JJ7
LXS_06-7-2A2	76,767,596	52522EAD1
LXS_06-7-2A3A	28,812,000	52522EAE9
LXS_06-8-2A3	43,737,855	52522HAE2
LXS_06-8-2A4A	16,479,000	52522HAF9
LXS_06-9-A1B	210,026,778	52523DAB6
LXS_06-9-A1C	71,637,000	52523DAC4
LXS_06-GP1-A2A	40,839,830	52522RAB6
LXS_06-GP3-3A2A	43,580,728	525228AH5
LXS_06-GP3-3A3A	75,244,756	525228AK8
LXS_06-GP4-3A2A	81,618,142	525161AH8
LXS_06-GP4-3A3A	125,917,805	525161AK1
LXS_07-10H-IA2	136,361,892	525237AB9
LXS_07-10H-IA3	65,657,813	525237AC7
LXS_07-11-A1	5,410,350	525249AA6
LXS_07-11-A2	102,112,000	525249AB4
LXS_07-11-A3	46,653,000	525249AC2
LXS_07-1-1A4	36,228,000	525241AD7
LXS_07-3-2A2	79,771,000	525245AG1
LXS_07-3-2A3	40,805,000	525245AH9
LXS_07-8H-A2	207,347,078	52524TAB0
LXS_07-8H-A3	94,535,000	52524TAC8
LXS_07-9-IA2	91,102,000	52524MAC3
LXS_07-9-IA3	45,184,000	52524MAD1
MABS_05-NC2-A3	121,895,341	57643LMN3
MABS_06-AM1-A3	22,409,000	57643LQB5
MABS_06-AM2-A3	29,720,000	57645FAC1

Descriptor	Current Principal Balance	CUSIP
MABS_06-AM2-M1	18,615,000	57645FAD9
MABS_06-AM2-M2	4,183,000	57645FAE7
MABS_06-AM2-M3	3,501,000	57645FAF4
MABS_06-AM3 A3	30,000,000	57645EAC4
MABS_06-HE1-A3	18,330,048	57643LQT6
MABS_06-HE2-A3	16,760,000	57644UAE5
MABS_06-HE2-M1	5,670,000	57644UAG0
MABS_06-HE2-M2	2,751,893	57644UAH8
MABS_06-NC2-M1	24,073,000	55275BAF4
MABS_06-NC3-A5	52,105,000	55275RAE2
MABS_06-WMC1 A3	37,683,992	57643LRK4
MANA_07-OAR4-A1	94,436,719	59025EAV8
MARM_04-9-1A2	2,105,803	576433RJ7
MARM_04-9-2A1	441	576433RP3
MHL_05-1-1A1	41,845,167	61913PAP7
MHL_05-2-1A2	8,189,035	61915RAB2
MIT_07-1-2A13	54,925,648	61915YAD3
MIT_07-1-2A14	18,000,000	61915YAE1
MLA_07-A1-A2B	20,738,148	59023MAC4
MLCC_03-F-B1	961,685	5899292T4
MLCC_04-G-A2	1,869,841	59020UPA7
MLFF_07-3-A2C	54,210,000	59024VAG4
MLHE_06-H1-A2C	27,298,248	59020U3C7
MLIM_05-HE2-A2B	13,269,789	59020US22
MLMI_05-A6-IIA2	40,851,471	59020UZH1
MLMI_06-HE1-A2D	19,554,000	59020U3D5
MLMI_06-HE3-A3	93,192,000	590212AC0
MLMI_06-HE5-A2C	117,353,000	59022QAD4
MLMI_06-HE5-M1	50,235,000	59022QAF9
MLMI_06-HE5-M2	41,918,000	59022QAG7
MLMI_06-OPT1-M1	49,884,000	59022VAF8
MLMI_06-OPT1-M2	35,826,000	59022VAG6
MLMI_07-MLN1-A2C	114,600,000	59024UAD3
MSAB_07-H5-A2B	29,500,000	61753KAC0
MSAB_07-H5-A2C	77,000,000	61753KAD8
MSAB_07-N2-A2C	57,000,000	61753NAE0
MSAB_07-N2-A2D	30,000,000	61753NAF7
MSAB_07-N3-A2D	26,000,000	61755AAE6
MSAB_07-N4-A2C	44,956,935	61755EAD0
MSAC 2007-NC3 A2	52,980,000	61755AAC0

Descriptor	Current Principal Balance	CUSIP
MSAC_04-HE1 A4	939,550	61746REV9
MSAC_05-HE1-A1MZ	343,224	61744CKG0
MSAC_06-HE2-A2C	104,593,319	617451EU9
MSAC_06-HE3-A2C	29,985,927	61749HAD2
MSAC_06-WMC1-A2B	17,043,449	61744CXL5
MSAC_06-WMC1-A2C	25,000,000	61744CXM3
MSAC_07-HE6-A3	68,000,000	61755CAC6
MSAC_07-NC1-A2D	17,385,000	617505AE2
MSAC_07-NC3-A2C	71,000,000	61755AAD8
MSHE_05-4-A2B	817,512	61744CVG8
MSHE_06-1-A2C	55,000,000	61744CWX0
MSHEL_06-2-A4	32,000,000	61744CYP5
MSHLC_03-1-A	6,435,730	55353WAA4
MSIX_06-1-A3	43,255,000	61749QAD2
MSM_06-16A-2A2	58,645,468	617487AC7
MSM_06-9AR-A4	12,952,254	61748JAD9
MSM_07-2AX-2A2	33,085,668	61751TAC3
MSM_07-2AX-2A3	11,343,658	61751TAD1
MSM_07-5AX-2A2	6,402,696	61751GAC1
MSM_07-5AX-2A3	9,238,175	61751GAD9
NAA_05-AR4-5A1	4,957,949	65535VNA2
NAA_05-AR4-VA2	7,879,000	65535VNB0
NAA_05-AR5-IIIA2	13,758,449	65535VQH4
NAA_05-AR5-IIIA3	23,969,000	65535VPY8
NAA_05-AR6-4A1	42,456,795	65535VRK6
NAA_06-AR1-VA1	43,648,313	65535VSF6
NAA_06-S1-A2	9,913,277	65535VTP3
NAA_07-1-2A2	39,535,178	65538NAB9
NAA_07-1-2A3	38,274,748	65538NAC7
NCC_05-2-A1MZC	12,677,261	64352VKN0
NCHET_05-3 A2C	28,699,373	64352VLG4
NCHET_05-4-A2B	11,554,223	64352VMS7
NCHET_05-B-A2C	156,016,382	64352VNH0
NCMT_06-1-A3	121,332,915	65106AAL7
NCMT_06-1-A4	106,279,000	65106AAM5
NCMT_07-1-2A2	27,683,000	65106FAC6
NCMT_07-1-2A3	34,007,000	65106FAD4
NFHE_06-4-A2C	72,382,000	66988XAC8
NHEL_06-1-M1	40,000,000	669884AF5
NHEL_06-3-M1	41,550,000	66988WAF3

Descriptor	Current Principal Balance	CUSIP
NHEL_06-6-2AD	45,475,000	66988RAE7
NHEL_06-A2C	30,000,000	66988RAD9
NHELI_06-HE2-A3	26,000,000	65536MAC1
NSTR_07-A-AV3	35,000,000	63860HAC3
NSTR_07-B-2AV2	58,395,000	63860LAC4
NSTR_07-B-2AV3	28,708,000	63860LAD2
NSTR_07-C-2AV3	10,000,000	63860KAD4
NSTR_07-C-2AV4	42,306,000	63860KAE2
NTSR_06-B-AV4	59,274,000	63860FAD5
NTSR_07-A-AV4	39,000,000	63860HAD1
OMAC_05-5-IA1C	29,909,930	68383NCX9
OMAC_05-5-IA1D	41,107,000	68383NCY7
OMAC_06-1-IA1C1	77,617,000	68383NDW0
OMAC_06-2-A1B	119,427,848	68384CAB2
OMAC_06-2-A1C	48,052,148	68384CAC0
OOHE_05-2-M1	8,200,000	68389FHB3
OOHE_07-6-IIA4	14,451,000	68403KAD7
OOHE_07-C1-IIA3	10,190,000	68402YAD8
OOMLT_05-1-A1B	970,469	68389FGF5
OOMLT_05-4-A3	15,717,513	68389FJF2
OOMLT_05-5-A3	5,976,225	68389FJW5
OOMLT_06-3 M2	23,500,000	68389BAE3
OOMLT_06-3-2A4	30,000,000	68389BAP8
OOMLT_07-6-2A3	10,000,000	68403KAC9
OOWLT_02-1-A1	690,107	68400XAK6
OPMAC_05-2-AI2	3,403,334	68383NAS2
OPMAC_05-2-AI3	10,000,000	68383NAT0
OPMAC_05-3-A1B	5,060,399	68383NBL6
OPMAC_05-4-IA1B	49,473,001	68383NCC5
OPMAC_05-4-IA1C	47,190,000	68383NCD3
OPMAC_06-1-1A1B	126,609,555	68383NDV2
OWML_05-5-A2B	13,357,998	69121PBT9
OWNIT_05-4-A2A2	16,793,332	69121PAV5
OWNIT_05-4-A3	12,000,000	69121PAX1
OWNIT_06-4-A2C	48,798,000	69121QAD3
PHHA_07-1-IA1	137,856,431	69337BAA2
PHHA_07-1-IA2	58,737,000	69337BAB0
PHHA_07-2-1A1	5,333,104	69337HAA9
PHHA_07-3-A1	10,664,372	69337MAA8
PHHA_07-3-A2	79,013,000	69337MAB6

Descriptor	Current Principal Balance	CUSIP
POHE_07-A-A2	76,090,000	73316NAB1
POPLR_06-A-A4	50,749,000	73316PJV3
POPLR_06-C-A3	21,988,917	73316MAC1
POPLR_06-E-A3	11,867,000	73316TAC6
PPSI_04-WHQ2-A1D	5,755,207	70069FEW3
PPSI_04-WHQ2-A2B	10,142,436	70069FEY9
QUST_06-X1-A2	21,745,317	748351AR4
QUST_06-X1-A3	6,365,000	748351AS2
RAAC_06-SP3-A2	30,000,000	74919QAB3
RALI_06-QO5-2A1	47,989,430	75114HAD9
RALI_06-QO5-2A2	16,453,519	75114HAE7
RAMC_06-1-AV2	4,421,488	759950GR3
RAMC_06-1-AV3	19,210,000	759950GS1
RAMC_06-2-AV2	5,973,263	759676AB5
RAMP_04-RS7-A11	21,928,999	7609857J4
RAMP_05-EF7-A14	66,246,202	76112BR77
RAMP_05-EFC3-A12	169,780	76112BYQ7
RAMP_05-EFC5-A2	3,748,753	76112BH29
RAMP_05-RS8-A2	47,457,626	76112BZF0
RAMP_05-RS9-A14	99,246,536	76112BL81
RAMP_06-NC1-A3	16,044,500	76112BX21
RAMP_06-NC2-A2	9,281,591	75156TAB6
RAMP_06-RS1-A12	38,651,144	76112BT83
RAMP_06-RS2-A2	34,209,944	76112B2C3
RAMP_06-RS2-A3A	80,007,000	76112B2D1
RAMP_06-RS4-A3	61,680,000	75156WAC7
RAMP_06-RZ1-A2	31,206,516	76112BY87
RAMP_07-RS2-A2	55,000,000	75157DAB0
RASC_01-KS1-A11	1,656,682	76110WLD6
RASC_03-KS5-A11B	2,988,364	76110WSK3
RASC_03-KS9-A2B	3,106,579	76110WUP9
RASC_04-KS10-A11	1,932,461	76110WG26
RASC_04-KS11-A11	257,661	76110WJ23
RASC_04-KS8-M111	825,138	76110WD52
RASC_05-AHL3-A2	13,886,138	76110W6L5
RASC_05-EMX3-A13	1,495,818	75405MAC8
RASC_05-KS12-A2	4,105,985	753910AB4
RASC_05-RS3-A1A3	2,000,000	76112BLD0
RASC_06-EMX3-A2	83,176,200	76113ABZ3
RASC_06-EMX5-A3	50,781,000	74924QAC4

Descriptor	Current Principal Balance	CUSIP
RASC_06-EMX6-A3	40,860,000	754065AC4
RASC_06-KS4-A3	50,000,000	75406EAC5
RASC_06-KS5-A3	64,000,000	75406VAC7
RASC_06-KS6 A3	30,000,000	75406WAC5
RASC_06-KS7-A3	25,000,000	75406XAC3
RASC_06-KS9 AI3	45,000,000	75406YAC1
RASC_07-KS3-AI3	118,000,000	74924YAC7
RESM_06-1-A2C	20,944,000	76116RAE1
RFMSI_05-AH3-A3	20,805,000	76110W6M3
RFMSI_05-KS4-A4B	2,998,248	76110WU53
RFMSI_05-RS5-AI3	20,929,000	76112BPU8
RFMSI_06-EM6-A4	39,011,000	754065AD2
RFMSI_06-KS9-M1S	35,000,000	75406YAF4
RFMSI_06-QO8-IA3	186,877,369	75115FAD2
RFMSI_06-RZ1-A3	49,479,000	76112BY95
RFMSI_06-SP2-A2	16,034,846	74919PAB5
RFMSI_06-SP2-A3	20,337,000	74919PAC3
RFMSI_06-SP3-A3	36,505,000	74919QAC1
RFMSI_06-SP4-A2	20,724,000	74919VAB2
RFMSI_06-SP4-A3	22,545,000	74919VAC0
RFMSI_07-KS1-A3	35,455,000	74924SAC0
SABR_04-DO1-A2	1,344,638	81375WAS5
SABR_06-NC1-A3	45,000,000	81375HAC3
SABR_06-NC3-A2C	15,949,000	81377CAC2
SABR_07-B5-A2B	169,142,000	81379EAB8
SABR_07-NC2-M1	10,000,000	81378GAE8
SACO_05-10-1A	19,865,339	785778ND9
SACO_06-2-2A	14,039,213	785778PG0
SACO_06-2-IA	17,946,830	785778PF2
SAIL_04-7-A7	56,409,691	86358EKH8
SAIL_04-7-A8	17,500,000	86358EKJ4
SAIL_04-8-A8	10,256,786	86358ELS3
SAIL_05-10-A5	31,077,392	86358EYX8
SAIL_05-11-A5	44,315,332	86358EZRO
SAIL_05-2-A1	4,564,871	86358EQU3
SAIL_05-5-A3	4,751,118	86358ESY3
SAIL_05-8-A3	26,027,589	86358EXN1
SAIL_05-8-A4	149,906,000	86358EXP6
SAIL_05-8-M3	11,662,639	86358EXS0
SAIL_05-9-A3	187,493,000	86358EYC4

Descriptor	Current Principal Balance	CUSIP
SAIL_05-9-A6	29,374,768	86358EYS9
SAIL_06-1 A3	53,601,865	86358EA89
SAIL_06-2-A3	64,316,128	86358EE69
SAIL_06-2-M1	39,464,721	86358EE85
SAIL_06-4-A4	120,163,000	86360WAD4
SAIL_06-4-M1	119,278,529	86360WAF9
SAIL_06-B3-M1	139,764,432	86361KAF4
SAIL_06-BNC1-A4	27,393,150	86358EC87
SAIL_06-BNC2-M1	11,266,966	86358GAG6
SAMI_06-A7-A11	9,943,000	86361HAP9
SARM_04-8-B1	43,463,567	86359BWS6
SARM_05-8XS-A3	29,119,277	863579NY0
SASC_05-GEL2-A	4,115,463	86359DAW7
SASC_05-OP1-M1	14,385,000	86359DVF1
SASC_05-OPT1 A2	68,267,390	86359DVC8
SASC_05-WF3-A2	7,299,905	86359DLJ4
SASC_05-WF4-A4	43,616,000	863576DE1
SASC_06-11-A3	47,974,643	86360DAE4
SASC_06-BC4-A4	50,880,000	86359RAD8
SASC_06-BC4-M1	36,488,000	86359RAF3
SASC_06-GE1-A2	38,411,000	863576EF7
SASC_06-GE2-A2	63,673,000	86360CAB2
SASC_06-GEL3-A2	40,894,000	86360XAB6
SASC_06-GEL4-A2	50,707,000	86361NAB7
SASC_06-OP1-M1	10,995,000	86359UAG4
SASC_06-W1-A4	11,801,000	86361CAD7
SASC_06-WF1-A4	6,301,212	863576FF6
SASC_07-BC1-M1	35,000,000	86362PAG0
SASC_07-GEL1-A2	10,000,000	86362QAB9
SASC_07-GEL1-A3	13,630,000	86362QAC7
SASC_07-GEL2-A1	19,599,059	86363MAA9
SASC_07-GEL2-A2	49,025,000	86363MAB7
SAST_04-1-A	4,507,570	805564PL9
SAST_06-1-M1	26,748,000	80556UAF0
SAST_06-2-M1	9,500,000	80556XAG2
SAST_06-3-A3	111,000,000	80556AAC1
SGMS_06-O2-M1	18,701,000	78420MAG4
SHOME_05-1A-M1	3,817,060	83169RAA1
SHOME_06-1A-M2	22,000,000	83170GAA2
SHOME_06-1-M3	14,000,000	83170GAC8

Descriptor	Current Principal Balance	CUSIP
SURF_04-BC4-A1B	3,315,600	84751PDZ9
SURF_05-A3-A2C	20,841,000	84751PJK5
SURF_06-AB1-A4	78,735,000	84751PKW8
SURF_06-BC1-A2C	31,647,686	84751PKA6
SURF_06-BC5-A2E	18,463,000	84751NAF1
SVH_07-NS1-A3	85,880,000	83612QAC2
SVHE_05-OPT3-A5	51,418,000	83611MGT9
SVHE_05-OPT4-IIA	46,138,960	83611MJH2
SVHE_06-1-A4	14,076,000	83611MKY3
SVHE_06-3-A3	65,000,000	83612HAC2
SVHE_06-E2-A3	105,017,000	83611XAC8
SVHE_06-EQ1-M1	47,271,000	83612JAE4
SVHE_06-OPT2-M1	25,000,000	83611MMM7
SVHE_06-OPT3-2A4	15,000,000	83611MPJ1
SVHE_06-OPT3-M1	85,000,000	83611MPK8
SVHE_06-OPT4-M1	15,000,000	83611YAF9
SVHE_06-OPT5-M1	60,000,000	83612CAF6
SVHE_06-OPT5-M2	68,500,000	83612CAG4
SVHE_06-WF1-A4	100,000,000	83612LAU3
SVHE_07-1-IIA2	13,560,000	83612PAC4
SVHE_07-1-IIA3	39,370,000	83612PAD2
SVHE_07-1-IIA4	29,764,000	83612PAE0
SVHE_07-OPT3-IIA	34,671,000	83612KAD3
TBW_07-2-A2A	80,004,000	872227AC7
TMST_03-4-A1	3,747,468	885220DWO
TMST_07-3-2A1	43,449,086	88522XAC5
TMT_04-23H-A	14,112,917	881561PM0
TMT_05-16H-AV2	24,532,698	881561ZF4
TMT_06-1-IA2	22,001,546	881561L93
TMT_06-1-IA3	12,178,000	881561M27
TMT_06-5-IA2B	25,424,441	8815612F0
TMT_06-5-IIA2	40,211,329	881561Z56
TMT_06-7-IIA3	57,300,000	88156PAZ4
TMTS_04-19HE-A1	3,948,605	881561LR3
TMTS_05-10HE-A1B	5,553,346	881561UY8
TMTS_05-12AL-AV2	3,946,876	881561WB6
TMTS_05-14HE-AV2	11,591,656	881561XP4
TMTS_05-18A-A2	72,228,270	881561F25
TMTS_05-18A-A3	56,920,000	881561F33
TMTS_05-7SL-A1	2,314,633	881561TN4

Descriptor	Current Principal Balance	CUSIP
TMTS_06-7-IIA2	18,000,000	88156PAY7
TMTS_07-2ALT-A1A	9,738,220	88157JAA2
TRUMN_04-2-A1	5,560,522	897896AW6
VBSSL_09-1-UAB9	152,192,000	929090AA6
VBSSL_09-1-UAU7	16,354,535	92910YAA9
WAL_07-OC2-A1	10,098,742	93936LAA5
WAMU_07-H3-IIA4	12,000,000	93364EAE4
WFHE_06-1-A4	3,000,000	9497EUAD9
WFHE_06-1-M2	7,242,000	9497EUAJ6
WFHET_05-3-A11A	695,378	9497ENAM5
WFHET_06-1-M1	10,000,000	9497EUAH0
WFHET_06-3-M1	36,550,000	9497EBAD1
WMAB_06-H4-IIA2	29,606,000	93934QAC2
WMAB_06-H5-IIA2	25,000,000	93934XAC7
WMABS_06-HE1-2A3	14,152,638	92925CES7
WMALT_07-HY1-A2A	45,400,000	93936AAB7
WMALT_07-HY1-A3A	42,000,000	93936AAD3
WMALT_07-OC2-A2	46,387,864	93936LAB3
WMHE_07-H4-IIA3	16,711,000	93363XAD5
WMHE_07-HE3-2A2	14,000,000	93364EAC8
WMHE_07-HE3-2A3	39,000,000	93364EAD6
WMLT_06-AMN1-A2	50,000,000	92978EAB0
Non-Residential ABS		
PUMA_S1-A	683,600	74588VAA4
Cash		
GOLDMAN SACHS FIN SQ GOVT FS	279,877,569	381424716
TOTAL ASSETS	34,828,589,614	