

Loan ID Dealer  
NR NR

Borrower	Start Date	Maturity Date	Loan Amount	Current Loan Amount	OIS Rate
PLAINFIELD TALF LLC	25-Mar-2009	26-Mar-2012	18,800,000.00	0.00	NR
R3 CAPITAL PARTNERS MASTER (DE), L.P.	25-Mar-2009	26-Mar-2012	47,000,000.00	47,000,000.00	
CATALYST TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
CATALYST TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
CATALYST TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
OWS ABS, LLC	25-Mar-2009	26-Mar-2012	11,159,515.65	0.00	
OWS ABS, LLC	25-Mar-2009	26-Mar-2012	11,159,515.65	0.00	
OWS ABS, LLC	25-Mar-2009	26-Mar-2012	11,159,515.66	0.00	
OWS ABS, LLC	25-Mar-2009	26-Mar-2012	11,159,515.66	0.00	
R3 CAPITAL PARTNERS MASTER (DE), L.P.	25-Mar-2009	26-Mar-2012	18,798,742.28	0.00	
R3 CAPITAL PARTNERS MASTER (DE), L.P.	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
R3 CAPITAL PARTNERS MASTER (DE), L.P.	25-Mar-2009	26-Mar-2012	11,159,515.65	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	11,749,213.92	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,229,556.02	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	14,879,354.20	0.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	13,949,394.57	0.00	
APM GLOBAL FIXED INCOME LLC - SERIES A	25-Mar-2009	26-Mar-2012	10,340,000.00	10,340,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	94,000,000.00	94,000,000.00	
PRUDENTIAL INTERNATIONAL INSURANCE SERVICE COMPANY, LLC	25-Mar-2009	26-Mar-2012	117,500,000.00	117,500,000.00	
WEXFORD TALF INVESTORS LLC	25-Mar-2009	26-Mar-2012	10,340,000.00	0.00	





WDG PARTNERS LLC	14-Apr-2009	16-Apr-2012	13,788,900.66	13,788,900.66
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.49	10,111,860.49
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.49	10,111,860.49
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.49	10,111,860.49
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.49	10,111,860.49
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.49	10,111,860.49
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	16,546,680.79	16,546,680.79
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	14-Apr-2009	16-Apr-2012	22,981,501.10	22,981,501.10
CORSARIO TALF TRUST 2009A	14-Apr-2009	16-Apr-2012	10,228,116.66	0.00
TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	14-Apr-2009	16-Apr-2012	65,088,015.09	0.00
TALF PARTNERS I, LP	14-Apr-2009	16-Apr-2012	20,016,514.52	20,016,514.52
TRTF, LLC	14-Apr-2009	16-Apr-2012	10,008,257.26	10,008,257.26
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	14-Apr-2009	16-Apr-2012	10,008,257.26	10,008,257.26
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	14-Apr-2009	16-Apr-2012	23,248,063.28	0.00
BLACKROCK FINANCIAL MGMT; BLACKROCK TERM ABS OPPORTUNITY FUND L.P.	14-Apr-2009	16-Apr-2012	23,248,063.27	0.00
ARROWPOINT ASSET MGMT, LLC; ARROWPOINT FUNDAMENTAL OPPORTUNITY FUND LP	14-Apr-2009	16-Apr-2012	56,397,518.40	0.00
VISIUM ASSET MANAGEMENT, LLC / VISTALF, LLC	14-Apr-2009	16-Apr-2012	10,008,257.26	10,008,257.26
ARROWPOINT ASSET MGMT, LLC; ARROWPOINT FUNDAMENTAL OPPORTUNITY FUND LP	14-Apr-2009	16-Apr-2012	18,196,831.38	18,196,831.38
ABSOLUTE RECOVERY (TALF) INVESTMENTS LLC	14-Apr-2009	16-Apr-2012	90,997,452.00	0.00
ARTEVIDA TALF OPPORTUNITY FUND LLC	14-Apr-2009	16-Apr-2012	13,788,900.66	13,788,900.66
TRTF, LLC	14-Apr-2009	16-Apr-2012	10,111,860.48	10,111,860.48
ARROWPOINT ASSET MGMT, LLC; ARROWPOINT FUNDAMENTAL OPPORTUNITY FUND LP	14-Apr-2009	16-Apr-2012	150,400,000.00	150,400,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	10,340,000.00	10,340,000.00
WEXFORD TALF INVESTORS LLC	14-Apr-2009	16-Apr-2012	18,800,000.00	18,800,000.00
HUNTER'S GLEN/FORD, LTD.	14-Apr-2009	16-Apr-2012	39,006,656.84	0.00
WEST CREEK INVESTMENTS LLC	14-Apr-2009	16-Apr-2012	19,268,348.56	0.00
ACT TWO HOLDINGS, LLC	14-Apr-2009	16-Apr-2012	19,268,348.56	0.00

ACT TWO HOLDINGS, LLC	14-Apr-2009	16-Apr-2012	13,948,837.97	0.00
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	14-Apr-2009	16-Apr-2012	11,159,070.37	0.00
PARAMAX SPECIALTY INVESTMENTS, LLC	14-Apr-2009	16-Apr-2012	10,229,147.84	0.00
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	14-Apr-2009	16-Apr-2012	10,009,396.40	10,009,396.40
FLEXPOINT ABS LLC	14-Apr-2009	16-Apr-2012	10,009,396.40	0.00
ARROWPOINT ASSET MGMT, LLC; ARROWPOINT FUNDAMENTAL OPPORTUNITY FUND LP	14-Apr-2009	16-Apr-2012	183,852,008.80	183,852,008.80
ACT TWO HOLDINGS, LLC	14-Apr-2009	16-Apr-2012	13,788,900.66	13,788,900.66
HUNTER'S GLEN/FORD, LTD.	14-Apr-2009	16-Apr-2012	32,174,101.54	32,174,101.54
FLEXPOINT ABS LLC	14-Apr-2009	16-Apr-2012	45,963,002.20	45,963,002.20
Arrowpoint Fundamental Opportunity Fund, LP	12-May-2009	14-May-2012	70,490,045.40	70,490,045.40
Munder TALF Fund, LLC	12-May-2009	14-May-2012	13,158,141.81	13,158,141.81
Arrowpoint Structured Opportunity Fund, LP	12-May-2009	14-May-2012	43,238,681.18	43,238,681.18
Munder TALF Fund, LLC	12-May-2009	14-May-2012	10,119,691.34	10,119,691.34
Arrowpoint Fundamental Opportunity Fund, LP	12-May-2009	14-May-2012	77,358,063.75	0.00
METWEST Enhanced TALF Strategy Fund, LP	12-May-2009	14-May-2012	10,202,459.31	10,202,459.31
OWS ABS, LLC	12-May-2009	14-May-2012	18,549,926.01	0.00
PARS IV SPV LLC	12-May-2009	14-May-2012	18,549,926.01	18,549,926.01
PIMCO Distressed Senior Credit Opportunities Fund, L.P.	12-May-2009	14-May-2012	27,824,889.02	27,824,889.02
Belstar Altair Credit Fund LP	12-May-2009	14-May-2012	10,122,481.42	10,122,342.64
Prudential International Insurance Service Company, LLC	12-May-2009	14-May-2012	109,040,000.00	109,040,000.00
Prudential International Insurance Service Company, LLC	12-May-2009	14-May-2012	94,000,000.00	94,000,000.00
Prudential International Insurance Service Company, LLC	12-May-2009	14-May-2012	94,000,000.00	94,000,000.00
Prudential International Insurance Service Company, LLC	12-May-2009	14-May-2012	94,000,000.00	94,000,000.00
Act Two Holdings, LLC	12-May-2009	14-May-2012	15,640,000.00	15,640,000.00
AG TALF LLC	12-May-2009	14-May-2012	92,000,000.00	92,000,000.00
Arrowpoint Fundamental Opportunity Fund, LP	12-May-2009	14-May-2012	48,300,000.00	48,300,000.00
Arrowpoint Structured Opportunity Fund, LP	12-May-2009	14-May-2012	172,500,000.00	172,500,000.00
Atrevida TALF Opportunity Fund LLC	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
Belstar Credit Fund LP	12-May-2009	14-May-2012	10,120,000.00	10,120,000.00
Cornerstone TALF Fund One, LLC	12-May-2009	14-May-2012	10,120,000.00	10,120,000.00
Elmrock TALF Fund, LLC	12-May-2009	14-May-2012	16,560,000.00	16,560,000.00
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	114,080,000.00	114,080,000.00
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	57,040,000.00	57,040,000.00
Hegemony Partners, LP	12-May-2009	14-May-2012	10,120,000.00	0.00
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
METWEST Enhanced TALF Strategy Fund, LP	12-May-2009	14-May-2012	13,800,000.00	13,800,000.00
Munder TALF Fund, LLC	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
OWS ABS, LLC	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
Paramax Speciality Investments, LLC	12-May-2009	14-May-2012	10,120,000.00	10,120,000.00
TRTF LLC	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
West Creek Investments, LLC	12-May-2009	14-May-2012	15,640,000.00	15,640,000.00
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	18,799,855.24	18,799,855.24
R3 Capital Partners Master (DE), L.P.	12-May-2009	14-May-2012	18,799,855.24	18,799,855.24
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	33,938,883.11	33,938,883.11
OWS ABS, LLC	12-May-2009	14-May-2012	33,938,883.11	33,938,883.11
OWS ABS, LLC	12-May-2009	14-May-2012	43,551,733.71	43,551,733.71
AG TALF LLC	12-May-2009	14-May-2012	176,000,000.00	175,609,084.82
OWS ABS, LLC	12-May-2009	14-May-2012	44,000,000.00	43,902,271.42
PARS IV SPV LLC	12-May-2009	14-May-2012	110,000,000.00	109,755,678.12
PIMCO Distressed Mortgage Fund II, L.P.	12-May-2009	14-May-2012	73,040,000.00	72,877,770.34
PIMCO Distressed Mortgage Fund, L.P.	12-May-2009	14-May-2012	146,960,000.00	146,633,585.97
PIMCO Distressed Senior Credit Opportunities Fund, L.P.	12-May-2009	14-May-2012	220,000,000.00	219,511,356.02
AG TALF LLC	12-May-2009	14-May-2012	10,349,918.23	0.00



Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.62	10,238,702.60
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	10,239,590.63	10,238,702.61
Wexford TALF Investors LLC	12-May-2009	14-May-2012	14,893,950.00	14,892,658.34
Wexford TALF Investors LLC	12-May-2009	14-May-2012	13,963,078.13	13,961,867.20
S3 Global Multi-Strategy Fund LLC	12-May-2009	14-May-2012	11,040,000.00	11,040,000.00
Trinity Capital Advisors, Inc.	12-May-2009	14-May-2012	16,560,000.00	16,560,000.00
Bessemer Securities Corporation	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
MBIA Insurance Corp	12-May-2009	14-May-2012	10,119,859.33	10,119,859.33
AG TALF LLC	12-May-2009	14-May-2012	10,008,293.29	10,008,293.29
AG TALF LLC	12-May-2009	14-May-2012	10,119,859.34	10,119,859.34
MBIA Insurance Corp	12-May-2009	14-May-2012	10,234,496.44	10,234,496.44
Blackrock Mortgage Investors Fund TALF SPV LLC	12-May-2009	14-May-2012	23,187,407.51	23,187,407.51
Blackrock Term Asset-Backed Securities Opportunity Fund L.P.	12-May-2009	14-May-2012	23,187,407.51	23,187,407.51
Arrowpoint Fundamental Opportunity Fund LP	12-May-2009	14-May-2012	79,087,442.03	79,084,191.85
FLAT TOP LLC	12-May-2009	14-May-2012	10,120,000.00	10,120,000.00
WDG PARTNERS LLC	12-May-2009	14-May-2012	31,280,000.00	31,280,000.00
TERRAPIN TALF MANAGEMENT COMPANY, TERRAPIN TALF FUND LP	12-May-2009	14-May-2012	12,880,000.00	12,880,000.00
VISIUM ASSET MANAGEMENT, LLC / VistaLF, LLC	12-May-2009	14-May-2012	10,120,000.00	10,120,000.00
Unity Mutual Life Insurance CO	12-May-2009	14-May-2012	11,040,000.00	11,040,000.00
FLAT TOP LLC	12-May-2009	14-May-2012	10,229,430.19	10,229,430.19
FLAT TOP LLC	12-May-2009	14-May-2012	10,119,859.33	10,119,859.33
SEER CAPITAL MANAGEMENT LP, SEER CAPITAL BORROWER I LLC	12-May-2009	14-May-2012	10,008,293.30	10,008,293.30
Alerion TALF Fund, LLC	12-May-2009	14-May-2012	12,210,853.59	11,685,571.23
Alerion TALF Fund, LLC	12-May-2009	14-May-2012	40,576,634.22	39,572,462.34
Alerion TALF Fund, LLC	12-May-2009	14-May-2012	13,927,331.25	13,927,331.25
Alerion TALF Fund, LLC	12-May-2009	14-May-2012	19,810,190.38	19,700,098.42
EAB ASSET ADVISORS LLC, EAB ABS PARTICIPATION ONE LLC	12-May-2009	14-May-2012	10,118,056.96	0.00
Arrowpoint Fundamental Opportunity Fund LP	12-May-2009	14-May-2012	56,219,167.50	0.00
Magnetar Funding II LLC	12-May-2009	14-May-2012	744,562,720.00	742,908,965.79
TRTF LLC	12-May-2009	14-May-2012	10,119,859.33	10,119,859.33
TRTF LLC	12-May-2009	14-May-2012	10,008,293.30	10,008,293.30
Atrevida TALF Opportunity Fund, LLC	12-May-2009	14-May-2012	10,119,691.34	10,119,691.34
SL Portfolio Investments LLC	12-May-2009	14-May-2012	66,000,000.00	65,853,406.87
OWS ABS LLC TALF	12-May-2009	14-May-2012	11,000,000.00	0.00
OWS ABS LLC TALF	12-May-2009	14-May-2012	11,000,000.00	0.00
OWS ABS LLC TALF	12-May-2009	14-May-2012	11,000,000.00	10,975,567.81
OWS ABS LLC TALF	12-May-2009	14-May-2012	11,000,000.00	10,975,567.81
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	38,913,450.25	0.00
West Creek Investments LLC	12-May-2009	14-May-2012	19,222,306.75	0.00

Act Two Holdings, LLC	12-May-2009	14-May-2012	19,222,306.75	0.00
Hunters Glen Ford, Ltd	12-May-2009	14-May-2012	13,912,444.51	13,912,444.51
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	11,129,955.61	11,129,955.61
Paramax Specialty Investments, LLC	12-May-2009	14-May-2012	10,202,459.31	10,202,459.31
KLS Diversified TALF SPV I, LLC	12-May-2009	14-May-2012	11,129,955.61	0.00
Flexpoint ABS LLC	12-May-2009	14-May-2012	10,122,481.42	10,122,342.59
California Public Employees' Retirement System	12-May-2009	14-May-2012	1,565,100,000.00	1,565,100,000.00
California Public Employees' Retirement System	12-May-2009	14-May-2012	799,000,000.00	799,000,000.00
California Public Employees' Retirement System	12-May-2009	14-May-2012	799,000,000.00	799,000,000.00
California Public Employees' Retirement System	12-May-2009	14-May-2012	376,000,000.00	376,000,000.00
California Public Employees' Retirement System	12-May-2009	14-May-2012	376,000,000.00	376,000,000.00
Teachers Insurance and Annuity Association of America	12-May-2009	14-May-2012	94,000,000.00	94,000,000.00
Blackrock Term Asset-Backed Securities Opportunity Fund, LLC	12-May-2009	14-May-2012	141,000,000.00	141,000,000.00
Pimco Distressed Senior Credit Opportunities Fund, LP	12-May-2009	14-May-2012	40,420,000.00	40,420,000.00
Arrowpoint Structured Opportunity Fund, LP	12-May-2009	14-May-2012	37,600,000.00	0.00
The Lincoln National Life Insurance Co	12-May-2009	14-May-2012	18,800,000.00	18,800,000.00
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	18,598,963.98	18,598,963.98
West Creek Investments LLC	12-May-2009	14-May-2012	18,598,963.98	18,598,963.98
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	10,579,852.94	10,579,852.94
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	20,699,712.27	20,699,712.27
Arrowpoint Fundamental Opportunity Fund, LP	12-May-2009	14-May-2012	31,279,565.21	31,279,565.21
Arrowpoint Structured Opportunity Fund, LP	12-May-2009	14-May-2012	31,841,117.03	31,841,117.03
Hunters Glen Ford, Ltd	12-May-2009	14-May-2012	20,014,416.42	0.00
OWS ABS, LLC	12-May-2009	14-May-2012	10,007,208.21	10,007,208.21
The Lincoln National Life Insurance Co	12-May-2009	14-May-2012	10,007,208.21	10,007,208.21
Act Two Holdings, LLC	12-May-2009	14-May-2012	10,007,208.21	0.00
Act Two Holdings, LLC	12-May-2009	14-May-2012	10,230,558.56	0.00
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	37,202,031.12	0.00
The Obsidian Master Fund	12-May-2009	14-May-2012	36,960,000.00	0.00
R3 Capital Partners Master (DE), LP	12-May-2009	14-May-2012	294,800,000.00	103,609,360.15
Blackrock Term Asset-Backed Securities Opportunity Fund, LLC	12-May-2009	14-May-2012	74,800,000.00	74,633,861.12
Blackrock Mortgage Investors Master Fund, LP	12-May-2009	14-May-2012	108,240,000.00	71,999,724.85
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	61,600,000.00	30,731,589.87
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	70,400,000.00	35,121,817.00
Act Two Holdings, LLC	12-May-2009	14-May-2012	10,120,000.00	0.00
Blackrock Term Asset-Backed Securities Opportunity Fund, LLC	12-May-2009	14-May-2012	49,499,608.95	49,499,608.95
FrontPoint Strategic Credit Investments, LLC	12-May-2009	14-May-2012	15,749,875.57	15,749,875.57
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	31,049,754.70	31,049,754.70
Teachers Insurance and Annuity Association of America	12-May-2009	14-May-2012	35,999,715.60	35,999,715.60
Wexford Talf Investors, LLC	12-May-2009	14-May-2012	10,079,920.37	0.00
Catalyst TALF Investors, LLC	12-May-2009	14-May-2012	15,119,880.55	0.00
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	15,839,874.86	0.00
Act Two Holdings, LLC	12-May-2009	14-May-2012	10,079,920.37	0.00
West Creek Investments LLC	12-May-2009	14-May-2012	10,079,920.37	0.00
The Lincoln National Life Insurance Co	12-May-2009	14-May-2012	10,349,918.24	10,349,918.24
Blackrock Term Asset-Backed Securities Opportunity Fund, LLC	12-May-2009	14-May-2012	48,947,591.66	48,947,591.66
Blackrock Mortgage Investors Master Fund, LP	12-May-2009	14-May-2012	106,794,745.44	106,794,745.44
Teachers Insurance and Annuity Association of America	12-May-2009	14-May-2012	40,048,029.54	40,048,029.54
Tiger Credit LLC	12-May-2009	14-May-2012	34,263,314.16	34,263,314.16
OWS ABS, LLC	12-May-2009	14-May-2012	11,124,452.65	11,124,452.65
OWS ABS, LLC	12-May-2009	14-May-2012	11,124,452.65	11,124,452.65
Hunter's Glen/Ford, Ltd.	12-May-2009	14-May-2012	10,118,056.96	10,118,056.96
FrontPoint Michigan Strategic Partnership Investments I, LLC	12-May-2009	14-May-2012	10,118,056.96	10,118,056.96





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Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	10,234,796.32	10,234,796.32
HUNTER'S GLEN/FORD, LTD.	09-Jun-2009	11-Jun-2012	11,569,769.76	11,569,769.76
The Lincoln National Life Insurance Co	09-Jun-2009	11-Jun-2012	31,149,380.11	31,149,380.11
VBB Capital Group LLC	09-Jun-2009	11-Jun-2012	10,234,796.32	10,234,796.32
West Creek Investments LLC	09-Jun-2009	11-Jun-2012	17,799,645.78	17,799,645.78
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	11,681,017.54	0.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	11,681,017.54	0.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	11,681,017.54	0.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	11,681,017.54	0.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	10,118,100.48	0.00
Banco Itau S.A. New York	09-Jun-2009	11-Jun-2012	10,118,100.48	10,118,100.48
Belstar Credit Fund LP	09-Jun-2009	11-Jun-2012	10,118,100.48	0.00
EAB ABS Participation One LLC	09-Jun-2009	11-Jun-2012	10,118,100.48	10,118,100.48
Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	10,118,100.48	10,118,100.48
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,118,100.48	10,118,100.48
Munder TALF Fund, LLC	09-Jun-2009	11-Jun-2012	10,118,286.68	10,118,286.68
Munder TALF Fund, LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Munder TALF Fund, LLC	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	18,837,915.46	18,821,406.27
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	58,209,158.77	58,158,145.37
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	80,993,568.60	0.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	113,027,524.64	113,027,524.64
Catalyst TALF Investors LLC	09-Jun-2009	11-Jun-2012	48,948,928.00	48,948,928.00
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,234,775.85	10,234,775.85
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	146,846,783.99	146,846,783.99
AG TALF LLC	09-Jun-2009	11-Jun-2012	10,118,286.68	10,118,286.68
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	10,118,286.68	10,118,286.68
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,118,286.68	0.00
Ames Capital TALF Fund, LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Arrowpoint Structured Opportunity Fund, LP	09-Jun-2009	11-Jun-2012	26,696,371.47	26,696,371.47
Banco Itau S.A. New York	09-Jun-2009	11-Jun-2012	26,696,371.47	26,696,371.47
BET Associates III, llc	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Flat 19, LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
METWEST Enhanced TALF Strategy Fund, LP	09-Jun-2009	11-Jun-2012	17,797,580.98	17,797,580.98
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Talisman TALF LLC	09-Jun-2009	11-Jun-2012	10,339,214.16	10,339,214.16
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	16,918,714.08	0.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	83,693,981.97	83,693,981.97
Catalyst TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,740,727.69	0.00
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	42,311,957.55	42,311,957.55
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	30,687,793.39	30,687,793.39
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	24,643,228.03	24,643,228.03
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	69,744,984.98	69,744,984.98
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,229,264.46	10,229,264.46
TRTF, LLC	09-Jun-2009	11-Jun-2012	13,948,997.01	13,948,997.01
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	19,947,065.71	0.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Banco Itau S.A. New York	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
	09-Jun-2009	11-Jun-2012	10,008,901.90	0.00
	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90

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MBIA Insurance Corp

METWEST Enhanced TALF Strategy Fund, LP	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	54,594,010.38	54,594,010.38
R3 Capital Partners Master (DE), L.P.	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
SEER CAPITAL MANAGEMENT LP, SEER CAPITAL BORROWER I LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
TRTF, LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
AG TALF LLC	09-Jun-2009	11-Jun-2012	122,200,000.00	122,200,000.00
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	84,600,000.00	84,600,000.00
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	220,900,000.00	220,900,000.00
Teachers Insurance and Annuity Association of America	09-Jun-2009	11-Jun-2012	112,800,000.00	112,800,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	150,400,000.00	150,400,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	92,000,000.00	92,000,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	92,000,000.00	92,000,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	18,998,377.40	18,998,377.40
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	22,798,052.88	22,798,052.88
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	16,148,620.79	16,148,620.79
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	13,298,864.18	13,298,864.18
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	11,399,026.44	11,399,026.44
Talisman TALF LLC	09-Jun-2009	11-Jun-2012	10,449,107.57	10,449,107.57
TRTF, LLC	09-Jun-2009	11-Jun-2012	18,998,377.40	18,998,377.40
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	52,245,537.85	52,245,537.85
AG TALF LLC	09-Jun-2009	11-Jun-2012	15,038,562.18	15,038,562.18
Church Street Structured Opportunities Fund LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	16,918,382.45	16,918,382.45
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	13,158,741.90	13,158,741.90
METWEST Enhanced TALF Strategy Fund, LP	09-Jun-2009	11-Jun-2012	15,038,562.18	15,038,562.18
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
Talisman TALF LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
Trinity Capital Advisors, Inc.	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
TRTF, LLC	09-Jun-2009	11-Jun-2012	11,278,921.63	11,278,921.63
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	30,077,124.35	30,077,124.35
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	23,195,269.83	23,183,103.98
Hollenberg 1, Inc.	09-Jun-2009	11-Jun-2012	42,299,257.66	42,279,237.25
TRTF, LLC	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00
S3 Global Multi-Strategy Fund LLC	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	13,950,000.00	13,950,000.00
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	12,555,000.00	12,555,000.00
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	15,810,000.00	15,810,000.00
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	21,855,000.00	21,855,000.00
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	37,200,000.00	37,200,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	19,740,000.00	19,740,000.00
TRTF, LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
S3 Global Multi-Strategy Fund TALF LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	14,100,000.00	14,100,000.00
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	12,220,000.00	12,220,000.00
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	14,570,000.00	14,570,000.00

Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	20,210,000.00	20,210,000.00
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	18,800,000.00	18,800,000.00
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,234,796.32	10,234,796.32
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Atrevida TALF Opportunity Fund, LLC	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	13,948,997.00	13,948,997.00
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	10,229,264.46	0.00
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	47,163,589.60	47,163,589.60
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	11,123,488.11	11,123,488.11
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	11,123,488.11	11,123,488.11
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	13,348,185.74	13,348,185.74
Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	13,348,185.74	13,348,185.74
Catalyst TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
Atrevida TALF Opportunity Fund, LLC	09-Jun-2009	11-Jun-2012	10,233,609.06	10,233,609.06
AG TALF LLC	09-Jun-2009	11-Jun-2012	17,797,580.98	0.00
TRTF, LLC	09-Jun-2009	11-Jun-2012	10,079,714.74	10,079,714.74
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	40,498,853.85	40,498,853.85
MBIA Insurance Corp	09-Jun-2009	11-Jun-2012	10,079,714.74	10,079,714.74
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	17,999,490.60	17,999,490.60
Catalyst TALF Investors LLC	09-Jun-2009	11-Jun-2012	15,299,567.01	0.00
TRTF, LLC	09-Jun-2009	11-Jun-2012	13,800,000.00	13,800,000.00
Trinity Capital Advisors, Inc.	09-Jun-2009	11-Jun-2012	10,120,000.00	10,120,000.00
S3 Global Multi-Strategy Fund TALF LLC	09-Jun-2009	11-Jun-2012	46,000,000.00	46,000,000.00
S3 Global Multi-Strategy Fund LLC	09-Jun-2009	11-Jun-2012	18,400,000.00	18,400,000.00
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	466,440,000.00	466,440,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	11,040,000.00	11,040,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	11,040,000.00	11,040,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,120,000.00	10,120,000.00
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	69,000,000.00	69,000,000.00
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	57,500,000.00	57,500,000.00
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	862,500,000.00	862,500,000.00
Eaton Vance TALF Opportunities Fund I, LLC	09-Jun-2009	11-Jun-2012	32,200,000.00	32,200,000.00
Bessemer Securities Corporation	09-Jun-2009	11-Jun-2012	33,580,000.00	33,580,000.00
Atrevida TALF Opportunity Fund, LLC	09-Jun-2009	11-Jun-2012	46,000,000.00	46,000,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	1,012,000,000.00	1,012,000,000.00
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	1,175,000,000.00	1,175,000,000.00
APM Global Fixed Income LLC - Series A	09-Jun-2009	11-Jun-2012	10,350,000.00	10,350,000.00
Alliance Bernstein TALF Opportunities Fund LP	09-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
Alliance Bernstein TALF Opportunities Fund LP	09-Jun-2009	11-Jun-2012	138,000,000.00	115,000,000.00
GORDIAN KNOT INC; PHOENIX FINANCE, LLC	09-Jun-2009	11-Jun-2012	10,360,853.50	10,351,773.44
Alerion TALF Fund, LLC	09-Jun-2009	11-Jun-2012	11,383,417.97	11,383,417.97
Alerion TALF Fund, LLC	09-Jun-2009	11-Jun-2012	18,000,957.44	18,000,957.44
Alliance Bernstein TALF Opportunities Fund LP	09-Jun-2009	11-Jun-2012	94,189,577.30	94,107,031.34
SEER CAPITAL MANAGEMENT LP, SEER CAPITAL BORROWER I LLC	09-Jun-2009	11-Jun-2012	43,627,808.78	43,627,808.78
FLAT TOP LLC	09-Jun-2009	11-Jun-2012	43,000,000.00	43,000,000.00
FLAT TOP LLC	09-Jun-2009	11-Jun-2012	10,350,000.00	10,350,000.00
FLAT TOP LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
WATERFALL ASSET MANAGEMENT WATERFALL TALF OPPORTUNITY LLC	09-Jun-2009	11-Jun-2012	70,950,000.00	70,950,000.00
TERRAPIN TALF MANAGEMENT COMPANY, TERRAPIN TALF FUND LP	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50

AG TALF LLC	09-Jun-2009	11-Jun-2012	46,000,000.00	46,000,000.00
AG TALF LLC	09-Jun-2009	11-Jun-2012	64,500,000.00	64,500,000.00
Belstar SJ Credit Fund, LP	09-Jun-2009	11-Jun-2012	34,400,000.00	34,400,000.00
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC	09-Jun-2009	11-Jun-2012	23,000,000.00	23,000,000.00
BLACKROCK FINANCIAL MGMT; Blackrock Term ABS Opportunity Fund L.P.	09-Jun-2009	11-Jun-2012	115,000,000.00	115,000,000.00
METROPOLITAN WEST ENHANCED TALF STRATEGY FUND, L.P.	09-Jun-2009	11-Jun-2012	34,500,000.00	34,500,000.00
YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	09-Jun-2009	11-Jun-2012	10,449,107.57	10,449,107.57
YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
ARROWPOINT ASSET MANAGEMENT STRUCTURED OPP FUND LP	09-Jun-2009	11-Jun-2012	30,077,124.35	30,077,124.35
Alliance Bernstein TALF Opportunities Fund LP	09-Jun-2009	11-Jun-2012	11,278,921.63	11,278,921.63
EAB ASSET ADVISORS LLC, EAB ABS PARTICIPATION ONE LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
PIMCO TALF Investment Recovery Fund (Series A)	09-Jun-2009	11-Jun-2012	226,668,805.00	226,052,111.94
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	10,750,000.00	10,750,000.00
Magnetar Funding II LLC	09-Jun-2009	11-Jun-2012	51,600,000.00	51,600,000.00
TRTF, LLC	09-Jun-2009	11-Jun-2012	30,360,000.00	30,360,000.00
TRTF, LLC	09-Jun-2009	11-Jun-2012	64,500,000.00	64,500,000.00
SEER CAPITAL MANAGEMENT LP, SEER CAPITAL BORROWER I LLC	09-Jun-2009	11-Jun-2012	34,400,000.00	34,400,000.00
Coronado Capital LLC	09-Jun-2009	11-Jun-2012	23,905,349.00	23,879,687.18
AllianceBernstein TALF Opportunities Fund L.P. solely with respect to Series I	09-Jun-2009	11-Jun-2012	27,000,000.00	27,000,000.00
ACT TWO HOLDINGS, LLC	09-Jun-2009	11-Jun-2012	36,000,000.00	36,000,000.00
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	09-Jun-2009	11-Jun-2012	36,450,000.00	36,450,000.00
Arrowpoint Structured Opportunity Fund, LP	09-Jun-2009	11-Jun-2012	31,050,000.00	16,200,000.00
City of Milford, Connecticut Municipal Pension Plan	09-Jun-2009	11-Jun-2012	12,420,000.00	12,420,000.00
Frontpoint Michigan Strategic Partnership Investment LLC	09-Jun-2009	11-Jun-2012	46,800,000.00	46,800,000.00
FrontPoint SCRSIC Investments I, LLC	09-Jun-2009	11-Jun-2012	34,200,000.00	34,200,000.00
FrontPoint Strategic Credit Investments, LLC	09-Jun-2009	11-Jun-2012	27,000,000.00	27,000,000.00
HUNTER'S GLEN/FORD, LTD.	09-Jun-2009	11-Jun-2012	72,000,000.00	72,000,000.00
METWEST Enhanced TALF Strategy Fund, LP	09-Jun-2009	11-Jun-2012	90,000,000.00	90,000,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	11,250,000.00	11,250,000.00
OWS ABS, LLC	09-Jun-2009	11-Jun-2012	11,250,000.00	11,250,000.00
S3 Global Multi-Strategy Fund LLC	09-Jun-2009	11-Jun-2012	18,000,000.00	18,000,000.00
City of Stamford Fireman's Pension Fund	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
S3 Global Multi-Strategy Fund TALF LLC	09-Jun-2009	11-Jun-2012	18,000,000.00	18,000,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	10,080,000.00	10,080,000.00
Wexford TALF Investors LLC	09-Jun-2009	11-Jun-2012	17,280,000.00	17,280,000.00
Atrevida TALF Opportunity Fund, LLC	09-Jun-2009	11-Jun-2012	11,160,000.00	11,160,000.00
Arrowpoint Structured Opportunity Fund, LP	09-Jun-2009	11-Jun-2012	50,220,000.00	50,220,000.00
City of Milford, Connecticut Municipal Pension Plan	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00

VBB Capital Group LLC	09-Jun-2009	11-Jun-2012	10,230,000.00	10,230,000.00
ACT TWO HOLDINGS, LLC	09-Jun-2009	11-Jun-2012	12,220,000.00	12,220,000.00
HUNTER'S GLEN/FORD, LTD.	09-Jun-2009	11-Jun-2012	24,440,000.00	24,440,000.00
Princeton TALF ABS Fund LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
VBB Capital Group LLC	09-Jun-2009	11-Jun-2012	10,340,000.00	10,340,000.00
The Lincoln National Life Insurance Co	09-Jun-2009	11-Jun-2012	57,848,733.08	57,848,733.08
Tiger Credit LLC	09-Jun-2009	11-Jun-2012	26,699,415.27	26,699,415.27
S3 Global Multi-Strategy Fund LLC	09-Jun-2009	11-Jun-2012	12,757,839.73	12,757,839.73
Tiger Credit LLC	09-Jun-2009	11-Jun-2012	10,118,286.68	10,118,286.68
The Lincoln National Life Insurance Co	09-Jun-2009	11-Jun-2012	10,449,107.57	10,449,107.57
City of Stamford Fireman's Pension Fund	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
Atrevida TALF Opportunity Fund, LLC	09-Jun-2009	11-Jun-2012	10,339,011.50	10,339,011.50
Belstar SJ Credit Fund, LP	22-Jun-2009	11-Jun-2012	10,119,691.34	10,119,691.34
Belstar SJ Credit Fund, LP	22-Jun-2009	11-Jun-2012	10,008,901.90	10,008,901.90
METWEST Enhanced TALF Strategy Fund, LP	02-Jul-2009	11-Jun-2012	17,797,580.98	17,797,580.98
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	464,945,688.00	464,945,688.00
Royal Palm Insurance Company	14-Jul-2009	16-Jul-2012	36,265,763.66	36,265,763.66
The Lincoln National Life Insurance Co	14-Jul-2009	16-Jul-2012	69,741,853.20	69,741,853.20
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	14-Jul-2009	16-Jul-2012	72,780,511.44	72,780,511.44
Belstar SJ Credit Fund, LP	14-Jul-2009	16-Jul-2012	36,390,255.72	36,390,255.72
METWEST Enhanced TALF Strategy Fund, LP	14-Jul-2009	16-Jul-2012	81,878,075.37	81,878,075.37
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	95,524,421.26	95,524,421.26
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	100,496,239.95	100,496,239.95
Royal Palm Insurance Company	14-Jul-2009	16-Jul-2012	20,014,640.65	20,014,640.65
T. Rowe Price New Income Fund Inc.	14-Jul-2009	16-Jul-2012	10,007,320.32	10,007,320.32
T. Rowe Price Short Term Bond Fund	14-Jul-2009	16-Jul-2012	10,007,320.32	10,007,320.32
The Lincoln National Life Insurance Co	14-Jul-2009	16-Jul-2012	20,014,640.65	20,014,640.65
Aladdin TALF Fund, LP	14-Jul-2009	16-Jul-2012	11,158,854.98	11,158,854.98
AG TALF LLC	14-Jul-2009	16-Jul-2012	23,258,750.00	23,258,750.00
Cornerstone/ICA TALF Fund, LLC Series-A	14-Jul-2009	16-Jul-2012	10,340,000.00	10,340,000.00
T. Rowe Price New Income Fund Inc.	14-Jul-2009	16-Jul-2012	10,008,185.19	10,008,185.19
T. Rowe Price Short Term Bond Fund	14-Jul-2009	16-Jul-2012	10,008,185.19	10,008,185.19
T. Rowe Price New Income Fund Inc.	14-Jul-2009	16-Jul-2012	33,536,704.14	33,536,704.14
ACT TWO HOLDINGS, LLC	14-Jul-2009	14-Jul-2014	15,130,000.00	15,130,000.00
AG TALF LLC	14-Jul-2009	14-Jul-2014	89,000,000.00	89,000,000.00
AllianceBernstein TALF Opportunities Fund, L.P., solely with respect to Series 2	14-Jul-2009	14-Jul-2014	35,422,000.00	35,422,000.00
AllianceBernstein TALF Opportunities Fund L.P. solely with respect to Series I	14-Jul-2009	14-Jul-2014	31,328,000.00	31,328,000.00
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	14-Jul-2009	14-Jul-2014	24,030,000.00	24,030,000.00
Arrowpoint Structured Opportunity Fund, LP	14-Jul-2009	14-Jul-2014	36,490,000.00	36,490,000.00
Atrevida TALF Opportunity Fund, LLC	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
Belstar SJ Credit Fund, LP	14-Jul-2009	16-Jul-2012	44,500,000.00	44,500,000.00
Granite Investors, LLC	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
METWEST Enhanced TALF Strategy Fund, LP	14-Jul-2009	14-Jul-2014	44,500,000.00	44,500,000.00
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	111,250,000.00	111,250,000.00
Munder TALF Fund, LLC	14-Jul-2009	16-Jul-2012	15,130,000.00	15,130,000.00
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,235,000.00	10,235,000.00
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,235,000.00	10,235,000.00
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,680,000.00	10,680,000.00
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	14-Jul-2014	222,702,920.00	222,702,920.00
Racebrook Student Loan I, LLC	14-Jul-2009	14-Jul-2014	66,750,000.00	66,750,000.00
Royal Palm Insurance Company	14-Jul-2009	14-Jul-2014	33,820,000.00	33,820,000.00
TRTF, LLC	14-Jul-2009	14-Jul-2014	15,130,000.00	15,130,000.00
VBB Capital Group LLC	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00

Cornerstone/ICA TALF Fund, LLC Series-A	14-Jul-2009	16-Jul-2012	10,643,995.31	10,643,995.31
T. Rowe Price Short Term Bond Fund	14-Jul-2009	16-Jul-2012	10,485,288.35	10,485,288.35
Talisman TALF LLC	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
Talisman TALF LLC	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
MBIA Insurance Corp	14-Jul-2009	16-Jul-2012	30,686,415.41	30,686,415.41
MBIA Insurance Corp	14-Jul-2009	16-Jul-2012	10,007,320.32	10,007,320.32
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	81,831,603.22	81,831,603.22
Talisman TALF LLC	14-Jul-2009	16-Jul-2012	11,158,854.98	11,158,854.98
Banco Itau S.A. New York	14-Jul-2009	16-Jul-2012	94,000,000.00	94,000,000.00
Teachers Insurance and Annuity Association of America	14-Jul-2009	16-Jul-2012	188,000,000.00	188,000,000.00
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	362,840,000.00	362,840,000.00
Morgan Stanley Employee TALF Fund LP	14-Jul-2009	16-Jul-2012	13,160,000.00	13,160,000.00
MBIA Insurance Corp	14-Jul-2009	14-Jul-2014	15,130,000.00	15,130,000.00
Rosemont TALF SPV, LLC	14-Jul-2009	14-Jul-2014	13,350,000.00	13,350,000.00
California State Teachers' Retirement System	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
BET Associates III, llc	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
Church Street Structured Opportunities Fund LLC	14-Jul-2009	16-Jul-2012	10,012,500.00	10,012,500.00
Trinity Capital Advisors, Inc.	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	11,827,785.42	11,827,785.42
YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
America's Triple-A Rescue Securities Fund, L.P.	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
America's Triple-A Rescue Securities Fund, L.P.	14-Jul-2009	14-Jul-2014	26,700,000.00	26,700,000.00
YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	14-Jul-2009	14-Jul-2014	15,130,000.00	15,130,000.00
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
MBIA INSURANCE CORPORATION	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
Royal Palm Insurance Company	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	13,649,471.74	13,649,471.74
R3 Capital Partners Master (DE), L.P.	14-Jul-2009	16-Jul-2012	10,009,612.61	10,009,612.61
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
AllianceBernstein TALF Opportunities Fund, L.P., solely with respect to Series 2	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
Rosemont TALF SPV, LLC	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
Royal Palm Insurance Company	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
METWEST Enhanced TALF Strategy Fund, LP	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
ONEWEST BANK, FSB	14-Jul-2009	16-Jul-2012	34,410,098.22	34,410,098.22
EAB ASSET ADVISORS LLC, EAB ABS PARTICIPATION ONE LLC	14-Jul-2009	16-Jul-2012	10,228,950.40	10,228,950.40
TERRAPIN TALF MANAGEMENT COMPANY, TERRAPIN TALF FUND LP	14-Jul-2009	16-Jul-2012	11,158,854.98	11,158,854.98
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	81,831,603.22	81,831,603.22
MBIA INSURANCE CORPORATION	14-Jul-2009	16-Jul-2012	18,598,091.64	18,598,091.64
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	14-Jul-2009	16-Jul-2012	60,443,797.83	60,443,797.83
METWEST Enhanced TALF Strategy Fund, LP	14-Jul-2009	16-Jul-2012	60,443,797.83	60,443,797.83
Banco Itau S.A. New York	14-Jul-2009	16-Jul-2012	51,144,752.01	51,144,752.01
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	11,158,854.98	11,158,854.98
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,693,902.69	10,693,902.69
OWS ABS, LLC	14-Jul-2009	16-Jul-2012	10,693,902.69	10,693,902.69
FrontPoint SCRSIC Investments I, LLC	14-Jul-2009	16-Jul-2012	23,247,614.55	23,247,614.55
FrontPoint Strategic Credit Investments, LLC	14-Jul-2009	16-Jul-2012	13,948,568.73	13,948,568.73
Frontpoint Michigan Strategic Partnership Investment LLC	14-Jul-2009	16-Jul-2012	44,635,419.94	44,635,419.94
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC	14-Jul-2009	16-Jul-2012	23,258,750.00	23,258,750.00
Wexford TALF Investors LLC	14-Jul-2009	16-Jul-2012	206,800,000.00	206,800,000.00
Belstar SJ Credit Fund, LP	14-Jul-2009	16-Jul-2012	42,300,000.00	42,300,000.00
Belstar Credit Fund LP	14-Jul-2009	16-Jul-2012	75,200,000.00	75,200,000.00

YORKVILLE ADVISORS LLC; YA TALF HOLDINGS LLC	14-Jul-2009	16-Jul-2012	65,800,000.00	65,800,000.00
EAB ASSET ADVISORS LLC, EAB ABS PARTICIPATION ONE LLC	14-Jul-2009	16-Jul-2012	10,340,000.00	10,340,000.00
MBIA INSURANCE CORPORATION	14-Jul-2009	16-Jul-2012	20,680,000.00	20,680,000.00
Royal Palm Insurance Company	14-Jul-2009	16-Jul-2012	94,940,000.00	94,940,000.00
TERRAPIN TALF MANAGEMENT COMPANY, TERRAPIN TALF FUND LP	14-Jul-2009	16-Jul-2012	10,012,500.00	10,012,500.00
FLAT TOP LLC	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
Alerion TALF Fund, LLC	14-Jul-2009	16-Jul-2012	19,300,406.25	19,300,406.25
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	5,236,328.31	5,198,406.33
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	1,300,065.25	1,291,426.14
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	1,154,928.12	1,146,087.81
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	3,027,905.84	3,001,950.57
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	3,295,318.67	3,268,989.40
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	5,344,982.88	5,316,038.57
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	1,666,822.42	1,647,824.55
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	4,333,733.51	4,161,073.60
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	4,048,155.36	4,022,017.36
CORSARIO ADVISORS LLC; CORSARIO TALF TRUST 2009-C	14-Jul-2009	16-Jul-2012	2,829,642.10	2,803,103.58
TRTF, LLC	14-Jul-2009	16-Jul-2012	10,919,577.40	10,919,577.40
TRTF, LLC	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
TRTF, LLC	14-Jul-2009	16-Jul-2012	18,598,091.64	18,598,091.64
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	23,258,750.00	23,258,750.00
S3 Global Multi-Strategy Fund LLC	14-Jul-2009	16-Jul-2012	14,100,000.00	14,100,000.00
CITY OF BRISTOL General City Retirement Fund	14-Jul-2009	16-Jul-2012	10,079,682.48	10,079,682.48
Santander Consumer USA Inc.	14-Jul-2009	16-Jul-2012	269,762,599.19	269,762,599.19
Santander Consumer USA Inc.	14-Jul-2009	16-Jul-2012	109,686,323.83	109,686,323.83
City of Bridgeport Pension Plan A	14-Jul-2009	16-Jul-2012	10,340,000.00	10,340,000.00
City of Stamford Fireman's Pension Fund	14-Jul-2009	16-Jul-2012	10,340,000.00	10,340,000.00
Titanium Talf Opportunity Fund LLC	14-Jul-2009	16-Jul-2012	31,020,000.00	31,020,000.00
City of Milford, Connecticut Municipal Pension Plan	14-Jul-2009	16-Jul-2012	14,100,000.00	14,100,000.00
CITY OF BRISTOL General City Retirement Fund	14-Jul-2009	16-Jul-2012	14,100,000.00	14,100,000.00
The Lincoln National Life Insurance Co	14-Jul-2009	16-Jul-2012	79,900,000.00	79,900,000.00
Arch Investments I LLC	14-Jul-2009	16-Jul-2012	31,020,000.00	31,020,000.00
West Creek Investments LLC	14-Jul-2009	16-Jul-2012	18,399,061.60	18,399,061.60
Morgan Stanley TALF FUND LP	14-Jul-2009	16-Jul-2012	60,716,903.28	60,716,903.28
Morgan Stanley Employee TALF Fund LP	14-Jul-2009	16-Jul-2012	10,119,483.88	10,119,483.88
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	14-Jul-2009	16-Jul-2012	13,647,444.72	13,647,444.72
CITY OF BRISTOL General City Retirement Fund	14-Jul-2009	16-Jul-2012	10,008,126.13	10,008,126.13
Morgan Stanley Employee TALF Fund LP	14-Jul-2009	16-Jul-2012	10,008,126.13	10,008,126.13
Arch Investments I LLC	14-Jul-2009	14-Jul-2014	10,012,500.00	10,012,500.00
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	318,968,404.38	318,968,404.38
PIMCO TALF Investment Recovery Fund (Series A)	14-Jul-2009	16-Jul-2012	148,312,081.73	148,312,081.73
THE LINCOLN NATIONAL LIFE INSURANCE CO	24-Jul-2009	24-Jul-2014	16,411,494.23	16,411,494.23
CP FINANCING LLC	24-Jul-2009	24-Jul-2014	22,534,870.50	22,534,870.50
CP FINANCING LLC	24-Jul-2009	24-Jul-2014	12,342,044.04	12,342,044.04
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	24-Jul-2009	24-Jul-2014	12,414,809.16	12,414,809.16
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	24-Jul-2009	24-Jul-2014	11,765,000.00	11,765,000.00
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	24-Jul-2009	24-Jul-2014	11,433,905.25	11,433,905.25
FRONTPOINT STRATEGIC CREDIT INVESTMENTS, LLC	24-Jul-2009	24-Jul-2014	1,448,294.66	1,448,294.66
MTCS TALF INVESTMENTS	24-Jul-2009	24-Jul-2014	7,976,959.46	7,976,959.46
MTCS TALF INVESTMENTS	24-Jul-2009	24-Jul-2014	2,059,101.56	2,059,101.56
MTCS TALF INVESTMENTS	24-Jul-2009	24-Jul-2014	20,809,387.50	20,809,387.50
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2012	12,373,348.50	12,373,348.50
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2012	12,952,832.81	12,952,832.81



CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2012	14,916,249.90	14,916,249.90
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2012	13,243,104.60	13,243,104.60
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2014	12,853,461.59	12,853,461.59
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2014	14,011,495.31	14,011,495.31
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	24-Jul-2009	24-Jul-2012	20,809,387.50	20,809,387.50
IMC INVESTMENTS I LLC	24-Jul-2009	24-Jul-2014	13,259,022.20	13,259,022.20
IMC INVESTMENTS I LLC	24-Jul-2009	24-Jul-2014	13,525,213.76	13,525,213.76
IMC INVESTMENTS I LLC	24-Jul-2009	24-Jul-2014	6,398,793.64	6,398,793.64
IMC INVESTMENTS I LLC	24-Jul-2009	24-Jul-2014	6,902,941.01	6,902,941.01
ARROWPOINT ASSET MGMT, LLC; ARROWPOINT FUNDAMENTAL OPPORTUNITY FUND LP	24-Jul-2009	24-Jul-2014	12,917,493.16	12,917,493.16
ARROWPOINT STRUCTURED OPPORTUNITY FUND, LP	24-Jul-2009	24-Jul-2014	8,493,975.65	8,493,975.65
ARROWPOINT STRUCTURED OPPORTUNITY FUND, LP	24-Jul-2009	24-Jul-2014	136,105.22	136,105.22
ARROWPOINT STRUCTURED OPPORTUNITY FUND, LP	24-Jul-2009	24-Jul-2014	1,809,832.83	1,809,832.83
ARROWPOINT STRUCTURED OPPORTUNITY FUND, LP	24-Jul-2009	24-Jul-2012	12,661,724.00	12,661,724.00
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VAL OPPTS	24-Jul-2009	24-Jul-2014	10,036,631.28	10,036,631.28
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VAL OPPTS	24-Jul-2009	24-Jul-2014	10,394,530.84	10,394,530.84
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VAL OPPTS	24-Jul-2009	24-Jul-2014	10,502,147.04	10,502,147.04
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VAL OPPTS	24-Jul-2009	24-Jul-2014	11,019,581.95	11,019,581.95
PIMCO TALF INVESTMENT RECOVERY FUND (SERIES A)	24-Jul-2009	24-Jul-2014	15,538,206.35	15,538,206.35
PIMCO TALF INVESTMENT RECOVERY FUND (SERIES A)	24-Jul-2009	24-Jul-2014	23,937,502.48	23,937,502.48
PIMCO TALF INVESTMENT RECOVERY FUND (SERIES A)	24-Jul-2009	24-Jul-2014	11,821,291.99	11,821,291.99
ARCH INVESTMENTS I LLC	24-Jul-2009	24-Jul-2014	11,841,796.88	11,841,796.88
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	24-Jul-2009	24-Jul-2014	21,484,257.45	21,484,257.45
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	24-Jul-2009	24-Jul-2014	20,661,387.50	20,661,387.50
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	24-Jul-2009	24-Jul-2014	16,575,589.71	16,575,589.71
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	24-Jul-2009	24-Jul-2014	14,591,995.25	14,591,995.25
R3 CAPITAL PARTNERS MASTER (DE), L.P.	24-Jul-2009	24-Jul-2014	15,440,971.20	15,440,971.20
BLACKROCK FINANCIAL MGMT; BLACKROCK MORTGAGE INVESTORS FUND TALF SPV LLC	24-Jul-2009	24-Jul-2014	21,050,932.50	21,050,932.50
THE LINCOLN NATIONAL LIFE INSURANCE CO	24-Jul-2009	24-Jul-2014	24,153,208.32	24,153,208.32
THE LINCOLN NATIONAL LIFE INSURANCE CO	24-Jul-2009	24-Jul-2014	19,390,283.75	19,390,283.75
LADDER CAPITAL FINANCE PORTFOLIO LLC	24-Jul-2009	24-Jul-2012	21,074,118.75	21,074,118.75
LADDER CAPITAL FINANCE PORTFOLIO LLC	24-Jul-2009	24-Jul-2012	19,229,135.88	19,229,135.88
OWS ABS, LLC	24-Jul-2009	24-Jul-2012	11,077,734.38	11,077,734.38
PIMCO TALF INVESTMENT RECOVERY FUND (SERIES A)	24-Jul-2009	24-Jul-2012	29,566,407.50	29,566,407.50

**30,358,277,055.87**

Fed Interest Paid	Fed outstanding Interest	FED Deferred Funding Interest	Type of Loan	Reference Rate based on Reference Rate	Spread	Loan Rate	Interest Paid on Loan	Deferred Interest	Outstanding Interest	Principal Repaid	
1,205.26	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	3,922.25	0.00	(0.00)	18,800,000.00
64,136.97	9,456.66	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	201,878.11	0.00	28,197.70	0.00
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
20,237.55	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	40,108.21	0.00	0.00	11,159,515.66
20,237.55	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	40,108.21	0.00	0.00	11,159,515.66
20,237.55	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	40,108.21	0.00	0.00	11,159,515.66
20,237.55	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	40,108.21	0.00	0.00	11,159,515.66
34,091.13	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	67,564.23	0.00	(0.00)	18,798,742.28
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
20,237.55	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	40,108.21	0.00	0.00	11,159,515.66
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
21,306.96	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	42,227.64	0.00	0.00	11,749,213.93
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
18,551.09	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	36,765.87	0.00	(0.00)	10,229,556.02
26,983.40	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	53,477.62	0.00	(0.00)	14,879,354.21
25,296.94	0.00	0.00	Fixed Loans	FIXED	2.73300	0.00	2.73300	50,135.27	0.00	0.00	13,949,394.57
14,110.13	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,413.18	0.00	6,203.49	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
128,273.95	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	403,756.22	0.00	56,395.39	0.00
160,342.43	23,641.64	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	504,695.27	0.00	70,494.24	0.00
7,208.54	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	23,679.10	0.00	0.00	10,340,000.00







16,259.38	0.00	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	30,737.12	0.00	0.00	13,948,837.97
13,007.50	0.00	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	24,589.70	0.00	0.00	11,159,070.37
11,923.54	0.00	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	22,540.56	0.00	0.00	10,229,147.84
38,335.71	7,083.77	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	72,470.77	0.00	13,391.34	0.00
11,667.39	0.00	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	22,056.32	0.00	0.00	10,009,396.40
704,148.16	130,114.33	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	1,331,138.91	0.00	245,971.32	0.00
52,811.11	9,758.57	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	99,835.42	0.00	18,447.85	0.00
123,225.93	22,770.01	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	232,949.31	0.00	43,044.98	0.00
176,037.04	32,528.58	0.00	Fixed Loans	FIXED	2.87250	0.00	2.87250	332,784.73	0.00	61,492.83	0.00
137,998.27	36,655.79	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	308,503.06	0.00	81,946.13	0.00
25,759.68	6,842.41	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	57,587.24	0.00	15,296.61	0.00
126,839.78	33,691.82	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	224,604.22	0.00	59,660.50	0.00
29,685.91	7,885.32	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,566.94	0.00	13,963.09	0.00
100,824.72	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	347,757.73	0.00	0.00	77,358,063.75
19,973.34	5,305.42	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,651.55	0.00	11,860.57	0.00
28,938.65	0.00	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	64,694.01	0.00	0.00	18,549,926.01
36,315.16	9,646.22	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	81,184.64	0.00	21,564.67	0.00
54,472.75	14,469.32	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	121,776.96	0.00	32,347.01	0.00
29,694.00	7,887.38	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,581.27	0.00	13,966.75	138.78
86,759.99	21,939.45	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	260,572.44	0.00	65,418.65	0.00
74,793.10	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	224,631.41	0.00	56,395.39	0.00
74,793.10	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	224,631.41	0.00	56,395.39	0.00
74,793.10	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	224,631.41	0.00	56,395.39	0.00
12,444.30	3,146.85	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	37,374.84	0.00	9,383.23	0.00
73,201.75	18,510.90	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	219,852.02	0.00	55,195.49	0.00
38,430.92	9,718.22	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	115,422.31	0.00	28,977.63	0.00
137,253.29	34,707.95	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	412,222.54	0.00	103,491.54	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
8,052.19	2,036.20	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	24,183.72	0.00	6,071.50	0.00
8,052.19	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	24,183.72	0.00	6,071.50	0.00
13,176.32	3,331.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	39,573.36	0.00	9,935.19	0.00
90,770.17	22,953.52	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	272,616.51	0.00	68,442.41	0.00
45,385.09	11,476.76	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	136,308.25	0.00	34,221.20	0.00
8,770.85	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	26,326.61	0.00	0.00	10,120,000.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
10,980.26	2,776.64	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	32,977.80	0.00	8,279.32	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
8,052.19	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	24,183.72	0.00	6,071.50	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
12,444.30	3,146.85	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	37,374.84	0.00	9,383.23	0.00
19,926.82	5,293.06	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	68,730.21	0.00	18,256.46	0.00
19,926.82	5,293.06	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	68,730.21	0.00	18,256.46	0.00
66,442.10	17,648.68	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	148,535.15	0.00	39,454.65	0.00
66,442.10	17,648.68	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	148,535.15	0.00	39,454.65	0.00
127,758.12	33,935.75	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	226,230.38	0.00	60,092.44	0.00
139,891.14	35,333.51	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	420,162.56	0.00	105,356.84	390,914.79
34,972.79	8,833.38	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	105,040.64	0.00	26,339.21	97,728.48
87,431.96	22,083.44	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	262,601.60	0.00	65,848.02	244,321.64
58,054.82	14,663.41	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	174,367.46	0.00	43,723.09	162,229.50
116,809.10	29,503.48	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	350,835.74	0.00	87,972.96	326,413.70
174,863.93	44,166.89	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	525,203.20	0.00	131,696.05	488,643.49
5,313.76	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	18,327.86	0.00	0.00	10,349,918.23





20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
20,045.63	5,324.27	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,813.15	0.00	11,902.70	888.02
29,157.27	7,744.39	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	65,182.76	0.00	17,313.02	1,291.66
27,334.94	7,260.36	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	61,108.84	0.00	16,230.96	1,210.93
8,784.21	2,221.31	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	26,382.24	0.00	6,623.46	0.00
13,176.32	3,331.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	39,573.36	0.00	9,935.19	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
19,811.63	5,262.47	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,290.05	0.00	11,764.54	0.00
29,359.12	7,798.52	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	51,988.29	0.00	13,809.39	0.00
19,811.63	5,262.47	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,290.05	0.00	11,764.54	0.00
20,036.06	5,322.08	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,791.76	0.00	11,897.81	0.00
45,393.96	12,057.77	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	101,480.80	0.00	26,955.84	0.00
45,393.96	12,057.77	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	101,480.80	0.00	26,955.84	0.00
154,827.89	41,124.86	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	346,126.65	0.00	91,937.00	3,250.18
8,052.19	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	24,183.72	0.00	6,071.50	0.00
24,888.60	6,293.71	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,749.69	0.00	18,766.47	0.00
10,248.25	2,591.53	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	30,779.28	0.00	7,727.37	0.00
8,052.19	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	24,183.72	0.00	6,071.50	0.00
8,784.21	2,221.31	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	26,382.24	0.00	6,623.46	0.00
10,842.64	2,880.08	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	37,397.68	0.00	9,933.76	0.00
19,811.63	5,262.47	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,290.05	0.00	11,764.54	0.00
29,359.12	7,798.52	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	51,988.29	0.00	13,809.39	0.00
18,718.89	25,173.92	16,068.46	Fixed Loans	FIXED	2.46250	0.00	2.46250	27,552.45	(23,651.28)	37,053.67	525,281.83
62,706.54	85,249.92	54,414.85	Fixed Loans	FIXED	2.46250	0.00	2.46250	92,298.18	(80,093.58)	125,479.94	1,004,170.88
0.00	51,707.79	40,855.54	Fixed Loans	FIXED	2.46250	0.00	2.46250	0.00	(60,135.55)	76,109.05	0.00
0.00	19,741.80	15,762.39	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	(34,735.68)	43,947.26	110,091.96
35,246.32	0.00	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	62,413.17	0.00	0.00	10,118,056.96
46,554.09	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	160,571.18	0.00	0.00	56,219,167.50
591,805.28	149,477.35	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,777,485.10	0.00	445,708.95	1,653,752.56
19,811.63	5,262.47	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,290.05	0.00	11,764.54	0.00
29,359.12	7,798.52	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	51,988.29	0.00	13,809.39	0.00
29,685.91	7,885.32	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,566.94	0.00	13,963.09	0.00
52,459.18	13,250.07	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	157,560.96	0.00	39,508.81	146,592.98
8,605.63	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	25,863.42	0.00	0.00	10,975,567.81
8,605.63	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	25,863.42	0.00	0.00	10,975,567.81
8,743.20	2,208.34	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	26,260.16	0.00	6,584.80	24,432.17
8,743.20	2,208.34	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	26,260.16	0.00	6,584.80	24,432.17
18,045.18	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	62,240.20	0.00	(0.00)	38,913,450.25
8,913.88	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	30,745.16	0.00	(0.00)	19,222,306.75



7,640.47	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	26,352.99	0.00	0.00	19,222,306.75
27,236.37	7,234.66	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	60,888.48	0.00	16,173.50	0.00
21,789.10	5,787.73	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	48,710.78	0.00	12,938.80	0.00
19,973.34	5,305.42	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	44,651.55	0.00	11,860.57	0.00
23,831.83	(0.00)	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	53,277.42	0.00	(0.00)	11,129,955.61
29,694.00	7,887.38	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,581.27	0.00	13,966.75	138.83
1,245,305.05	314,906.70	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	3,740,113.04	0.00	938,983.25	0.00
635,741.32	160,763.18	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,909,367.02	0.00	479,360.82	0.00
635,741.32	160,763.18	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,909,367.02	0.00	479,360.82	0.00
299,172.38	75,653.26	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	898,525.65	0.00	225,581.56	0.00
299,172.38	75,653.26	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	898,525.65	0.00	225,581.56	0.00
74,793.10	18,913.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	224,631.41	0.00	56,395.39	0.00
112,189.64	28,369.97	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	336,947.12	0.00	84,593.09	0.00
32,161.03	8,132.73	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	96,591.51	0.00	24,250.02	0.00
23,627.80	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	71,544.20	0.00	0.00	37,600,000.00
14,958.62	3,782.66	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,926.28	0.00	11,279.08	0.00
19,713.88	5,236.50	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	67,995.77	0.00	18,061.38	0.00
19,713.88	5,236.50	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	67,995.77	0.00	18,061.38	0.00
20,712.16	5,501.67	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	46,303.23	0.00	12,299.30	0.00
40,523.80	10,764.13	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	90,593.28	0.00	24,063.84	0.00
61,235.96	16,265.80	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	136,896.52	0.00	36,363.14	0.00
93,405.26	24,810.77	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	165,399.34	0.00	43,934.20	0.00
56,877.13	0.00	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	100,716.38	0.00	0.00	20,014,416.42
29,355.94	7,797.67	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	51,982.65	0.00	13,807.89	0.00
29,355.94	7,797.67	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	51,982.65	0.00	13,807.89	0.00
28,438.57	0.00	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	50,358.19	0.00	0.00	10,007,208.21
7,510.63	0.00	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	16,790.45	0.00	0.00	10,230,558.56
31,863.28	0.00	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	71,232.21	0.00	(0.00)	37,202,031.12
4,105.60	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	12,770.19	0.00	0.00	36,960,000.00
139,264.29	20,846.78	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	422,476.20	0.00	62,160.57	191,190,639.85
59,453.74	15,016.74	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	178,569.09	0.00	44,776.66	166,138.71
68,042.96	14,486.74	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	205,509.67	0.00	43,196.31	36,240,275.15
51,144.26	6,183.36	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	153,564.23	0.00	18,437.45	30,868,410.13
58,450.59	7,066.70	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	175,501.98	0.00	21,071.37	35,278,183.00
8,760.80	0.00	0.00	Floating Loans	1M Libor	0.00000	1.00	0.00000	26,297.47	0.00	0.00	10,097,522.39
52,466.87	13,936.51	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	180,965.15	0.00	48,068.87	0.00
16,694.01	4,434.35	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	57,579.82	0.00	15,294.64	0.00
32,911.04	8,741.99	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	113,514.50	0.00	30,152.29	0.00
38,157.73	10,135.65	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	131,611.02	0.00	34,959.18	0.00
1,669.40	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	5,757.98	0.00	0.00	10,079,920.37
2,504.10	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	8,636.97	0.00	0.00	15,119,880.55
7,607.70	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	26,239.95	0.00	0.00	15,839,874.86
4,006.56	0.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	13,819.16	0.00	(0.00)	10,079,920.37
11,685.80	(0.00)	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	40,305.87	0.00	(0.00)	10,079,920.37
10,970.35	2,914.00	0.00	Fixed Loans	FIXED	2.08500	0.00	2.08500	37,838.17	0.00	10,050.76	0.00
95,824.63	25,453.42	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	214,221.48	0.00	56,902.58	0.00
209,071.93	55,534.73	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	467,392.32	0.00	124,151.09	0.00
78,401.97	20,825.52	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	175,272.12	0.00	46,556.66	0.00
67,077.24	17,817.39	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	149,955.04	0.00	39,831.81	0.00
21,778.33	5,784.87	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	48,686.70	0.00	12,932.40	0.00
21,778.33	5,784.87	0.00	Fixed Loans	FIXED	2.49600	0.00	2.49600	48,686.70	0.00	12,932.40	0.00
29,681.11	7,884.05	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,558.45	0.00	13,960.84	0.00
29,681.11	7,884.05	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	52,558.45	0.00	13,960.84	0.00



11,982.28	5,658.30	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,227.02	0.00	11,440.54	0.00
13,545.19	6,396.34	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	27,387.07	0.00	12,932.78	0.00
36,467.82	17,220.91	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	73,734.42	0.00	34,819.03	0.00
11,982.28	5,658.30	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,227.02	0.00	11,440.54	0.00
20,838.75	9,840.52	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	42,133.96	0.00	19,896.59	0.00
16,714.42	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	33,794.94	0.00	0.00	11,681,017.54
16,938.72	(0.00)	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	34,248.47	0.00	(0.00)	11,681,017.54
17,094.29	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	34,563.01	0.00	0.00	11,681,017.54
17,094.29	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	34,563.01	0.00	0.00	11,681,017.54
11,282.38	(0.00)	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	18,567.13	0.00	(0.00)	10,118,100.48
18,462.07	8,718.20	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,382.58	0.00	14,347.33	0.00
10,769.54	0.00	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	17,723.17	0.00	(0.00)	10,118,100.48
18,462.07	8,718.20	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,382.58	0.00	14,347.33	0.00
18,462.07	8,718.20	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,382.58	0.00	14,347.33	0.00
18,462.07	8,718.20	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,382.58	0.00	14,347.33	0.00
18,462.41	8,718.36	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,383.14	0.00	14,347.59	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00
34,372.74	16,217.34	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	56,566.39	0.00	26,688.50	16,509.17
106,211.78	50,111.61	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	174,790.14	0.00	82,467.45	51,013.35
39,878.13	0.00	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	119,461.83	0.00	0.00	80,993,568.60
132,325.81	62,487.19	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	267,550.09	0.00	126,343.10	0.00
57,306.45	27,061.38	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	115,868.15	0.00	54,715.51	0.00
11,982.26	5,658.29	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,226.98	0.00	11,440.52	0.00
171,919.36	81,184.14	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	347,604.44	0.00	164,146.54	0.00
18,462.41	8,718.36	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,383.14	0.00	14,347.59	0.00
18,462.41	8,718.36	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,383.14	0.00	14,347.59	0.00
15,898.18	0.00	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	26,163.26	0.00	0.00	10,118,286.68
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
31,254.50	14,759.07	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	63,193.60	0.00	29,841.42	0.00
31,254.50	14,759.07	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	63,193.60	0.00	29,841.42	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
20,836.34	9,839.38	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	42,129.07	0.00	19,894.28	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
6,363.29	3,004.89	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	19,062.34	0.00	9,001.66	0.00
7,809.49	0.00	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	23,394.69	0.00	(0.00)	16,918,714.08
97,983.87	46,270.16	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	198,113.97	0.00	93,553.82	0.00
15,718.25	(0.00)	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	31,780.78	0.00	(0.00)	10,740,727.69
49,536.29	23,392.14	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	100,157.62	0.00	47,296.65	0.00
35,927.42	16,965.73	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	72,641.79	0.00	34,303.07	0.00
28,850.81	13,623.99	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	58,333.56	0.00	27,546.40	0.00
81,653.22	38,558.47	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	165,094.98	0.00	77,961.52	0.00
11,975.81	5,655.24	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,213.93	0.00	11,434.36	0.00
16,330.64	7,711.69	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	33,019.00	0.00	15,592.30	0.00
29,191.03	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	59,021.45	0.00	0.00	19,947,065.71
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
6,594.91	(0.00)	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	10,853.08	0.00	(0.00)	10,008,901.90
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00

18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
99,615.37	47,040.59	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	163,934.60	0.00	77,413.56	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
52,489.08	24,587.31	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	159,094.36	0.00	73,314.01	0.00
36,338.60	17,021.98	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	110,142.25	0.00	50,755.85	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
94,884.12	44,446.29	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	287,593.64	0.00	132,529.17	0.00
48,451.46	22,695.98	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	146,856.33	0.00	67,674.47	0.00
64,601.95	30,261.30	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	195,808.44	0.00	90,232.62	0.00
39,517.15	18,510.90	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	119,776.44	0.00	55,195.49	0.00
39,517.15	18,510.90	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	119,776.44	0.00	55,195.49	0.00
11,692.59	5,521.50	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	35,027.18	0.00	16,540.61	0.00
14,031.11	6,625.80	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	42,032.61	0.00	19,848.73	0.00
9,938.70	4,693.28	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	29,773.10	0.00	14,059.52	0.00
8,184.81	3,865.05	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	24,519.02	0.00	11,578.43	0.00
7,015.55	3,312.90	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	21,016.31	0.00	9,924.37	0.00
6,430.92	3,036.83	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	19,264.95	0.00	9,097.34	0.00
11,692.59	5,521.50	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	35,027.18	0.00	16,540.61	0.00
32,154.62	15,184.13	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	96,324.74	0.00	45,486.68	0.00
17,606.24	8,314.06	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	35,598.13	0.00	16,810.23	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
19,807.02	9,353.32	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	40,047.90	0.00	18,911.51	0.00
15,405.46	7,274.80	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	31,148.36	0.00	14,708.95	0.00
17,606.24	8,314.06	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	35,598.13	0.00	16,810.23	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
13,204.68	6,235.54	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	26,698.60	0.00	12,607.67	0.00
35,212.48	16,628.12	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	71,196.26	0.00	33,620.46	0.00
42,323.42	19,975.58	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	69,650.63	0.00	32,873.33	12,165.84
49,521.42	23,374.05	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	100,127.56	0.00	47,260.08	20,020.39
4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00
4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00
5,992.00	2,806.82	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	18,161.75	0.00	8,369.32	0.00
5,392.80	2,526.13	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	16,345.58	0.00	7,532.38	0.00
6,790.94	3,181.06	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	20,583.32	0.00	9,485.22	0.00
9,387.47	4,397.35	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	28,453.41	0.00	13,111.93	0.00
4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00
15,978.67	7,484.84	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	48,431.34	0.00	22,318.18	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
8,479.01	3,971.80	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	25,699.86	0.00	11,843.03	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
6,056.43	2,837.00	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	18,357.04	0.00	8,459.31	0.00
5,248.91	2,458.73	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	15,909.44	0.00	7,331.40	0.00
6,258.31	2,931.56	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	18,968.94	0.00	8,741.29	0.00

8,680.89	4,066.36	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	26,311.76	0.00	12,125.01	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
8,075.24	3,782.66	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	24,476.05	0.00	11,279.08	0.00
11,982.28	5,658.30	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,227.02	0.00	11,440.54	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
16,330.64	7,711.69	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	33,019.00	0.00	15,592.30	0.00
16,300.40	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	32,957.85	0.00	0.00	10,229,264.46
55,216.29	26,074.36	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	111,642.03	0.00	52,719.85	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
13,022.71	6,149.61	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	26,330.67	0.00	12,433.93	0.00
13,022.71	6,149.61	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	26,330.67	0.00	12,433.93	0.00
15,627.25	7,379.54	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	31,596.80	0.00	14,920.71	0.00
15,627.25	7,379.54	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	31,596.80	0.00	14,920.71	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
11,980.89	5,657.64	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,224.21	0.00	11,439.21	0.00
13,312.10	0.00	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	26,915.79	0.00	0.00	17,797,580.98
6,203.58	2,929.47	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	18,583.90	0.00	8,775.73	0.00
24,925.10	11,770.19	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	74,667.46	0.00	35,259.63	0.00
6,203.58	2,929.47	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	18,583.90	0.00	8,775.73	0.00
11,077.82	5,231.19	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	33,185.54	0.00	15,670.95	0.00
10,985.51	0.00	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	32,908.99	0.00	0.00	15,299,567.01
5,927.57	2,776.64	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	17,966.47	0.00	8,279.32	0.00
4,346.89	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,175.41	0.00	6,071.50	0.00
19,758.58	9,255.45	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	59,888.22	0.00	27,597.74	0.00
7,903.43	3,702.18	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	23,955.29	0.00	11,039.10	0.00
200,351.95	93,850.28	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	607,266.54	0.00	279,841.13	0.00
4,742.06	2,221.31	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	14,373.17	0.00	6,623.46	0.00
4,742.06	2,221.31	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	14,373.17	0.00	6,623.46	0.00
4,346.89	2,036.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,175.41	0.00	6,071.50	0.00
29,637.86	13,883.18	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	89,832.33	0.00	41,396.62	0.00
24,698.22	11,569.32	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	74,860.27	0.00	34,497.18	0.00
370,473.29	173,539.73	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,122,904.11	0.00	517,457.70	0.00
13,831.00	6,478.82	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	41,921.75	0.00	19,318.42	0.00
14,423.76	6,756.48	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	43,718.40	0.00	20,146.35	0.00
19,758.58	9,255.45	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	59,888.22	0.00	27,597.74	0.00
434,688.66	203,619.95	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,317,540.82	0.00	607,150.37	0.00
504,702.74	236,416.44	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	1,529,753.42	0.00	704,942.38	0.00
4,445.68	2,082.48	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,474.85	0.00	6,209.49	0.00
18,262.82	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,054.68	0.00	14,192.49	0.00
53,512.81	23,138.63	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	162,197.26	0.00	68,994.36	23,000,000.00
18,905.01	8,919.54	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	31,111.51	0.00	14,678.67	9,080.05
0.00	30,579.29	20,770.84	Fixed Loans	FIXED	2.54450	0.00	2.54450	0.00	(28,568.32)	42,058.92	0.00
0.00	48,356.00	32,845.58	Fixed Loans	FIXED	2.54450	0.00	2.54450	0.00	(45,175.99)	66,509.10	0.00
171,863.72	81,086.74	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	282,831.95	0.00	133,442.48	82,545.88
51,076.81	24,119.60	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	103,272.40	0.00	48,767.52	0.00
18,469.97	8,651.84	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	55,982.47	0.00	25,797.89	0.00
4,445.68	2,082.48	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,474.85	0.00	6,209.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
30,475.45	14,275.53	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	92,371.07	0.00	42,566.52	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00

19,758.58	9,255.45	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	59,888.22	0.00	27,597.74	0.00
27,704.96	12,977.75	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	83,973.70	0.00	38,696.84	0.00
14,775.98	6,921.47	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,785.97	0.00	20,638.31	0.00
9,879.29	4,627.73	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	29,944.11	0.00	13,798.87	0.00
49,396.44	23,138.63	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	149,720.55	0.00	68,994.36	0.00
14,818.93	6,941.59	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,916.16	0.00	20,698.31	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
6,430.92	3,036.83	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	19,264.95	0.00	9,097.34	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
35,212.48	16,628.12	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	71,196.26	0.00	33,620.46	0.00
13,204.68	6,235.54	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	26,698.60	0.00	12,607.67	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
97,187.11	45,482.92	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	294,574.01	0.00	135,620.19	616,692.44
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
4,617.49	2,162.96	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,995.62	0.00	6,449.47	0.00
22,163.97	10,382.20	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	67,178.96	0.00	30,957.47	0.00
13,040.66	6,108.60	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	39,526.22	0.00	18,214.51	0.00
27,704.96	12,977.75	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	83,973.70	0.00	38,696.84	0.00
14,775.98	6,921.47	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,785.97	0.00	20,638.31	0.00
43,619.08	20,575.79	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	71,782.85	0.00	33,861.07	25,661.79
11,597.42	5,432.55	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	35,151.78	0.00	16,198.68	0.00
15,463.23	7,243.40	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	46,869.04	0.00	21,598.23	0.00
15,656.52	7,333.94	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	47,454.90	0.00	21,868.21	0.00
15,973.42	3,259.53	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	48,285.41	0.00	9,719.21	14,850,000.00
5,334.82	2,498.97	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	16,169.82	0.00	7,451.39	0.00
20,102.20	9,416.42	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	60,929.75	0.00	28,077.70	0.00
14,690.07	6,881.23	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	44,525.59	0.00	20,518.32	0.00
11,597.42	5,432.55	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	35,151.78	0.00	16,198.68	0.00
30,926.47	14,486.79	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	93,738.08	0.00	43,196.47	0.00
38,658.08	18,108.49	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	117,172.60	0.00	53,995.59	0.00
4,832.26	2,263.56	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	14,646.58	0.00	6,749.45	0.00
4,832.26	2,263.56	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	14,646.58	0.00	6,749.45	0.00
7,731.62	3,621.70	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	23,434.52	0.00	10,799.12	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
7,731.62	3,621.70	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	23,434.52	0.00	10,799.12	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
4,329.71	2,028.15	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,123.33	0.00	6,047.51	0.00
7,422.35	3,476.83	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	22,497.14	0.00	10,367.15	0.00
4,793.60	2,245.45	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	14,529.40	0.00	6,695.45	0.00
21,571.21	10,104.54	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	65,382.31	0.00	30,129.54	0.00
4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00



4,394.14	2,058.33	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,318.62	0.00	6,137.50	0.00
5,248.91	2,458.73	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	15,909.44	0.00	7,331.40	0.00
10,497.82	4,917.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	31,818.87	0.00	14,662.80	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
4,441.38	2,080.46	0.00	Floating Loans	1M Libor	0.28813	1.00	1.28813	13,461.83	0.00	6,203.49	0.00
67,725.81	31,981.63	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	136,935.08	0.00	64,663.79	0.00
31,258.07	14,760.75	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	63,200.81	0.00	29,844.83	0.00
23,278.69	10,992.71	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	38,309.17	0.00	18,090.44	0.00
18,462.41	8,718.36	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	30,383.14	0.00	14,347.59	0.00
6,430.92	3,036.83	0.00	Fixed Loans	FIXED	1.86930	0.00	1.86930	19,264.95	0.00	9,097.34	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
12,104.29	5,715.92	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	24,473.71	0.00	11,557.03	0.00
10,668.37	7,885.32	0.00	Fixed Loans	FIXED	2.96250	0.00	2.96250	18,891.25	0.00	13,963.09	0.00
11,667.91	8,624.11	0.00	Fixed Loans	FIXED	3.04450	0.00	3.04450	19,201.60	0.00	14,192.49	0.00
7,524.23	9,839.38	0.00	Fixed Loans	FIXED	2.40000	0.00	2.40000	15,213.27	0.00	19,894.28	0.00
0.00	284,432.12	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	533,897.77	0.00
0.00	22,185.71	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	41,644.03	0.00
0.00	42,664.82	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	80,084.67	0.00
0.00	66,974.02	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	105,324.37	0.00
0.00	33,487.01	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	52,662.18	0.00
0.00	75,345.78	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	118,489.91	0.00
0.00	87,903.40	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	138,238.23	0.00
0.00	92,478.57	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	145,433.20	0.00
0.00	18,417.86	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	28,964.20	0.00
0.00	9,208.93	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,482.10	0.00
0.00	9,208.93	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,482.10	0.00
0.00	18,417.86	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	28,964.20	0.00
0.00	6,826.47	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,813.73	0.00
0.00	5,046.83	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	14,932.65	0.00
0.00	2,243.64	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	6,638.52	0.00
0.00	9,209.72	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,483.35	0.00
0.00	9,209.72	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,483.35	0.00
0.00	30,861.12	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	48,532.66	0.00
0.00	3,283.00	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	11,192.05	0.00
0.00	19,311.78	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	65,835.62	0.00
0.00	7,686.09	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	26,202.58	0.00
0.00	6,797.75	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	23,174.14	0.00
0.00	5,214.18	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	17,775.62	0.00
0.00	7,917.83	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	26,992.60	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	9,655.89	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	32,917.81	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	9,655.89	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	32,917.81	0.00
0.00	24,139.73	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	82,294.52	0.00
0.00	3,283.00	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	11,192.05	0.00
0.00	2,220.85	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,571.10	0.00
0.00	2,220.85	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,571.10	0.00
0.00	2,317.41	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,900.27	0.00
0.00	48,323.48	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	164,739.15	0.00
0.00	14,483.84	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	49,376.71	0.00
0.00	7,338.48	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	25,017.53	0.00
0.00	3,283.00	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	11,192.05	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00

0.00	9,794.81	0.00	Fixed Loans	FIXED	2.43450	0.00	2.43450	0.00	0.00	12,778.92	0.00
0.00	6,414.41	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,040.27	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	18,772.52	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	35,237.25	0.00
0.00	9,208.93	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,482.10	0.00
0.00	50,060.76	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	93,967.34	0.00
0.00	6,826.47	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,813.73	0.00
0.00	20,396.71	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	60,350.16	0.00
0.00	40,793.42	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	120,700.33	0.00
0.00	78,731.31	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	232,951.63	0.00
0.00	2,855.54	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	8,449.02	0.00
0.00	3,283.00	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	11,192.05	0.00
0.00	2,896.77	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	9,875.34	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	10,884.15	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	17,116.59	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	5,793.53	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	19,750.68	0.00
0.00	3,283.00	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	11,192.05	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	4,442.62	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	11,957.39	0.00
0.00	3,257.92	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	8,768.75	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	7,466.52	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	22,092.07	0.00
0.00	6,257.60	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,745.92	0.00
0.00	6,826.47	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,813.73	0.00
0.00	50,060.76	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	93,967.34	0.00
0.00	11,377.45	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	21,356.21	0.00
0.00	36,976.70	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	69,407.70	0.00
0.00	36,976.70	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	69,407.70	0.00
0.00	31,287.98	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	58,729.59	0.00
0.00	6,826.47	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,813.73	0.00
0.00	6,542.03	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,279.82	0.00
0.00	6,542.03	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	12,279.82	0.00
0.00	14,221.81	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	26,695.27	0.00
0.00	8,533.08	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	16,017.16	0.00
0.00	27,305.87	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	51,254.91	0.00
0.00	5,046.83	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	14,932.65	0.00
0.00	44,872.77	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	132,770.36	0.00
0.00	9,178.52	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	27,157.57	0.00
0.00	16,317.37	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	48,280.13	0.00



0.00	14,277.70	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	42,245.11	0.00
0.00	2,243.64	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	6,638.52	0.00
0.00	4,487.28	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	13,277.04	0.00
0.00	20,600.68	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	60,953.66	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	17,760.60	0.00	Fixed Loans	FIXED	2.43450	0.00	2.43450	0.00	0.00	23,171.59	0.00
0.00	1,134.38	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	2,578.14	37,921.98
0.00	281.68	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	640.18	8,639.11
0.00	250.18	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	568.58	8,840.31
0.00	655.76	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	1,490.37	25,955.27
0.00	713.77	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	1,622.20	26,329.27
0.00	1,158.39	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	2,632.71	28,944.31
0.00	360.76	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	819.91	18,997.87
0.00	932.04	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	2,118.26	172,659.91
0.00	877.13	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	1,993.49	26,138.00
0.00	612.71	0.00	Floating Loans	1M FEDFUND(T)	0.25000	0.75	1.00000	0.00	0.00	1,392.53	26,538.52
0.00	3,554.10	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	9,565.91	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	11,377.45	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	21,356.21	0.00
0.00	5,046.83	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	14,932.65	0.00
0.00	3,059.51	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	9,052.52	0.00
0.00	6,166.28	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,574.51	0.00
0.00	87,802.18	0.00	Fixed Loans	FIXED	1.77640	0.00	1.77640	0.00	0.00	236,320.91	0.00
0.00	100,935.46	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	158,732.64	0.00
0.00	2,243.64	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	6,638.52	0.00
0.00	2,243.64	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	6,638.52	0.00
0.00	6,730.92	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	19,915.55	0.00
0.00	3,059.51	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	9,052.52	0.00
0.00	3,059.51	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	9,052.52	0.00
0.00	17,337.21	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	51,297.64	0.00
0.00	6,730.92	0.00	Floating Loans	1M Libor	0.30188	1.00	1.30188	0.00	0.00	19,915.55	0.00
0.00	11,255.69	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	21,127.67	0.00
0.00	37,143.77	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	69,721.30	0.00
0.00	6,190.63	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	11,620.22	0.00
0.00	12,558.64	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	19,749.91	0.00
0.00	9,209.67	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,483.27	0.00
0.00	9,209.67	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	14,483.27	0.00
0.00	2,172.58	0.00	Floating Loans	O/N Prime	3.25000	(1.75)	1.50000	0.00	0.00	7,406.51	0.00
0.00	195,130.01	0.00	Fixed Loans	FIXED	2.32850	0.00	2.32850	0.00	0.00	366,271.86	0.00
0.00	136,479.62	0.00	Fixed Loans	FIXED	2.93450	0.00	2.93450	0.00	0.00	214,629.93	0.00
0.00	10,366.67	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	13,933.13	0.00
0.00	14,234.63	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	19,131.80	0.00
0.00	7,796.11	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,478.23	0.00
0.00	7,842.08	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,540.00	0.00
0.00	7,431.61	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	9,988.32	0.00
0.00	7,222.47	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	9,707.23	0.00
0.00	914.85	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	1,229.58	0.00
0.00	5,038.82	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	6,772.33	0.00
0.00	1,300.68	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	1,748.15	0.00
0.00	13,144.69	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	17,666.88	0.00
0.00	5,335.79	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	8,210.48	0.00
0.00	5,585.69	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	8,595.00	0.00

0.00	6,432.38	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	9,897.85	0.00
0.00	5,710.86	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	8,787.62	0.00
0.00	8,119.16	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,912.41	0.00
0.00	8,850.66	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	11,895.57	0.00
0.00	8,973.69	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	13,808.31	0.00
0.00	8,375.34	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	11,256.73	0.00
0.00	8,543.49	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	11,482.72	0.00
0.00	4,041.93	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	5,432.49	0.00
0.00	4,360.39	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	5,860.50	0.00
0.00	8,159.61	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,966.77	0.00
0.00	5,365.40	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	7,211.27	0.00
0.00	85.97	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	115.55	0.00
0.00	1,143.22	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	1,536.52	0.00
0.00	5,460.15	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	8,401.83	0.00
0.00	6,339.85	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	8,520.96	0.00
0.00	6,565.93	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	8,824.81	0.00
0.00	6,633.90	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	8,916.18	0.00
0.00	6,960.75	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	9,355.47	0.00
0.00	9,815.04	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	13,191.72	0.00
0.00	15,120.63	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	20,322.61	0.00
0.00	7,467.17	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,036.11	0.00
0.00	7,480.12	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	10,053.52	0.00
0.00	13,570.99	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	18,239.84	0.00
0.00	13,051.20	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	17,541.23	0.00
0.00	10,470.32	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	14,072.45	0.00
0.00	9,217.34	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	12,388.40	0.00
0.00	9,753.62	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	13,109.17	0.00
0.00	13,297.27	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	17,871.95	0.00
0.00	15,256.89	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	20,505.74	0.00
0.00	12,248.28	0.00	Fixed Loans	FIXED	3.87350	0.00	3.87350	0.00	0.00	16,462.09	0.00
0.00	9,087.85	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	13,983.98	0.00
0.00	8,292.24	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	12,759.72	0.00
0.00	4,777.08	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	7,350.76	0.00
0.00	12,750.01	0.00	Fixed Loans	FIXED	3.02750	0.00	3.02750	0.00	0.00	19,619.13	0.00
<b>28,830,802.86</b>	<b>10,104,234.51</b>	<b>180,717.66</b>						<b>73,980,760.03</b>	<b>(272,360.40)</b>	<b>23,847,992.38</b>	<b>3,446,209,454.04</b>

Deferred Principa	Collateral Type	SubClass	CUSIP	Original Collateral Principle Amoun	Original Collateral Market Price	Original Collateral Market Value	Haircut Amount
0.00	Auto	Prime Retail Loan	34528RAC6	20,000,000.00	100.00	20,000,000.00	1,200,000.00
0.00	Credit Card	Prime	17305EEM3	50,000,000.00	100.00	50,000,000.00	3,000,000.00
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AC2	12,000,000.00	100.00	11,999,479.20	839,963.54
0.00	Auto	Prime Retail Loan	446148AC2	12,000,000.00	100.00	11,999,479.20	839,963.54
0.00	Auto	Prime Retail Loan	446148AC2	12,000,000.00	100.00	11,999,479.20	839,963.54
0.00	Auto	Prime Retail Loan	446148AC2	12,000,000.00	100.00	11,999,479.20	839,963.54
0.00	Auto	Prime Retail Loan	446148AB4	20,000,000.00	99.99	19,998,662.00	1,199,919.72
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	12,000,000.00	100.00	11,999,479.20	839,963.54
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AB4	12,500,000.00	99.99	12,499,163.75	749,949.83
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.00	10,999,522.60	769,966.58
0.00	Auto	Prime Retail Loan	446148AC2	16,000,000.00	100.00	15,999,305.60	1,119,951.39
0.00	Auto	Prime Retail Loan	446148AC2	15,000,000.00	100.00	14,999,349.00	1,049,954.43
0.00	Credit Card	Prime	17305EEM3	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	17305EEM3	125,000,000.00	100.00	125,000,000.00	7,500,000.00
0.00	Credit Card	Prime	17305EEM3	11,000,000.00	100.00	11,000,000.00	660,000.00







0.00	Auto	Prime Retail Loan	14312WAD5	15,000,000.00	99.99	14,998,750.50	1,049,912.54
0.00	Auto	Prime Retail Loan	14312WAD5	12,000,000.00	99.99	11,999,000.40	839,930.03
0.00	Auto	Prime Retail Loan	14312WAD5	11,000,000.00	99.99	10,999,083.70	769,935.86
0.00	Auto	Prime Retail Loan	14312WAF0	11,000,000.00	99.99	10,999,336.70	989,940.30
0.00	Auto	Prime Retail Loan	14312WAF0	11,000,000.00	99.99	10,999,336.70	989,940.30
0.00	Credit Card	Subprime	981464BQ2	200,000,000.00	99.92	199,839,140.00	15,987,131.20
0.00	Credit Card	Subprime	981464BQ2	15,000,000.00	99.92	14,987,935.50	1,199,034.84
0.00	Credit Card	Subprime	981464BQ2	35,000,000.00	99.92	34,971,849.50	2,797,747.96
0.00	Credit Card	Subprime	981464BQ2	50,000,000.00	99.92	49,959,785.00	3,996,782.80
0.00	Equipment	Loans and leases	12620TAC5	75,000,000.00	99.99	74,989,410.00	4,499,364.60
0.00	Equipment	Loans and leases	12620TAC5	14,000,000.00	99.99	13,998,023.20	839,881.39
0.00	Equipment	Loans and leases	12620TAD3	47,000,000.00	100.00	46,998,566.50	3,759,885.32
0.00	Equipment	Loans and leases	12620TAD3	11,000,000.00	100.00	10,999,664.50	879,973.16
0.00	Auto	Prime Retail Loan	14312WAB9	82,500,000.00	99.75	82,295,812.50	4,937,748.75
0.00	Auto	Prime Retail Loan	14312WAD5	11,000,000.00	99.73	10,970,386.35	767,927.04
0.00	Auto	Prime Retail Loan	14312WAD5	20,000,000.00	99.73	19,946,157.00	1,396,230.99
0.00	Auto	Prime Retail Loan	14312WAD5	20,000,000.00	99.73	19,946,157.00	1,396,230.99
0.00	Auto	Prime Retail Loan	14312WAD5	30,000,000.00	99.73	29,919,235.50	2,094,346.49
0.00	Auto	Prime Retail Loan	14312WAF0	11,000,000.00	100.02	11,002,697.20	880,215.78
0.00	Credit Card	Prime	161571DJ0	116,000,000.00	100.00	116,000,000.00	6,960,000.00
0.00	Credit Card	Prime	161571DJ0	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	161571DJ0	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	161571DJ0	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Subprime	36159JBL4	17,000,000.00	100.00	17,000,000.00	1,360,000.00
0.00	Credit Card	Subprime	36159JBL4	100,000,000.00	100.00	100,000,000.00	8,000,000.00
0.00	Credit Card	Subprime	36159JBL4	52,500,000.00	100.00	52,500,000.00	4,200,000.00
0.00	Credit Card	Subprime	36159JBL4	187,500,000.00	100.00	187,500,000.00	15,000,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	18,000,000.00	100.00	18,000,000.00	1,440,000.00
0.00	Credit Card	Subprime	36159JBL4	124,000,000.00	100.00	124,000,000.00	9,920,000.00
0.00	Credit Card	Subprime	36159JBL4	62,000,000.00	100.00	62,000,000.00	4,960,000.00
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	15,000,000.00	100.00	15,000,000.00	1,200,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	17,000,000.00	100.00	17,000,000.00	1,360,000.00
0.00	Auto	Prime Retail Loan	55314AAB8	20,000,000.00	100.00	19,999,846.00	1,199,990.76
0.00	Auto	Prime Retail Loan	55314AAB8	20,000,000.00	100.00	19,999,846.00	1,199,990.76
0.00	Auto	Prime Retail Loan	55314AAC6	36,500,000.00	99.98	36,493,422.70	2,554,539.59
0.00	Auto	Prime Retail Loan	55314AAC6	36,500,000.00	99.98	36,493,422.70	2,554,539.59
0.00	Auto	Prime Retail Loan	55314AAD4	47,869,000.00	99.98	47,859,048.03	4,307,314.32
0.00	Student Loan	Private	78445DAA8	200,000,000.00	100.00	200,000,000.00	24,000,000.00
0.00	Student Loan	Private	78445DAA8	50,000,000.00	100.00	50,000,000.00	6,000,000.00
0.00	Student Loan	Private	78445DAA8	125,000,000.00	100.00	125,000,000.00	15,000,000.00
0.00	Student Loan	Private	78445DAA8	83,000,000.00	100.00	83,000,000.00	9,960,000.00
0.00	Student Loan	Private	78445DAA8	167,000,000.00	100.00	167,000,000.00	20,040,000.00
0.00	Student Loan	Private	78445DAA8	250,000,000.00	100.00	250,000,000.00	30,000,000.00
0.00	Auto	Prime Retail Lease	928664AB7	11,500,000.00	100.00	11,499,909.15	1,149,990.92





0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	11,000,000.00	100.09	11,010,312.50	770,721.88
0.00	Auto	Prime Retail Loan	446148AC2	16,000,000.00	100.09	16,015,000.00	1,121,050.00
0.00	Auto	Prime Retail Loan	446148AC2	15,000,000.00	100.09	15,014,062.50	1,050,984.38
0.00	Credit Card	Subprime	36159JBL4	12,000,000.00	100.00	12,000,000.00	960,000.00
0.00	Credit Card	Subprime	36159JBL4	18,000,000.00	100.00	18,000,000.00	1,440,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	11,000,000.00	100.00	10,999,847.10	879,987.77
0.00	Auto	Motorcycle/other recreational vehicles	41283FAF5	11,000,000.00	99.98	10,998,124.50	989,831.21
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	11,000,000.00	100.00	10,999,847.10	879,987.77
0.00	Auto	Prime Retail Lease	928664AC5	11,500,000.00	100.00	11,499,434.20	1,264,937.76
0.00	Auto	Prime Retail Loan	14312WAD5	25,000,000.00	99.73	24,932,696.25	1,745,288.74
0.00	Auto	Prime Retail Loan	14312WAD5	25,000,000.00	99.73	24,932,696.25	1,745,288.74
0.00	Auto	Prime Retail Loan	34528RAD4	85,000,000.00	100.05	85,040,260.25	5,952,818.22
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	34,000,000.00	100.00	34,000,000.00	2,720,000.00
0.00	Credit Card	Subprime	36159JBL4	14,000,000.00	100.00	14,000,000.00	1,120,000.00
0.00	Credit Card	Subprime	36159JBL4	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	36159JBL4	12,000,000.00	100.00	12,000,000.00	960,000.00
0.00	Auto	Motorcycle/other recreational vehicles	41283FAB4	11,000,000.00	99.99	10,999,387.30	769,957.11
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	11,000,000.00	100.00	10,999,847.10	879,987.77
0.00	Auto	Motorcycle/other recreational vehicles	41283FAF5	11,000,000.00	99.98	10,998,124.50	989,831.21
0.00	Small Business	SBA Loans	83162CRV7	12,708,000.00	105.73	13,129,950.10	919,096.50
0.00	Small Business	SBA Loans	83162CSE4	40,327,000.00	108.19	43,630,789.48	3,054,155.27
0.00	Small Business	SBA Loans	83162CSL8	15,000,000.00	99.84	14,975,625.00	1,048,293.75
(110,091.96)	Small Business	SBA Loans	83165AAU8	19,672,483.00	106.00	20,852,831.98	1,042,641.60
0.00	Auto	Prime Retail Lease	928664AD3	11,500,000.00	99.98	11,497,792.00	1,379,735.04
0.00	Auto	Prime Retail Loan	98156YAB7	60,000,000.00	99.68	59,807,625.00	3,588,457.50
0.00	Student Loan	Private	78445DAA8	846,094,000.00	100.00	846,094,000.00	101,531,280.00
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	11,000,000.00	100.00	10,999,847.10	879,987.77
0.00	Auto	Motorcycle/other recreational vehicles	41283FAF5	11,000,000.00	99.98	10,998,124.50	989,831.21
0.00	Equipment	Loans and leases	12620TAD3	11,000,000.00	100.00	10,999,664.50	879,973.16
0.00	Student Loan	Private	78445DAA8	75,000,000.00	100.00	75,000,000.00	9,000,000.00
0.00	Student Loan	Private	78445DAA8	12,500,000.00	100.00	12,500,000.00	1,500,000.00
0.00	Student Loan	Private	78445DAA8	12,500,000.00	100.00	12,500,000.00	1,500,000.00
0.00	Student Loan	Private	78445DAA8	12,500,000.00	100.00	12,500,000.00	1,500,000.00
0.00	Student Loan	Private	78445DAA8	12,500,000.00	100.00	12,500,000.00	1,500,000.00
0.00	Auto	Prime Retail Loan	14312WAB9	41,500,000.00	99.75	41,397,287.50	2,483,837.25
0.00	Auto	Prime Retail Loan	14312WAB9	20,500,000.00	99.75	20,449,262.50	1,226,955.75

0.00	Auto	Prime Retail Loan	14312WAB9	20,500,000.00	99.75	20,449,262.50	1,226,955.75
0.00	Auto	Prime Retail Loan	14312WAD5	15,000,000.00	99.73	14,959,617.75	1,047,173.24
0.00	Auto	Prime Retail Loan	14312WAD5	12,000,000.00	99.73	11,967,694.20	837,738.59
0.00	Auto	Prime Retail Loan	14312WAD5	11,000,000.00	99.73	10,970,386.35	767,927.04
0.00	Auto	Prime Retail Loan	14312WAD5	12,000,000.00	99.73	11,967,694.20	837,738.59
0.00	Auto	Prime Retail Loan	14312WAF0	11,000,000.00	100.02	11,002,697.20	880,215.78
0.00	Credit Card	Prime	161571DJ0	1,665,000,000.00	100.00	1,665,000,000.00	99,900,000.00
0.00	Credit Card	Prime	161571DJ0	850,000,000.00	100.00	850,000,000.00	51,000,000.00
0.00	Credit Card	Prime	161571DJ0	850,000,000.00	100.00	850,000,000.00	51,000,000.00
0.00	Credit Card	Prime	161571DJ0	400,000,000.00	100.00	400,000,000.00	24,000,000.00
0.00	Credit Card	Prime	161571DJ0	400,000,000.00	100.00	400,000,000.00	24,000,000.00
0.00	Credit Card	Prime	161571DJ0	100,000,000.00	100.00	100,000,000.00	6,000,000.00
0.00	Credit Card	Prime	161571DJ0	150,000,000.00	100.00	150,000,000.00	9,000,000.00
0.00	Credit Card	Prime	161571DJ0	43,000,000.00	100.00	43,000,000.00	2,580,000.00
0.00	Credit Card	Prime	161571DJ0	40,000,000.00	100.00	40,000,000.00	2,400,000.00
0.00	Credit Card	Prime	161571DJ0	20,000,000.00	100.00	20,000,000.00	1,200,000.00
0.00	Auto	Motorcycle/other recreational vehicles	41283FAB4	20,000,000.00	99.99	19,998,886.00	1,399,922.02
0.00	Auto	Motorcycle/other recreational vehicles	41283FAB4	20,000,000.00	99.99	19,998,886.00	1,399,922.02
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	11,500,000.00	100.00	11,499,840.15	919,987.21
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	22,500,000.00	100.00	22,499,687.25	1,799,974.98
0.00	Auto	Motorcycle/other recreational vehicles	41283FAD0	34,000,000.00	100.00	33,999,527.40	2,719,962.19
0.00	Auto	Prime Retail Loan	43812UAD3	35,000,000.00	99.97	34,990,238.50	3,149,121.47
0.00	Auto	Prime Retail Loan	43812UAD3	22,000,000.00	99.97	21,993,864.20	1,979,447.78
0.00	Auto	Prime Retail Loan	43812UAD3	11,000,000.00	99.97	10,996,932.10	989,723.89
0.00	Auto	Prime Retail Loan	43812UAD3	11,000,000.00	99.97	10,996,932.10	989,723.89
0.00	Auto	Prime Retail Loan	43812UAD3	11,000,000.00	99.97	10,996,932.10	989,723.89
0.00	Auto	Prime Retail Loan	65476AAD7	11,000,000.00	100.01	11,000,600.60	770,042.04
0.00	Auto	Prime Retail Loan	65476AAD7	40,000,000.00	100.01	40,002,184.00	2,800,152.88
0.00	Student Loan	Private	78445DAA8	42,000,000.00	100.00	42,000,000.00	5,040,000.00
0.00	Student Loan	Private	78445DAA8	335,000,000.00	100.00	335,000,000.00	40,200,000.00
0.00	Student Loan	Private	78445DAA8	85,000,000.00	100.00	85,000,000.00	10,200,000.00
0.00	Student Loan	Private	78445DAA8	123,000,000.00	100.00	123,000,000.00	14,760,000.00
0.00	Student Loan	Private	78445DAA8	70,000,000.00	100.00	70,000,000.00	8,400,000.00
0.00	Student Loan	Private	78445DAA8	80,000,000.00	100.00	80,000,000.00	9,600,000.00
0.00	Student Loan	Private	78445DAA8	11,500,000.00	100.00	11,500,000.00	1,380,000.00
0.00	Auto	Prime Retail Lease	928664AB7	55,000,000.00	100.00	54,999,565.50	5,499,956.55
0.00	Auto	Prime Retail Lease	928664AB7	17,500,000.00	100.00	17,499,861.75	1,749,986.18
0.00	Auto	Prime Retail Lease	928664AB7	34,500,000.00	100.00	34,499,727.45	3,449,972.75
0.00	Auto	Prime Retail Lease	928664AB7	40,000,000.00	100.00	39,999,684.00	3,999,968.40
0.00	Auto	Prime Retail Lease	928664AB7	11,200,000.00	100.00	11,199,911.52	1,119,991.15
0.00	Auto	Prime Retail Lease	928664AB7	16,800,000.00	100.00	16,799,867.28	1,679,986.73
0.00	Auto	Prime Retail Lease	928664AB7	17,600,000.00	100.00	17,599,860.96	1,759,986.10
0.00	Auto	Prime Retail Lease	928664AB7	11,200,000.00	100.00	11,199,911.52	1,119,991.15
0.00	Auto	Prime Retail Lease	928664AB7	11,200,000.00	100.00	11,199,911.52	1,119,991.15
0.00	Auto	Prime Retail Lease	928664AB7	11,500,000.00	100.00	11,499,909.15	1,149,990.92
0.00	Auto	Prime Retail Lease	928664AC5	55,000,000.00	100.00	54,997,294.00	6,049,702.34
0.00	Auto	Prime Retail Lease	928664AC5	120,000,000.00	100.00	119,994,096.00	13,199,350.56
0.00	Auto	Prime Retail Lease	928664AC5	45,000,000.00	100.00	44,997,786.00	4,949,756.46
0.00	Auto	Prime Retail Lease	928664AC5	38,500,000.00	100.00	38,498,105.80	4,234,791.64
0.00	Auto	Prime Retail Lease	928664AC5	12,500,000.00	100.00	12,499,385.00	1,374,932.35
0.00	Auto	Prime Retail Lease	928664AC5	12,500,000.00	100.00	12,499,385.00	1,374,932.35
0.00	Auto	Prime Retail Lease	928664AD3	11,500,000.00	99.98	11,497,792.00	1,379,735.04
0.00	Auto	Prime Retail Lease	928664AD3	11,500,000.00	99.98	11,497,792.00	1,379,735.04





0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAD2	60,000,000.00	99.99	59,993,418.00	5,399,407.62
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Credit Card	Prime	02582JFT2	130,000,000.00	100.00	130,000,000.00	7,800,000.00
0.00	Credit Card	Prime	02582JFT2	90,000,000.00	100.00	90,000,000.00	5,400,000.00
0.00	Credit Card	Prime	02582JFT2	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	02582JFT2	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	02582JFT2	235,000,000.00	100.00	235,000,000.00	14,100,000.00
0.00	Credit Card	Prime	02582JFT2	120,000,000.00	100.00	120,000,000.00	7,200,000.00
0.00	Credit Card	Prime	02582JFT2	160,000,000.00	100.00	160,000,000.00	9,600,000.00
0.00	Credit Card	Subprime	17308BAH1	100,000,000.00	100.00	100,000,000.00	8,000,000.00
0.00	Credit Card	Subprime	17308BAH1	100,000,000.00	100.00	100,000,000.00	8,000,000.00
0.00	Equipment	Loans and leases	12557TAB4	20,000,000.00	99.99	19,998,292.00	999,914.60
0.00	Equipment	Loans and leases	12557TAB4	24,000,000.00	99.99	23,997,950.40	1,199,897.52
0.00	Equipment	Loans and leases	12557TAB4	17,000,000.00	99.99	16,998,548.20	849,927.41
0.00	Equipment	Loans and leases	12557TAB4	14,000,000.00	99.99	13,998,804.40	699,940.22
0.00	Equipment	Loans and leases	12557TAB4	12,000,000.00	99.99	11,998,975.20	599,948.76
0.00	Equipment	Loans and leases	12557TAB4	11,000,000.00	99.99	10,999,060.60	549,953.03
0.00	Equipment	Loans and leases	12557TAB4	20,000,000.00	99.99	19,998,292.00	999,914.60
0.00	Equipment	Loans and leases	12557TAB4	55,000,000.00	99.99	54,995,303.00	2,749,765.15
0.00	Equipment	Loans and leases	12557TAC2	16,000,000.00	99.99	15,998,470.40	959,908.22
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	18,000,000.00	99.99	17,998,279.20	1,079,896.75
0.00	Equipment	Loans and leases	12557TAC2	14,000,000.00	99.99	13,998,661.60	839,919.70
0.00	Equipment	Loans and leases	12557TAC2	16,000,000.00	99.99	15,998,470.40	959,908.22
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	12,000,000.00	99.99	11,998,852.80	719,931.17
0.00	Equipment	Loans and leases	12557TAC2	32,000,000.00	99.99	31,996,940.80	1,919,816.45
0.00	Auto	Prime Retail Loan	65476AAF2	25,000,000.00	101.96	25,489,307.50	2,294,037.68
0.00	Auto	Prime Retail Loan	65476AAD7	45,000,000.00	101.07	45,483,072.75	3,183,815.09
0.00	Premium Finance	Property and casualty	69335PAJ4	11,000,000.00	100.00	11,000,000.00	770,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	11,000,000.00	100.00	11,000,000.00	770,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	15,000,000.00	100.00	15,000,000.00	1,050,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	13,500,000.00	100.00	13,500,000.00	945,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	17,000,000.00	100.00	17,000,000.00	1,190,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	23,500,000.00	100.00	23,500,000.00	1,645,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	11,000,000.00	100.00	11,000,000.00	770,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	40,000,000.00	100.00	40,000,000.00	2,800,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	21,000,000.00	100.00	21,000,000.00	1,260,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	15,000,000.00	100.00	15,000,000.00	900,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	13,000,000.00	100.00	13,000,000.00	780,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	15,500,000.00	100.00	15,500,000.00	930,000.00

0.00	Premium Finance	Property and casualty	69335PAG0	21,500,000.00	100.00	21,500,000.00	1,290,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	20,000,000.00	100.00	20,000,000.00	1,200,000.00
0.00	Auto	Prime Retail Lease	65490AAD9	11,500,000.00	100.00	11,499,771.15	1,264,974.83
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Loan	34529EAC4	15,000,000.00	99.99	14,998,921.50	1,049,924.51
0.00	Auto	Prime Retail Loan	34529EAC4	11,000,000.00	99.99	10,999,209.10	769,944.64
0.00	Auto	Prime Retail Lease	34529DAC6	53,000,000.00	99.99	52,992,797.30	5,829,207.70
0.00	Auto	Prime Retail Lease	34529DAC6	11,500,000.00	99.99	11,498,437.15	1,264,828.09
0.00	Auto	Prime Retail Lease	34529DAC6	12,500,000.00	99.99	12,498,301.25	1,374,813.14
0.00	Auto	Prime Retail Lease	34529DAC6	12,500,000.00	99.99	12,498,301.25	1,374,813.14
0.00	Auto	Prime Retail Lease	34529DAC6	15,000,000.00	99.99	14,997,961.50	1,649,775.77
0.00	Auto	Prime Retail Lease	34529DAC6	15,000,000.00	99.99	14,997,961.50	1,649,775.77
0.00	Auto	Prime Retail Lease	34529DAC6	11,500,000.00	99.99	11,498,437.15	1,264,828.09
0.00	Auto	Prime Retail Lease	34529DAC6	11,500,000.00	99.99	11,498,437.15	1,264,828.09
0.00	Auto	Prime Retail Lease	34529DAC6	11,500,000.00	99.99	11,498,437.15	1,264,828.09
0.00	Auto	Prime Retail Lease	34529DAC6	20,000,000.00	99.99	19,997,282.00	2,199,701.02
0.00	Auto	Prime Retail Lease	34529DAB8	11,200,000.00	100.00	11,199,683.04	1,119,968.30
0.00	Auto	Prime Retail Lease	34529DAB8	45,000,000.00	100.00	44,998,726.50	4,499,872.65
0.00	Auto	Prime Retail Lease	34529DAB8	11,200,000.00	100.00	11,199,683.04	1,119,968.30
0.00	Auto	Prime Retail Lease	34529DAB8	20,000,000.00	100.00	19,999,434.00	1,999,943.40
0.00	Auto	Prime Retail Lease	34529DAB8	17,000,000.00	100.00	16,999,518.90	1,699,951.89
0.00	Credit Card	Subprime	17308BAH1	15,000,000.00	100.00	15,000,000.00	1,200,000.00
0.00	Credit Card	Subprime	17308BAH1	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	17308BAH1	50,000,000.00	100.00	50,000,000.00	4,000,000.00
0.00	Credit Card	Subprime	17308BAH1	20,000,000.00	100.00	20,000,000.00	1,600,000.00
0.00	Credit Card	Subprime	17308BAH1	507,000,000.00	100.00	507,000,000.00	40,560,000.00
0.00	Credit Card	Subprime	17308BAH1	12,000,000.00	100.00	12,000,000.00	960,000.00
0.00	Credit Card	Subprime	17308BAH1	12,000,000.00	100.00	12,000,000.00	960,000.00
0.00	Credit Card	Subprime	17308BAH1	11,000,000.00	100.00	11,000,000.00	880,000.00
0.00	Credit Card	Subprime	17308BAH1	75,000,000.00	100.00	75,000,000.00	6,000,000.00
0.00	Credit Card	Subprime	17308BAH1	62,500,000.00	100.00	62,500,000.00	5,000,000.00
0.00	Credit Card	Subprime	17308BAH1	937,500,000.00	100.00	937,500,000.00	75,000,000.00
0.00	Credit Card	Subprime	17308BAH1	35,000,000.00	100.00	35,000,000.00	2,800,000.00
0.00	Credit Card	Subprime	17308BAH1	36,500,000.00	100.00	36,500,000.00	2,920,000.00
0.00	Credit Card	Subprime	17308BAH1	50,000,000.00	100.00	50,000,000.00	4,000,000.00
0.00	Credit Card	Subprime	17308BAH1	1,100,000,000.00	100.00	1,100,000,000.00	88,000,000.00
0.00	Credit Card	Prime	17305EEN1	1,250,000,000.00	100.00	1,250,000,000.00	75,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,500,000.00	100.00	11,500,000.00	1,150,000.00
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Credit Card	Subprime	17308BAH1	150,000,000.00	100.00	150,000,000.00	12,000,000.00
0.00	Auto	Prime Retail Loan	34528RAF9	11,000,000.00	103.51	11,385,553.30	1,024,699.80
0.00	Small Business	SBA Loans	83162CSN4	12,500,000.00	97.92	12,240,234.38	856,816.41
0.00	Small Business	SBA Loans	83162CSD6	18,000,000.00	109.41	19,355,868.22	1,354,910.77
0.00	Auto	Prime Retail Loan	34528RAF9	100,000,000.00	103.51	103,505,030.00	9,315,452.70
0.00	Equipment	Loans and leases	12557TAC2	46,417,000.00	99.99	46,412,562.53	2,784,753.75
0.00	Servicing Advances	Residential mortgages	12530PAB4	50,000,000.00	100.00	50,000,000.00	7,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,500,000.00	100.00	11,500,000.00	1,150,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	82,500,000.00	100.00	82,500,000.00	11,550,000.00
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90

0.00	Credit Card	Subprime	17308BAH1	50,000,000.00	100.00	50,000,000.00	4,000,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	75,000,000.00	100.00	75,000,000.00	10,500,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	40,000,000.00	100.00	40,000,000.00	5,600,000.00
0.00	Credit Card	Subprime	17308BAH1	25,000,000.00	100.00	25,000,000.00	2,000,000.00
0.00	Credit Card	Subprime	17308BAH1	125,000,000.00	100.00	125,000,000.00	10,000,000.00
0.00	Credit Card	Subprime	17308BAH1	37,500,000.00	100.00	37,500,000.00	3,000,000.00
0.00	Credit Card	Prime	02582JFT2	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Equipment	Loans and leases	12557TAB4	11,000,000.00	99.99	10,999,060.60	549,953.03
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Equipment	Loans and leases	12557TAC2	32,000,000.00	99.99	31,996,940.80	1,919,816.45
0.00	Equipment	Loans and leases	12557TAC2	12,000,000.00	99.99	11,998,852.80	719,931.17
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Student Loan	Private	78445DAA8	250,000,000.00	103.03	257,578,187.50	30,909,382.50
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	12,500,000.00	100.00	12,500,000.00	1,750,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	60,000,000.00	100.00	60,000,000.00	8,400,000.00
0.00	Credit Card	Subprime	17308BAH1	33,000,000.00	100.00	33,000,000.00	2,640,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	75,000,000.00	100.00	75,000,000.00	10,500,000.00
0.00	Servicing Advances	Residential mortgages	12530PAB4	40,000,000.00	100.00	40,000,000.00	5,600,000.00
0.00	Auto	Prime Retail Loan	14312WAF0	25,000,000.00	103.94	25,984,075.00	2,078,726.00
0.00	Auto	Commercial and government fleets	165182AM8	30,000,000.00	100.00	30,000,000.00	3,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	40,000,000.00	100.00	40,000,000.00	4,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	40,500,000.00	100.00	40,500,000.00	4,050,000.00
0.00	Auto	Commercial and government fleets	165182AM8	34,500,000.00	100.00	34,500,000.00	3,450,000.00
0.00	Auto	Commercial and government fleets	165182AM8	13,800,000.00	100.00	13,800,000.00	1,380,000.00
0.00	Auto	Commercial and government fleets	165182AM8	52,000,000.00	100.00	52,000,000.00	5,200,000.00
0.00	Auto	Commercial and government fleets	165182AM8	38,000,000.00	100.00	38,000,000.00	3,800,000.00
0.00	Auto	Commercial and government fleets	165182AM8	30,000,000.00	100.00	30,000,000.00	3,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	80,000,000.00	100.00	80,000,000.00	8,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	100,000,000.00	100.00	100,000,000.00	10,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	12,500,000.00	100.00	12,500,000.00	1,250,000.00
0.00	Auto	Commercial and government fleets	165182AM8	12,500,000.00	100.00	12,500,000.00	1,250,000.00
0.00	Auto	Commercial and government fleets	165182AM8	20,000,000.00	100.00	20,000,000.00	2,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	20,000,000.00	100.00	20,000,000.00	2,000,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	11,200,000.00	100.00	11,200,000.00	1,120,000.00
0.00	Auto	Commercial and government fleets	165182AM8	19,200,000.00	100.00	19,200,000.00	1,920,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	12,000,000.00	100.00	12,000,000.00	840,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	54,000,000.00	100.00	54,000,000.00	3,780,000.00
0.00	Premium Finance	Property and casualty	69335PAJ4	11,000,000.00	100.00	11,000,000.00	770,000.00

0.00	Premium Finance	Property and casualty	69335PAJ4	11,000,000.00	100.00	11,000,000.00	770,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	13,000,000.00	100.00	13,000,000.00	780,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	26,000,000.00	100.00	26,000,000.00	1,560,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Premium Finance	Property and casualty	69335PAG0	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Auto	Prime Retail Lease	09657CAC4	65,000,000.00	100.00	64,998,576.50	7,149,843.42
0.00	Auto	Prime Retail Lease	09657CAC4	30,000,000.00	100.00	29,999,343.00	3,299,927.73
0.00	Auto	Prime Retail Lease	09657CAD2	14,500,000.00	99.98	14,497,545.15	1,739,705.42
0.00	Auto	Prime Retail Lease	09657CAD2	11,500,000.00	99.98	11,498,053.05	1,379,766.37
0.00	Equipment	Loans and leases	12557TAB4	11,000,000.00	99.99	10,999,060.60	549,953.03
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12557TAC2	11,000,000.00	99.99	10,998,948.40	659,936.90
0.00	Equipment	Loans and leases	12620TAD3	11,000,000.00	100.00	10,999,664.50	879,973.16
0.00	Auto	Prime Retail Loan	34529EAD2	11,000,000.00	99.99	10,998,793.30	989,891.40
0.00	Auto	Prime Retail Lease	34529DAC6	20,000,000.00	100.00	20,000,000.00	2,200,000.00
0.00	Auto	Prime Retail Loan	06052DAC9	500,000,000.00	99.99	499,941,600.00	34,995,912.00
0.00	Auto	Prime Retail Loan	06052DAC9	39,000,000.00	99.99	38,995,444.80	2,729,681.14
0.00	Auto	Prime Retail Loan	06052DAC9	75,000,000.00	99.99	74,991,240.00	5,249,386.80
0.00	Auto	Prime Retail Loan	06052DAD7	80,000,000.00	99.97	79,978,584.00	7,198,072.56
0.00	Auto	Prime Retail Loan	06052DAD7	40,000,000.00	99.97	39,989,292.00	3,599,036.28
0.00	Auto	Prime Retail Loan	06052DAD7	90,000,000.00	99.97	89,975,907.00	8,097,831.63
0.00	Auto	Prime Retail Loan	06052DAD7	105,000,000.00	99.97	104,971,891.50	9,447,470.24
0.00	Auto	Prime Retail Loan	06052DAD7	110,465,000.00	99.97	110,435,428.52	9,939,188.57
0.00	Auto	Prime Retail Loan	06052DAD7	22,000,000.00	99.97	21,994,110.60	1,979,469.95
0.00	Auto	Prime Retail Loan	06052DAD7	11,000,000.00	99.97	10,997,055.30	989,734.98
0.00	Auto	Prime Retail Loan	06052DAD7	11,000,000.00	99.97	10,997,055.30	989,734.98
0.00	Auto	Prime Retail Loan	06052DAD7	22,000,000.00	99.97	21,994,110.60	1,979,469.95
0.00	Auto	Prime Retail Loan	171203AC6	12,000,000.00	99.99	11,998,768.80	839,913.82
0.00	Credit Card	Subprime	17308BAH1	25,000,000.00	101.13	25,281,250.00	2,022,500.00
0.00	Credit Card	Prime	254683AJ4	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Auto	Prime Retail Loan	43812WAD9	11,000,000.00	99.98	10,998,005.70	989,820.51
0.00	Auto	Prime Retail Loan	43812WAD9	11,000,000.00	99.98	10,998,005.70	989,820.51
0.00	Auto	Prime Retail Loan	65476AAF2	35,575,000.00	103.59	36,853,521.03	3,316,816.89
0.00	Student Loan	Private	78445KAA2	17,000,000.00	100.00	17,000,000.00	1,870,000.00
0.00	Student Loan	Private	78445KAA2	100,000,000.00	100.00	100,000,000.00	11,000,000.00
0.00	Student Loan	Private	78445KAA2	39,800,000.00	100.00	39,800,000.00	4,378,000.00
0.00	Student Loan	Private	78445KAA2	35,200,000.00	100.00	35,200,000.00	3,872,000.00
0.00	Student Loan	Private	78445KAA2	27,000,000.00	100.00	27,000,000.00	2,970,000.00
0.00	Student Loan	Private	78445KAA2	41,000,000.00	100.00	41,000,000.00	4,510,000.00
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00
0.00	Student Loan	Private	78445KAA2	50,000,000.00	100.00	50,000,000.00	5,500,000.00
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00
0.00	Student Loan	Private	78445KAA2	50,000,000.00	100.00	50,000,000.00	5,500,000.00
0.00	Student Loan	Private	78445KAA2	125,000,000.00	100.00	125,000,000.00	13,750,000.00
0.00	Student Loan	Private	78445KAA2	17,000,000.00	100.00	17,000,000.00	1,870,000.00
0.00	Student Loan	Private	78445KAA2	11,500,000.00	100.00	11,500,000.00	1,265,000.00
0.00	Student Loan	Private	78445KAA2	11,500,000.00	100.00	11,500,000.00	1,265,000.00
0.00	Student Loan	Private	78445KAA2	12,000,000.00	100.00	12,000,000.00	1,320,000.00
0.00	Student Loan	Private	78445KAA2	250,228,000.00	100.00	250,228,000.00	27,525,080.00
0.00	Student Loan	Private	78445KAA2	75,000,000.00	100.00	75,000,000.00	8,250,000.00
0.00	Student Loan	Private	78445KAA2	38,000,000.00	100.00	38,000,000.00	4,180,000.00
0.00	Student Loan	Private	78445KAA2	17,000,000.00	100.00	17,000,000.00	1,870,000.00
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00





0.00	Credit Card	Prime	254683AJ4	70,000,000.00	100.00	70,000,000.00	4,200,000.00
0.00	Credit Card	Prime	254683AJ4	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	254683AJ4	22,000,000.00	100.00	22,000,000.00	1,320,000.00
0.00	Credit Card	Prime	254683AJ4	101,000,000.00	100.00	101,000,000.00	6,060,000.00
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00
0.00	Small Business	SBA Loans	83162CSP9	20,000,000.00	103.77	20,753,125.00	1,452,718.75
(37,921.98)	Small Business	SBA Loans	83164KKA0	6,636,012.00	105.14	5,511,924.54	275,596.22
(8,639.11)	Small Business	SBA Loans	83164KQ30	1,400,000.00	104.23	1,368,489.74	68,424.49
(8,840.31)	Small Business	SBA Loans	83164KP98	1,237,320.00	104.99	1,215,713.81	60,785.69
(25,955.27)	Small Business	SBA Loans	83164KUH4	3,012,186.00	105.81	3,187,269.31	159,363.46
(26,329.27)	Small Business	SBA Loans	83165AA53	3,280,995.00	105.72	3,468,756.50	173,437.82
(28,944.31)	Small Business	SBA Loans	83165AA38	5,291,146.00	106.33	5,626,297.77	281,314.89
(18,997.87)	Small Business	SBA Loans	83164KPB3	2,216,290.00	104.42	1,754,549.92	87,727.49
(172,659.91)	Small Business	SBA Loans	83164KR88	4,825,957.00	104.62	4,561,824.75	228,091.24
(26,138.00)	Small Business	SBA Loans	83164KR54	4,417,803.00	105.46	4,261,216.17	213,060.81
(26,538.52)	Small Business	SBA Loans	83164KRP0	3,134,848.00	104.57	2,978,570.63	148,928.54
0.00	Auto	Subprime Retail Loan	03064AAB0	12,000,000.00	100.00	11,999,535.60	1,079,958.20
0.00	Auto	Subprime Retail Loan	03064AAC8	11,200,000.00	100.00	11,199,647.20	1,119,964.72
0.00	Auto	Prime Retail Loan	171203AC6	20,000,000.00	99.99	19,997,948.00	1,399,856.36
0.00	Credit Card	Subprime	17308BAH1	25,000,000.00	101.13	25,281,250.00	2,022,500.00
0.00	Credit Card	Prime	254683AJ4	15,000,000.00	100.00	15,000,000.00	900,000.00
0.00	Auto	Subprime Retail Loan	03064AAC8	11,200,000.00	100.00	11,199,647.20	1,119,964.72
0.00	Auto	Prime Retail Loan	14313AAA8	287,000,000.00	99.99	286,981,488.50	17,218,889.31
0.00	Auto	Prime Retail Loan	14313AAB6	119,230,000.00	100.00	119,224,265.04	9,537,941.21
0.00	Credit Card	Prime	254683AJ4	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	254683AJ4	11,000,000.00	100.00	11,000,000.00	660,000.00
0.00	Credit Card	Prime	254683AJ4	33,000,000.00	100.00	33,000,000.00	1,980,000.00
0.00	Credit Card	Prime	254683AJ4	15,000,000.00	100.00	15,000,000.00	900,000.00
0.00	Credit Card	Prime	254683AJ4	15,000,000.00	100.00	15,000,000.00	900,000.00
0.00	Credit Card	Prime	254683AJ4	85,000,000.00	100.00	85,000,000.00	5,100,000.00
0.00	Credit Card	Prime	254683AJ4	33,000,000.00	100.00	33,000,000.00	1,980,000.00
0.00	Auto	Motorcycle/other recreational vehicles	41283HAC8	20,000,000.00	99.99	19,998,980.00	1,599,918.40
0.00	Auto	Motorcycle/other recreational vehicles	41283HAC8	66,000,000.00	99.99	65,996,634.00	5,279,730.72
0.00	Auto	Motorcycle/other recreational vehicles	41283HAC8	11,000,000.00	99.99	10,999,439.00	879,955.12
0.00	Auto	Motorcycle/other recreational vehicles	41283HAD6	15,000,000.00	99.98	14,997,192.00	1,349,747.28
0.00	Auto	Motorcycle/other recreational vehicles	41283HAD6	11,000,000.00	99.98	10,997,940.80	989,814.67
0.00	Auto	Motorcycle/other recreational vehicles	41283HAD6	11,000,000.00	99.98	10,997,940.80	989,814.67
0.00	Student Loan	Private	78445KAA2	11,250,000.00	100.00	11,250,000.00	1,237,500.00
0.00	Auto	Prime Retail Loan	34529FAC1	343,000,000.00	99.99	342,976,778.90	24,008,374.52
0.00	Auto	Prime Retail Loan	34529FAD9	163,000,000.00	99.99	162,980,309.60	14,668,227.86
0.00	Commercial Mortgage		05947U2R8	21,460,000.00	93.47	20,059,694.23	3,648,200.00
0.00	Commercial Mortgage		05947U4D7	30,000,000.00	92.12	27,634,870.50	5,100,000.00
0.00	Commercial Mortgage		61745M3F8	15,592,980.00	95.15	14,836,920.84	2,494,876.80
0.00	Commercial Mortgage		05947UPS1	15,600,000.00	94.58	14,754,809.16	2,340,000.00
0.00	Commercial Mortgage		59022HDU3	16,000,000.00	88.53	14,165,000.00	2,400,000.00
0.00	Commercial Mortgage		59022HMU3	15,000,000.00	93.23	13,983,905.25	2,550,000.00
0.00	Commercial Mortgage		59022HMU3	1,900,000.00	93.23	1,771,294.66	323,000.00
0.00	Commercial Mortgage		55312YAD4	11,622,000.00	84.64	9,836,479.46	1,859,520.00
0.00	Commercial Mortgage		55312YAD4	3,000,000.00	84.64	2,539,101.56	480,000.00
0.00	Commercial Mortgage		46631BAB1	25,000,000.00	98.24	24,559,387.50	3,750,000.00
0.00	Commercial Mortgage		059512AB9	15,000,000.00	97.49	14,623,348.50	2,250,000.00
0.00	Commercial Mortgage		059512AB9	15,890,000.00	96.52	15,336,332.81	2,383,500.00

0.00	Commercial Mortgage	07388RAB3	18,000,000.00	97.87	17,616,249.90	2,700,000.00
0.00	Commercial Mortgage	22546BAC4	16,225,000.00	96.62	15,676,854.60	2,433,750.00
0.00	Commercial Mortgage	46625YVV2	17,105,000.00	92.14	15,761,311.59	2,907,850.00
0.00	Commercial Mortgage	46630EAC4	19,235,000.00	90.84	17,473,795.31	3,462,300.00
0.00	Commercial Mortgage	46631BAB1	25,000,000.00	98.24	24,559,387.50	3,750,000.00
0.00	Commercial Mortgage	52108H5X8	17,665,000.00	91.06	16,085,422.20	2,826,400.00
0.00	Commercial Mortgage	36228CVU4	17,587,000.00	92.90	16,339,133.76	2,813,920.00
0.00	Commercial Mortgage	46625YXP3	8,250,000.00	94.56	7,801,293.64	1,402,500.00
0.00	Commercial Mortgage	46625YXP3	8,900,000.00	94.56	8,415,941.01	1,513,000.00
0.00	Commercial Mortgage	225458DM7	18,265,000.00	86.72	15,839,893.16	2,922,400.00
0.00	Commercial Mortgage	46625M2L2	14,314,375.00	90.82	10,174,352.85	1,680,377.17
0.00	Commercial Mortgage	46625M2L2	229,375.00	90.82	163,031.75	26,926.53
0.00	Commercial Mortgage	46625M2L2	3,050,000.00	90.82	2,167,875.03	358,042.20
0.00	Commercial Mortgage	225458RR1	16,000,000.00	94.14	15,061,724.00	2,400,000.00
0.00	Commercial Mortgage	92976BBN1	13,000,000.00	94.20	12,246,631.28	2,210,000.00
0.00	Commercial Mortgage	20173QAD3	13,633,000.00	92.25	12,575,810.84	2,181,280.00
0.00	Commercial Mortgage	92976BFR8	14,000,000.00	92.02	12,882,147.04	2,380,000.00
0.00	Commercial Mortgage	36228CWU3	13,000,000.00	99.77	12,969,581.95	1,950,000.00
0.00	Commercial Mortgage	20047QAE5	21,551,000.00	89.10	19,201,876.35	3,663,670.00
0.00	Commercial Mortgage	929766TM5	30,980,000.00	92.27	28,584,502.48	4,647,000.00
0.00	Commercial Mortgage	225458DM7	16,715,000.00	86.72	14,495,691.99	2,674,400.00
0.00	Commercial Mortgage	396789FT1	15,000,000.00	93.95	14,091,796.88	2,250,000.00
0.00	Commercial Mortgage	059512AB9	26,045,000.00	97.49	25,391,007.45	3,906,750.00
0.00	Commercial Mortgage	12513YAC4	25,000,000.00	97.65	24,411,387.50	3,750,000.00
0.00	Commercial Mortgage	20173WAB4	20,000,000.00	97.88	19,575,589.71	3,000,000.00
0.00	Commercial Mortgage	50180JAB1	17,575,000.00	98.03	17,228,245.25	2,636,250.00
0.00	Commercial Mortgage	92976BBN1	20,000,000.00	94.20	18,840,971.20	3,400,000.00
0.00	Commercial Mortgage	92976BDQ2	25,000,000.00	99.20	24,800,932.50	3,750,000.00
0.00	Commercial Mortgage	46625YQR7	32,165,000.00	91.09	29,299,608.32	5,146,400.00
0.00	Commercial Mortgage	46625YXP3	25,000,000.00	94.56	23,640,283.75	4,250,000.00
0.00	Commercial Mortgage	46629GAB4	25,000,000.00	99.30	24,824,118.75	3,750,000.00
0.00	Commercial Mortgage	361849Q70	23,125,000.00	98.15	22,697,885.88	3,468,750.00
0.00	Commercial Mortgage	92978QAC1	15,000,000.00	88.85	13,327,734.38	2,250,000.00
0.00	Commercial Mortgage	07388YAB8	35,000,000.00	99.48	34,816,407.50	5,250,000.00

(491,056.51)

**36,769,529,770.00**

**36,743,537,723.32 2,938,977,446.59**