



Wells Fargo Bank, N.A.  
Corporate Trust Services  
62 Old Annapolis Road  
Columbia, MD 21045-1951

# Ridgeway Court Funding II Ltd.

For Additional Information, please contact  
CDO Customer Service  
(240) 586-7700  
Reports Available on the World Wide Web  
@www.cdolink.com

As of: 11/06/2007

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**Lead Underwriter**

Citigroup Global Markets, Inc.

**Collateral Manager**

Credit Suisse Alternative Capital, Inc.

**Trustee**

Wells Fargo Bank, N.A.

This report has been compiled from information provided to Wells Fargo Bank, N.A. by various third parties, which may include the Sponsor, Portfolio Manager, and others. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of information received from these third parties and assumes no duty to do so. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished by third parties.

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| <b>Deal Summary</b>   |                               |                   |                   |               |
|---|-------------------------------|-------------------|-------------------|---------------|
| Asset Manager   | Asset Type                    | Payment Frequency | Next Payment Date | Maturity Date |
| Credit Suisse Alternative Capital, Inc.                     | Asset-Backed Securities - USD | Quarterly         | 12/10/2007        | 06/10/2047    |
| <b>Collateral Data</b>                                      |                               |                   |                   |               |
| **** Amounts In Millions                                    | 11/06/2007                    |                   |                   |               |
| Balance of Collateral Debt Securities                       | 3002.09                       |                   |                   |               |
| Balance of Defaulted Securities                             | (101.97)                      |                   |                   |               |
| Balance of Deferred Interest PIK Bonds                      | 0.00                          |                   |                   |               |
| Balance of Written-Down Securities                          | 0.00                          |                   |                   |               |
| Principal Proceeds  | 0.46                          |                   |                   |               |
| <b>Total Performing Collateral &amp; Principal Proceeds</b> | <b>2900.58</b>                |                   |                   |               |



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### Capital Structure

| Note Class | Original Par   | Current Par    | Original Rating<br>(Moody/S&P/Fitch) | Current Rating<br>(Moody/S&P/Fitch) | Watch Status<br>(Moody/S&P/Fitch) | Index         | Spread  | Coupon   |
|------------|----------------|----------------|--------------------------------------|-------------------------------------|-----------------------------------|---------------|---------|----------|
| A1B        | 660,000,000.00 | 660,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/N                             | LIBOR ( 1 M)  | 0.24000 | 5.60759  |
| A1C        | 450,000,000.00 | 450,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/N                             | LIBOR ( 3 Ms) | 0.24000 | 5.61271  |
| A1X        | 300,000,000.00 | 300,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/N                             | LIBOR ( 3 Ms) | 0.24000 | 5.61271  |
| A2         | 225,000,000.00 | 225,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/D                             | LIBOR ( 3 Ms) | 0.42000 | 5.79271  |
| A3         | 225,000,000.00 | 225,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/D                             | LIBOR ( 3 Ms) | 0.55000 | 5.92271  |
| A4         | 126,000,000.00 | 126,000,000.00 | Aaa/AAA/AAA                          | Aaa/AAA/AAA                         | N/N/D                             | LIBOR ( 3 Ms) | 0.90000 | 6.27271  |
| A5         | 80,000,000.00  | 80,000,000.00  | Aa2/AA/AA                            | Aa2/AA/AA                           | N/N/D                             | LIBOR ( 3 Ms) | 1.75000 | 7.12271  |
| B          | 35,000,000.00  | 35,000,000.00  | A1/A+/A+                             | A1/A+/A+                            | N/N/D                             | LIBOR ( 3 Ms) | 4.00000 | 9.37271  |
| C          | 33,000,000.00  | 33,000,000.00  | A3/A-/A-                             | A3/A-/A-                            | N/N/D                             | LIBOR ( 3 Ms) | 6.00000 | 11.37271 |
| INCOME     | 33,000,000.00  | 33,000,000.00  | NR/NR/NR                             | NR/NR/NR                            |                                   |               |         |          |

\*\*\*\* For Watch Status: N=Neutral, D=Possible Downgrade, U=Possible Upgrade O=On Watchlist.

\* Balance of Class A1A = \$0.00

Coverage Tests

Principal Coverage Ratios:

|   | Class A                 | Class B                 | Class C                 |
|---|-------------------------|-------------------------|-------------------------|
| Principal Balance - Aggregate of all Eligible Collateral Debt Securities  | 3,002,086,610.55        | 3,002,086,610.55        | 3,002,086,610.55        |
| Plus: Principal Balance - Aggregate of all Principal Collections  | 461,320.27              | 461,320.27              | 461,320.27              |
| Minus: Principal Balance - Aggregate of all Defaulted Securities  | 101,971,709.83          | 101,971,709.83          | 101,971,709.83          |
| Minus: Principal Balance - Aggregate of all PIKing Bonds  | 0.00                    | 0.00                    | 0.00                    |
| Minus: Principal Balance - Aggregate of all Written Down Securities   | 0.00                    | 0.00                    | 0.00                    |
| Minus: Aggregate Discount on all Securities with a Moody's Rating of "Baa1" or an S&P rating of "BBB+"  | 0.00                    | 0.00                    | 0.00                    |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Baa1", but at least "Baa2" or an S&P rating less than "BBB+", but at least "BBB" | 1,911,852.07            | 1,911,852.07            | 1,911,852.07            |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Baa2", but at least "Baa3" or an S&P rating less than "BBB", but at least "BBB-" | 4,565,600.00            | 4,565,600.00            | 4,565,600.00            |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Baa3", but at least "Ba1" or an S&P rating less than "BBB-", but at least "BB+"  | 7,672,500.00            | 7,672,500.00            | 7,672,500.00            |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Ba1", but at least "Ba2" or an S&P rating less than "BB+", but at least "BB"     | 25,627,887.15           | 25,627,887.15           | 25,627,887.15           |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Ba2", but at least "Ba3" or an S&P rating less than "BB", but at least "BB-"     | 23,172,000.00           | 23,172,000.00           | 23,172,000.00           |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "Ba3", but at least "B3" or an S&P rating less than "BB-", but at least "B-"      | 15,490,500.00           | 15,490,500.00           | 15,490,500.00           |
| Minus: Aggregate Discount on all Securities with a Moody's Rating less than "B3" or an S&P rating less than "B-"  | 59,384,946.05           | 59,384,946.05           | 59,384,946.05           |
| Plus: Aggregate Defaulted Security Amount   | 11,629,575.65           | 11,629,575.65           | 11,629,575.65           |
| Plus: Aggregate PIKing Bond Amount  | 0.00                    | 0.00                    | 0.00                    |
| Plus: Aggregate Written Down Principal Balance  | 0.00                    | 0.00                    | 0.00                    |
| Plus: CDS Asset Capacity Amount   | 15,013.82               | 15,013.82               | 15,013.82               |
| <b>Principal Coverage Amount:</b>   | <b>2,774,395,525.19</b> | <b>2,774,395,525.19</b> | <b>2,774,395,525.19</b> |
| Divided By: Applicable Class A1A Swap Notional Amount:  | 840,000,000.00          | 840,000,000.00          | 840,000,000.00          |
| Principal Balance - Aggregate of the Secured Notes:   | 2,066,000,000.00        | 2,101,000,000.00        | 2,134,000,000.00        |
| <b>Total Denominator:</b>   | <b>2,906,000,000.00</b> | <b>2,941,000,000.00</b> | <b>2,974,000,000.00</b> |
| <b>Principal Coverage Ratios:</b>   | <b>95.4713%</b>         | <b>94.3351%</b>         | <b>93.2883%</b>         |
| Principal Coverage Required:  | 102.0000%               | 101.2000%               | 100.5000%               |
| Test Results:   | FAIL                    | FAIL                    | FAIL                    |
| Principal Coverage Ratios on Ramp-Up End Date:  | 104.3166%               | 103.0751%               | 101.9314%               |



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## Portfolio Requirements Tests Summary

| Description of Test                           | Test Result | Current Result Value | Numerator | Denominator | Minimum Value Allowed | Maximum Value Allowed |
|---|-------------|----------------------|-----------|-------------|-----------------------|-----------------------|
| Moody's Weighted Average Rating Factor        | Fail        | 544.37               | N/A       | N/A         | N/A                   | 66.00                 |
| Weighted Average Spread Test                  | Pass        | 0.83%                | N/A       | N/A         | 0.77%                 | N/A                   |
| Weighted Average Coupon Test                  | Pass        | 7.13%                | N/A       | N/A         | 5.78%                 | N/A                   |
| Moody's Asset Correlation Factor              | Pass        | 8.00                 | N/A       | N/A         | N/A                   | 21.00                 |
| Weighted Average Life                         | Pass        | 5.46                 | N/A       | N/A         | N/A                   | 6.63                  |
| Moody's Weighted Average Recovery Rate        | Pass        | 45.61%               | N/A       | N/A         | 41.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A1A | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A1B | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A1C | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A1X | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A2  | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A3  | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A4  | Pass        | 51.90%               | N/A       | N/A         | 48.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class A5  | Pass        | 59.23%               | N/A       | N/A         | 55.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class B   | Pass        | 68.89%               | N/A       | N/A         | 65.00%                | N/A                   |
| S&P Minimum Average Recovery Rate - Class C   | Pass        | 68.89%               | N/A       | N/A         | 65.00%                | N/A                   |
| Weighted Average Purchase Price               | Pass        | 99.34%               | N/A       | N/A         | 85.00%                | N/A                   |
| Loss Rate Differential - Class A1A            | Pass        | 19.03%               | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A1B            | Pass        | 15.06%               | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A1C            | Pass        | 15.06%               | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A1X            | Pass        | 10.08%               | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A2             | Pass        | 6.33%                | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A3             | Pass        | 2.61%                | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class A4             | Pass        | 0.40%                | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class B              | Pass        | 1.64%                | N/A       | N/A         | 0.00%                 | N/A                   |
| Loss Rate Differential - Class C              | Fail        | -0.75%               | N/A       | N/A         | 0.00%                 | N/A                   |
| S&P CDO Monitor Test                          | Fail        | N/A                  | N/A       | N/A         | N/A                   | N/A                   |
| S&P Correlation Measure                       | N/A         | 1.87                 | N/A       | N/A         | N/A                   | N/A                   |
| S&P Default Measure                           | N/A         | 0.15%                | N/A       | N/A         | N/A                   | N/A                   |
| S&P Variability Measure                       | N/A         | 0.48%                | N/A       | N/A         | N/A                   | N/A                   |
| Fitch Weighted Average Rating Factor Test     | Fail        | 4.40                 | N/A       | N/A         | N/A                   | 1.65                  |

**Portfolio Requirements Tests Summary**

| Description of Test  | Test Result | Current Result Value | Numerator      | Denominator      | Minimum Value Allowed | Maximum Value Allowed |
|--|-------------|----------------------|----------------|------------------|-----------------------|-----------------------|
| Percentage of Portfolio that has a Rating from Moody's of "Baa1" or Below or a Rating from S&P of "BBB+" or Below                            | Fail        | 28.69%               | 832,254,473.13 | 2,900,576,220.99 | N/A                   | 0.00%                 |
| Percentage of Portfolio that has a Rating from Moody's of "Aaa" or a Rating from S&P of "AAA"  | Pass        | 8.48%                | 246,082,232.13 | 2,900,576,220.99 | 4.00%                 | N/A                   |
| Largest Issue  | Pass        | 2.07%                | 60,000,000.00  | 2,900,576,220.99 | N/A                   | 2.50%                 |
| Largest Issue with a Rating from Moody's Below "Aaa" or a Rating from S&P Below "AAA"  | Fail        | 2.07%                | 60,000,000.00  | 2,900,576,220.99 | N/A                   | 2.00%                 |
| Second Largest Issue with a Rating from Moody's Below "Aaa" or a Rating from S&P Below "AAA"   | Pass        | 1.38%                | 40,000,000.00  | 2,900,576,220.99 | N/A                   | 1.50%                 |
| Largest Issue with a Rating from Moody's Below "Aa3" or a Rating from S&P Below "AA-"  | Fail        | 2.07%                | 60,000,000.00  | 2,900,576,220.99 | N/A                   | 1.00%                 |
| Percentage of Portfolio that Permits the Deferral or Capitalization of Interest  | Pass        | 6.89%                | 199,784,353.68 | 2,900,576,220.99 | N/A                   | 10.00%                |
| Percentage of Portfolio that is CDO Securities   | Pass        | 32.52%               | 943,408,411.69 | 2,900,576,220.99 | N/A                   | 35.00%                |
| Percentage of Portfolio that is CDO Securities that have a Rating from Moody's of "A1" or Below or a Rating from S&P of "A+" or Below        | Fail        | 20.31%               | 588,989,289.52 | 2,900,576,220.99 | N/A                   | 10.00%                |
| Percentage of Portfolio that is CDO Securities and Managed by the Credit Suisse Alternative Capital, Inc.                                    | Pass        | 0.00%                | 0.00           | 2,900,576,220.99 | N/A                   | 1.00%                 |
| Largest CDO Manager  | Pass        | 3.50%                | 101,500,000.00 | 2,900,576,220.99 | N/A                   | 4.00%                 |
| Percentage of Portfolio that is CLO Securities   | Pass        | 0.00%                | 0.00           | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is a CDO of CDO Security  | Pass        | 4.50%                | 130,609,379.07 | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is primarily backed by corporate obligations other than CLO Securities or ABS Small Business Loan Securities    | Pass        | 0.00%                | 0.00           | 2,900,576,220.99 | N/A                   | 0.00%                 |
| Percentage of Portfolio that is Not RMBS, CMBS, or CLO Securities or is not CDO Securities Backed Primarily by RMBS, CMBS, or HEL Securities | Pass        | 1.39%                | 40,245,000.00  | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is CMBS Securities  | Pass        | 6.90%                | 200,000,000.00 | 2,900,576,220.99 | N/A                   | 10.00%                |
| Percentage of Portfolio that is Serviced by Wells Fargo  | Pass        | 8.84%                | 256,304,000.00 | 2,900,576,220.99 | N/A                   | 25.00%                |
| Percentage of Portfolio that is Serviced by Countrywide  | Pass        | 7.16%                | 207,711,789.03 | 2,900,576,220.99 | N/A                   | 25.00%                |
| Largest Servicer (Other than Wells Fargo and Countrywide) with a servicer rating of "Strong" or "SQ1"  | Pass        | 6.00%                | 174,000,000.00 | 2,900,576,220.99 | N/A                   | 18.00%                |
| Largest Servicer (Other than Wells Fargo and Countrywide) with a servicer rating of "Above Average" or "SQ2"                                 | Pass        | 5.05%                | 146,560,700.00 | 2,900,576,220.99 | N/A                   | 12.00%                |
| Largest Servicer (Other than Wells Fargo and Countrywide) with a servicer rating of "Below Average" or "SQ3" or "SQ4"                        | Pass        | 0.93%                | 27,007,000.00  | 2,900,576,220.99 | N/A                   | 7.00%                 |
| Largest Servicer (Other than Wells Fargo and Countrywide) with a servicer rating of "Weak" or "SQ5"  | Pass        | 3.50%                | 101,500,000.00 | 2,900,576,220.99 | N/A                   | 4.00%                 |
| Percentage of Portfolio that Matures Beyond Maturity Date - Stated   | Pass        | 11.65%               | 337,815,752.24 | 2,900,576,220.99 | N/A                   | 12.00%                |
| Percentage of Portfolio that Matures More than 5 Years Beyond Maturity Date - Stated   | Pass        | 0.34%                | 10,000,000.00  | 2,900,576,220.99 | N/A                   | 5.00%                 |

As of: 11/06/2007

**Portfolio Requirements Tests Summary**

| Description of Test   | Test Result | Current Result Value | Numerator        | Denominator      | Minimum Value Allowed | Maximum Value Allowed |
|---|-------------|----------------------|------------------|------------------|-----------------------|-----------------------|
| Percentage of Portfolio that Matures More than 10 Years Beyond Maturity Date - Stated   | Pass        | 0.00%                | 0.00             | 2,900,576,220.99 | N/A                   | 0.00%                 |
| Percentage of Portfolio that is Fixed Rate Securities or Floating Rate Securities - Decemed   | Pass        | 2.36%                | 68,360,700.00    | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is Non-LIBOR Floaters  | Pass        | 0.00%                | 0.00             | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is Semi-Annual Securities  | Pass        | 0.00%                | 0.00             | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is CDS Assets  | Pass        | 43.18%               | 1,252,400,880.55 | 2,900,576,220.99 | N/A                   | 45.00%                |
| Percentage of Portfolio that Pays Interest Less Frequently than Monthly   | Pass        | 27.82%               | 806,886,017.50   | 2,900,576,220.99 | N/A                   | 50.00%                |
| Percentage of Portfolio that consists of issuers organized in jurisdictions (other than Eligible SPV Jurisdictions) rated below "AA" by S&P of below "Aa2" by Moody's | Pass        | 0.00%                | 0.00             | 2,900,576,220.99 | N/A                   | 0.00%                 |
| Percentage of Portfolio that is Subprime RMBS Securities  | Pass        | 24.29%               | 704,471,000.00   | 2,900,576,220.99 | N/A                   | 30.00%                |
| Percentage of Portfolio that is Subprime RMBS Securities with a Rating from S&P of "A+" or Below or a Rating from Moody's of "A1" or Below                            | Fail        | 16.19%               | 469,705,000.00   | 2,900,576,220.99 | N/A                   | 15.00%                |
| Percentage of Portfolio that is Second-Lien RMBS Securities   | Pass        | 0.00%                | 0.00             | 2,900,576,220.99 | N/A                   | 5.00%                 |
| Percentage of Portfolio that is Cap Corridor Floaters   | Pass        | 0.91%                | 26,434,789.03    | 2,900,576,220.99 | N/A                   | 1.00%                 |
| Percentage of Portfolio with Moody's Rating based on an S&P Rating  | Pass        | 0.00%                | 0.00             | 3,002,086,610.55 | N/A                   | 20.00%                |
| Percentage of Portfolio with S&P Rating based on a Moody's Rating   | Pass        | 0.37%                | 11,000,000.00    | 3,002,086,610.55 | N/A                   | 20.00%                |

**Portfolio Industry Stratification Tables**

**Specified Type**

| Description      | # of Assets | Balance                   | % of Total       |
|------------------|-------------|---------------------------|------------------|
| Cap Corridor     | 1           | \$26,434,789.03           | 0.8805%          |
| CDO              | 61          | \$912,370,742.45          | 30.3912%         |
| CDO of CDO       | 11          | \$130,609,379.07          | 4.3506%          |
| CMBS Large Loan  | 8           | \$200,000,000.00          | 6.6620%          |
| Multi-Sector CDO | 1           | \$2,400,000.00            | 0.0799%          |
| RMBS             | 178         | \$1,690,026,700.00        | 56.2951%         |
| Student Loan     | 4           | \$40,245,000.00           | 1.3406%          |
| <b>Totals:</b>   | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |

**Standard and Poor's Industry**

| Description                              | # of Assets | Balance                   | % of Total       |
|--|-------------|---------------------------|------------------|
| CDO                                      | 73          | \$1,045,380,121.52        | 34.8218%         |
| CMBS                                     | 8           | \$200,000,000.00          | 6.6620%          |
| FFELP Student Loans                      | 4           | \$40,245,000.00           | 1.3406%          |
| RMBS - A                                 | 19          | \$162,348,489.03          | 5.4079%          |
| RMBS B and C/ HELs/ HELOCs/ and Tax Lien | 160         | \$1,554,113,000.00        | 51.7678%         |
| <b>Totals:</b>                           | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |





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### Portfolio Industry Stratification Tables

#### Fitch Sector

| Description                  | # of Assets | Balance                   | % of Total       |
|------------------------------|-------------|---------------------------|------------------|
| CDO - SF-Diverse             | 73          | \$1,045,380,121.52        | 34.8218%         |
| CMBS - Large Loan            | 8           | \$200,000,000.00          | 6.6620%          |
| Consumer ABS - Student Loans | 4           | \$40,245,000.00           | 1.3406%          |
| RMBS - Prime                 | 19          | \$162,348,489.03          | 5.4079%          |
| RMBS - Subprime              | 160         | \$1,554,113,000.00        | 51.7678%         |
| <b>Totals:</b>               | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |

**Servicer/Collateral Manager Stratification Tables**

| Investment Description                             | Balance         | % of Total |
|--|-----------------|------------|
| 6th Avenue Investment Management Co.               |                 |            |
| SIXAV 2006-1A A2                                   | \$42,000,000.00 |            |
| Subtotal for 6th Avenue Investment Management Co.: | \$42,000,000.00 | 1.3990%    |
| ACA Management                                     |                 |            |
| ACABS 2006-2A A2L                                  | \$9,971,709.83  |            |
| SYNTH - ACABS 2006-AQA A3                          | \$15,000,000.00 |            |
| Subtotal for ACA Management:                       | \$24,971,709.83 | 0.8318%    |
| Aladdin Capital Management LLC                     |                 |            |
| CTIUS 2006-2A B                                    | \$7,255,740.89  |            |
| Subtotal for Aladdin Capital Management LLC:       | \$7,255,740.89  | 0.2417%    |
| AMC Mortgage Services                              |                 |            |
| CMLTI 2006-AMCI M4                                 | \$3,277,000.00  |            |
| CMLTI 2006-HE2 M6                                  | \$11,455,000.00 |            |
| SYNTH - AMSI 2005-R11 M5                           | \$15,000,000.00 |            |
| SYNTH - ARSI 2005-W2 M5                            | \$15,000,000.00 |            |
| SYNTH - CMLTI 2007-AMCI M5                         | \$10,000,000.00 |            |
| Subtotal for AMC Mortgage Services:                | \$54,732,000.00 | 1.8231%    |
| AXA Investment Managers Paris                      |                 |            |
| IONA IA A  | \$2,400,000.00  |            |
| Subtotal for AXA Investment Managers Paris:        | \$2,400,000.00  | 0.0799%    |
| Bear Stearns Asset Management                      |                 |            |
| ABAC 2006-HGIA B                                   | \$8,750,000.00  |            |
| TSHP 2006-1A A1                                    | \$29,809,743.10 |            |
| TSHP 2006-1A B                                     | \$9,936,581.03  |            |
| Subtotal for Bear Stearns Asset Management:        | \$48,496,324.13 | 1.6154%    |
| Braddock   |                 |            |
| BFCSL 2006-1A B2                                   | \$20,000,000.00 |            |
| BFCSL 2006-1A C                                    | \$8,500,000.00  |            |
| Subtotal for Braddock:                             | \$28,500,000.00 | 0.9493%    |
| Cairn Financial Products Ltd.                      |                 |            |
| CRNMZ 2006-2A B1                                   | \$6,000,000.00  |            |
| CRNMZ 2006-2A B2                                   | \$2,750,000.00  |            |
| Subtotal for Cairn Financial Products Ltd.:        | \$8,750,000.00  | 0.2915%    |
| Collineo Asset management                          |                 |            |

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### Servicer/Collateral Manager Stratification Tables

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|---|------------------|------------|
| BONF 2007-1A B                                    | \$13,000,000.00  |            |
| Subtotal for Collineo Asset management:           | \$13,000,000.00  | 0.4330%    |
| Countrywide Home Loans                            |                  |            |
| CWALT 2007-5CB 1A23                               | \$26,434,789.03  |            |
| CWL 2006-19 M5                                    | \$5,550,000.00   |            |
| CWL 2006-19 M6                                    | \$4,600,000.00   |            |
| CWL 2007-7 M4                                     | \$4,000,000.00   |            |
| HASC 2007-HE1 M4                                  | \$1,693,000.00   |            |
| HASC 2007-HE2 M4                                  | \$3,750,000.00   |            |
| MSAC 2006-HE7 M5                                  | \$13,131,000.00  |            |
| MSAC 2006-NC5 M5                                  | \$2,167,000.00   |            |
| MSAC 2006-NC5 M6                                  | \$3,079,000.00   |            |
| MSAC 2007-NC2 M3                                  | \$5,000,000.00   |            |
| SYNTH - CWL 2005-BC5 M5                           | \$15,000,000.00  |            |
| SYNTH - CWL 2006-1 MV5                            | \$10,000,000.00  |            |
| SYNTH - CWL 2006-26 M5                            | \$10,000,000.00  |            |
| SYNTH - MABS 2006-NC1 M2                          | \$22,500,000.00  |            |
| SYNTH - MLMI 2006-HE1 M2                          | \$22,500,000.00  |            |
| SYNTH - MSAC 2005-HE5 M5                          | \$15,000,000.00  |            |
| SYNTH - MSAC 2006-HE2 M2                          | \$22,500,000.00  |            |
| SYNTH - MSAC 2006-WMC2 M2                         | \$22,500,000.00  |            |
| Subtotal for Countrywide Home Loans:              | \$209,404,789.03 | 6.9753%    |
| Dillon Read Capital Management LLC:               |                  |            |
| MANTO 2006-1A B                                   | \$9,859,379.07   |            |
| Subtotal for Dillon Read Capital Management LLC.: | \$9,859,379.07   | 0.3284%    |
| Duke Funding Management LLC                       |                  |            |
| DUKEF 2006-12A A2                                 | \$8,000,000.00   |            |
| Subtotal for Duke Funding Management LLC:         | \$8,000,000.00   | 0.2665%    |
| Dynamic Credit Partners                           |                  |            |
| SHFLD 1A B  | \$5,000,000.00   |            |
| SHFLD 2A B  | \$10,000,000.00  |            |
| Subtotal for Dynamic Credit Partners:             | \$15,000,000.00  | 0.4997%    |
| EMC   |                  |            |
| BSMF 2006-AC1 M1                                  | \$5,913,000.00   |            |

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|---|-----------------|------------|
| BSMF 2006-AC1 M2                                  | \$3,080,000.00  |            |
| BSMF 2006-AC1 M4                                  | \$1,232,000.00  |            |
| SYNTH - BSABS 2005-HE11 M4                        | \$15,000,000.00 |            |
| Subtotal for EMC:                                 | \$25,225,000.00 | 0.8402%    |
| Fidelity  |                 |            |
| BROCK 2007-1A B                                   | \$15,000,000.00 |            |
| Subtotal for Fidelity:                            | \$15,000,000.00 | 0.4997%    |
| Fischer Francis Trees & Watts, Inc.               |                 |            |
| SYNTH - COMMO 2006-5A B                           | \$10,000,000.00 |            |
| Subtotal for Fischer Francis Trees & Watts, Inc.: | \$10,000,000.00 | 0.3331%    |
| Fremont Investment & Loan                         |                 |            |
| CARR 2006-FRE2 M5                                 | \$6,746,000.00  |            |
| CARR 2006-FRE2 M6                                 | \$7,261,000.00  |            |
| FHLT 2006-D M4                                    | \$2,000,000.00  |            |
| FHLT 2006-D M5                                    | \$10,000,000.00 |            |
| FHLT 2006-D M6                                    | \$3,000,000.00  |            |
| Subtotal for Fremont Investment & Loan:           | \$29,007,000.00 | 0.9662%    |
| GMAC  |                 |            |
| CMLTI 2007-AMC2 M3                                | \$20,000,000.00 |            |
| CMLTI 2007-AMC2 M4                                | \$20,000,000.00 |            |
| NAA 2006-AR3 M3                                   | \$4,286,000.00  |            |
| SYNTH - RAMP 2006-NC2 M2                          | \$22,500,000.00 |            |
| Subtotal for GMAC:                                | \$66,786,000.00 | 2.2247%    |
| Greenwich Capital                                 |                 |            |
| ELAT 2007-2 M2B                                   | \$685,000.00    |            |
| Subtotal for Greenwich Capital:                   | \$685,000.00    | 0.0228%    |
| Halcyon   |                 |            |
| HSPI 2006-1A A3                                   | \$20,000,000.00 |            |
| HSPI 2006-1A B                                    | \$18,000,000.00 |            |
| HSPI 2007-2A B1                                   | \$10,000,000.00 |            |
| Subtotal for Halcyon:                             | \$48,000,000.00 | 1.5989%    |
| Harding Advisory                                  |                 |            |
| EIGHT 2007-1A A4                                  | \$20,000,000.00 |            |
| EIGHT 2007-1A B                                   | \$10,000,000.00 |            |

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|---|------------------|------------|
| OCTAN 2006-2A B   | \$18,500,000.00  |            |
| OCTAN 2006-2A C1  | \$8,000,000.00   |            |
| OCTAN 2006-2A C2  | \$11,500,000.00  |            |
| OCTON 2007-1A A3  | \$20,000,000.00  |            |
| OCTON 2007-1A B   | \$10,000,000.00  |            |
| SYNTH - OCTAN 2006-1A D   | \$15,000,000.00  |            |
| Subtotal for Harding Advisory:<br>Highland Capital Management         | \$113,000,000.00 | 3.7640%    |
| SYNTH - HEAT 2006-4 M2  | \$22,500,000.00  |            |
| TIAF 2006-1A A3A  | \$22,100,000.00  |            |
| Subtotal for Highland Capital Management:<br>Home Loan Services, Inc. | \$44,600,000.00  | 1.4856%    |
| SYNTH - FFML 2007-FF1 M5  | \$10,000,000.00  |            |
| Subtotal for Home Loan Services, Inc.:<br>Homecomings Financial, LLC  | \$10,000,000.00  | 0.3331%    |
| RAMP 2006-EFC2 M2   | \$6,600,000.00   |            |
| RASC 2006-EMX8 M4   | \$7,000,000.00   |            |
| SYNTH - RAMP 2005-EFC4 M5   | \$15,000,000.00  |            |
| SYNTH - RASC 2005-KS11 M5   | \$15,000,000.00  |            |
| SYNTH - RASC 2006-KS8 M5  | \$5,000,000.00   |            |
| Subtotal for Homecomings Financial, LLC:<br>HomEq Servicing Corp.     | \$48,600,000.00  | 1.6189%    |
| SABR 2006-WM2 M4  | \$6,031,000.00   |            |
| SABR 2006-WM2 M5  | \$7,000,000.00   |            |
| SABR 2007-BR2 M3  | \$6,000,000.00   |            |
| SGMS 2007-NC1 M3  | \$7,266,000.00   |            |
| SYNTH - CWL 2006-8 M2   | \$22,500,000.00  |            |
| SYNTH - MABS 2006-HE5 M5  | \$10,000,000.00  |            |
| SYNTH - MABS 2006-NC3 M5  | \$10,000,000.00  |            |
| SYNTH - RASC 2006-KS3 M2  | \$22,500,000.00  |            |
| SYNTH - SABR 2005-HE1 M2  | \$15,000,000.00  |            |
| SYNTH - SABR 2007-NC1 M5  | \$10,000,000.00  |            |
| SYNTH - SABR 2007-NC2 M5  | \$10,000,000.00  |            |
| Subtotal for HomEq Servicing Corp.:                                   | \$136,297,000.00 | 4.2070%    |

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**Servicer/Collateral Manager Stratification Tables**

| Investment Description                   | Balance                 | % of Total     |
|--|-------------------------|----------------|
| IndyMac Bank                             |                         |                |
| INDX 2006-AR29 M4                        | \$2,089,000.00          |                |
| INDX 2006-AR29 M5                        | \$2,089,000.00          |                |
| <b>Subtotal for IndyMac Bank:</b>        | <b>\$4,178,000.00</b>   | <b>0.1392%</b> |
| JP Morgan Chase                          |                         |                |
| CHASE 2006-S3 1A6                        | \$23,000,000.00         |                |
| JPALT 2006-A6 1M2                        | \$9,582,000.00          |                |
| JPALT 2006-A7 1M2                        | \$3,247,000.00          |                |
| JPMAC 2006-HE3 M4                        | \$3,000,000.00          |                |
| JPMAC 2006-HE3 M5                        | \$3,000,000.00          |                |
| JPMAC 2006-HE3 M6                        | \$1,500,000.00          |                |
| SYNTH - GSAMP 2005-HE4 M5                | \$15,000,000.00         |                |
| SYNTH - MSAC 2006-HE1 M5                 | \$10,000,000.00         |                |
| SYNTH - MSAC 2006-WMCI M5                | \$10,000,000.00         |                |
| SYNTH - SAIL 2006-4 M1                   | \$22,500,000.00         |                |
| SYNTH - SVHE 2005-4 M5                   | \$15,000,000.00         |                |
| <b>Subtotal for JP Morgan Chase:</b>     | <b>\$115,829,000.00</b> | <b>3.8583%</b> |
| Key Bank                                 |                         |                |
| KSLT 2006-A 2B                           | \$6,000,000.00          |                |
| <b>Subtotal for Key Bank:</b>            | <b>\$6,000,000.00</b>   | <b>0.1999%</b> |
| Koch Global Capital                      |                         |                |
| PPEAK 2007-1A A4                         | \$10,000,000.00         |                |
| PPEAK 2007-1A B                          | \$5,000,000.00          |                |
| PPEAK 2007-1A C                          | \$15,000,000.00         |                |
| <b>Subtotal for Koch Global Capital:</b> | <b>\$30,000,000.00</b>  | <b>0.9993%</b> |
| Lehman Brothers                          |                         |                |
| SYNTH - LBRAC 2006-1A C                  | \$15,000,000.00         |                |
| <b>Subtotal for Lehman Brothers:</b>     | <b>\$15,000,000.00</b>  | <b>0.4997%</b> |
| Litton Loan Servicing L.P.               |                         |                |
| CBASS 2006-CB7 M4                        | \$4,054,000.00          |                |
| CBASS 2006-CB7 M5                        | \$1,600,000.00          |                |
| CBASS 2006-CB7 M6                        | \$2,500,000.00          |                |
| CMLTI 2007-AMC3 M4                       | \$5,680,000.00          |                |
| CMLTI 2007-AMC3 M5                       | \$5,064,000.00          |                |

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|---|-----------------|------------|
| GEWMC 2005-1 M3                                       | \$6,160,000.00  |            |
| OWNIT 2006-7 M4                                       | \$3,081,000.00  |            |
| OWNIT 2006-7 M6                                       | \$3,135,000.00  |            |
| SYNTH - FFML 2006-FF4 M2                              | \$22,500,000.00 |            |
| SYNTH - GSAMP 2006-HE3 M2                             | \$22,500,000.00 |            |
| Subtotal for Litton Loan Servicing L.P.:              | \$76,274,000.00 | 2.5407%    |
| Metropolitan West Asset Management, LLC               |                 |            |
| TOPG 2006-2A A1                                       | \$20,000,000.00 |            |
| TOPG 2006-2A B  | \$9,000,000.00  |            |
| Subtotal for Metropolitan West Asset Management, LLC: | \$29,000,000.00 | 0.9660%    |
| MKP Capital Management                                |                 |            |
| VELA 2006-1A B  | \$20,000,000.00 |            |
| Subtotal for MKP Capital Management:                  | \$20,000,000.00 | 0.6662%    |
| National City Home Loan Services                      |                 |            |
| SYNTH - FFML 2005-FF12 M5                             | \$15,000,000.00 |            |
| Subtotal for National City Home Loan Services:        | \$15,000,000.00 | 0.4997%    |
| New Century   |                 |            |
| MSAC 2006-HE8 M2                                      | \$15,000,000.00 |            |
| SYNTH - CARR 2006-NC1 M2                              | \$22,500,000.00 |            |
| SYNTH - CARR 2006-NC3 M5                              | \$10,000,000.00 |            |
| SYNTH - NCHET 2005-4 M5                               | \$15,000,000.00 |            |
| Subtotal for New Century:                             | \$62,500,000.00 | 2.0819%    |
| NIBC Credit Management, Inc.                          |                 |            |
| SYNTH - BLHV 2006-1A B                                | \$10,000,000.00 |            |
| Subtotal for NIBC Credit Management, Inc.:            | \$10,000,000.00 | 0.3331%    |
| Ocwen Federal Bank                                    |                 |            |
| ACE 2006-HE2 M2                                       | \$5,500,000.00  |            |
| ACE 2007-HE1 M7                                       | \$10,895,000.00 |            |
| NCHET 2005-B M1                                       | \$10,000,000.00 |            |
| Subtotal for Ocwen Federal Bank:                      | \$26,395,000.00 | 0.8792%    |
| Ocwen Loan Servicing, LLC                             |                 |            |
| SYNTH - MABS 2005-NC2 M5                              | \$15,000,000.00 |            |
| Subtotal for Ocwen Loan Servicing, LLC:               | \$15,000,000.00 | 0.4997%    |
| Option One Mortgage                                   |                 |            |

**Servicer/Collateral Manager Stratification Tables**

| Investment Description                              | Balance                 | % of Total     |
|---|-------------------------|----------------|
| ABFC 2006-OPT2 M4                                   | \$2,500,000.00          |                |
| ABFC 2006-OPT2 M6                                   | \$2,500,000.00          |                |
| ACE 2006-OP2 M4                                     | \$4,000,000.00          |                |
| ACE 2006-OP2 M5                                     | \$1,500,000.00          |                |
| ACE 2006-OP2 M6                                     | \$4,000,000.00          |                |
| OOMLT 2006-3 M5                                     | \$7,000,000.00          |                |
| OOMLT 2006-3 M6                                     | \$8,000,000.00          |                |
| OOMLT 2007-3 M5                                     | \$5,000,000.00          |                |
| SGMS 2005-OPT1 M1                                   | \$2,000,000.00          |                |
| SGMS 2006-OPT2 M2                                   | \$10,000,000.00         |                |
| SVHE 2006-OPT5 M4                                   | \$15,000,000.00         |                |
| SYNTH - ABSHE 2006-HE3 M4                           | \$10,000,000.00         |                |
| SYNTH - ARSI 2006-W1 M2                             | \$22,500,000.00         |                |
| SYNTH - JPMAC 2005-OPT1 M5                          | \$15,000,000.00         |                |
| SYNTH - OOMLT 2007-1 M5                             | \$5,000,000.00          |                |
| SYNTH - SABR 2006-OP1 M2                            | \$22,500,000.00         |                |
| SYNTH - SAIL 2005-HE3 M5                            | \$15,000,000.00         |                |
| SYNTH - SVHE 2006-OPT5 M2                           | \$22,500,000.00         |                |
| <b>Subtotal for Option One Mortgage:</b>            | <b>\$174,000,000.00</b> | <b>5.7960%</b> |
| Rabobank  |                         |                |
| SYNTH - BAYF 2006-1A 4                              | \$14,900,880.55         |                |
| <b>Subtotal for Rabobank:</b>                       | <b>\$14,900,880.55</b>  | <b>0.4964%</b> |
| Redwood   |                         |                |
| ACDDO 12A B   | \$14,000,000.00         |                |
| <b>Subtotal for Redwood:</b>                        | <b>\$14,000,000.00</b>  | <b>0.4663%</b> |
| Residential Funding Corp (RFC)                      |                         |                |
| RASC 2006-KS9 M4                                    | \$3,000,000.00          |                |
| RASC 2006-KS9 M5                                    | \$4,000,000.00          |                |
| RASC 2006-KS9 M6                                    | \$4,000,000.00          |                |
| RASC 2007-KS3 M5                                    | \$11,250,000.00         |                |
| <b>Subtotal for Residential Funding Corp (RFC):</b> | <b>\$22,250,000.00</b>  | <b>0.7412%</b> |
| Sallie Mae Servicing LP                             |                         |                |
| SLMA 2006-C C                                       | \$9,245,000.00          |                |
| <b>Subtotal for Sallie Mae Servicing LP:</b>        | <b>\$9,245,000.00</b>   | <b>0.3080%</b> |





Wells Fargo Bank, N.A.  
Corporate Trust Services  
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Columbia, MD 21045-1951

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|--|-----------------|------------|
| Saxon Mortgage Services Inc.               |                 |            |
| MSAC 2007-HE5 M4                           | \$5,000,000.00  |            |
| SAST 2006-3 M6                             | \$4,000,000.00  |            |
| SVHE 2006-EQ1 M3                           | \$7,994,000.00  |            |
| SYNTH - BSABS 2006-HE3 M2                  | \$22,500,000.00 |            |
| SYNTH - MSAC 2007-HE1 M5                   | \$10,000,000.00 |            |
| SYNTH - MSAC 2007-HE2 M5                   | \$10,000,000.00 |            |
| SYNTH - MSAC 2007-NC1 M5                   | \$5,000,000.00  |            |
| Subtotal for Saxon Mortgage Services Inc.: | \$64,494,000.00 | 2.1483%    |
| Select Portfolio Servicing                 |                 |            |
| HEAT 2006-7 M4                             | \$9,625,000.00  |            |
| SYNTH - ABSHE 2007-HE1 M5                  | \$10,000,000.00 |            |
| SYNTH - HEAT 2005-8 M5                     | \$15,000,000.00 |            |
| SYNTH - HEAT 2007-1 M5                     | \$5,000,000.00  |            |
| Subtotal for Select Portfolio Servicing:   | \$39,625,000.00 | 1.3199%    |
| Smith Breeden                              |                 |            |
| PINEM 2007-3A C                            | \$10,000,000.00 |            |
| Subtotal for Smith Breeden:                | \$10,000,000.00 | 0.3331%    |
| ST Asset Management                        |                 |            |
| SYNTH - JPMAC 2006-FRE1 M2                 | \$22,500,000.00 |            |
| Subtotal for ST Asset Management:          | \$22,500,000.00 | 0.7495%    |
| State Street Global Advisors               |                 |            |
| MRKV 2007-1A A2                            | \$9,000,000.00  |            |
| MRKV 2007-1A A3                            | \$10,000,000.00 |            |
| Subtotal for State Street Global Advisors: | \$19,000,000.00 | 0.6329%    |
| Static 5                                   |                 |            |
| LCERT 2006-1A A2                           | \$40,000,000.00 |            |
| LCERT 2006-1A B                            | \$20,000,000.00 |            |
| Subtotal for Static 5:                     | \$60,000,000.00 | 1.9986%    |
| Strategos Capital Management               |                 |            |
| SCORP 2006-1A C                            | \$10,000,000.00 |            |
| Subtotal for Strategos Capital Management: | \$10,000,000.00 | 0.3331%    |
| Student Loans                              |                 |            |
| SLCLT 2006-A B                             | \$10,000,000.00 |            |

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|--|------------------|------------|
| SLCLT 2006-A C                             | \$15,000,000.00  | 0.8328%    |
| Subtotal for Student Loans:                | \$25,000,000.00  |            |
| TCW Advisors, Inc.                         | \$19,712,511.60  |            |
| STAK 2007-1A C                             | \$9,734,380.50   |            |
| STAK 2007-1A D                             | \$22,500,000.00  |            |
| SYNTH - LBMLT 2006-1 M2                    | \$51,946,892.10  | 1.7304%    |
| Subtotal for TCW Advisors, Inc.:           | \$30,000,000.00  |            |
| Tricadia CDO Management, LLC               | \$30,000,000.00  | 0.9993%    |
| TABS 2006-6A A2                            | \$10,000,000.00  |            |
| Subtotal for Tricadia CDO Management, LLC: | \$10,000,000.00  |            |
| Vanderbilt Capital Advisors                | \$10,000,000.00  | 0.3331%    |
| WEBS 2006-1A A2L                           | \$4,814,761.20   |            |
| Subtotal for Vanderbilt Capital Advisors:  | \$15,000,000.00  |            |
| Vertical Capital, LLC                      | \$13,000,000.00  |            |
| MCKIN 2006-3A B1                           | \$8,000,000.00   |            |
| SYNTH - DIHAR 2006-1A A3                   | \$40,814,761.20  | 1.3595%    |
| VRGO 2006-1A A2                            | \$17,500,000.00  |            |
| VRGO 2006-1A A3                            | \$40,000,000.00  |            |
| Subtotal for Vertical Capital, LLC:        | \$40,000,000.00  |            |
| Wachovia Bank                              | \$22,500,000.00  |            |
| ABAC 2007-18A BS2                          | \$30,000,000.00  |            |
| SYNTH - ABAC 2006-13A C                    | \$10,000,000.00  |            |
| SYNTH - ABAC 2006-17A C                    | \$30,000,000.00  |            |
| SYNTH - ABAC 2007-18A B                    | \$10,000,000.00  |            |
| SYNTH - MSC 2006-SRR1 B                    | \$30,000,000.00  |            |
| SYNTH - MSC 2006-SRR1 B                    | \$10,000,000.00  |            |
| SYNTH - MSC 2007-SRR3 C                    | \$30,000,000.00  |            |
| SYNTH - MSC 2007-SRR3 C                    | \$10,000,000.00  |            |
| Subtotal for Wachovia Bank:                | \$200,000,000.00 | 6.6620%    |
| Washington Mutual                          | \$19,500,000.00  |            |
| CSFB 2003-21 1A4                           | \$9,000,000.00   |            |
| LBMLT 2006-1 M3                            | \$6,000,000.00   |            |
| LBMLT 2006-9 M4                            | \$22,500,000.00  |            |
| SYNTH - ACE 2006-NC1 M2                    |                  |            |

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As of: 11/06/2007

**Servicer/Collateral Manager Stratification Tables**

| Investment Description                 | Balance                 | % of Total     |
|--|-------------------------|----------------|
| SYNTH - LBMLT 2005-WL2 M5              | \$15,000,000.00         |                |
| SYNTH - LBMLT 2006-8 M5                | \$10,000,000.00         |                |
| SYNTH - MSAC 2007-HE5 M4               | \$15,000,000.00         |                |
| SYNTH - WMHE 2007-HE1 M5               | \$10,000,000.00         |                |
| WMABS 2006-HE3 M4                      | \$3,450,000.00          |                |
| WMABS 2006-HE3 M5                      | \$2,250,000.00          |                |
| WMABS 2006-HE3 M6                      | \$3,000,000.00          |                |
| WMALT 2006-5 2CB6                      | \$25,860,700.00         |                |
| WMHE 2007-HE2 M5                       | \$5,000,000.00          |                |
| <b>Subtotal for Washington Mutual:</b> | <b>\$146,560,700.00</b> | <b>4.8820%</b> |
| <b>Wells Fargo Bank, N.A.</b>          |                         |                |
| ABSHE 2006-HE6 M4                      | \$6,000,000.00          |                |
| ABSHE 2006-HE6 M5                      | \$8,708,000.00          |                |
| BNCMT 2006-1 M4                        | \$8,000,000.00          |                |
| BNCMT 2006-1 M5                        | \$6,000,000.00          |                |
| BSABS 2006-STI M1                      | \$5,886,000.00          |                |
| CMLTI 2006-WFH3 M4                     | \$7,161,000.00          |                |
| CMLTI 2006-WFH3 M6                     | \$5,525,000.00          |                |
| CMLTI 2006-WFH4 M4                     | \$4,300,000.00          |                |
| CMLTI 2006-WFH4 M6                     | \$8,587,000.00          |                |
| CSAB 2006-2 M1                         | \$6,611,000.00          |                |
| CSAB 2006-2 M2B                        | \$7,549,000.00          |                |
| CSAB 2006-4 M1B                        | \$7,750,000.00          |                |
| DBALT 2006-AR4 M4                      | \$2,512,000.00          |                |
| DBALT 2006-AR4 M6                      | \$2,792,000.00          |                |
| FFML 2006-FF13 M4                      | \$6,000,000.00          |                |
| FHLT 2006-3 M4                         | \$2,000,000.00          |                |
| FHLT 2006-3 M5                         | \$11,000,000.00         |                |
| FHLT 2006-3 M6                         | \$2,000,000.00          |                |
| GSAA 2006-17 M4                        | \$3,475,000.00          |                |
| GSAA 2006-17 M6                        | \$5,346,000.00          |                |
| GSAMP 2006-FM2 M5                      | \$9,837,000.00          |                |
| GSAMP 2006-FM2 M6                      | \$5,000,000.00          |                |

**Servicer/Collateral Manager Stratification Tables**

| Investment Description   | Balance                 | % of Total     |
|--|-------------------------|----------------|
| MSAC 2006-NC4 M2   | \$6,307,000.00          |                |
| NHELI 2006-FM2 M4  | \$1,900,000.00          |                |
| NHELI 2006-FM2 M5  | \$1,900,000.00          |                |
| NHELI 2006-FM2 M6  | \$2,000,000.00          |                |
| SASC 2006-BC3 M4   | \$8,300,000.00          |                |
| SASC 2006-BC3 M5   | \$5,400,000.00          |                |
| SASC 2006-WF3 M6   | \$3,197,000.00          |                |
| SVHE 2006-NLC1 M5  | \$9,761,000.00          |                |
| SVHE 2006-NLC1 M6  | \$2,000,000.00          |                |
| SVHE 2006-WF2 M3   | \$11,000,000.00         |                |
| SYNTH - ACE 2005-HE7 M5  | \$15,000,000.00         |                |
| SYNTH - CMLTI 2006-HE3 M5  | \$10,000,000.00         |                |
| SYNTH - SASC 2005-WF4 M5   | \$15,000,000.00         |                |
| SYNTH - SASC 2006-BC6 M5   | \$10,000,000.00         |                |
| SYNTH - SASC 2006-WF2 M2   | \$22,500,000.00         |                |
| Subtotal for Wells Fargo Bank, N.A.:<br>Wilshire Credit Corp.                                      | <b>\$256,304,000.00</b> | <b>8.5375%</b> |
| MLMI 2006-HE5 M5   | \$15,000,000.00         |                |
| MLMI 2006-MLN1 M5  | \$5,400,000.00          |                |
| MLMI 2006-MLN1 M6  | \$3,933,000.00          |                |
| MLMI 2006-WMC1 A2C   | \$3,077,000.00          |                |
| SURF 2006-BC5 M2   | \$7,500,000.00          |                |
| SYNTH - MLMI 2005-AR1 M2   | \$15,000,000.00         |                |
| Subtotal for Wilshire Credit Corp.:<br>ZS Structured Credit Capital Management<br>LRDG 2007-2A A2S | <b>\$49,910,000.00</b>  | <b>1.6625%</b> |
| Subtotal for ZS Structured Credit Capital Management:  | \$5,000,000.00          |                |
|  | <b>\$5,000,000.00</b>   | <b>0.1666%</b> |

As of: 11/06/2007

**Portfolio Rating Stratification Tables**

**Moody's Rating**

| Rating         | # of Assets | Balance                   | % of Total       | Rating Factor |
|----------------|-------------|---------------------------|------------------|---------------|
| Aaa            | 10          | \$176,272,489.03          | 5.8717%          | 1.00          |
| Aa1            | 7           | \$121,809,743.10          | 4.0575%          | 10.00         |
| Aa2            | 49          | \$839,120,060.58          | 27.9512%         | 20.00         |
| Aa3            | 11          | \$89,348,000.00           | 2.9762%          | 40.00         |
| A1             | 32          | \$322,595,254.33          | 10.7457%         | 70.00         |
| A2             | 52          | \$580,872,880.55          | 19.3490%         | 120.00        |
| A3             | 13          | \$84,481,000.00           | 2.8141%          | 180.00        |
| Baa1           | 4           | \$57,000,000.00           | 1.8987%          | 260.00        |
| Baa2           | 10          | \$67,976,000.00           | 2.2643%          | 360.00        |
| Baa3           | 12          | \$75,417,000.00           | 2.5122%          | 610.00        |
| Ba1            | 12          | \$90,725,000.00           | 3.0221%          | 940.00        |
| Ba2            | 14          | \$146,852,581.03          | 4.8917%          | 1,350.00      |
| Ba3            | 9           | \$77,240,000.00           | 2.5729%          | 1,766.00      |
| B1             | 1           | \$9,000,000.00            | 0.2998%          | 2,220.00      |
| B2             | 4           | \$31,635,000.00           | 1.0538%          | 2,720.00      |
| B3             | 1           | \$11,000,000.00           | 0.3664%          | 3,490.00      |
| Caa2           | 14          | \$101,035,511.60          | 3.3655%          | 6,500.00      |
| Caa3           | 2           | \$17,734,380.50           | 0.5907%          | 8,070.00      |
| Ca             | 6           | \$92,000,000.00           | 3.0645%          | 10,000.00     |
| C              | 1           | \$9,971,709.83            | 0.3322%          | 10,000.00     |
| <b>Totals:</b> | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |               |

**Standard & Poor's Rating**

| Rating         | # of Assets | Balance                   | % of Total       | Rating Factor |
|----------------|-------------|---------------------------|------------------|---------------|
| AAA            | 13          | \$246,082,232.13          | 8.1970%          | 1.00          |
| AA+            | 11          | \$190,247,000.00          | 6.3372%          | 4.00          |
| AA             | 65          | \$961,897,633.40          | 32.0410%         | 9.00          |
| AA-            | 22          | \$245,544,000.00          | 8.1791%          | 16.00         |
| A+             | 41          | \$392,467,000.00          | 13.0731%         | 25.00         |
| A              | 34          | \$329,628,143.09          | 10.9800%         | 36.00         |
| A-             | 31          | \$280,406,511.60          | 9.3404%          | 49.00         |
| BBB+           | 18          | \$129,623,380.50          | 4.3178%          | 64.00         |
| BBB            | 8           | \$81,314,000.00           | 2.7086%          | 81.00         |
| BBB-           | 4           | \$40,895,000.00           | 1.3622%          | 100.00        |
| BB+            | 1           | \$9,971,709.83            | 0.3322%          | 121.00        |
| BB             | 12          | \$64,010,000.00           | 2.1322%          | 144.00        |
| B              | 4           | \$30,000,000.00           | 0.9993%          | 225.00        |
| <b>Totals:</b> | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |               |

**Fitch's Rating**

| Rating         | # of Assets | Balance                   | % of Total       | Rating Factor |
|----------------|-------------|---------------------------|------------------|---------------|
| AAA            | 10          | \$176,272,489.03          | 5.8717%          | 0.19          |
| AA+            | 10          | \$189,309,743.10          | 6.3059%          | 0.57          |
| AA             | 49          | \$757,384,379.07          | 25.2286%         | 0.89          |
| AA-            | 18          | \$232,880,254.33          | 7.7573%          | 1.15          |
| A+             | 30          | \$244,347,000.00          | 8.1392%          | 1.65          |
| A              | 37          | \$437,673,562.06          | 14.5790%         | 1.85          |
| A-             | 26          | \$198,619,581.03          | 6.6161%          | 2.44          |
| BBB+           | 7           | \$46,480,000.00           | 1.5483%          | 3.13          |
| BBB            | 14          | \$106,732,000.00          | 3.5553%          | 3.74          |
| BBB-           | 14          | \$112,986,000.00          | 3.7636%          | 7.26          |
| BB+            | 10          | \$123,100,000.00          | 4.1005%          | 10.18         |
| BB             | 13          | \$112,016,000.00          | 3.7313%          | 13.53         |
| BB-            | 5           | \$32,340,000.00           | 1.0773%          | 18.46         |
| B+             | 2           | \$23,500,000.00           | 0.7828%          | 22.84         |
| B              | 2           | \$8,135,000.00            | 0.2710%          | 27.67         |
| B-             | 1           | \$11,000,000.00           | 0.3664%          | 34.98         |
| CCC+           | 7           | \$69,604,511.60           | 2.3185%          | 43.36         |
| CCC            | 2           | \$17,734,380.50           | 0.5907%          | 48.52         |
| CCC-           | 5           | \$78,500,000.00           | 2.6148%          | 48.52         |
| CC             | 2           | \$23,471,709.83           | 0.7818%          | 77.00         |
| <b>Totals:</b> | <b>264</b>  | <b>\$3,002,086,610.55</b> | <b>100.0000%</b> |               |

**Ratings Detail**

| Identifier | Investment Description | Investment Type | Par / Notional Amount | Moody's      |                | Standard & Poor's |                | Fitch        |                |
|------------|------------------------|-----------------|-----------------------|--------------|----------------|-------------------|----------------|--------------|----------------|
|            |                        |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating | Issue Rating | Derived Rating |
| 002561AC2  | ABAC 2006-HG1A B       | CDO             | \$8,750,000.00        | Aa3          |                | AA-               |                | AA+          | AA-            |
| 00257PAU8  | ABAC 2007-18A BS2      | CMBS            | \$17,500,000.00       | Aa1          |                | AA+               |                | AA+          |                |
| 00075XAK3  | ABFC 2006-OPT2 M4      | RMBS            | \$2,500,000.00        | A2           |                | A+                |                | A+           |                |
| 00075XAM9  | ABFC 2006-OPT2 M6      | RMBS            | \$2,500,000.00        | Ba1          |                | A-                |                | A-           |                |
| 04544NAH7  | ABSHE 2006-HE6 M4      | RMBS            | \$6,000,000.00        | A2           |                | A+                |                | A+           |                |
| 04544NAJ3  | ABSHE 2006-HE6 M5      | RMBS            | \$8,708,000.00        | Baa2         |                | A                 |                | A            |                |
| 00389PAC9  | ACABS 2006-2A A2L      | CDO             | \$9,971,709.83        | Caa3         | C              | BBB-              | BB+            |              | CC             |
| 00400DAC1  | ACCCO 12A B            | CDO             | \$14,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 004421YX5  | ACE 2006-HE2 M2        | RMBS            | \$5,500,000.00        | Aa2          |                | AA                |                | AA           |                |
| 00441YAJ1  | ACE 2006-OP2 M4        | RMBS            | \$4,000,000.00        | A3           |                | A+                |                |              | A-             |
| 00441YAK8  | ACE 2006-OP2 M5        | RMBS            | \$1,500,000.00        | Baa2         |                | A                 |                |              | BBB            |
| 00441YAL6  | ACE 2006-OP2 M6        | RMBS            | \$4,000,000.00        | Baa3         |                | A-                |                |              | BBB-           |
| 00443LAM0  | ACE 2007-HE1 M7        | RMBS            | \$10,895,000.00       | A3           |                | BBB-              |                |              | BBB-           |
| 03878YAB4  | ARCAF 2006-2A 3        | CDO             | \$29,968,681.51       | Aa2          |                | A+                | A              |              | A              |
| 08861KAG1  | BFCSL 2006-1A B2       | CDO             | \$20,000,000.00       | Aaa          | Aa1            | AAA               |                |              | AA+            |
| 08861KAB2  | BFCSL 2006-1A C        | CDO             | \$8,500,000.00        | Ba1          | D              | AA                |                |              | BB             |
| 055682AH1  | BNCMT 2006-1 M4        | RMBS            | \$8,000,000.00        | Baa2         | D              | BBB+              |                | A+           |                |
| 055682AJ7  | BNCMT 2006-1 M5        | RMBS            | \$6,000,000.00        | Ba1          |                | BB                |                | A-           |                |
| 098145AA3  | BONF 2007-1A B         | CDO             | \$13,000,000.00       | Aa3          |                | AA-               |                | AA-          | A+             |
| 05874KAD9  | BROCK 2007-1A B        | CDO             | \$15,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 073886AC7  | BSABS 2006-ST1 M1      | RMBS            | \$5,886,000.00        | Aa2          |                | AA                |                |              | AA             |
| 07400XAE8  | BSMF 2006-AC1 M1       | RMBS            | \$5,913,000.00        | Aa2          |                | AA                |                |              | AA             |
| 07400XAF5  | BSMF 2006-AC1 M2       | RMBS            | \$3,080,000.00        | A2           |                | A+                |                |              | A              |
| 07400XAH1  | BSMF 2006-AC1 M4       | RMBS            | \$1,232,000.00        | Baa2         |                | A-                |                |              | BBB            |
| 118011AB1  | BUCHN 2006-1A A2       | CDO             | \$30,000,000.00       | A2           | D              | A+                |                |              | A-             |
| 142146AC3  | CACDO 2006-1A B1       | CDO             | \$13,000,000.00       | B3           | D              | AA                | AA-            |              | CCC+           |
| 142146AE9  | CACDO 2006-1A C1       | CDO             | \$12,000,000.00       | Caa2         | D              | A                 | A-             |              | CCC-           |
| 14454AAK5  | CARR 2006-FREZ M5      | RMBS            | \$6,746,000.00        | Ba2          |                | A+                |                |              | BB             |
| 14454AAL3  | CARR 2006-FREZ M6      | RMBS            | \$7,261,000.00        | Ba3          |                | A                 |                |              | BB-            |
| 12479DAJ7  | CBASS 2006-CB7 M4      | RMBS            | \$4,054,000.00        | A2           |                | A+                |                | A+           |                |
| 12479DAK4  | CBASS 2006-CB7 M5      | RMBS            | \$1,600,000.00        | A3           |                | A                 |                | A            |                |

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|------------|------------------------|-----------------|-----------------------|--------------|----------------|-------------------|----------------|--------------|----------------|
|            |                        |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating | Issue Rating | Derived Rating |
| 12479DAL2  | CBASS 2006-CB7 M6      | RMBS            | \$2,500,000.00        | Baa1         |                |                   |                |              |                |
| 15719MAB7  | CETUS 2006-2A A2       | CDO             | \$30,000,000.00       | Ba1          | Ba3            | A+                | A              | A-           | BB             |
| 15719RAE0  | CETUS 2006-3A B        | CDO             | \$30,000,000.00       | Baa2         | Ba1            | AA-               | A+             |              | BBB-           |
| 16162XAF4  | CHASE 2006-S3 1A6      | RMBS            | \$23,000,000.00       | Aaa          |                | AAA               |                | AAA          |                |
| 17309PAG1  | CMLTI 2006-AMC1 M4     | RMBS            | \$3,277,000.00        | A1           |                | A+                |                |              | A+             |
| 17309LAL9  | CMLTI 2006-HE2 M6      | RMBS            | \$11,455,000.00       | Baa2         |                | A-                |                |              | BBB            |
| 17309QAH7  | CMLTI 2006-WFH3 M4     | RMBS            | \$7,161,000.00        | A1           |                | A+                |                |              | A+             |
| 17309QAK0  | CMLTI 2006-WFH3 M6     | RMBS            | \$5,525,000.00        | A3           |                | A-                |                |              | A-             |
| 7309SAH3   | CMLTI 2006-WFH4 M4     | RMBS            | \$4,300,000.00        | A1           |                | A+                |                |              | A+             |
| 7309SAK6   | CMLTI 2006-WFH4 M6     | RMBS            | \$8,587,000.00        | A3           |                | A-                |                |              | A-             |
| 7311XAF2   | CMLTI 2007-AMC2 M3     | RMBS            | \$20,000,000.00       | Aa3          |                | A                 |                |              | A              |
| 7311XAG0   | CMLTI 2007-AMC2 M4     | RMBS            | \$20,000,000.00       | A1           |                | BBB               |                |              | BBB            |
| 7312EAJ5   | CMLTI 2007-AMC3 M4     | RMBS            | \$5,680,000.00        | A1           |                | BBB+              |                |              | BBB+           |
| 7312EAK2   | CMLTI 2007-AMC3 M5     | RMBS            | \$5,064,000.00        | A2           |                | BBB               |                |              | BBB            |
| 2777CAC3   | CRNMZ 2006-2A B1       | CDO             | \$6,000,000.00        | Aa2          | A1             | AA                |                |              | AA-            |
| 2777CAD1   | CRNMZ 2006-2A B2       | CDO             | \$2,750,000.00        | Baa1         | Baa3           | AA-               |                |              | BBB            |
| 2627HAN0   | CSAB 2006-2 M1         | RMBS            | \$6,611,000.00        | Aa2          |                | AA                |                |              | AA             |
| 2627HAV2   | CSAB 2006-2 M2B        | RMBS            | \$7,549,000.00        | A1           |                | AA-               |                |              | A+             |
| 2628LAN0   | CSAB 2006-4 M1B        | RMBS            | \$7,750,000.00        | Aa2          |                | AA                |                |              | AA             |
| 2541QPB2   | CSFB 2003-21 1A4       | RMBS            | \$19,500,000.00       | Aaa          |                | AAA               |                |              | AAA            |
| 7310JAB3   | CTIUS 2006-2A B        | CDO             | \$7,255,740.89        | Aa2          | A1             | AA                |                |              | AA-            |
| 2150EAY9   | CWALT 2007-5CB 1A23    | RMBS            | \$26,434,789.03       | Aaa          |                | AAA               |                | AAA          |                |
| 2667CAJ1   | CWL 2006-19 M5         | RMBS            | \$5,550,000.00        | Baa3         |                | A                 |                |              | BBB-           |
| 2667CAK8   | CWL 2006-19 M6         | RMBS            | \$4,600,000.00        | Ba1          |                | A-                |                |              | BB+            |
| 2669VAJ7   | CWL 2007-7 M4          | RMBS            | \$4,000,000.00        | A1           |                | A-                |                |              | A-             |
| 1150FPAG4  | DBALT 2006-AR4 M4      | RMBS            | \$2,512,000.00        | A1           |                | AA-               |                |              | A+             |
| 1150PAJ8   | DBALT 2006-AR4 M6      | RMBS            | \$2,792,000.00        | A3           |                | A+                |                |              | A-             |
| 1442AAC2   | DUKEF 2006-12A A2      | CDO             | \$8,000,000.00        | Aa2          |                | AA                |                |              | AA             |
| 1248EAJ1   | EIGHT 2007-1A A4       | CDO             | \$20,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 1248EAL6   | EIGHT 2007-1A B        | CDO             | \$10,000,000.00       | A2           |                | A                 |                |              | A              |
| 18547AU6   | ELAT 2007-2 M2B        | RMBS            | \$685,000.00          | Aa2          |                | AA                |                |              | AA             |

**Ratings Detail**

| Identifier | Investment Description                           | Investment Type | Par / Notional Amount | Moody's      |                | Standard & Poor's |                | Fitch        |                |
|------------|--|-----------------|-----------------------|--------------|----------------|-------------------|----------------|--------------|----------------|
|            |  |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating | Issue Rating | Derived Rating |
| 30247DA10  | FFML 2006-FF13 M4                                | RMBS            | \$6,000,000.00        | A3           |                | AA                |                | A-           |                |
| 35729MAJ6  | FHLT 2006-3 M4                                   | RMBS            | \$2,000,000.00        | Ba1          |                | BB                |                | BB           |                |
| 35729MAK3  | FHLT 2006-3 M5                                   | RMBS            | \$11,000,000.00       | B3           |                | B                 |                | B-           |                |
| 35729MAL1  | FHLT 2006-3 M6                                   | RMBS            | \$2,000,000.00        | B3           | D              | B                 | Caa2           | CCC+         |                |
| 35729VAJ6  | FHLT 2006-D M4                                   | RMBS            | \$2,000,000.00        | Ba1          |                | A+                |                | A+           |                |
| 35729VAK3  | FHLT 2006-D M5                                   | RMBS            | \$10,000,000.00       | B3           | D              | A                 |                | A-           |                |
| 35729VAL1  | FHLT 2006-D M6                                   | RMBS            | \$3,000,000.00        | B3           | D              | BBB+              |                | BBB+         |                |
| 347288AG7  | FTDQ 2006-1A B                                   | CDO             | \$14,000,000.00       | Aa2          |                | AA                |                | AA           |                |
| 367910AG1  | GEWMC 2005-1 M3                                  | RMBS            | \$6,160,000.00        | Aa3          |                | AA                |                | AA           |                |
| VP5000857  | Goldman Sachs USS Liquid Reserve - Institutional | Fund Units      | N/A                   | Aaa          |                | AAA               |                | AAA          |                |
| 362257AH0  | GSAA 2006-17 M4                                  | RMBS            | \$3,475,000.00        | A1           |                | AA-               |                | A+           |                |
| 362257AK3  | GSAA 2006-17 M6                                  | RMBS            | \$5,346,000.00        | A3           |                | A+                |                | A-           |                |
| 36245DAK6  | GSAMP 2006-FM2 M5                                | RMBS            | \$9,837,000.00        | Ba2          |                | A+                |                | BB           |                |
| 36245DAL4  | GSAMP 2006-FM2 M6                                | RMBS            | \$5,000,000.00        | B2           |                | A                 |                | B            |                |
| 40430FAJ1  | HASC 2007-HE1 M4                                 | RMBS            | \$1,693,000.00        | A1           |                | A-                |                | BBB-         |                |
| 40430RAJ5  | HASC 2007-HE2 M4                                 | RMBS            | \$3,750,000.00        | A1           |                | BBB+              |                | AA-          |                |
| 43709NAK9  | HEAT 2006-7 M4                                   | RMBS            | \$9,625,000.00        | Ba1          |                | AA-               |                | A+           |                |
| 40431EAE4  | HSPI 2006-1A A3                                  | CDO             | \$20,000,000.00       | Aa2          |                | AA                |                | AA           |                |
| 40431EAG9  | HSPI 2006-1A B                                   | CDO             | \$18,000,000.00       | A2           |                | A                 |                | A            |                |
| 40432AAL5  | HSPI 2007-2A B1                                  | CDO             | \$10,000,000.00       | A1           |                | A+                |                | A+           |                |
| 45662DAK1  | INDX 2006-AR29 M4                                | RMBS            | \$2,089,000.00        | Aa3          |                | A+                |                | A+           |                |
| 45662DAL9  | INDX 2006-AR29 M5                                | RMBS            | \$2,089,000.00        | Aa3          |                | A                 |                | A            |                |
| 462055AA2  | IONA 1A A  | CDO             | \$2,400,000.00        | Aaa          |                | AAA               |                | AAA          |                |
| 46601WAE5  | IXION 2006-6 2                                   | CDO             | \$15,000,000.00       | Aa2          | D              | AA                | A1             | AA-          |                |
| 466285AG8  | JPALT 2006-A6 IM2                                | RMBS            | \$9,582,000.00        | A2           |                | AA                |                | A            |                |
| 466286AG6  | JPALT 2006-A7 IM2                                | RMBS            | \$3,247,000.00        | Aa2          |                | AA-               |                | AA           |                |
| 46629VAJ4  | JPMAC 2006-HE3 M4                                | RMBS            | \$3,000,000.00        | Baa2         |                | AA+               |                | AA           |                |
| 46629VAK1  | JPMAC 2006-HE3 M5                                | RMBS            | \$3,000,000.00        | Ba3          |                | A+                |                | A            |                |
| 46629VAL9  | JPMAC 2006-HE3 M6                                | RMBS            | \$1,500,000.00        | B3           | D              | A                 |                | A-           |                |
| 49327HAH8  | KSLT 2006-A 2B                                   | ABS             | \$6,000,000.00        | A1           |                | BBB+              |                | BBB+         |                |
| 542514RQ9  | LBMLT 2006-1 M3                                  | RMBS            | \$9,000,000.00        | Aa3          | D              | AA                | A2             | A            | A+             |





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| 54251WAJ1  | LBMLT 2006-9 M4        | RMBS            | \$6,000,000.00        | Ba1          |                | BB                |                | BB           |                |
| 50547QAB3  | LCERT 2006-1A A2       | CDO             | \$40,000,000.00       | Aa2          | A1             | AA                |                | AA-          |                |
| 50547QAC1  | LCERT 2006-1A B        | CDO             | \$20,000,000.00       | Baa3         | Ba2            | A                 | D              | BB+          |                |
| 54316PAC4  | LRDG 2007-2A A2S       | CDO             | \$5,000,000.00        | Baa1         | Baa3           | AA                |                | BBB          |                |
| 507238AG8  | LSECA 2007-1A A4       | CDO             | \$19,500,000.00       | A2           | Baa1           | AA                | D              | A-           |                |
| 507238AJ2  | LSECA 2007-1A B        | CDO             | \$9,500,000.00        | Baa3         | Ba2            | A-                | D              | BB+          |                |
| 564616AD2  | MANTO 2006-1A B        | CDO             | \$9,859,379.07        | Aa2          |                | AA                |                | AA           |                |
| 58162QAC8  | MCKIN 2006-3A B1       | CDO             | \$4,814,761.20        | Aa2          | A1             | AA                |                | AA-          |                |
| 59022QAK8  | MLMI 2006-HE5 M5       | RMBS            | \$15,000,000.00       | Baa2         |                | A+                |                | BBB          |                |
| 59023AAK2  | MLMI 2006-MLN1 M5      | RMBS            | \$5,400,000.00        | Baa3         |                | A+                |                | BBB-         |                |
| 59023AAL0  | MLMI 2006-MLN1 M6      | RMBS            | \$3,933,000.00        | Ba2          |                | A                 |                | BB           |                |
| 59020U3X1  | MLMI 2006-WMC1 A2C     | RMBS            | \$3,077,000.00        | Aaa          |                | AAA               |                | AAA          |                |
| 570688AB7  | MRKV 2007-1A A2        | CDO             | \$9,000,000.00        | Aaa          |                | AAA               |                | AAA          |                |
| 570688AC5  | MRKV 2007-1A A3        | CDO             | \$10,000,000.00       | Aaa          |                | AAA               |                | AAA          |                |
| 61750MAL9  | MSAC 2006-HE7 M5       | RMBS            | \$13,131,000.00       | B3           | Caa2           | BBB+              |                | CCC+         |                |
| 61750SAH5  | MSAC 2006-HE8 M2       | RMBS            | \$15,000,000.00       | Aa2          | A1             | AA                |                | AA-          |                |
| 61748LAG7  | MSAC 2006-NC4 M2       | RMBS            | \$6,307,000.00        | Aa2          | A1             | AA-               |                | AA           |                |
| 61749BAL7  | MSAC 2006-NC5 M5       | RMBS            | \$2,167,000.00        | Baa3         |                | BBB+              |                | BBB-         |                |
| 61749BAM5  | MSAC 2006-NC5 M6       | RMBS            | \$3,079,000.00        | Ba3          |                | BB                |                | BB-          |                |
| 61753KAJ5  | MSAC 2007-HE5 M4       | RMBS            | \$5,000,000.00        | A1           |                | A-                |                | A-           |                |
| 61753NAJ9  | MSAC 2007-NC2 M3       | RMBS            | \$5,000,000.00        | Aa3          |                | A                 |                | A            |                |
| 62864UAL2  | MYSPT 2006-1A C        | CDO             | \$5,000,000.00        | Ba3          | D              | A                 | D              | B+           |                |
| 65537EAJ3  | NAA 2006-AR3 M3        | RMBS            | \$4,286,000.00        | A3           |                | A                 |                | A-           |                |
| 63155PAD7  | NASS 2006-1A B         | CDO             | \$8,915,752.24        | Aa2          | A1             | AA                |                | AA-          |                |
| 64352VNK3  | NCHET 2005-B M1        | RMBS            | \$10,000,000.00       | Aa1          |                | AA+               |                | AA+          |                |
| 640699AC8  | NEPTN 2004-1A A2L      | CDO             | \$5,500,000.00        | Aa2          |                | AA                |                | AA           |                |
| 65537FAJ0  | NHELI 2006-FM2 M4      | RMBS            | \$1,900,000.00        | Ba2          | Caa2           | BBB+              |                | BBB+         |                |
| 65537FAK7  | NHELI 2006-FM2 M5      | RMBS            | \$1,900,000.00        | B3           |                | BB                |                | BB           |                |
| 65537FAL5  | NHELI 2006-FM2 M6      | RMBS            | \$2,000,000.00        | B3           | Caa2           | BB                |                | BB           |                |
| 67572JAB1  | OCTAN 2006-2A B        | CDO             | \$18,500,000.00       | Ba3          | B2             | AA                | D              | AA-          | B+             |
| 67572JAC9  | OCTAN 2006-2A C1       | CDO             | \$8,000,000.00        | Caa1         | Caa3           | A                 | D              | A-           | CCC            |

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| 67572IAD7  | OCTAN 2006-2A C2       | CDO             | \$11,500,000.00       | Caa2         | D              | A-                | BBB+           | A-           | CCC-           |
| 6757M1AD4  | OCTON 2007-1A A3       | CDO             | \$20,000,000.00       | Aa2          |                | AA                | D              | AA           | AA-            |
| 6757M1AE2  | OCTON 2007-1A B        | CDO             | \$10,000,000.00       | A2           |                | A                 | D              | A-           | A-             |
| 68389BAH6  | OOMLT 2006-3 M5        | RMBS            | \$7,000,000.00        | Ba2          |                | BB                |                | BB           | BB             |
| 68389BAJ2  | OOMLT 2006-3 M6        | RMBS            | \$8,000,000.00        | Ba3          |                | BB                |                | BB-          | BB-            |
| 68402BAK2  | OOMLT 2007-3 M5        | RMBS            | \$5,000,000.00        | A1           |                | BBB+              |                | BBB+         | BBB+           |
| 68571UAE9  | ORCHD 2005-2A A3       | CDO             | \$11,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 69121UAJ1  | OWNIT 2006-7 M4        | RMBS            | \$3,081,000.00        | Baa2         |                | AA                |                | BBB          | BBB            |
| 69121UAL6  | OWNIT 2006-7 M6        | RMBS            | \$3,135,000.00        | B2           |                | A+                |                | B            | B              |
| 72269RAF2  | PINEM 2007-3A C        | CDO             | \$10,000,000.00       | A2           |                | A                 |                | A            | A              |
| 72348CAG8  | PPEAK 2007-1A A4       | CDO             | \$10,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 72348CAJ2  | PPEAK 2007-1A B        | CDO             | \$5,000,000.00        | A1           |                | A+                |                | A+           | A+             |
| 72348CAL7  | PPEAK 2007-1A C        | CDO             | \$15,000,000.00       | A3           |                | A-                |                | A-           | A-             |
| 749238AF8  | RAMP 2006-EFC2 M2      | RMBS            | \$6,600,000.00        | Aa2          |                | AA                |                | AA           | AA             |
| 74924UAJ0  | RASC 2006-EMX8 M4      | RMBS            | \$7,000,000.00        | A3           |                | A+                |                | A+           | A+             |
| 75406YA16  | RASC 2006-KS9 M4       | RMBS            | \$3,000,000.00        | Baa2         |                | AA-               |                | AA-          | AA-            |
| 75406YAK3  | RASC 2006-KS9 M5       | RMBS            | \$4,000,000.00        | Ba1          |                | A+                |                | A            | A              |
| 75406YAL1  | RASC 2006-KS9 M6       | RMBS            | \$4,000,000.00        | Ba3          |                | A-                |                | A-           | A-             |
| 74924YAK9  | RASC 2007-KS3 M5       | RMBS            | \$11,250,000.00       | A2           |                | BBB               |                | BBB-         | BBB            |
| 81376GAJ9  | SABR 2006-WM2 M4       | RMBS            | \$6,031,000.00        | B3           | D              | BB                | Caa2           | BB           | BB             |
| 81376GAK6  | SABR 2006-WM2 M5       | RMBS            | \$7,000,000.00        | B3           | D              | B                 | Caa2           | BB           | BB             |
| 81378PAE8  | SABR 2007-BR2 M3       | RMBS            | \$6,000,000.00        | Aa3          |                | AA                |                | AA           | AA             |
| 86359PAH3  | SASC 2006-BC3 M4       | RMBS            | \$8,300,000.00        | Baa3         |                | A+                |                | BBB+         | BBB+           |
| 86359PAJ9  | SASC 2006-BC3 M5       | RMBS            | \$5,400,000.00        | Ba3          |                | A                 |                | BBB          | BBB            |
| 86361EAL5  | SASC 2006-WF3 M6       | RMBS            | \$3,197,000.00        | A2           |                | A-                |                | A-           | A-             |
| 80556AAK3  | SAST 2006-3 M6         | RMBS            | \$4,000,000.00        | Ba1          |                | A                 |                | BB+          | BB+            |
| 80918HAE5  | SCORP 2006-1A B        | CDO             | \$20,000,000.00       | Aa2          | D              | AA                | A1             | AA           | AA-            |
| 80918HAF2  | SCORP 2006-1A C        | CDO             | \$10,000,000.00       | Aa3          | D              | AA-               | A2             | AA-          | AA-            |
| 81879MAD1  | SGMS 2005-OPT1 M1      | RMBS            | \$2,000,000.00        | Aa1          |                | AA+               |                | AA+          | AA+            |
| 78420MAH2  | SGMS 2006-OPT2 M2      | RMBS            | \$10,000,000.00       | Aa2          | D              | AA                | A1             | AA           | AA             |
| 78420RAE8  | SGMS 2007-NC1 M3       | RMBS            | \$7,266,000.00        | Aa3          |                | AA                |                | AA           | AA             |

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Columbia, MD 21045-1951

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|            |                            |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating | Issue Rating | Derived Rating |
| 821164AE0  | SHFLD 1A B                 | CDO             | \$5,000,000.00        | Aa2          |                | AA                |                | AA           | AA             |
| 821166AE5  | SHFLD 2A B                 | CDO             | \$10,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 830087AE2  | SIXAV 2006-1A A2           | CDO             | \$42,000,000.00       | Aaa          |                | AAA               |                | AAA          | AAA            |
| 784419AF0  | SLCLT 2006-A B             | ABS             | \$10,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 784419AG8  | SLCLT 2006-A C             | ABS             | \$15,000,000.00       | A2           |                | A-                |                | A            | A              |
| 78443JAG4  | SLMA 2006-C C              | ABS             | \$9,245,000.00        | A2           |                | A                 |                | A            | A              |
| 85233UAA1  | STAK 2007-1A C             | CDO             | \$19,712,511.60       | B3           | Caa2           | D                 | A-             | D            | CCC+           |
| 85233UAC7  | STAK 2007-1A D             | CDO             | \$9,734,380.50        | Caa1         | D              | D                 | BBB+           | D            | CCC            |
| 84751NAH7  | SURF 2006-BC5 M2           | RMBS            | \$7,500,000.00        | Aa2          |                | AA                |                | AA           | AA             |
| 83612JAG9  | SVHE 2006-EQ1 M3           | RMBS            | \$7,994,000.00        | Aa3          |                | AA-               |                | AA-          | AA-            |
| 33611DAJ7  | SVHE 2006-NLC1 M5          | RMBS            | \$9,761,000.00        | B3           | Caa2           | D                 |                |              | CCC+           |
| 33611DAK4  | SVHE 2006-NLC1 M6          | RMBS            | \$2,000,000.00        | B3           | Caa2           | D                 |                |              | CCC+           |
| 33612CAJ8  | SVHE 2006-OPT5 M4          | RMBS            | \$15,000,000.00       | A1           |                | A+                |                | A+           | CCC+           |
| 33612MAH0  | SVHE 2006-WF2 M3           | RMBS            | \$11,000,000.00       | Aa3          |                | AA                |                | AA-          | A+             |
| 30257HACQ  | SYNTH - ABAC 2006-13A C    | CMBS            | \$40,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 302578A1Q  | SYNTH - ABAC 2006-17A C    | CMBS            | \$40,000,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 30257PAAR  | SYNTH - ABAC 2007-18A B    | CMBS            | \$22,500,000.00       | Aa1          |                | AA+               |                | AA+          | AA+            |
| 34541GX1Q  | SYNTH - ABSHE 2006-HE3 M4  | RMBS            | \$10,000,000.00       | A3           |                | A+                |                | A+           | A+             |
| 34544RA1Q  | SYNTH - ABSHE 2007-HE1 M5  | RMBS            | \$10,000,000.00       | A2           |                | A+                |                | A            | A              |
| 300829A1Q  | SYNTH - ACABS 2006-AQA A3  | CDO             | \$15,000,000.00       | Baa3         | Ba2            | D                 | A-             | D            | BB+            |
| 304421UIR  | SYNTH - ACE 2005-HE7 M5    | RMBS            | \$15,000,000.00       | A2           |                | AA-               |                | A            | A              |
| 304421UIQ  | SYNTH - ACE 2006-NC1 M2    | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 33072SV1Q  | SYNTH - AMS1 2005-R11 M5   | RMBS            | \$15,000,000.00       | A2           |                | A+                |                | A+           | A+             |
| 340104N1Q  | SYNTH - ARS1 2005-W2 M5    | RMBS            | \$15,000,000.00       | A2           |                | AA-               |                | AA-          | AA-            |
| 340104R1Q  | SYNTH - ARS1 2006-W1 M2    | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                | AA+          | AA+            |
| 37272PA1Q  | SYNTH - BAYF 2006-1A 4     | CDO             | \$14,900,880.55       | A2           |                | A                 |                | A            | A              |
| 378452A1Q  | SYNTH - BLHV 2006-1A B     | CDO             | \$10,000,000.00       | Aa2          | A1             | D                 |                | AA           | AA-            |
| 37387931Q  | SYNTH - BSABS 2005-HE11 M4 | RMBS            | \$15,000,000.00       | A2           |                | A                 |                | A            | A              |
| 37387UH1Q  | SYNTH - BSABS 2006-HE3 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 44531E1Q   | SYNTH - CARR 2006-NC1 M2   | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                | AA           | AA             |
| 44528A1Q   | SYNTH - CARR 2006-NC3 M5   | RMBS            | \$10,000,000.00       | Baa3         |                | A                 |                | A            | A              |

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| 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5  | RMBS            | \$10,000,000.00       | B3           | Caa2           | B                 |                |              | CCC+           |
| 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5 | RMBS            | \$10,000,000.00       | A2           |                | A-                |                |              | A-             |
| 202636A1Q  | SYNTH - COMMO 2006-5A B    | CDO             | \$10,000,000.00       | Baa2         | Ba1            | AA                | D              | AA-          | BBB-           |
| 126670N1Q  | SYNTH - CWL 2005-BC5 M5    | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A              |
| 126670U1Q  | SYNTH - CWL 2006-1 MV5     | RMBS            | \$10,000,000.00       | A2           |                | A+                |                |              | A              |
| 12668HA1Q  | SYNTH - CWL 2006-26 M5     | RMBS            | \$10,000,000.00       | Baa3         |                | BBB+              |                |              | BBB-           |
| 045427A1Q  | SYNTH - CWL 2006-8 M2      | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | AA             |
| 255098AGQ  | SYNTH - DIHAR 2006-1A A3   | CDO             | \$15,000,000.00       | Aaa          |                | AAA               |                |              | AAA            |
| 32027NY1Q  | SYNTH - FFML 2005-FF12 M5  | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A              |
| 362334F1Q  | SYNTH - FFML 2006-FF4 M2   | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                |              | AA             |
| 32028TA1Q  | SYNTH - FFML 2007-FF1 M5   | RMBS            | \$10,000,000.00       | A2           |                | BBB               |                |              | BBB            |
| 362341K1Q  | SYNTH - GSAMP 2005-HE4 M5  | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A+             |
| 36244KA1Q  | SYNTH - GSAMP 2006-HE3 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                |              | AA             |
| 437084Q1Q  | SYNTH - HEAT 2005-8 M5     | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A              |
| 437084V1Q  | SYNTH - HEAT 2006-4 M2     | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | AA+            |
| 43710LA1Q  | SYNTH - HEAT 2007-1 M5     | RMBS            | \$5,000,000.00        | A2           |                | BBB               |                |              | BB-            |
| 903399A1Q  | SYNTH - JACKS 2006-4A D    | CDO             | \$15,000,000.00       | Caa2         | Ca             | BBB-              |                |              | CCC-           |
| 466261A1Q  | SYNTH - JPMAC 2005-OPT1 M5 | RMBS            | \$15,000,000.00       | A2           |                | A                 |                |              | A              |
| 466261F1Q  | SYNTH - JPMAC 2006-FRE1 M2 | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | AA             |
| 542514N1Q  | SYNTH - LBMLT 2005-WL2 M5  | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A              |
| 542514R1Q  | SYNTH - LBMLT 2006-1 M2    | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                |              | AA             |
| 54251UA1Q  | SYNTH - LBMLT 2006-8 M5    | RMBS            | \$10,000,000.00       | Ba2          |                | BB                |                |              | BB             |
| 53160QA1Q  | SYNTH - LBRAC 2006-1A C    | CDO             | \$15,000,000.00       | Baa3         | Ba2            | A                 | D              | A-           | BB+            |
| 57643LM1Q  | SYNTH - MABS 2005-NC2 M5   | RMBS            | \$15,000,000.00       | A2           |                | AA                |                |              | BB+            |
| 576455A1Q  | SYNTH - MABS 2006-HE5 M5   | RMBS            | \$10,000,000.00       | Ba1          |                | A                 |                |              | BB+            |
| 57643LN1Q  | SYNTH - MABS 2006-NC1 M2   | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | BB             |
| 55275RA1Q  | SYNTH - MABS 2006-NC3 M5   | RMBS            | \$10,000,000.00       | Baa3         |                | BB                |                |              | BB             |
| 59020UG1Q  | SYNTH - MLMI 2005-AR1 M2   | RMBS            | \$15,000,000.00       | A2           |                | AA                |                |              | A              |
| 59020U31Q  | SYNTH - MLMI 2006-HE1 M2   | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | BB             |
| 61744CU1Q  | SYNTH - MSAC 2005-HE5 M5   | RMBS            | \$15,000,000.00       | A2           |                | AA                |                |              | A              |
| 617451D1Q  | SYNTH - MSAC 2006-HE1 M5   | RMBS            | \$10,000,000.00       | A2           |                | A+                |                |              | AA             |
|            |                            |                 |                       |              |                | A+                |                |              | A+             |

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**Ratings Detail**

| Identifier | Investment Description    | Investment Type | Par / Notional Amount | Moody's      |                | Standard & Poor's |                | Fitch        |                |
|------------|---------------------------|-----------------|-----------------------|--------------|----------------|-------------------|----------------|--------------|----------------|
|            |                           |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating | Issue Rating | Derived Rating |
| 617451EIQ  | SYNTH - MSAC 2006-HE2 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                | AA           |                |
| 61744CXIQ  | SYNTH - MSAC 2006-WMC1 M5 | RMBS            | \$10,000,000.00       | A2           |                | AA-               |                | A+           |                |
| 61749KAIQ  | SYNTH - MSAC 2006-WMC2 M2 | RMBS            | \$22,500,000.00       | Aa2          | A1             | AA                |                | A            |                |
| 617526AIQ  | SYNTH - MSAC 2007-HE1 M5  | RMBS            | \$10,000,000.00       | A2           |                | BBB               |                |              | BBB            |
| 61753EAIQ  | SYNTH - MSAC 2007-HE2 M5  | RMBS            | \$10,000,000.00       | A2           |                | BBB-              |                |              | BBB-           |
| 61753KAIQ  | SYNTH - MSAC 2007-HE5 M4  | RMBS            | \$15,000,000.00       | A1           |                | A-                |                |              | A-             |
| 617505AIQ  | SYNTH - MSAC 2007-NC1 M5  | RMBS            | \$5,000,000.00        | A2           |                | BBB-              |                |              | BBB-           |
| 78465SAIQ  | SYNTH - MSC 2006-SRR1 B   | CMBS            | \$30,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 78465SAIR  | SYNTH - MSC 2006-SRR1 B   | CMBS            | \$10,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 78466MAIQ  | SYNTH - MSC 2007-SRR3 C   | CMBS            | \$30,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 78466MAIR  | SYNTH - MSC 2007-SRR3 C   | CMBS            | \$30,000,000.00       | Aa2          |                | AA                |                |              | AA             |
| 64352VMIQ  | SYNTH - NCHET 2005-4 M5   | RMBS            | \$10,000,000.00       | Aa2          |                | A                 |                |              | A              |
| 67572GAIQ  | SYNTH - OCTAN 2006-1A D   | CDO             | \$15,000,000.00       | Baa3         | Ba2            | A                 | D              | A-           |                |
| 58400DAIQ  | SYNTH - OOMLT 2007-1 M5   | RMBS            | \$5,000,000.00        | A2           |                | BBB               |                |              | BBB            |
| 76112BCIQ  | SYNTH - RAMP 2005-EFC4 M5 | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A              |
| 75156TAIQ  | SYNTH - RAMP 2006-NC2 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | AA             |
| 76110W7IQ  | SYNTH - RASC 2005-KS11 M5 | RMBS            | \$15,000,000.00       | A2           |                | AA                |                |              | A              |
| 76113ABIQ  | SYNTH - RASC 2006-KS3 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                |              | AA             |
| 74924RAIQ  | SYNTH - RASC 2006-KS8 M5  | RMBS            | \$5,000,000.00        | Baa1         |                | A                 |                |              | A              |
| 31375WGIQ  | SYNTH - SABR 2005-HE1 M2  | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A+             |
| 31375WJIQ  | SYNTH - SABR 2006-OP1 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA+               |                |              | AA+            |
| 31378AAIQ  | SYNTH - SABR 2007-NC1 M5  | RMBS            | \$10,000,000.00       | A2           |                | A                 | D              | A-           | BBB-           |
| 31378GAIQ  | SYNTH - SABR 2007-NC2 M5  | RMBS            | \$10,000,000.00       | A2           |                | BBB+              |                |              | BBB-           |
| 36358EXIQ  | SYNTH - SAIL 2005-HE3 M5  | RMBS            | \$15,000,000.00       | A2           |                | BBB               |                |              | A              |
| 36360WAIQ  | SYNTH - SAIL 2006-4 M1    | RMBS            | \$22,500,000.00       | Aa2          | D              | AA                |                |              | AA-            |
| 363576DIQ  | SYNTH - SASC 2005-WF4 M5  | RMBS            | \$15,000,000.00       | A2           |                | A                 |                |              | A              |
| 36362VAIQ  | SYNTH - SASC 2006-BC6 M5  | RMBS            | \$10,000,000.00       | Baa3         |                | BBB+              |                |              | A              |
| 36360LAIQ  | SYNTH - SASC 2006-WF2 M2  | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | A              |
| 3611MKIQ   | SYNTH - SVHE 2005-4 M5    | RMBS            | \$15,000,000.00       | A2           |                | A+                |                |              | A+             |
| 3612CAIQ   | SYNTH - SVHE 2006-OPT5 M2 | RMBS            | \$22,500,000.00       | Aa2          |                | AA                |                |              | AA             |
| 33631AIQ   | SYNTH - WMHE 2007-HE1 M5  | RMBS            | \$10,000,000.00       | A2           |                | BBB+              |                |              | BBB+           |



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Wells Fargo Bank, N.A.  
 Corporate Trust Services  
 9062 Old Annapolis Road  
 Columbia, MD 21045-1951

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 CDO Customer Service  
 (240) 586-7700  
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 @www.cdolink.com

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## Ratings Detail

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|------------|------------------------|-----------------|-----------------------|--------------|----------------|-------------------|----------------|-------|------|
|            |                        |                 |                       | Issue Rating | Derived Rating | Issue Rating      | Derived Rating |       |      |
| 87337WAD2  | TABS 2006-5A A3        | CDO             | \$13,500,000.00       | Ca           |                | A                 | D              | A-    | CC   |
| 87337YAC0  | TABS 2006-6A A2        | CDO             | \$30,000,000.00       | Caa2         |                | AA                | D              | AA-   | CCC- |
| 88651RAC1  | TIAF 2006-1A A3A       | CDO             | \$22,100,000.00       | Aa2          |                | AA                |                |       | AA   |
| 89054BAA1  | TOPG 2006-2A A1        | CDO             | \$20,000,000.00       | Aaa          |                | AAA               |                |       | AAA+ |
| 89054BAE3  | TOPG 2006-2A B         | CDO             | \$9,000,000.00        | Ba2          |                | A                 |                |       | BB-  |
| 87477CAA2  | TSHP 2006-1A A1        | CDO             | \$29,809,743.10       | Aaa          |                | AAA               |                |       | AAA+ |
| 87477CAE4  | TSHP 2006-1A B         | CDO             | \$9,936,581.03        | Baa3         |                | A                 |                |       | A-   |
| 55313HAB4  | VELA 2006-1A B         | CDO             | \$20,000,000.00       | Baa3         |                | AA                |                |       | BB+  |
| 92534FAC2  | VRGO 2006-1A A2        | CDO             | \$13,000,000.00       | A3           |                | AA                |                |       | BBB+ |
| 92534FAD0  | VRGO 2006-1A A3        | CDO             | \$8,000,000.00        | Ba1          |                | A                 |                |       | BB   |
| 94769WAE3  | WEBS 2006-1A A2L       | CDO             | \$10,000,000.00       | Caa2         |                | AA                | D              | AA-   | CCC- |
| 93934MAJ6  | WMABS 2006-HE3 M4      | RMBS            | \$3,450,000.00        | A3           |                | A+                |                |       | A-   |
| 93934MAK3  | WMABS 2006-HE3 M5      | RMBS            | \$2,250,000.00        | Baa3         |                | A                 |                |       | BBB- |
| 93934MAL1  | WMABS 2006-HE3 M6      | RMBS            | \$3,000,000.00        | Ba2          |                | A-                |                |       | BB   |
| 93934NAV7  | WMALT 2006-5 2CB6      | RMBS            | \$25,860,700.00       | Aaa          |                | AAA               |                |       | AAA  |
| 92926SAK2  | WMHE 2007-HE2 M5       | RMBS            | \$5,000,000.00        | A2           |                | BBB+              |                |       | A    |
| 92926SAJ5  | WMHE 2007-HE2 M4       | RMBS            | \$9,905,000.00        | A1           |                | A-                |                |       | A+   |

|    |                    |    |                 |
|----|--------------------|----|-----------------|
| U  | Possible Upgrade   | PR | Private Rating  |
| D  | Possible Downgrade | IR | Inferred        |
| O  | On Watch           | *  | Notched         |
| SH | Shadow Rating      | RE | Rating Estimate |



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Wells Fargo Bank, N.A.  
Corporate Trust Services  
52 Old Annapolis Road  
Columbia, MD 21045-1951

For Additional Information, please contact  
CDO Customer Service  
(240) 586-7700  
Reports Available on the World Wide Web  
@www.cdolink.com

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|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 0/11/2007   | 00075XAK3  | ABFC 2006-OPT2 M4      | RMBS            | Issue       | A2             | A1           |                     |              |                |              |
| 0/11/2007   | 00075XAM9  | ABFC 2006-OPT2 M6      | RMBS            | Issue       | Ba1            | A3           |                     |              |                |              |
| 0/11/2007   | 04544NAH7  | ABSHE 2006-HE6 M4      | RMBS            | Issue       | A2             | A1           |                     |              |                |              |
| 0/11/2007   | 04544NAJ3  | ABSHE 2006-HE6 M5      | RMBS            | Issue       | Baa2           | A2           |                     |              |                |              |
| 1/16/2007   | 00389PAC9  | ACABS 2006-2A A2L      | CDO             | Issue       |                |              | AA D                | AA           |                |              |
| 1/16/2007   | 00389PAC9  | ACABS 2006-2A A2L      | CDO             | Issue       |                |              | A+                  | AA           |                | D            |
| 1/16/2007   | 00389PAC9  | ACABS 2006-2A A2L      | CDO             | Issue       | Aa2 D          | Aa2          | A+ D                | A+           |                |              |
| 0/22/2007   | 00389PAC9  | ACABS 2006-2A A2L      | CDO             | Issue       |                |              | BBB- D              | A+           |                | D            |
| 1/05/2007   | 00389PAC9  | ACABS 2006-2A A2L      | CDO             | Issue       | Caa3 D         | Aa2 D        |                     |              |                |              |
| 0/11/2007   | 00441YAJ1  | ACE 2006-OP2 M4        | RMBS            | Issue       | A3             | A1           |                     |              |                |              |
| 0/11/2007   | 00441YAK8  | ACE 2006-OP2 M5        | RMBS            | Issue       | Baa2           | A2           |                     |              |                |              |
| 0/11/2007   | 00441YAL6  | ACE 2006-OP2 M6        | RMBS            | Issue       | Baa3           | A3           |                     |              |                |              |
| 0/17/2007   | 00443LAM0  | ACE 2007-HE1 M7        | RMBS            | Issue       |                |              | BBB-                | A            |                |              |
| 1/23/2007   | 03878YAB4  | ARCAF 2006-2A 3        | CDO             | Issue       |                |              | AA D                | AA           |                |              |
| 1/16/2007   | 03878YAB4  | ARCAF 2006-2A 3        | CDO             | Issue       |                |              | A+                  | AA           |                | D            |
| 0/22/2007   | 03878YAB4  | ARCAF 2006-2A 3        | CDO             | Issue       |                |              | A+                  | A+           |                |              |
| 0/26/2007   | 08861KAG1  | BFCSL 2006-1A B2       | CDO             | Issue       | Aaa D          | Aaa          |                     |              |                |              |
| 1/11/2007   | 08861KAB2  | BFCSL 2006-1A C        | CDO             | Issue       | Aa2 D          | Aa2          |                     |              |                |              |
| 0/26/2007   | 08861KAB2  | BFCSL 2006-1A C        | CDO             | Issue       | Ba1 D          | Aa2 D        |                     |              |                |              |
| 0/11/2007   | 055682AH1  | BNCMT 2006-1 M4        | RMBS            | Issue       | Baa2           | A1           |                     |              | A+             |              |
| 0/19/2007   | 055682AH1  | BNCMT 2006-1 M4        | RMBS            | Issue       |                |              | BBB+                |              |                |              |
| 1/09/2007   | 055682AJ7  | BNCMT 2006-1 M5        | RMBS            | Issue       |                |              |                     |              | A-             | A            |
| 0/11/2007   | 055682AJ7  | BNCMT 2006-1 M5        | RMBS            | Issue       | Ba1            | A2           |                     |              |                |              |
| 0/19/2007   | 055682AJ7  | BNCMT 2006-1 M5        | RMBS            | Issue       |                |              | BB                  |              |                |              |
| 0/29/2007   | 098145AA3  | BONF 2007-1A B         | CDO             | Issue       |                |              |                     |              | AA-            | AA-          |
| 1/05/2007   | 07400XAF5  | BSMF 2006-AC1 M2       | RMBS            | Issue       | A2             | A1           |                     |              |                |              |
| 1/05/2007   | 07400XAH1  | BSMF 2006-AC1 M4       | RMBS            | Issue       | Baa2           | A3           |                     |              |                |              |
| 1/19/2007   | 118011AB1  | BUCHN 2006-1A A2       | CDO             | Issue       |                |              | AA-                 |              |                | AA           |

As of: 11/06/2007

**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |  |
|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|--|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |  |
| 10/23/2007  | 118011ABI  | BUCHN 2006-1A A2       | CDO             | Issue       |                |              |                     |              |                |              |  |
| 11/05/2007  | 118011ABI  | BUCHN 2006-1A A2       | CDO             | Issue       | A2             | D            | Aa2                 | A+           | AA-            |              |  |
| 10/22/2007  | 142146AC3  | CACDO 2006-1A B1       | CDO             | Issue       | B3             | D            | Aa2                 | AA           | AA             |              |  |
| 10/30/2007  | 142146AC3  | CACDO 2006-1A B1       | CDO             | Issue       |                |              |                     |              |                |              |  |
| 10/22/2007  | 142146AE9  | CACDO 2006-1A C1       | CDO             | Issue       | Caa2           | D            | A2                  | A            | A              |              |  |
| 10/30/2007  | 142146AE9  | CACDO 2006-1A C1       | CDO             | Issue       |                |              |                     |              |                |              |  |
| 10/11/2007  | 14454AAK5  | CARR 2006-FREZ M5      | RMBS            | Issue       | Ba2            |              | A2                  |              |                |              |  |
| 10/11/2007  | 14454AAL3  | CARR 2006-FREZ M6      | RMBS            | Issue       | Ba3            |              | A3                  |              |                |              |  |
| 10/11/2007  | 12479DAJ7  | CBASS 2006-CB7 M4      | RMBS            | Issue       | A2             |              | A1                  |              |                |              |  |
| 10/11/2007  | 12479DAK4  | CBASS 2006-CB7 M5      | RMBS            | Issue       | A3             |              | A2                  |              |                |              |  |
| 10/11/2007  | 12479DAL2  | CBASS 2006-CB7 M6      | RMBS            | Issue       | Baa1           |              | A2                  |              |                |              |  |
| 07/11/2007  | 15719MAB7  | CETUS 2006-2A A2       | CDO             | Issue       | Aa2            | D            | Aa2                 | AA           | AA             |              |  |
| 07/23/2007  | 15719MAB7  | CETUS 2006-2A A2       | CDO             | Issue       |                |              |                     | A+           | AA             |              |  |
| 08/16/2007  | 15719MAB7  | CETUS 2006-2A A2       | CDO             | Issue       |                |              |                     | A+           | AA             |              |  |
| 10/22/2007  | 15719MAB7  | CETUS 2006-2A A2       | CDO             | Issue       |                |              |                     |              | A+             | D            |  |
| 11/05/2007  | 15719MAB7  | CETUS 2006-2A A2       | CDO             | Issue       | Ba1            | D            | Aa2                 | D            | AA-            |              |  |
| 07/23/2007  | 15719RAE0  | CETUS 2006-3A B        | CDO             | Issue       |                |              |                     | AA           | AA             |              |  |
| 08/16/2007  | 15719RAE0  | CETUS 2006-3A B        | CDO             | Issue       |                |              |                     | AA-          | AA             |              |  |
| 09/06/2007  | 15719RAE0  | CETUS 2006-3A B        | CDO             | Issue       | Aa2            | D            | Aa2                 |              | AA             |              |  |
| 10/22/2007  | 15719RAE0  | CETUS 2006-3A B        | CDO             | Issue       | Baa2           | D            | Aa2                 | D            | AA-            |              |  |
| 11/05/2007  | 15719RAE0  | CETUS 2006-3A B        | CDO             | Issue       |                |              |                     |              |                |              |  |
| 10/11/2007  | 17309LAL9  | CMLTI 2006-HE2 M6      | RMBS            | Issue       | Baa2           |              | A3                  |              |                |              |  |
| 10/17/2007  | 17311XAF2  | CMLTI 2007-AMC2 M3     | RMBS            | Issue       |                |              |                     | A            | AA             |              |  |
| 10/17/2007  | 17311XAG0  | CMLTI 2007-AMC2 M4     | RMBS            | Issue       |                |              |                     | BBB          | AA-            |              |  |
| 10/17/2007  | 17312EAJ5  | CMLTI 2007-AMC3 M4     | RMBS            | Issue       |                |              |                     | BBB+         | A+             |              |  |
| 10/17/2007  | 17312EAK2  | CMLTI 2007-AMC3 M5     | RMBS            | Issue       |                |              |                     | BBB          | A              |              |  |
| 11/01/2007  | 12777CAC3  | CRNMZ 2006-2A B1       | CDO             | Issue       | Aa2            | D            | Aa2                 |              |                |              |  |
| 11/01/2007  | 12777CAD1  | CRNMZ 2006-2A B2       | CDO             | Issue       | Baa1           | D            | Aa3                 |              |                |              |  |





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|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 11/05/2007  | 17310JAB3  | CTIUS 2006-2A B        | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/11/2007  | 12667CAJ1  | CWL 2006-19 M5         | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 10/11/2007  | 12667CAK8  | CWL 2006-19 M6         | RMBS            | Issue       | Ba1            | A3           |                     |              |                |              |
| 10/17/2007  | 12669VAJ7  | CWL 2007-7 M4          | RMBS            | Issue       |                |              | A-                  | A+           |                |              |
| 10/11/2007  | 30247DAJ0  | FFML 2006-FF13 M4      | RMBS            | Issue       | A3             | A1           |                     |              |                |              |
| 10/11/2007  | 35729MAJ6  | FHLT 2006-3 M4         | RMBS            | Issue       | Ba1            | A1           |                     |              |                |              |
| 10/19/2007  | 35729MAJ6  | FHLT 2006-3 M4         | RMBS            | Issue       |                |              | BB                  | A+           |                |              |
| 0/11/2007   | 35729MAK3  | FHLT 2006-3 M5         | RMBS            | Issue       | B3             | A2           |                     |              |                |              |
| 0/19/2007   | 35729MAK3  | FHLT 2006-3 M5         | RMBS            | Issue       |                |              | B                   | A            |                |              |
| 0/11/2007   | 35729MAL1  | FHLT 2006-3 M6         | RMBS            | Issue       | B3             | A3           |                     |              |                |              |
| 0/19/2007   | 35729MAL1  | FHLT 2006-3 M6         | RMBS            | Issue       |                |              | B                   | A-           |                |              |
| 0/11/2007   | 35729VAJ6  | FHLT 2006-D M4         | RMBS            | Issue       | Ba1            | A1           |                     |              |                |              |
| 8/06/2007   | 35729VAK3  | FHLT 2006-D M5         | RMBS            | Issue       |                |              |                     |              |                | A            |
| 0/11/2007   | 35729VAK3  | FHLT 2006-D M5         | RMBS            | Issue       | B3             | A2           |                     |              |                | A-           |
| 8/06/2007   | 35729VAL1  | FHLT 2006-D M6         | RMBS            | Issue       |                |              |                     |              |                | A-           |
| 0/11/2007   | 35729VAL1  | FHLT 2006-D M6         | RMBS            | Issue       | B3             | A3           |                     |              |                | BBB+         |
| 0/19/2007   | 35729VAL1  | FHLT 2006-D M6         | RMBS            | Issue       |                |              | BBB+                | A-           |                |              |
| 0/11/2007   | 36245DAK6  | GSAMP 2006-FM2 M5      | RMBS            | Issue       | Ba2            | A2           |                     |              |                |              |
| 0/11/2007   | 36245DAL4  | GSAMP 2006-FM2 M6      | RMBS            | Issue       | B2             | A3           |                     |              |                |              |
| 3/17/2007   | 40430FAJ1  | HASC 2007-HE1 M4       | RMBS            | Issue       |                |              |                     |              |                |              |
| 1/06/2007   | 40430FAJ1  | HASC 2007-HE1 M4       | RMBS            | Issue       |                |              |                     |              |                |              |
| 3/17/2007   | 40430RAJ5  | HASC 2007-HE2 M4       | RMBS            | Issue       |                |              |                     |              |                |              |
| 3/01/2007   | 43709NAK9  | HEAT 2006-7 M4         | RMBS            | Issue       |                |              |                     |              |                |              |
| 3/11/2007   | 43709NAK9  | HEAT 2006-7 M4         | RMBS            | Issue       | Ba1            | A1           |                     |              |                | A+           |
| 3/30/2007   | 46601WAE5  | IXION 2006-6 2         | CDO             | Issue       | Aa2            | Aa2          |                     |              |                | BBB+         |
| 3/02/2007   | 46629VAJ4  | JPMAC 2006-HE3 M4      | RMBS            | Issue       |                |              |                     |              |                |              |
| 3/11/2007   | 46629VAJ4  | JPMAC 2006-HE3 M4      | RMBS            | Issue       | Baa2           | A1           |                     |              |                | A            |

As of: 11/06/2007

**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 08/02/2007  | 46629VAK1  | JPMAC 2006-HE3 M5      | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/11/2007  | 46629VAK1  | JPMAC 2006-HE3 M5      | RMBS            | Issue       | Ba3            | A2           |                     |              | A-             | A            |
| 08/02/2007  | 46629VAL9  | JPMAC 2006-HE3 M6      | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/11/2007  | 46629VAL9  | JPMAC 2006-HE3 M6      | RMBS            | Issue       | B3             | A3           |                     |              | BBB+           | A-           |
| 10/19/2007  | 46629VAL9  | JPMAC 2006-HE3 M6      | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/11/2007  | 542514RQ9  | LBMLT 2006-1 M3        | RMBS            | Issue       | Aa3            | Aa3          |                     |              |                |              |
| 10/11/2007  | 54251WAJ1  | LBMLT 2006-9 M4        | RMBS            | Issue       | Ba1            | A1           |                     |              |                |              |
| 10/19/2007  | 54251WAJ1  | LBMLT 2006-9 M4        | RMBS            | Issue       |                |              |                     |              | BB             | AA-          |
| 11/06/2007  | 50547QAB3  | LCERT 2006-1A A2       | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 07/11/2007  | 50547QAC1  | LCERT 2006-1A B        | CDO             | Issue       | A2             | A2           |                     |              |                |              |
| 08/09/2007  | 50547QAC1  | LCERT 2006-1A B        | CDO             | Issue       |                |              |                     |              | A              | A            |
| 09/06/2007  | 50547QAC1  | LCERT 2006-1A B        | CDO             | Issue       | A3             | A2           | D                   |              |                |              |
| 11/06/2007  | 50547QAC1  | LCERT 2006-1A B        | CDO             | Issue       | Baa3           | A3           |                     |              |                |              |
| 11/01/2007  | 54316PAC4  | LRDG 2007-2A A2S       | CDO             | Issue       | Baa1           | Aa2          |                     |              |                |              |
| 10/22/2007  | 507238AG8  | LSECA 2007-1A A4       | CDO             | Issue       |                |              |                     |              |                |              |
| 11/06/2007  | 507238AG8  | LSECA 2007-1A A4       | CDO             | Issue       | A2             | Aa2          |                     |              | AA             | AA           |
| 10/22/2007  | 507238AJ2  | LSECA 2007-1A B        | CDO             | Issue       |                |              |                     |              |                |              |
| 11/06/2007  | 507238AJ2  | LSECA 2007-1A B        | CDO             | Issue       | Baa3           | A3           |                     |              | A-             | A-           |
| 11/02/2007  | 58162QAC8  | MCKIN 2006-3A B1       | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/11/2007  | 59022QAK8  | MLMI 2006-HE5 M5       | RMBS            | Issue       | Baa2           | A2           |                     |              |                |              |
| 10/11/2007  | 59023AAK2  | MLMI 2006-MLN1 M5      | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 10/11/2007  | 59023AAL0  | MLMI 2006-MLN1 M6      | RMBS            | Issue       | Ba2            | A3           |                     |              |                |              |
| 10/11/2007  | 61750MAL9  | MSAC 2006-HE7 M5       | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/19/2007  | 61750MAL9  | MSAC 2006-HE7 M5       | RMBS            | Issue       | B3             | A2           |                     |              | BBB+           | A            |
| 10/11/2007  | 61750SAH5  | MSAC 2006-HE8 M2       | RMBS            | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/11/2007  | 61748LAG7  | MSAC 2006-NC4 M2       | RMBS            | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/19/2007  | 61748LAG7  | MSAC 2006-NC4 M2       | RMBS            | Issue       |                |              |                     |              | AA-            | AA           |
| 10/11/2007  | 61749BAL7  | MSAC 2006-NC5 M5       | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/19/2007  | 61749BAL7  | MSAC 2006-NC5 M5       | RMBS            | Issue       | Baa3           | A1           |                     |              | BBB+           | A            |

**Ridgeway Court Funding II Ltd.**

Wells Fargo Bank, N.A.  
Corporate Trust Services  
162 Old Annapolis Road  
Columbia, MD 21045-1951

As of: 11/06/2007

**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 10/11/2007  | 61749BAM5  | MSAC 2006-NC5 M6       | RMBS            | Issue       | Ba3            | A2           | BB                  | A-           |                |              |
| 10/19/2007  | 61749BAM5  | MSAC 2006-NC5 M6       | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/17/2007  | 61753KAJ5  | MSAC 2007-HES M4       | RMBS            | Issue       |                |              | A-                  | AA-          |                |              |
| 10/17/2007  | 61753NAJ9  | MSAC 2007-NC2 M3       | RMBS            | Issue       |                |              | A                   | AA-          |                |              |
| 10/22/2007  | 62864UAL2  | MYSPT 2006-1A C        | CDO             | Issue       | Ba3 D          | A2           | A                   | A            |                |              |
| 11/05/2007  | 62864UAL2  | MYSPT 2006-1A C        | CDO             | Issue       |                |              |                     |              |                |              |
| 11/01/2007  | 63155PAD7  | NASS 2006-1A B         | CDO             | Issue       | Aa2 D          | Aa2          |                     |              |                |              |
| 10/11/2007  | 65537FAJ0  | NHELI 2006-FM2 M4      | RMBS            | Issue       | Ba2            | A1           | BBB+                | AA           |                |              |
| 10/19/2007  | 65537FAJ0  | NHELI 2006-FM2 M4      | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/11/2007  | 65537FAK7  | NHELI 2006-FM2 M5      | RMBS            | Issue       | B3 D           | A2           | BB                  | AA-          |                |              |
| 10/19/2007  | 65537FAK7  | NHELI 2006-FM2 M5      | RMBS            | Issue       |                |              |                     |              |                |              |
| 18/03/2007  | 65537FAL5  | NHELI 2006-FM2 M6      | RMBS            | Issue       |                |              |                     |              |                |              |
| 01/11/2007  | 65537FAL5  | NHELI 2006-FM2 M6      | RMBS            | Issue       | B3 D           | A3           | BB                  | A+           |                | A            |
| 01/19/2007  | 65537FAL5  | NHELI 2006-FM2 M6      | RMBS            | Issue       |                |              |                     |              |                |              |
| 19/14/2007  | 67572JAB1  | OCTAN 2006-2A B        | CDO             | Issue       | Aa2 D          | Aa2          | AA D                | AA           |                |              |
| 02/22/2007  | 67572JAB1  | OCTAN 2006-2A B        | CDO             | Issue       |                |              |                     |              |                |              |
| 1/01/2007   | 67572JAB1  | OCTAN 2006-2A B        | CDO             | Issue       | Ba3 D          | Aa2 D        | AA D                | AA           |                |              |
| 19/14/2007  | 67572JAC9  | OCTAN 2006-2A C1       | CDO             | Issue       | A2 D           | A2           | A                   | A            |                |              |
| 02/22/2007  | 67572JAC9  | OCTAN 2006-2A C1       | CDO             | Issue       |                |              |                     |              |                |              |
| 1/01/2007   | 67572JAC9  | OCTAN 2006-2A C1       | CDO             | Issue       | Caa1 D         | A2 D         |                     |              |                |              |
| 7/31/2007   | 67572JAD7  | OCTAN 2006-2A C2       | CDO             | Issue       |                |              |                     |              |                |              |
| 8/16/2007   | 67572JAD7  | OCTAN 2006-2A C2       | CDO             | Issue       |                |              |                     |              |                |              |
| 9/14/2007   | 67572JAD7  | OCTAN 2006-2A C2       | CDO             | Issue       | A3 D           | A3           | A-                  | A-           | D              |              |
| 02/22/2007  | 67572JAD7  | OCTAN 2006-2A C2       | CDO             | Issue       |                |              |                     |              |                |              |
| 1/01/2007   | 67572JAD7  | OCTAN 2006-2A C2       | CDO             | Issue       | Caa2 D         | A3 D         | A-                  | A-           |                |              |
| 0/22/2007   | 6757M1AD4  | OCTON 2007-1A A3       | CDO             | Issue       |                |              | AA D                | AA           |                |              |
| 0/22/2007   | 6757M1AE2  | OCTON 2007-1A B        | CDO             | Issue       |                |              | A D                 | A            |                |              |
| 0/11/2007   | 68389BAH6  | OOMLT 2006-3 M5        | RMBS            | Issue       | Ba2            | A2           | BB                  | A            |                |              |
| 0/19/2007   | 68389BAH6  | OOMLT 2006-3 M5        | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/11/2007   | 68389BAJ2  | OOMLT 2006-3 M6        | RMBS            | Issue       | Ba3            | A3           |                     |              |                |              |

**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 10/19/2007  | 68389BAJ2  | OOMLT 2006-3 M6        | RMBS            | Issue       |                |              | BB                  | A-           |                |              |
| 10/17/2007  | 68402BAK2  | OOMLT 2007-3 M5        | RMBS            | Issue       |                |              | BBB+                | A            |                |              |
| 10/11/2007  | 69121UAJ1  | OWNIT 2006-7 M4        | RMBS            | Issue       | Baa2           | A1           |                     |              |                |              |
| 10/11/2007  | 69121UAL6  | OWNIT 2006-7 M6        | RMBS            | Issue       | B2             | A3           |                     |              |                |              |
| 08/28/2007  | 72348CAG8  | PPEAK 2007-1A A4       | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/11/2007  | 74924UAJ0  | RASC 2006-EMX8 M4      | RMBS            | Issue       | A3             | A1           |                     |              |                |              |
| 10/11/2007  | 75406YAJ6  | RASC 2006-KS9 M4       | RMBS            | Issue       | Baa2           | A1           |                     |              |                |              |
| 10/11/2007  | 75406YAK3  | RASC 2006-KS9 M5       | RMBS            | Issue       | Ba1            | A2           |                     |              |                |              |
| 10/11/2007  | 75406YAL1  | RASC 2006-KS9 M6       | RMBS            | Issue       | Ba3            | A3           |                     |              |                |              |
| 10/19/2007  | 75406YAL1  | RASC 2006-KS9 M6       | RMBS            | Issue       |                |              | A-                  | A            |                |              |
| 10/17/2007  | 74924YAK9  | RASC 2007-KS3 M5       | RMBS            | Issue       |                |              | BBB                 | A            |                |              |
| 08/01/2007  | 81376GAJ9  | SABR 2006-WM2 M4       | RMBS            | Issue       |                |              |                     |              | BBB-           | A+           |
| 10/11/2007  | 81376GAJ9  | SABR 2006-WM2 M4       | RMBS            | Issue       | B3             | A2           |                     |              |                |              |
| 10/19/2007  | 81376GAJ9  | SABR 2006-WM2 M4       | RMBS            | Issue       |                |              | BB                  | A            |                |              |
| 08/01/2007  | 81376GAK6  | SABR 2006-WM2 M5       | RMBS            | Issue       |                |              |                     |              | BB             | A            |
| 10/11/2007  | 81376GAK6  | SABR 2006-WM2 M5       | RMBS            | Issue       | B3             | A3           |                     |              |                |              |
| 10/19/2007  | 81376GAK6  | SABR 2006-WM2 M5       | RMBS            | Issue       |                |              | B                   | A-           |                |              |
| 08/09/2007  | 86359PAH3  | SASC 2006-BC3 M4       | RMBS            | Issue       |                |              |                     |              | BBB+           | A+           |
| 10/11/2007  | 86359PAH3  | SASC 2006-BC3 M4       | RMBS            | Issue       | Baa3           | A1           |                     |              |                |              |
| 08/09/2007  | 86359PAJ9  | SASC 2006-BC3 M5       | RMBS            | Issue       |                |              |                     |              | BBB            | A            |
| 10/11/2007  | 86359PAJ9  | SASC 2006-BC3 M5       | RMBS            | Issue       | Ba3            | A2           |                     |              |                |              |
| 10/11/2007  | 80556AAK3  | SAST 2006-3 M6         | RMBS            | Issue       | Ba1            | A3           |                     |              |                |              |
| 10/30/2007  | 80918HAES  | SCORP 2006-1A B        | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/30/2007  | 80918HAF2  | SCORP 2006-1A C        | CDO             | Issue       | Aa3            | Aa3          |                     |              |                |              |
| 10/11/2007  | 78420MAH2  | SGMS 2006-OPT2 M2      | RMBS            | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 10/22/2007  | 85233UAA1  | STAK 2007-1A C         | CDO             | Issue       |                |              | A                   | D            |                | A            |
| 11/02/2007  | 85233UAA1  | STAK 2007-1A C         | CDO             | Issue       | B3             | A2           |                     |              |                |              |

# Ridgeway Court Funding II Ltd.

Wells Fargo Bank, N.A.  
 Corporate Trust Services  
 52 Old Annapolis Road  
 Columbia, MD 21045-1951

For Additional Information, please contact  
 CDO Customer Service  
 (240) 586-7700  
 Reports Available on the World Wide Web  
 @www.cdolink.com

As of: 11/06/2007

## Portfolio Ratings Change Detail

| Change Date | Identifier | Investment Description     | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|----------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                            |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 0/22/2007   | 85233UAC7  | STAK 2007-1A D             | CDO             | Issue       |                |              |                     |              |                |              |
| 11/02/2007  | 85233UAC7  | STAK 2007-1A D             | CDO             | Issue       | Caa1 D         | A3           | A-                  | D            | A-             |              |
| 10/11/2007  | 83611DAJ7  | SVHE 2006-NLCI M5          | RMBS            | Issue       | B3 D           | A2           | A+                  | BBB+         | A+             |              |
| 0/19/2007   | 83611DAJ7  | SVHE 2006-NLCI M5          | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/11/2007   | 83611DAK4  | SVHE 2006-NLCI M6          | RMBS            | Issue       | B3 D           | A3           | A                   | BB           | A              |              |
| 0/19/2007   | 83611DAK4  | SVHE 2006-NLCI M6          | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/11/2007   | 04541GX1Q  | SYNTH - ABSHE 2006-HE3 M4  | RMBS            | Issue       | A3             | A2           |                     |              |                |              |
| 1/06/2007   | 04544RA1Q  | SYNTH - ABSHE 2007-HE1 M5  | RMBS            | Issue       |                |              |                     |              |                | A+           |
| 18/28/2007  | 000829A1Q  | SYNTH - ACABS 2006-AQA A3  | CDO             | Issue       | A2 D           | A2           | A                   | A            | A              |              |
| 19/06/2007  | 000829A1Q  | SYNTH - ACABS 2006-AQA A3  | CDO             | Issue       | Baa3 D         | A2 D         |                     |              |                |              |
| 1/05/2007   | 000829A1Q  | SYNTH - ACABS 2006-AQA A3  | CDO             | Issue       |                |              |                     |              |                |              |
| 19/06/2007  | 078452A1Q  | SYNTH - BLHV 2006-1A B     | CDO             | Issue       | Aa2 D          | Aa2          |                     |              |                |              |
| 0/11/2007   | 144528A1Q  | SYNTH - CARR 2006-NC3 M5   | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 0/11/2007   | 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5  | RMBS            | Issue       | B3 D           | A2           | A                   | B            | A              |              |
| 0/19/2007   | 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5  | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/17/2007   | 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5 | RMBS            | Issue       |                |              |                     |              |                |              |
| 18/29/2007  | 202636A1Q  | SYNTH - COMMO 2006-5A B    | CDO             | Issue       | Aa2 D          | Aa2          |                     |              |                |              |
| 0/22/2007   | 202636A1Q  | SYNTH - COMMO 2006-5A B    | CDO             | Issue       |                |              |                     |              |                |              |
| 0/31/2007   | 202636A1Q  | SYNTH - COMMO 2006-5A B    | CDO             | Issue       | Baa2 D         | Aa2 D        |                     |              |                |              |
| 0/11/2007   | 12668HA1Q  | SYNTH - CWL 2006-26 M5     | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 0/19/2007   | 12668HA1Q  | SYNTH - CWL 2006-26 M5     | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/17/2007   | 32028TA1Q  | SYNTH - FFML 2007-FF1 M5   | RMBS            | Issue       |                |              |                     |              |                |              |
| 0/17/2007   | 43710LA1Q  | SYNTH - HEAT 2007-1 M5     | RMBS            | Issue       |                |              |                     |              |                |              |
| 1/06/2007   | 43710LA1Q  | SYNTH - HEAT 2007-1 M5     | RMBS            | Issue       |                |              |                     |              |                |              |
| 7/11/2007   | 903399A1Q  | SYNTH - JACKS 2006-4A D    | CDO             | Issue       | A1 D           | A1           | A                   | BBB-         | A              |              |
| 7/19/2007   | 903399A1Q  | SYNTH - JACKS 2006-4A D    | CDO             | Issue       |                |              |                     |              |                |              |
| 8/28/2007   | 903399A1Q  | SYNTH - JACKS 2006-4A D    | CDO             | Issue       | Baa3           | A1 D         |                     |              |                |              |
| 0/30/2007   | 903399A1Q  | SYNTH - JACKS 2006-4A D    | CDO             | Issue       | Caa2 D         | Baa3         |                     |              |                |              |
| 0/11/2007   | 54251UA1Q  | SYNTH - LBMLT 2006-8 M5    | RMBS            | Issue       | Ba2            | A2           |                     |              |                |              |
| 0/19/2007   | 54251UA1Q  | SYNTH - LBMLT 2006-8 M5    | RMBS            | Issue       |                |              |                     |              |                | AA-          |

As of: 11/06/2007

**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description    | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|---------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                           |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 10/22/2007  | 53160QA1Q  | SYNTH - LBRAC 2006-1A C   | CDO             | Issue       |                |              |                     |              |                |              |
| 10/31/2007  | 53160QA1Q  | SYNTH - LBRAC 2006-1A C   | CDO             | Issue       | Baa3 D         | A2           | A                   | D            | A              |              |
| 10/11/2007  | 576455A1Q  | SYNTH - MABS 2006-HE5 M5  | RMBS            | Issue       | Ba1            | A2           |                     |              |                |              |
| 10/11/2007  | 55275RA1Q  | SYNTH - MABS 2006-NC3 M5  | RMBS            | Issue       | Baa3           | A1           | A                   |              |                |              |
| 10/19/2007  | 55275RA1Q  | SYNTH - MABS 2006-NC3 M5  | RMBS            | Issue       |                |              |                     |              |                |              |
| 08/02/2007  | 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2 | RMBS            | Issue       |                |              |                     |              |                | AA           |
| 10/11/2007  | 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2 | RMBS            | Issue       | Aa2 D          | Aa2          |                     |              | A              |              |
| 10/17/2007  | 617526A1Q  | SYNTH - MSAC 2007-HE1 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 10/17/2007  | 61753EA1Q  | SYNTH - MSAC 2007-HE2 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 10/17/2007  | 61753KA1Q  | SYNTH - MSAC 2007-HE5 M4  | RMBS            | Issue       |                |              |                     |              | AA-            |              |
| 10/17/2007  | 617505A1Q  | SYNTH - MSAC 2007-NC1 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 09/06/2007  | 67572GA1Q  | SYNTH - OCTAN 2006-1A D   | CDO             | Issue       | A2 D           | A2           |                     |              |                |              |
| 10/22/2007  | 67572GA1Q  | SYNTH - OCTAN 2006-1A D   | CDO             | Issue       |                |              |                     |              | A              |              |
| 10/30/2007  | 67572GA1Q  | SYNTH - OCTAN 2006-1A D   | CDO             | Issue       | Baa3 D         | A2 D         |                     | D            |                |              |
| 10/17/2007  | 68400DA1Q  | SYNTH - OOMLT 2007-1 M5   | RMBS            | Issue       |                |              |                     |              | A              |              |
| 10/11/2007  | 74924RA1Q  | SYNTH - RASC 2006-KS8 M5  | RMBS            | Issue       | Baa1           | A2           |                     |              |                |              |
| 10/17/2007  | 81378AA1Q  | SYNTH - SABR 2007-NC1 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 11/06/2007  | 81378AA1Q  | SYNTH - SABR 2007-NC1 M5  | RMBS            | Issue       |                |              |                     |              | D              |              |
| 10/17/2007  | 81378GA1Q  | SYNTH - SABR 2007-NC2 M5  | RMBS            | Issue       |                |              |                     |              |                | A+           |
| 11/06/2007  | 81378GA1Q  | SYNTH - SABR 2007-NC2 M5  | RMBS            | Issue       |                |              |                     |              |                | A+           |
| 10/15/2007  | 86358EX1Q  | SYNTH - SAIL 2005-HE3 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 08/09/2007  | 86360WA1Q  | SYNTH - SAIL 2006-4 M1    | RMBS            | Issue       |                |              |                     |              |                | AA           |
| 10/11/2007  | 86360WA1Q  | SYNTH - SAIL 2006-4 M1    | RMBS            | Issue       | Aa2 D          | Aa2          |                     |              | AA-            |              |
| 10/11/2007  | 86362VA1Q  | SYNTH - SASC 2006-BC6 M5  | RMBS            | Issue       |                |              |                     |              |                |              |
| 10/19/2007  | 86362VA1Q  | SYNTH - SASC 2006-BC6 M5  | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 10/17/2007  | 933631A1Q  | SYNTH - WMHE 2007-HE1 M5  | RMBS            | Issue       |                |              |                     |              | A              |              |
| 07/11/2007  | 87337WAD2  | TABS 2006-5A A3           | CDO             | Issue       | A2 D           | A2           |                     |              | A              |              |

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**Portfolio Ratings Change Detail**

| Change Date | Identifier | Investment Description | Investment Type | Rating Type | Moody's        |              | Standard and Poor's |              | Fitch          |              |
|-------------|------------|------------------------|-----------------|-------------|----------------|--------------|---------------------|--------------|----------------|--------------|
|             |            |                        |                 |             | Current Rating | Prior Rating | Current Rating      | Prior Rating | Current Rating | Prior Rating |
| 10/28/2007  | 87337WAD2  | TABS 2006-5A A3        | CDO             | Issue       | Ca             | A2           | A                   | A            |                |              |
| 1/05/2007   | 87337WAD2  | TABS 2006-5A A3        | CDO             | Issue       |                | D            | D                   |              |                |              |
| 1/16/2007   | 87337YAC0  | TABS 2006-6A A2        | CDO             | Issue       |                |              | AA                  | AA           |                |              |
| 8/03/2007   | 87337YAC0  | TABS 2006-6A A2        | CDO             | Issue       |                |              | AA                  | AA           |                |              |
| 8/13/2007   | 87337YAC0  | TABS 2006-6A A2        | CDO             | Issue       | Aa2            | Aa2          | AA                  | AA           | D              |              |
| 0/22/2007   | 87337YAC0  | TABS 2006-6A A2        | CDO             | Issue       |                |              | AA                  | AA           |                |              |
| 1/05/2007   | 87337YAC0  | TABS 2006-6A A2        | CDO             | Issue       | Caa2           | Aa2          | D                   | AA           |                |              |
| 0/31/2007   | 89054BAA1  | TOPG 2006-2A A1        | CDO             | Issue       | Aaa            | Aaa          |                     |              |                |              |
| 0/31/2007   | 89054BAE3  | TOPG 2006-2A B         | CDO             | Issue       | Ba2            | A2           |                     |              |                |              |
| 0/29/2007   | 87477CAA2  | TSHP 2006-1A A1        | CDO             | Issue       |                |              |                     |              |                | AAA          |
| 0/31/2007   | 87477CAA2  | TSHP 2006-1A A1        | CDO             | Issue       | Aaa            | Aaa          |                     |              |                | AAA          |
| 0/29/2007   | 87477CAE4  | TSHP 2006-1A B         | CDO             | Issue       |                |              |                     |              |                | A            |
| 0/31/2007   | 87477CAE4  | TSHP 2006-1A B         | CDO             | Issue       | Baa3           | A2           |                     |              |                | A            |
| 1/01/2007   | 55313HAB4  | VELA 2006-1A B         | CDO             | Issue       | Baa3           | Aa2          |                     |              |                |              |
| 1/05/2007   | 92534FAC2  | VRGO 2006-1A A2        | CDO             | Issue       | A3             | Aa2          |                     |              |                |              |
| 1/05/2007   | 92534FAD0  | VRGO 2006-1A A3        | CDO             | Issue       | Ba1            | A2           |                     |              |                |              |
| 1/29/2007   | 94769WAE3  | WEBS 2006-1A A2L       | CDO             | Issue       |                |              |                     |              |                | AA           |
| 1/22/2007   | 94769WAE3  | WEBS 2006-1A A2L       | CDO             | Issue       | Aa2            | Aa2          |                     |              |                |              |
| 1/02/2007   | 94769WAE3  | WEBS 2006-1A A2L       | CDO             | Issue       | Caa2           | Aa2          | D                   | AA           |                |              |
| 1/11/2007   | 93934MAJ6  | WMABS 2006-HE3 M4      | RMBS            | Issue       | A3             | A1           |                     |              |                |              |
| 1/11/2007   | 93934MAK3  | WMABS 2006-HE3 M5      | RMBS            | Issue       | Baa3           | A2           |                     |              |                |              |
| 1/11/2007   | 93934MALL1 | WMABS 2006-HE3 M6      | RMBS            | Issue       | Ba2            | A3           |                     |              |                |              |
| 1/17/2007   | 92926SAK2  | WMHE 2007-HE2 M5       | RMBS            | Issue       |                |              |                     |              |                | A            |
| 1/17/2007   | 92926SAJ5  | WMHE 2007-HE2 M4       | RMBS            | Issue       |                |              |                     |              |                | A+           |

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|------------|------------------------|-----------------------------|----------------|------------|--------------|------------|
| 002561AC2  | ABAC 2006-HG1A B       | \$8,750,000.00              | Aa3            | Aa-        | AA-          | 11/30/2006 |
| 00257PAU8  | ABAC 2007-18A BS2      | \$17,500,000.00             | Aa1            | Aa+        | AA+          | 09/28/2007 |
| 00075XAK3  | ABFC 2006-OPT2 M4      | \$2,500,000.00              | A1             | A+         | A+           | 10/12/2006 |
| 00075XAM9  | ABFC 2006-OPT2 M6      | \$2,500,000.00              | A3             | A-         | A-           | 10/12/2006 |
| 04544NAH7  | ABSHE 2006-HE6 M4      | \$6,000,000.00              | A1             | A+         | A+           | 11/30/2006 |
| 04544NAJ3  | ABSHE 2006-HE6 M5      | \$8,708,000.00              | A2             | A          | A            | 11/30/2006 |
| 00389PAC9  | ACABS 2006-2A A2L      | \$9,971,709.83              | Aa2            | AA         | AA           | 11/29/2006 |
| 00400DAC1  | ACDDO 12A B            | \$14,000,000.00             | Aa2            | AA         | AA           | 06/14/2007 |
| 004421YX5  | ACE 2006-HE2 M2        | \$5,500,000.00              | Aa2            | AA         | AA           | 04/28/2006 |
| 00441YAJ1  | ACE 2006-OP2 M4        | \$4,000,000.00              | A1             | A+         | A+           | 10/30/2006 |
| 00441YAK8  | ACE 2006-OP2 M5        | \$1,500,000.00              | A2             | A          | A            | 10/30/2006 |
| 00441YAL6  | ACE 2006-OP2 M6        | \$4,000,000.00              | A3             | A-         | A-           | 10/30/2006 |
| 00443LAM0  | ACE 2007-HE1 M7        | \$10,895,000.00             | A3             | A          | A            | 01/30/2007 |
| 03878YAB4  | ARCAF 2006-2A 3        | \$29,968,681.51             | Aa2            | AA         | AA           | 12/19/2006 |
| 08861KAG1  | BFCSL 2006-1A B2       | \$20,000,000.00             | Aaa            | AAA        | AAA          | 10/31/2006 |
| 08861KAB2  | BFCSL 2006-1A C        | \$8,500,000.00              | Aa2            | AA         | AA           | 10/31/2006 |
| 055682AH1  | BNCMT 2006-1 M4        | \$8,000,000.00              | A1             | A+         | A+           | 09/25/2006 |
| 055682AJ7  | BNCMT 2006-1 M5        | \$6,000,000.00              | A2             | A          | A            | 09/25/2006 |
| 098145AA3  | BONF 2007-1A B         | \$13,000,000.00             | Aa3            | Aa-        | AA-          | 07/27/2007 |
| 05874KAD9  | BROCK 2007-1A B        | \$15,000,000.00             | Aa2            | AA         | AA           | 07/12/2007 |
| 073886AC7  | BSABS 2006-ST1 M1      | \$5,886,000.00              | Aa2            | AA         | AA           | 10/30/2006 |
| 07400XAE8  | BSMF 2006-AC1 M1       | \$5,913,000.00              | Aa2            | AA         | AA           | 07/31/2006 |
| 07400XAF5  | BSMF 2006-AC1 M2       | \$3,080,000.00              | A1             | A+         | A+           | 07/31/2006 |
| 07400XAH1  | BSMF 2006-AC1 M4       | \$1,232,000.00              | A3             | A-         | A-           | 07/31/2006 |
| 118011AB1  | BUCHN 2006-1A A2       | \$30,000,000.00             | Aa2            | AA         | AA           | 11/09/2006 |
| 142146AC3  | CACDO 2006-1A B1       | \$13,000,000.00             | Aa2            | AA         | AA           | 11/01/2006 |
| 142146AE9  | CACDO 2006-1A C1       | \$12,000,000.00             | A2             | A          | A            | 11/01/2006 |
| 14454AAK5  | CARR 2006-FRE2 M5      | \$6,746,000.00              | A2             | A+         | A+           | 10/18/2006 |
| 14454AAL3  | CARR 2006-FRE2 M6      | \$7,261,000.00              | A3             | A          | A            | 10/18/2006 |
| 12479DAJ7  | CBASS 2006-CB7 M4      | \$4,054,000.00              | A1             | A+         | A+           | 10/05/2006 |
| 12479DAK4  | CBASS 2006-CB7 M5      | \$1,600,000.00              | A2             | A          | A            | 10/05/2006 |



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|------------|------------------------|-----------------------------|----------------|------------|--------------|------------|
| 12479DAL2  | CBASS 2006-CB7 M6      | \$2,500,000.00              | A2             | A-         | A-           | 10/05/2006 |
| 15719MAB7  | CETUS 2006-2A A2       | \$30,000,000.00             | Aa2            | AA         |              | 09/27/2006 |
| 15719RAE0  | CETUS 2006-3A B        | \$30,000,000.00             | Aa2            | AA         |              | 11/28/2006 |
| 16162XAF4  | CHASE 2006-S3 1A6      | \$23,000,000.00             | Aaa            | AAA        | AAA          | 10/01/2006 |
| 17309PAG1  | CMLTI 2006-AMC1 M4     | \$3,277,000.00              | A1             | A+         |              | 09/28/2006 |
| 17309LAL9  | CMLTI 2006-HE2 M6      | \$11,455,000.00             | A3             | A-         |              | 08/30/2006 |
| 17309QAH7  | CMLTI 2006-WFH3 M4     | \$7,161,000.00              | A1             | A+         |              | 10/31/2006 |
| 17309QAK0  | CMLTI 2006-WFH3 M6     | \$5,525,000.00              | A3             | A-         |              | 10/31/2006 |
| 17309SAH3  | CMLTI 2006-WFH4 M4     | \$4,300,000.00              | A1             | A+         |              | 10/31/2006 |
| 17309SAK6  | CMLTI 2006-WFH4 M6     | \$8,587,000.00              | A3             | A-         |              | 11/30/2006 |
| 17311XAF2  | CMLTI 2007-AMC2 M3     | \$20,000,000.00             | Aa3            | AA         |              | 11/30/2006 |
| 17311XAG0  | CMLTI 2007-AMC2 M4     | \$20,000,000.00             | A1             | AA-        |              | 03/30/2007 |
| 17312EAJ5  | CMLTI 2007-AMC3 M4     | \$5,680,000.00              | A1             | A+         |              | 03/30/2007 |
| 17312EAK2  | CMLTI 2007-AMC3 M5     | \$5,064,000.00              | A2             | A          |              | 04/30/2007 |
| 12777CAC3  | CRNMZ 2006-2A B1       | \$6,000,000.00              | Aa2            | AA         |              | 04/30/2007 |
| 12777CAD1  | CRNMZ 2006-2A B2       | \$2,750,000.00              | Aa3            | AA-        |              | 11/09/2006 |
| 12627HAN0  | CSAB 2006-2 M1         | \$6,611,000.00              | Aa2            | AA         |              | 11/09/2006 |
| 12627HAV2  | CSAB 2006-2 M2B        | \$7,549,000.00              | A1             | AA-        |              | 09/29/2006 |
| 12628LAN0  | CSAB 2006-4 M1B        | \$7,750,000.00              | Aa2            | AA         |              | 09/29/2006 |
| 22541QP2   | CSFB 2003-21 1A4       | \$19,500,000.00             | Aaa            | AAA        |              | 11/29/2006 |
| 17310JAB3  | CTTUS 2006-2A B        | \$7,255,740.89              | Aa2            | AA         |              | 08/01/2003 |
| 02150EAY9  | CWALT 2007-5CB 1A23    | \$26,434,789.03             | Aaa            | AAA        |              | 12/01/2006 |
| 12667CAJ1  | CWL 2006-19 M5         | \$5,550,000.00              | A2             | A          |              | 02/25/2007 |
| 12667CAK8  | CWL 2006-19 M6         | \$4,600,000.00              | A3             | A-         | AAA          | 09/29/2006 |
| 12669VAJ7  | CWL 2007-7 M4          | \$4,000,000.00              | A1             | A+         |              | 09/29/2006 |
| 25150PAG4  | DBALT 2006-AR4 M4      | \$2,512,000.00              | A1             | AA-        |              | 05/04/2007 |
| 25150PAJ8  | DBALT 2006-AR4 M6      | \$2,792,000.00              | A3             | A+         |              | 09/29/2006 |
| 26442AAC2  | DUKEF 2006-12A A2      | \$8,000,000.00              | Aa2            | A+         |              | 09/29/2006 |
| 28248EAJ1  | EIGHT 2007-1A A4       | \$20,000,000.00             | Aa2            | AA         |              | 11/30/2006 |
| 28248EAL6  | EIGHT 2007-1A B        | \$10,000,000.00             | A2             | AA         |              | 03/15/2007 |
| 288547AU6  | ELAT 2007-2 M2B        | \$685,000.00                | Aa2            | A          | AA           | 03/15/2007 |
|            |                        |                             |                |            |              | 10/04/2007 |

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|------------|---|-----------------------------|----------------|------------|--------------|------------|
| 30247DAJ0  | FFML 2006-FF13 M4                                 | \$6,000,000.00              | A1             | AA         |              | 09/28/2006 |
| 35729MAJ6  | FHLT 2006-3 M4                                    | \$2,000,000.00              | A1             | A+         |              | 10/19/2006 |
| 35729MAK3  | FHLT 2006-3 M5                                    | \$11,000,000.00             | A2             | A          |              | 10/19/2006 |
| 35729MAL1  | FHLT 2006-3 M6                                    | \$2,000,000.00              | A3             | A-         |              | 10/19/2006 |
| 35729VAJ6  | FHLT 2006-D M4                                    | \$2,000,000.00              | A1             | A+         | A+           | 11/03/2006 |
| 35729VAK3  | FHLT 2006-D M5                                    | \$10,000,000.00             | A2             | A          | A            | 11/03/2006 |
| 35729VAL1  | FHLT 2006-D M6                                    | \$3,000,000.00              | A3             | A-         | A-           | 11/03/2006 |
| 347288AG7  | FTDQ 2006-1A B                                    | \$14,000,000.00             | Aa2            | AA         |              | 11/03/2006 |
| 367910AG1  | GEWMC 2005-1 M3                                   | \$6,160,000.00              | Aa3            | AA         | AA           | 10/26/2006 |
| VP5000857  | Goldman Sachs US\$ Liquid Reserve - Institutional | N/A                         | Aaa            | AAA        | AAA          | 09/28/2005 |
| 362257AH0  | GSAA 2006-17 M4                                   | \$3,475,000.00              | A1             | AA-        |              | 10/30/2006 |
| 362257AK3  | GSAA 2006-17 M6                                   | \$5,346,000.00              | A3             | A+         |              | 10/30/2006 |
| 36245DAK6  | GSAMP 2006-FM2 M5                                 | \$9,837,000.00              | A2             | A+         |              | 09/29/2006 |
| 36245DAL4  | GSAMP 2006-FM2 M6                                 | \$5,000,000.00              | A3             | A          |              | 09/29/2006 |
| 40430FAJ1  | HASC 2007-HE1 M4                                  | \$1,693,000.00              | A1             | A+         | A+           | 03/08/2007 |
| 40430RAJ5  | HASC 2007-HE2 M4                                  | \$3,750,000.00              | A1             | AA         | AA-          | 05/04/2007 |
| 43709NAK9  | HEAT 2006-7 M4                                    | \$9,625,000.00              | A1             | AA-        | AA-          | 10/03/2006 |
| 40431EAE4  | HSP1 2006-1A A3                                   | \$20,000,000.00             | Aa2            | AA         |              | 12/12/2006 |
| 40431EAG9  | HSP1 2006-1A B                                    | \$18,000,000.00             | A2             | A          |              | 12/12/2006 |
| 40432AAL5  | HSP1 2007-2A B1                                   | \$10,000,000.00             | A1             | A+         |              | 06/14/2007 |
| 45662DAK1  | INDX 2006-AR29 M4                                 | \$2,089,000.00              | Aa3            | A+         |              | 09/29/2006 |
| 45662DAL9  | INDX 2006-AR29 M5                                 | \$2,089,000.00              | Aa3            | A          |              | 09/29/2006 |
| 462055AA2  | IONA 1A A   | \$2,400,000.00              | Aaa            | AAA        |              | 08/24/2004 |
| 46601WAE5  | IXION 2006-6 2                                    | \$15,000,000.00             | Aa2            | AA         |              | 10/19/2006 |
| 466285AG8  | JPALT 2006-A6 1M2                                 | \$9,582,000.00              | A2             | AA-        |              | 10/31/2006 |
| 466286AG6  | JPALT 2006-A7 1M2                                 | \$3,247,000.00              | Aa2            | AA+        |              | 11/30/2006 |
| 46629VAJ4  | JPMAC 2006-HE3 M4                                 | \$3,000,000.00              | A1             | A+         | A+           | 11/10/2006 |
| 46629VAK1  | JPMAC 2006-HE3 M5                                 | \$3,000,000.00              | A2             | A          | A            | 11/10/2006 |
| 46629VAL9  | JPMAC 2006-HE3 M6                                 | \$1,500,000.00              | A3             | A-         | A-           | 11/10/2006 |
| 49327HAH8  | KSLT 2006-A 2B                                    | \$6,000,000.00              | A1             | A          | A            | 12/07/2006 |
| 542514RO9  | LBMLT 2006-1 M3                                   | \$9,000,000.00              | Aa3            | AA         |              | 02/07/2006 |



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|------------|------------------------|-----------------------------|----------------|------------|--------------|------------|
| 54251WAJ1  | LBMLT 2006-9 M4        | \$6,000,000.00              | A1             | AA-        |              | 10/12/2006 |
| 50547QAB3  | LCERT 2006-1A A2       | \$40,000,000.00             | Aa2            | AA         |              | 11/29/2006 |
| 50547QAC1  | LCERT 2006-1A B        | \$20,000,000.00             | A2             | A          |              | 11/29/2006 |
| 54316PAC4  | LRDG 2007-2A A2S       | \$5,000,000.00              | Aa2            | AA         |              | 02/15/2007 |
| 507238AG8  | LSECA 2007-1A A4       | \$19,500,000.00             | Aa2            | AA         |              | 03/28/2007 |
| 507238AJ2  | LSECA 2007-1A B        | \$9,500,000.00              | A3             | A-         |              | 03/28/2007 |
| 564616AD2  | MANTO 2006-1A B        | \$9,859,379.07              | Aa2            | AA         |              | 12/07/2006 |
| 58162QAC8  | MCKIN 2006-3A B1       | \$4,814,761.20              | Aa2            | AA         |              | 11/30/2006 |
| 59022QAK8  | MLMI 2006-HE5 M5       | \$15,000,000.00             | A2             | A+         |              | 09/28/2006 |
| 59023AAK2  | MLMI 2006-MLN1 M5      | \$5,400,000.00              | A2             | A+         |              | 09/29/2006 |
| 59023AAL0  | MLMI 2006-MLN1 M6      | \$3,933,000.00              | A3             | A          |              | 09/29/2006 |
| 59020U3X1  | MLMI 2006-WMC1 A2C     | \$3,077,000.00              | Aaa            | AAA        |              | 02/14/2006 |
| 570688AB7  | MRKV 2007-1A A2        | \$9,000,000.00              | Aaa            | AAA        |              | 05/01/2007 |
| 570688AC5  | MRKV 2007-1A A3        | \$10,000,000.00             | Aaa            | AAA        |              | 05/01/2007 |
| 61750MAL9  | MSAC 2006-HE7 M5       | \$13,131,000.00             | A2             | A          |              | 10/31/2006 |
| 61750SAH5  | MSAC 2006-HE8 M2       | \$15,000,000.00             | Aa2            | AA         |              | 11/29/2006 |
| 61748LAG7  | MSAC 2006-NC4 M2       | \$6,307,000.00              | Aa2            | AA         | AA           | 06/23/2006 |
| 61749BAL7  | MSAC 2006-NC5 M5       | \$2,167,000.00              | A1             | A          |              | 11/28/2006 |
| 61749BAM5  | MSAC 2006-NC5 M6       | \$3,079,000.00              | A2             | A-         |              | 11/28/2006 |
| 61753KAJ5  | MSAC 2007-HE5 M4       | \$5,000,000.00              | A1             | AA-        |              | 04/26/2007 |
| 61753NAJ9  | MSAC 2007-NC2 M3       | \$5,000,000.00              | Aa3            | AA-        |              | 05/03/2007 |
| 62864UAL2  | MYSPT 2006-1A C        | \$5,000,000.00              | A2             | A          |              | 12/21/2006 |
| 65537EAJ3  | NAA 2006-AR3 M3        | \$4,286,000.00              | A3             | A          |              | 09/29/2006 |
| 63155PAD7  | NASS 2006-1A B         | \$8,915,752.24              | Aa2            | AA         |              | 12/05/2006 |
| 64352VNK3  | NCHET 2005-B M1        | \$10,000,000.00             | Aa1            | AA+        |              | 09/29/2005 |
| 640699AC8  | NEPTN 2004-1A A2L      | \$5,500,000.00              | Aa2            | AA         |              | 01/27/2005 |
| 65537FAJ0  | NHELI 2006-FM2 M4      | \$1,900,000.00              | A1             | AA         | AA-          | 10/31/2006 |
| 65537FAK7  | NHELI 2006-FM2 M5      | \$1,900,000.00              | A2             | AA-        | A+           | 10/31/2006 |
| 65537FAL5  | NHELI 2006-FM2 M6      | \$2,000,000.00              | A3             | A+         | A            | 10/31/2006 |
| 67572JAB1  | OCTAN 2006-2A B        | \$18,500,000.00             | Aa2            | AA         |              | 10/12/2006 |
| 67572JAC9  | OCTAN 2006-2A C1       | \$8,000,000.00              | A2             | A          |              | 10/12/2006 |

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**Ratings at Issuance**

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|------------|------------------------|-----------------------------|----------------|------------|--------------|------------|
| 67572JAD7  | OCTAN 2006-2A C2       | \$11,500,000.00             | A3             | A-         |              | 10/12/2006 |
| 6757MIAD4  | OCTON 2007-1A A3       | \$20,000,000.00             | Aa2            | AA         |              | 03/06/2007 |
| 6757MIAE2  | OCTON 2007-1A B        | \$10,000,000.00             | A2             | A          |              | 03/06/2007 |
| 68389BAH6  | OOMLT 2006-3 M5        | \$7,000,000.00              | A2             | A          |              | 10/27/2006 |
| 68389BAJ2  | OOMLT 2006-3 M6        | \$8,000,000.00              | A3             | A-         |              | 10/27/2006 |
| 68402BAK2  | OOMLT 2007-3 M5        | \$5,000,000.00              | A1             | A          |              | 04/12/2007 |
| 68571UAE9  | ORCHD 2005-2A A3       | \$11,000,000.00             | Aa2            | AA         |              | 04/19/2005 |
| 69121UAJ1  | OWNIT 2006-7 M4        | \$3,081,000.00              | A1             | AA         |              | 11/03/2006 |
| 69121UAL6  | OWNIT 2006-7 M6        | \$3,135,000.00              | A3             | A+         |              | 11/03/2006 |
| 72269RAF2  | PINEM 2007-3A C        | \$10,000,000.00             | A2             | A          |              | 07/11/2007 |
| 72348CAG8  | PPEAK 2007-1A A4       | \$10,000,000.00             | Aa2            | AAA        |              | 07/03/2007 |
| 72348CAJ2  | PPEAK 2007-1A B        | \$5,000,000.00              | A1             | A+         |              | 07/03/2007 |
| 72348CAL7  | PPEAK 2007-1A C        | \$15,000,000.00             | A3             | A-         |              | 07/03/2007 |
| 749238AF8  | RAMP 2006-EFC2 M2      | \$6,600,000.00              | Aa2            | AA         |              | 07/03/2007 |
| 74924UAJ0  | RASC 2006-EMX8 M4      | \$7,000,000.00              | A1             | A+         |              | 11/29/2006 |
| 75406YAJ6  | RASC 2006-KS9 M4       | \$3,000,000.00              | A1             | AA-        | A+           | 09/28/2006 |
| 75406YAK3  | RASC 2006-KS9 M5       | \$4,000,000.00              | A2             | A+         | A            | 10/27/2006 |
| 75406YALI  | RASC 2006-KS9 M6       | \$4,000,000.00              | A3             | A          | A-           | 10/27/2006 |
| 74924YAK9  | RASC 2007-KS3 M5       | \$11,250,000.00             | A2             | A          |              | 03/29/2007 |
| 81376GAJ9  | SABR 2006-WM2 M4       | \$6,031,000.00              | A2             | A          | A+           | 10/26/2006 |
| 81376GAK6  | SABR 2006-WM2 M5       | \$7,000,000.00              | A3             | A-         | A            | 10/26/2006 |
| 81378PAE8  | SABR 2007-BR2 M3       | \$6,000,000.00              | Aa3            | AA         | AA           | 05/17/2007 |
| 86359PAH3  | SASC 2006-BC3 M4       | \$8,300,000.00              | A1             | A+         | A+           | 10/25/2006 |
| 86359PAJ9  | SASC 2006-BC3 M5       | \$5,400,000.00              | A2             | A          | A            | 10/25/2006 |
| 86361EAL5  | SASC 2006-WF3 M6       | \$3,197,000.00              | A2             | A-         | A-           | 09/25/2006 |
| 80556AAK3  | SAST 2006-3 M6         | \$4,000,000.00              | A3             | A          |              | 10/10/2006 |
| 80918HAES  | SCORP 2006-1A B        | \$20,000,000.00             | Aa2            | AA         |              | 10/26/2006 |
| 80918HAF2  | SCORP 2006-1A C        | \$10,000,000.00             | Aa3            | AA-        |              | 10/26/2006 |
| 81879MADI  | SGMS 2005-OPT1 M1      | \$2,000,000.00              | Aa1            | AA+        | AA+          | 11/08/2005 |
| 78420MAH2  | SGMS 2006-OPT2 M2      | \$10,000,000.00             | Aa2            | AA         | AA           | 12/14/2006 |
| 78420RAE8  | SGMS 2007-NC1 M3       | \$7,266,000.00              | Aa3            | AA         | AA           | 04/26/2007 |



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Corporate Trust Services  
62 Old Annapolis Road  
Columbia, MD 21045-1951

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|------------|----------------------------|-----------------------------|----------------|------------|--------------|------------|
| 821164AE0  | SHFLD 1A B                 | \$5,000,000.00              | Aa2            | AA         |              | 04/20/2006 |
| 821166AE5  | SHFLD 2A B                 | \$10,000,000.00             | Aa2            | AA         |              | 12/19/2006 |
| 830087AE2  | SIXAV 2006-1A A2           | \$42,000,000.00             | Aaa            | AAA        |              | 10/12/2006 |
| 784419AF0  | SLCLT 2006-A B             | \$10,000,000.00             | Aa2            | AA         | AA           | 12/15/2006 |
| 784419AG8  | SLCLT 2006-A C             | \$15,000,000.00             | A2             | A-         | A            | 12/15/2006 |
| 78443JAG4  | SLMA 2006-C C              | \$9,245,000.00              | A2             | A          | A            | 09/28/2006 |
| 85233JAA1  | STAK 2007-1A C             | \$19,712,511.60             | A2             | A          |              | 05/03/2007 |
| 85233JAC7  | STAK 2007-1A D             | \$9,734,380.50              | A3             | A-         |              | 05/03/2007 |
| 84751NAH7  | SURF 2006-BC5 M2           | \$7,500,000.00              | Aa2            | AA         |              | 11/28/2006 |
| 83612JAG9  | SVHE 2006-EQ1 M3           | \$7,994,000.00              | Aa3            | AA-        |              | 09/15/2006 |
| 83611DAJ7  | SVHE 2006-NLC1 M5          | \$9,761,000.00              | A2             | A+         |              | 11/13/2006 |
| 83611DAK4  | SVHE 2006-NLC1 M6          | \$2,000,000.00              | A3             | A          |              | 11/13/2006 |
| 83612CAJ8  | SVHE 2006-OPT5 M4          | \$15,000,000.00             | A1             | A+         |              | 06/19/2006 |
| 83612MAH0  | SVHE 2006-WF2 M3           | \$11,000,000.00             | Aa3            | A          | AA-          | 12/21/2006 |
| 00257HACQ  | SYNTH - ABAC 2006-13A C    | \$40,000,000.00             | Aa2            | AA         | AA           | 09/07/2006 |
| 002578A1Q  | SYNTH - ABAC 2006-17A C    | \$40,000,000.00             | Aa2            | AA         | AA           | 12/21/2006 |
| 00257PAAR  | SYNTH - ABAC 2007-18A B    | \$40,000,000.00             | Aa2            | AA         | AA           | 12/21/2006 |
| 04541GX1Q  | SYNTH - ABSHE 2006-HE3 M4  | \$22,500,000.00             | Aa1            | AA+        | AA+          | 05/15/2007 |
| 04544RA1Q  | SYNTH - ABSHE 2007-HE1 M5  | \$10,000,000.00             | A2             | A+         | A+           | 04/17/2006 |
| 000829A1Q  | SYNTH - ACABS 2006-AQA A3  | \$10,000,000.00             | A2             | A+         | A+           | 02/06/2007 |
| 004421UIR  | SYNTH - ACE 2005-HE7 M5    | \$15,000,000.00             | A2             | A          |              | 09/12/2006 |
| 004421UIQ  | SYNTH - ACE 2006-NC1 M2    | \$15,000,000.00             | A2             | AA-        |              | 11/28/2005 |
| 03072SV1Q  | SYNTH - AMSI 2005-R11 M5   | \$22,500,000.00             | Aa2            | AA         |              | 01/30/2006 |
| 040104NIQ  | SYNTH - ARSI 2005-W2 M5    | \$15,000,000.00             | A2             | A+         | A+           | 12/20/2005 |
| 040104RIQ  | SYNTH - ARSI 2006-W1 M2    | \$15,000,000.00             | A2             | AA-        | AA-          | 09/27/2005 |
| 07272PA1Q  | SYNTH - BAYF 2006-1A 4     | \$22,500,000.00             | Aa2            | AA+        | AA+          | 02/07/2006 |
| 078452A1Q  | SYNTH - BLHV 2006-1A B     | \$14,900,880.55             | A2             | A          | A            | 02/15/2006 |
| 07387931Q  | SYNTH - BSABS 2005-HE11 M4 | \$10,000,000.00             | Aa2            | AA         |              | 05/24/2006 |
| 07387UH1Q  | SYNTH - BSABS 2006-HE3 M2  | \$15,000,000.00             | A2             | A          |              | 11/30/2005 |
| 144531E1Q  | SYNTH - CARR 2006-NC1 M2   | \$22,500,000.00             | Aa2            | AA         | AA           | 03/30/2006 |
| 144528A1Q  | SYNTH - CARR 2006-NC3 M5   | \$22,500,000.00             | Aa2            | AA         | AA           | 02/08/2006 |
|            |                            | \$10,000,000.00             | A2             | A          | A            | 08/10/2006 |

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| 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5  | \$10,000,000.00             | A2             | A          |              | 12/29/2006 |
| 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5 | \$10,000,000.00             | A2             | A          |              | 03/09/2007 |
| 202636A1Q  | SYNTH - COMMO 2006-5A B    | \$10,000,000.00             | Aa2            | AA         |              | 09/25/2006 |
| 126670NIQ  | SYNTH - CWL 2005-BC5 M5    | \$15,000,000.00             | A2             | A+         |              | 12/28/2005 |
| 126670UIQ  | SYNTH - CWL 2006-1 MV5     | \$10,000,000.00             | A2             | A+         |              | 02/10/2006 |
| 12668HA1Q  | SYNTH - CWL 2006-26 M5     | \$10,000,000.00             | A2             | A          |              | 12/29/2006 |
| 045427A1Q  | SYNTH - CWL 2006-8 M2      | \$22,500,000.00             | Aa2            | AA         |              | 06/28/2006 |
| 255098AGQ  | SYNTH - DIHAR 2006-1A A3   | \$15,000,000.00             | Aaa            | AAA        |              | 06/01/2006 |
| 32027NY1Q  | SYNTH - FFML 2005-FF12 M5  | \$15,000,000.00             | A2             | A+         |              | 12/28/2005 |
| 362334FIQ  | SYNTH - FFML 2006-FF4 M2   | \$22,500,000.00             | Aa2            | AA+        |              | 03/30/2006 |
| 32028TA1Q  | SYNTH - FFML 2007-FF1 M5   | \$10,000,000.00             | A2             | A+         |              | 01/26/2007 |
| 362341KIQ  | SYNTH - GSAMP 2005-HE4 M5  | \$15,000,000.00             | A2             | A+         | A+           | 08/25/2005 |
| 36244KA1Q  | SYNTH - GSAMP 2006-HE3 M2  | \$22,500,000.00             | Aa2            | AA+        |              | 05/26/2006 |
| 437084Q1Q  | SYNTH - HEAT 2005-8 M5     | \$15,000,000.00             | A2             | A+         |              | 11/01/2005 |
| 437084V1Q  | SYNTH - HEAT 2006-4 M2     | \$22,500,000.00             | Aa2            | AA         |              | 05/01/2006 |
| 43710LA1Q  | SYNTH - HEAT 2007-1 M5     | \$5,000,000.00              | A2             | A+         |              | 02/01/2007 |
| 903399A1Q  | SYNTH - JACKS 2006-4A D    | \$15,000,000.00             | A1             | A          |              | 09/21/2006 |
| 46626LA1Q  | SYNTH - JPMAC 2005-OPT1 M5 | \$15,000,000.00             | A2             | A          |              | 07/26/2005 |
| 46626LF1Q  | SYNTH - JPMAC 2006-FRE1 M2 | \$22,500,000.00             | Aa2            | AA         |              | 01/27/2006 |
| 542514NIQ  | SYNTH - LBMLT 2005-WL2 M5  | \$15,000,000.00             | A2             | A+         | A            | 08/30/2005 |
| 542514RIQ  | SYNTH - LBMLT 2006-1 M2    | \$22,500,000.00             | Aa2            | AA+        |              | 02/07/2006 |
| 54251UA1Q  | SYNTH - LBMLT 2006-8 M5    | \$10,000,000.00             | A2             | AA-        |              | 09/21/2006 |
| 53160QA1Q  | SYNTH - LBRAC 2006-1A C    | \$15,000,000.00             | A2             | A          |              | 10/17/2006 |
| 57643LM1Q  | SYNTH - MABS 2005-NC2 M5   | \$15,000,000.00             | A2             | AA         |              | 11/29/2005 |
| 576455A1Q  | SYNTH - MABS 2006-HE5 M5   | \$10,000,000.00             | A2             | A          |              | 12/28/2006 |
| 57643LN1Q  | SYNTH - MABS 2006-NC1 M2   | \$22,500,000.00             | Aa2            | AA         |              | 02/24/2006 |
| 55275RA1Q  | SYNTH - MABS 2006-NC3 M5   | \$10,000,000.00             | A1             | A          |              | 12/28/2006 |
| 59020UG1Q  | SYNTH - MLMI 2005-AR1 M2   | \$15,000,000.00             | A2             | AA         |              | 09/29/2005 |
| 59020U31Q  | SYNTH - MLMI 2006-HE1 M2   | \$22,500,000.00             | Aa2            | AA         |              | 02/07/2006 |
| 61744CU1Q  | SYNTH - MSAC 2005-HE5 M5   | \$15,000,000.00             | A2             | A+         | A+           | 10/28/2005 |
| 617451D1Q  | SYNTH - MSAC 2006-HE1 M5   | \$10,000,000.00             | A2             | A+         | A+           | 02/28/2006 |



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|------------|---------------------------|-----------------------------|----------------|------------|--------------|------------|
| 617451EIQ  | SYNTH - MSAC 2006-HE2 M2  | \$22,500,000.00             | Aa2            | AA         | AA           | 04/28/2006 |
| 61744CXIQ  | SYNTH - MSAC 2006-WMC1 M5 | \$10,000,000.00             | A2             | AA-        | A+           | 01/26/2006 |
| 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2 | \$22,500,000.00             | Aa2            | AA         | AA           | 06/28/2006 |
| 617326A1Q  | SYNTH - MSAC 2007-HE1 M5  | \$10,000,000.00             | A2             | A          |              | 01/26/2007 |
| 61733EA1Q  | SYNTH - MSAC 2007-HE2 M5  | \$10,000,000.00             | A2             | A          |              | 02/28/2007 |
| 61753KA1Q  | SYNTH - MSAC 2007-HE5 M4  | \$15,000,000.00             | A1             | AA-        |              | 04/26/2007 |
| 617505A1Q  | SYNTH - MSAC 2007-NC1 M5  | \$5,000,000.00              | A2             | A          |              | 01/26/2007 |
| 78465SA1Q  | SYNTH - MSC 2006-SRR1 B   | \$30,000,000.00             | Aa2            | AA         |              | 08/31/2006 |
| 78465SA1R  | SYNTH - MSC 2006-SRR1 B   | \$10,000,000.00             | Aa2            | AA         |              | 08/31/2006 |
| 78466MA1Q  | SYNTH - MSC 2007-SRR3 C   | \$30,000,000.00             | Aa2            | AA         | AA           | 03/20/2007 |
| 78466MA1R  | SYNTH - MSC 2007-SRR3 C   | \$10,000,000.00             | Aa2            | AA         | AA           | 03/20/2007 |
| 64352VM1Q  | SYNTH - NCHE2 2005-4 M5   | \$15,000,000.00             | A2             | A          | A            | 08/17/2005 |
| 67572GA1Q  | SYNTH - OCTAN 2006-1A D   | \$15,000,000.00             | A2             | A          |              | 09/26/2006 |
| 68400DA1Q  | SYNTH - OOMLT 2007-1 M5   | \$5,000,000.00              | A2             | A          |              | 01/24/2007 |
| 76112BC1Q  | SYNTH - RAMP 2005-EFC4 M5 | \$15,000,000.00             | A2             | A+         |              | 09/29/2005 |
| 75156TA1Q  | SYNTH - RAMP 2006-NC2 M2  | \$22,500,000.00             | Aa2            | AA         |              | 03/02/2006 |
| 76110W71Q  | SYNTH - RASC 2005-KS11 M5 | \$15,000,000.00             | A2             | AA         |              | 11/29/2005 |
| 76113AB1Q  | SYNTH - RASC 2006-KS3 M2  | \$22,500,000.00             | Aa2            | AA+        |              | 03/29/2006 |
| 74924RA1Q  | SYNTH - RASC 2006-KS8 M5  | \$5,000,000.00              | A2             | A          | A            | 09/28/2006 |
| 81375WG1Q  | SYNTH - SABR 2005-HE1 M2  | \$15,000,000.00             | A2             | A+         | A+           | 11/30/2005 |
| 81375WJ1Q  | SYNTH - SABR 2006-OP1 M2  | \$22,500,000.00             | Aa2            | AA+        | AA+          | 01/26/2006 |
| 81378AA1Q  | SYNTH - SABR 2007-NC1 M5  | \$10,000,000.00             | A2             | A          | A+           | 01/30/2007 |
| 81378GA1Q  | SYNTH - SABR 2007-NC2 M5  | \$10,000,000.00             | A2             | A          | A+           | 02/27/2007 |
| 86358EX1Q  | SYNTH - SAIL 2005-HE3 M5  | \$15,000,000.00             | A2             | A          | A            | 08/25/2005 |
| 86360WA1Q  | SYNTH - SAIL 2006-4 M1    | \$22,500,000.00             | Aa2            | AA         | AA           | 06/25/2006 |
| 863576D1Q  | SYNTH - SASC 2005-WF4 M5  | \$15,000,000.00             | A2             | A          | A            | 11/23/2005 |
| 86362VA1Q  | SYNTH - SASC 2006-BC6 M5  | \$10,000,000.00             | A2             | A          | A            | 12/25/2006 |
| 86360LA1Q  | SYNTH - SASC 2006-WF2 M2  | \$22,500,000.00             | Aa2            | AA         |              | 06/25/2006 |
| 83611MK1Q  | SYNTH - SVHE 2005-4 M5    | \$15,000,000.00             | A2             | A+         | A+           | 12/21/2005 |
| 83612CA1Q  | SYNTH - SVHE 2006-OPT5 M2 | \$22,500,000.00             | Aa2            | AA         |              | 06/19/2006 |
| 933631A1Q  | SYNTH - WMHE 2007-HE1 M5  | \$10,000,000.00             | A2             | A          |              | 01/16/2007 |



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|------------|------------------------|-----------------------------|----------------|------------|--------------|------------|
| 87337WAD2  | TABS 2006-5A A3        | \$13,500,000.00             | A2             | A          |              | 10/05/2006 |
| 87337YAC0  | TABS 2006-6A A2        | \$30,000,000.00             | Aa2            | AA         |              | 11/16/2006 |
| 88651RAC1  | TIAF 2006-1A A3A       | \$22,100,000.00             | Aa2            | AA         |              | 03/30/2006 |
| 89054BAA1  | TOPG 2006-2A A1        | \$20,000,000.00             | Aaa            | AAA        |              | 12/14/2006 |
| 89054BAE3  | TOPG 2006-2A B         | \$9,000,000.00              | A2             | A          |              | 12/14/2006 |
| 87477CAA2  | TSHP 2006-1A A1        | \$29,809,743.10             | Aaa            | AAA        |              | 12/14/2006 |
| 87477CAE4  | TSHP 2006-1A B         | \$9,936,581.03              | A2             | A          | AAA          | 12/14/2006 |
| 55313HAB4  | VELA 2006-1A B         | \$20,000,000.00             | Aa2            | AA         | A            | 11/16/2006 |
| 92534FAC2  | VRGO 2006-1A A2        | \$13,000,000.00             | Aa2            | AA         |              | 10/31/2006 |
| 92534FAD0  | VRGO 2006-1A A3        | \$8,000,000.00              | A2             | A          |              | 10/31/2006 |
| 94769WAE3  | WEBS 2006-1A A2L       | \$10,000,000.00             | Aa2            | AA         |              | 12/07/2006 |
| 93934MAJ6  | WMABS 2006-HE3 M4      | \$3,450,000.00              | A1             | A+         |              | 09/27/2006 |
| 93934MAK3  | WMABS 2006-HE3 M5      | \$2,250,000.00              | A2             | A          |              | 09/27/2006 |
| 93934MAL1  | WMABS 2006-HE3 M6      | \$3,000,000.00              | A3             | A-         |              | 09/27/2006 |
| 93934NAV7  | WMALT 2006-5 2CB6      | \$25,860,700.00             | Aaa            | AAA        |              | 06/01/2006 |
| 92926SAK2  | WMHE 2007-HE2 M5       | \$5,000,000.00              | A2             | A          | A            | 04/10/2007 |
| 92926SAJ5  | WMHE 2007-HE2 M4       | \$9,905,000.00              | A1             | A+         | A+           | 04/10/2007 |

U Possible Upgrade  
 D Possible Downgrade  
 O On Watch





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### Aggregate Principal Balance Of All Collateral Debt Securities

|   |                    |                         |
|---|--------------------|-------------------------|
| <b>Collateral Debt Securities:</b>                                    |                    |                         |
| Asset-Backed Securities:  | \$40,245,000.00    |                         |
| Collateralized Debt Obligations:                                      | \$943,408,411.69   |                         |
| Collateralized Loan Obligations:                                      | \$0.00             |                         |
| REIT Securities:  | \$0.00             |                         |
| RMBS Securities:  | \$1,716,461,489.03 |                         |
| CMBS Securities:  | \$200,000,000.00   |                         |
| Other:  | \$0.00             |                         |
| <b>Total:</b>   |                    | <b>2,900,114,900.72</b> |
| <b>PLUS:</b>  |                    |                         |
| <b>Defaulted Securities:</b>  |                    |                         |
| (Calculation Amounts)   |                    |                         |
| Asset-Backed Securities:  | \$0.00             |                         |
| Collateralized Debt Obligations:                                      | \$11,629,575.65    |                         |
| Collateralized Loan Obligations:                                      | \$0.00             |                         |
| REIT Securities:  | \$0.00             |                         |
| RMBS Securities:  | \$0.00             |                         |
| CMBS Securities:  | \$0.00             |                         |
| Other:  | \$0.00             |                         |
| <b>Total:</b>   |                    | <b>11,629,575.65</b>    |
| <b>PLUS:</b>  |                    |                         |
| <b>Deferred Interest PIK Bonds:</b>                                   |                    |                         |
| (Calculation Amounts)   |                    |                         |
| Asset-Backed Securities:  | \$0.00             |                         |
| Collateralized Debt Obligations:                                      | \$0.00             |                         |
| Collateralized Loan Obligations:                                      | \$0.00             |                         |
| REIT Securities:  | \$0.00             |                         |
| RMBS Securities:  | \$0.00             |                         |
| CMBS Securities:  | \$0.00             |                         |
| Other:  | \$0.00             |                         |
| <b>Total:</b>   |                    | <b>0.00</b>             |
| <b>PLUS:</b>  |                    |                         |
| <b>Written-Down Securities:</b>                                       |                    |                         |
| (Calculation Amounts)   |                    |                         |
| Asset-Backed Securities:  | \$0.00             |                         |
| Collateralized Debt Obligations:                                      | \$0.00             |                         |
| Collateralized Loan Obligations:                                      | \$0.00             |                         |
| REIT Securities:  | \$0.00             |                         |
| RMBS Securities:  | \$0.00             |                         |
| CMBS Securities:  | \$0.00             |                         |
| Other:  | \$0.00             |                         |
| <b>Total:</b>   |                    | <b>0.00</b>             |
| <b>Aggregate Principal Balance of All Collateral Debt Securities:</b> |                    | <b>2,911,744,476.37</b> |

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| This Period?  | Date Added | Security Type | Identifier | Investment Description  | Principal Balance | Calculation Amount | Calculation Type |
|---|------------|---------------|------------|-------------------------|-------------------|--------------------|------------------|
| <b>Defaulted Securities:</b>  |            |               |            |                         |                   |                    |                  |
| Yes   | 11/5/2007  | CDO           | 00389PAC9  | ACABS 2006-2A A2L       | 9,971,709.83      | 149,575.65         | Market Value     |
| Yes   | 11/5/2007  | CDO           | 87337WAD2  | TABS 2006-5A A3         | 13,500,000.00     | 4,050,000.00       | Market Value     |
| Yes   | 11/5/2007  | CDO           | 87337YAC0  | TABS 2006-6A A2         | 30,000,000.00     | 300,000.00         | Market Value     |
| Yes   | 11/2/2007  | CDO           | 94769WAE3  | WEBS 2006-1A A2L        | 10,000,000.00     | 100,000.00         | Market Value     |
| Yes   | 11/1/2007  | CDO           | 67572JAD7  | OCTAN 2006-2A C2        | 11,500,000.00     | 1,840,000.00       | Market Value     |
| Yes   | 10/30/2007 | CDO           | 142146AE9  | CACDO 2006-1A C1        | 12,000,000.00     | 1,440,000.00       | Market Value     |
| Yes   | 10/30/2007 | CDO           | 903399A1Q  | SYNTH - JACKS 2006-4A D | 15,000,000.00     | 3,750,000.00       | Market Value     |
| <b>Deferred Interest PIK Bonds:</b><br>There were no Deferred Interest PIK Bonds added during the current period. |            |               |            |                         |                   |                    |                  |
| <b>Written-Down Securities:</b><br>There were no Written-Down Securities added during the current period.         |            |               |            |                         |                   |                    |                  |



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### Portfolio Collateral Purchase Activity Detail

#### Final Transactions

| Trade Date     | Settle Date | Identifier | Investment Description    | Par Amount              | Purchase Price | Principal Amount        | Purchased Interest  |
|----------------|-------------|------------|---------------------------|-------------------------|----------------|-------------------------|---------------------|
| 06/25/2007     | 06/28/2007  | 62864UAL2  | MYSPT 2006-1A C           | \$5,000,000.00          | 85.0000        | \$4,250,000.00          | \$12,295.83**       |
| 06/20/2007     | 06/28/2007  | 640699AC8  | NEPTN 2004-1A A2L         | \$5,500,000.00          | 98.3750        | \$5,410,625.00          | \$16,128.75**       |
| 06/08/2007     | 07/11/2007  | 72269RAF2  | PINEM 2007-3A C           | \$10,000,000.00         | 100.0000       | \$10,000,000.00         | \$0.00              |
| 05/25/2007     | 07/03/2007  | 72348CAL7  | PPEAK 2007-1A C           | \$15,000,000.00         | 95.4200        | \$14,313,000.00         | \$0.00              |
| 05/25/2007     | 07/03/2007  | 72348CAG8  | PPEAK 2007-1A A4          | \$10,000,000.00         | 97.1100        | \$9,711,000.00          | \$0.00              |
| 05/25/2007     | 07/03/2007  | 72348CAJ2  | PPEAK 2007-1A B           | \$5,000,000.00          | 92.1900        | \$4,609,500.00          | \$0.00              |
| 06/27/2007     | 07/02/2007  | 00257PAAQ  | SYNTH - ABAC 2007-18A B*  | \$17,500,000.00         | 0.0000         | \$0.00                  | \$0.00              |
| 06/27/2007     | 07/02/2007  | 00257PAAR  | SYNTH - ABAC 2007-18A B*  | \$22,500,000.00         | 0.0000         | \$0.00                  | \$0.00              |
| 06/27/2007     | 07/02/2007  | 00257HACQ  | SYNTH - ABAC 2006-13A C*  | \$40,000,000.00         | 0.0000         | \$0.00                  | \$0.00              |
| 06/08/2007     | 07/12/2007  | 05874KAD9  | BROCK 2007-1A B           | \$15,000,000.00         | 100.0000       | \$15,000,000.00         | \$0.00              |
| 07/16/2007     | 07/19/2007  | 255098AGQ  | SYNTH - DIHAR 2006-1A A3* | \$15,000,000.00         | 0.0000         | \$0.00                  | \$0.00              |
| 07/16/2007     | 07/19/2007  | 570688AB7  | MRKV 2007-1A A2           | \$9,000,000.00          | 92.0000        | \$8,280,000.00          | \$120,634.18        |
| 07/16/2007     | 07/19/2007  | 570688AC5  | MRKV 2007-1A A3           | \$10,000,000.00         | 92.0000        | \$9,200,000.00          | \$136,232.43        |
| 06/28/2007     | 07/27/2007  | 098145AA3  | BONF 2007-1A B            | \$13,000,000.00         | 98.6500        | \$12,824,500.00         | \$0.00              |
| 08/02/2007     | 08/07/2007  | 462055AA2  | IONA 1A A                 | \$2,400,000.00          | 97.5000        | \$2,340,000.00          | \$29,800.00**       |
| 09/07/2007     | 09/12/2007  | 59020U3X1  | MLMI 2006-WMC1 A2C        | \$3,077,000.00          | 97.5000        | \$3,000,075.00          | \$7,801.90          |
| 09/13/2007     | 09/28/2007  | 00257PAU8  | ABAC 2007-18A BS2         | \$17,500,000.00         | 100.0000       | \$17,500,000.00         | \$0.00              |
| 10/04/2007     | 10/05/2007  | 288547AU6  | ELAT 2007-2 M2B           | \$685,000.00            | 94.3905        | \$646,574.93            | \$0.00              |
| <b>Totals:</b> |             |            |                           | <b>\$216,162,000.00</b> |                | <b>\$117,085,274.93</b> | <b>\$322,893.09</b> |

\* CDS Asset

\*\* Represents Purchased Accrued Interest

#### Pending Transactions

| Trade Date     | Settle Date | Identifier | Investment Description                | Par Amount | Purchase Price | Principal Amount | Purchased Interest |
|----------------|-------------|------------|---------------------------------------|------------|----------------|------------------|--------------------|
|                |             |            | No purchases pending as of 11/06/2007 |            |                |                  |                    |
| <b>Totals:</b> |             |            |                                       |            |                |                  |                    |



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**Portfolio Collateral Sales Activity Detail**

Final Transactions

| Trade Date     | Settle Date | Identifier | Investment Description   | Par Amount      | Reason For Sale                 | Original Purchase Date | Original Purchase Price | Sales Price | Principal Amount | Interest Sold |
|----------------|-------------|------------|--------------------------|-----------------|---------------------------------|------------------------|-------------------------|-------------|------------------|---------------|
| 09/14/2007     | 09/28/2007  | 00257PAAQ  | SYNTH - ABAC 2007-18A B* | \$17,500,000.00 | Discretionary/Free Trade Basket | 07/02/2007             | 0.00                    | 0.00        | \$0.00           | \$0.00        |
| <b>Totals:</b> |             |            |                          | \$17,500,000.00 |                                 |                        |                         |             | \$0.00           | \$0.00        |

\* CDS Asset

Pending Transactions

| Trade Date     | Settle Date | Identifier | Investment Description           | Par Amount | Reason For Sale | Original Purchase Date | Original Purchase Price | Sales Price | Principal Amount | Interest Sold |
|----------------|-------------|------------|----------------------------------|------------|-----------------|------------------------|-------------------------|-------------|------------------|---------------|
|                |             |            | No sales pending as of 11/6/2007 |            |                 |                        |                         |             |                  |               |
| <b>Totals:</b> |             |            |                                  |            |                 |                        |                         |             |                  |               |

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**Portfolio Interest Detail**

| Identifier | Investment Description      | Interest Collections | Beginning Balance | Calculation Method | Index Type       | Spread | Current Coupon | Coupon Type | Payment Frequency |
|------------|-----------------------------|----------------------|-------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
| 00257HACQ  | SYNTH - ABAC 2006-13A C     | 132,222.21           | 0.00              | Actual/360         |                  | 1.00   | 1.0000         | Floating    | 1 Month           |
| 002578A1Q  | SYNTH - ABAC 2006-17A C     | 151,555.55           | 40,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.10   | 1.1000         | Floating    | 1 Month           |
| 002561AC2  | ABAC 2006-HG1A B            | 227,540.39           | 8,750,000.00      | Actual/360         | LIBOR (1 month)  | 0.80   | 5.6188         | Floating    | 1 Month           |
| 00257PAU8  | ABAC 2007-18A BS2           | 96,124.23            | 0.00              | Actual/360         |                  | 1.25   | 6.1225         | Floating    | 1 Month           |
| 00257PAUQ  | SYNTH - ABAC 2007-18A B     | 53,472.23            | 0.00              | Actual/360         |                  | 1.25   | 1.2500         | Floating    | 1 Month           |
| 00257PAAR  | SYNTH - ABAC 2007-18A B     | 95,200.00            | 0.00              | Actual/360         |                  | 1.28   | 1.2800         | Floating    | 1 Month           |
|            | Subtotal for ABAC 2007-18A  |                      | 0.00              |                    |                  |        |                |             |                   |
| 00075XAK3  | ABFC 2006-OP2 M4            | 48,186.30            | 2,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.37   | 5.2425         | Floating    | 1 Month           |
| 00075XAM9  | ABFC 2006-OP2 M6            | 48,864.08            | 2,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | Subtotal for ABFC 2006-OP2  |                      | 5,000,000.00      |                    |                  |        |                |             |                   |
| 04541GX1Q  | SYNTH - ABSHE 2006-HE3 M4   | 43,666.67            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.31   | 1.3100         | Floating    | 1 Month           |
| 04544NAH7  | ABSHE 2006-HE6 M4           | 115,850.41           | 6,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 04544NAJ3  | ABSHE 2006-HE6 M5           | 169,022.88           | 8,708,000.00      | Actual/360         | LIBOR (1 month)  | 0.41   | 5.2825         | Floating    | 1 Month           |
|            | Subtotal for ABSHE 2006-HE6 |                      | 14,708,000.00     |                    |                  |        |                |             |                   |
| 04544RA1Q  | SYNTH - ABSHE 2007-HE1 M5   | 38,333.33            | 10,000,000.00     | Actual/360         | LIBOR (3 months) | 1.15   | 1.1500         | Floating    | 1 Month           |
| 00389PAC9  | ACABS 2006-2A AZ1           | 298,309.24           | 9,971,709.83      | Actual/360         | LIBOR (3 months) | 0.53   | 5.7831         | Floating    | 3 Months          |
| 000829A1Q  | SYNTH - ACABS 2006-AQA A3   | 45,558.33            | 15,000,000.00     | Actual/360         | LIBOR (3 months) | 1.42   | 1.4200         | Floating    | 3 Months          |
| 00400DAC1  | ACDO 12A B                  | 303,580.55           | 14,000,000.00     | Actual/360         | LIBOR (3 months) | 1.30   | 6.5438         | Floating    | 3 Months          |
| 004421UIR  | SYNTH - ACE 2005-HE7 M5     | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 004421YX5  | ACE 2006-HE2 M2             | 105,077.88           | 5,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.32   | 5.1925         | Floating    | 1 Month           |
| 004421UIQ  | SYNTH - ACE 2006-NC1 M2     | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 00441YAJ1  | ACE 2006-OP2 M4             | 77,098.06            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.37   | 5.2425         | Floating    | 1 Month           |
| 00441YAK8  | ACE 2006-OP2 M5             | 29,064.27            | 1,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 00441YAL6  | ACE 2006-OP2 M6             | 78,182.52            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | Subtotal for ACE 2006-OP2   |                      | 9,500,000.00      |                    |                  |        |                |             |                   |
| 00443LAM0  | ACE 2007-HE1 M7             | 225,872.27           | 10,895,000.00     | Actual/360         | LIBOR (1 month)  | 0.80   | 5.6725         | Floating    | 1 Month           |
| 03072SV1Q  | SYNTH - AMSI 2005-R11 M5    | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (3 months) | 0.95   | 0.9500         | Floating    | 1 Month           |
| 03878YAB4  | ARCAF 2006-2A 3             | 914,972.34           | 29,979,341.59     | Actual/360         | LIBOR (3 months) | 0.65   | 5.9031         | Floating    | 3 Months          |
| 040104NIQ  | SYNTH - ARSI 2005-W2 M5     | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 040104R1Q  | SYNTH - ARSI 2006-W1 M2     | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 07272PA1Q  | SYNTH - BAYF 2006-1A 4      | 67,100.81            | 14,915,894.37     | Actual/360         | LIBOR (1 month)  | 2.05   | 2.0500         | Floating    | 3 Months          |
| 08861KAG1  | BFCSL 2006-1A B2            | 407,695.14           | 20,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.45   | 5.5413         | Floating    | 1 Month           |
| 08861KAB2  | BFCSL 2006-1A C             | 175,884.19           | 8,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.54   | 5.6313         | Floating    | 1 Month           |
|            | Subtotal for BFCSL 2006-1A  |                      | 28,500,000.00     |                    |                  |        |                |             |                   |
| 078452A1Q  | SYNTH - BLHV 2006-1A B      | 83,333.34            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 3.00   | 3.0000         | Floating    | 3 Months          |
| 055682AH1  | BNCMT 2006-1 M4             | 155,280.56           | 8,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.41   | 5.2825         | Floating    | 1 Month           |
| 055682AJ7  | BNCMT 2006-1 M5             | 116,867.08           | 6,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.43   | 5.3025         | Floating    | 1 Month           |
|            | Subtotal for BNCMT 2006-1   |                      | 14,000,000.00     |                    |                  |        |                |             |                   |
| 098145AA3  | BONF 2007-1A B              | 0.00                 | 0.00              | Actual/360         | LIBOR (3 months) | 2.00   | 7.3610         | Floating    | 3 Months          |



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### Portfolio Interest Detail

| Identifier | Investment Description              | Interest Collections | Beginning Balance    | Calculation Method | Index Type       | Spread | Current Coupon | Coupon Type | Payment Frequency |
|------------|-------------------------------------|----------------------|----------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
| 05874KAD9  | BROCK 2007-1A B                     | 383,555.75           | 0.00                 | Actual/360         | LIBOR (3 months) | 2.50   | 7.3650         | Floating    | 3 Months          |
| 07387931Q  | SYNTH - BSABS 2005-HE11 M4          | 47,500.00            | 15,000,000.00        | Actual/360         |                  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 07387UH1Q  | SYNTH - BSABS 2006-HE3 M2           | 12,750.00            | 22,500,000.00        | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 073886AC7  | BSABS 2006-ST1 M1                   | 113,310.81           | 5,886,000.00         | Actual/360         | LIBOR (1 month)  | 0.36   | 5.2325         | Floating    | 1 Month           |
| 07400XAB8  | BSMF 2006-AC1 M1                    | 113,029.04           | 5,913,000.00         | Actual/360         | LIBOR (1 month)  | 0.32   | 5.1925         | Floating    | 1 Month           |
| 07400XAF5  | BSMF 2006-AC1 M2                    | 59,605.92            | 3,080,000.00         | Actual/360         | LIBOR (1 month)  | 0.39   | 5.2625         | Floating    | 1 Month           |
| 07400XAH1  | BSMF 2006-AC1 M4                    | 24,301.63            | 1,232,000.00         | Actual/360         | LIBOR (1 month)  | 0.50   | 5.6313         | Floating    | 1 Month           |
|            | <b>Subtotal for BSMF 2006-AC1</b>   |                      | <b>10,225,000.00</b> |                    |                  |        |                |             |                   |
| 11801IAB1  | BUCHN 2006-1A A2                    | 464,336.25           | 30,000,000.00        | Actual/360         | LIBOR (3 months) | 0.70   | 6.0600         | Floating    | 3 Months          |
| 142146AC3  | CACDO 2006-1A B1                    | 195,575.24           | 13,000,000.00        | Actual/360         | LIBOR (3 months) | 0.53   | 5.9100         | Floating    | 3 Months          |
| 142146AB9  | CACDO 2006-1A C1                    | 207,210.98           | 12,000,000.00        | Actual/360         | LIBOR (3 months) | 1.40   | 6.7800         | Floating    | 3 Months          |
|            | <b>Subtotal for CACDO 2006-1A</b>   |                      | <b>25,000,000.00</b> |                    |                  |        |                |             |                   |
| 14454AAK5  | CARR 2006-FRE2 M5                   | 131,168.94           | 6,746,000.00         | Actual/360         | LIBOR (1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |
| 14454AAL3  | CARR 2006-FRE2 M6                   | 142,658.98           | 7,261,000.00         | Actual/360         | LIBOR (1 month)  | 0.48   | 5.3525         | Floating    | 1 Month           |
|            | <b>Subtotal for CARR 2006-FRE2</b>  |                      | <b>14,007,000.00</b> |                    |                  |        |                |             |                   |
| 144531E1Q  | SYNTH - CARR 2006-NC1 M2            | 12,750.00            | 22,500,000.00        | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 144528A1Q  | SYNTH - CARR 2006-NC3 M5            | 42,666.67            | 10,000,000.00        | Actual/360         |                  | 1.28   | 1.2800         | Floating    | 1 Month           |
| 12479DAJ7  | CBASS 2006-CB7 M4                   | 78,001.49            | 4,054,000.00         | Actual/360         | LIBOR (1 month)  | 0.36   | 5.2325         | Floating    | 1 Month           |
| 12479DAK4  | CBASS 2006-CB7 M5                   | 31,001.89            | 1,600,000.00         | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 12479DAL2  | CBASS 2006-CB7 M6                   | 48,864.08            | 2,500,000.00         | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | <b>Subtotal for CBASS 2006-CB7</b>  |                      | <b>8,154,000.00</b>  |                    |                  |        |                |             |                   |
| 15719MAB7  | CETUS 2006-2A A2                    | 449,266.68           | 30,000,000.00        | Actual/360         | LIBOR (3 months) | 0.50   | 6.0875         | Floating    | 3 Months          |
| 15719RAE0  | CETUS 2006-3A B                     | 623,099.10           | 30,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.53   | 5.6213         | Floating    | 1 Month           |
| 16162XAF4  | CHASE 2006-S3 1A6                   | 460,000.00           | 23,000,000.00        | 30/360 (US/NASD)   |                  |        | 6.0000         | Fixed       | 1 Month           |
| 17309PAG1  | CMLTI 2006-AMC1 M4                  | 63,495.74            | 3,277,000.00         | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 17309LAL9  | CMLTI 2006-HE2 M6                   | 224,283.33           | 11,455,000.00        | Actual/360         | LIBOR (1 month)  | 0.46   | 5.5913         | Floating    | 1 Month           |
| 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5           | 38,333.33            | 10,000,000.00        | Actual/360         | LIBOR (1 month)  | 1.15   | 1.1500         | Floating    | 1 Month           |
| 17309QAH7  | CMLTI 2006-WFH3 M4                  | 138,024.80           | 7,161,000.00         | Actual/360         | LIBOR (1 month)  | 0.37   | 5.2425         | Floating    | 1 Month           |
| 17309QAK0  | CMLTI 2006-WFH3 M6                  | 107,989.58           | 5,525,000.00         | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | <b>Subtotal for CMLTI 2006-WFH3</b> |                      | <b>12,686,000.00</b> |                    |                  |        |                |             |                   |
| 17309SAH3  | CMLTI 2006-WFH4 M4                  | 83,026.13            | 4,300,000.00         | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 17309SAK6  | CMLTI 2006-WFH4 M6                  | 168,129.29           | 8,587,000.00         | Actual/360         | LIBOR (1 month)  | 0.46   | 5.3325         | Floating    | 1 Month           |
|            | <b>Subtotal for CMLTI 2006-WFH4</b> |                      | <b>12,887,000.00</b> |                    |                  |        |                |             |                   |
| 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5          | 35,000.00            | 10,000,000.00        | Actual/360         | LIBOR (1 month)  | 1.05   | 1.0500         | Floating    | 1 Month           |
| 17311XAF2  | CMLTI 2007-AMC2 M3                  | 383,456.94           | 20,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.34   | 5.2125         | Floating    | 1 Month           |
| 17311XAG0  | CMLTI 2007-AMC2 M4                  | 392,268.04           | 20,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.47   | 5.3425         | Floating    | 1 Month           |
|            | <b>Subtotal for CMLTI 2007-AMC2</b> |                      | <b>40,000,000.00</b> |                    |                  |        |                |             |                   |
| 17312EAJ5  | CMLTI 2007-AMC3 M4                  | 124,108.39           | 5,680,000.00         | Actual/360         | LIBOR (1 month)  | 1.13   | 6.0025         | Floating    | 1 Month           |
| 17312EAK2  | CMLTI 2007-AMC3 M5                  | 115,282.31           | 5,064,000.00         | Actual/360         | LIBOR (1 month)  | 1.40   | 6.2725         | Floating    | 1 Month           |

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|------------|------------------------------|----------------------|-------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
| 202636A1Q  | Subtotal for CMLTI 2007-AMC3 | 76,388.89            | 10,744,000.00     | Actual/360         | LIBOR (3 months) | 2.75   | 2.7500         | Floating    | 1 Month           |
| 12777CAC3  | SYNTH - COMMO 2006-5A B      | 89,331.67            | 10,000,000.00     | Actual/360         | LIBOR (3 months) | 0.53   | 6.0300         | Floating    | 3 Months          |
| 12777CAD1  | CRNMZ 2006-2A B1             | 41,430.28            | 6,000,000.00      | Actual/360         | LIBOR (3 months) | 0.73   | 6.1000         | Floating    | 3 Months          |
|            | CRNMZ 2006-2A B2             |                      | 2,750,000.00      |                    |                  |        |                |             |                   |
|            | Subtotal for CRNMZ 2006-2A   |                      | 8,750,000.00      |                    |                  |        |                |             |                   |
| 12627HAN0  | CSAB 2006-2 M1               | 127,647.85           | 6,611,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 12627HAV2  | CSAB 2006-2 M2B              | 147,294.10           | 7,549,000.00      | Actual/360         | LIBOR (1 month)  | 0.44   | 5.3125         | Floating    | 1 Month           |
|            | Subtotal for CSAB 2006-2     |                      | 14,160,000.00     |                    |                  |        |                |             |                   |
| 12628LAN0  | CSAB 2006-4 M1B              | 148,589.57           | 7,750,000.00      | Actual/360         | LIBOR (1 month)  | 0.34   | 5.2125         | Floating    | 1 Month           |
| 22541QPB2  | CSFB 2003-21 1A4             | 341,250.00           | 19,500,000.00     | 30/360 (US/NASD)   | LIBOR (1 month)  | 0.50   | 5.2500         | Fixed       | 1 Month           |
| 17310JAB3  | CTIUS 2006-2A B              | 181,230.79           | 7,302,601.34      | Actual/360         | LIBOR (1 month)  | 0.50   | 5.1875         | Floating    | 1 Month           |
| 02150EAY9  | CWALT 2007-5CB 1A23          | 534,690.86           | 28,037,250.13     | 30/360 (US/NASD)   | LIBOR (1 month)  | 0.55   | 5.4225         | Floating    | 1 Month           |
| 12667ON1Q  | SYNTH - CWL 2005-BC5 M5      | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 126670U1Q  | SYNTH - CWL 2006-1 MV5       | 33,333.34            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.00   | 1.0000         | Floating    | 1 Month           |
| 12667CAJ1  | CWL 2006-19 M5               | 107,913.97           | 5,550,000.00      | Actual/360         | LIBOR (1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |
| 12667CAK8  | CWL 2006-19 M6               | 90,689.32            | 4,600,000.00      | Actual/360         | LIBOR (1 month)  | 0.50   | 5.3725         | Floating    | 1 Month           |
|            | Subtotal for CWL 2006-19     |                      | 10,150,000.00     |                    |                  |        |                |             |                   |
| 12668HA1Q  | SYNTH - CWL 2006-26 M5       | 53,333.33            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.60   | 1.6000         | Floating    | 1 Month           |
| 045427A1Q  | SYNTH - CWL 2006-8 M2        | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 12669VAJ7  | CWL 2007-7 M4                | 83,333.61            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.83   | 5.7025         | Floating    | 1 Month           |
| 25150PAG4  | DBALT 2006-AR4 M4            | 48,843.23            | 2,512,000.00      | Actual/360         | LIBOR (1 month)  | 0.42   | 5.5113         | Floating    | 1 Month           |
| 25150PAJ8  | DBALT 2006-AR4 M6            | 55,044.47            | 2,792,000.00      | Actual/360         | LIBOR (1 month)  | 0.50   | 5.6313         | Floating    | 1 Month           |
|            | Subtotal for DBALT 2006-AR4  |                      | 5,304,000.00      |                    |                  |        |                |             |                   |
| 255098AGQ  | SYNTH - DIHAR 2006-1A A3     | 3,720.83             | 0.00              | Actual/360         | LIBOR (3 months) | 0.47   | 0.4700         | Floating    | 3 Months          |
| 26442AAC2  | DUKEF 2006-12A A2            | 119,108.89           | 8,000,000.00      | Actual/360         | LIBOR (3 months) | 0.53   | 6.2538         | Floating    | 3 Months          |
| 28248EAJ1  | EIGHT 2007-1A A4             | 335,288.88           | 20,000,000.00     | Actual/360         | LIBOR (3 months) | 1.20   | 6.4000         | Floating    | 3 Months          |
| 28248EAL6  | EIGHT 2007-1A B              | 213,644.44           | 10,000,000.00     | Actual/360         | LIBOR (3 months) | 3.00   | 8.2000         | Floating    | 3 Months          |
|            | Subtotal for EIGHT 2007-1A   |                      | 30,000,000.00     |                    |                  |        |                |             |                   |
| 288547AU6  | ELAT 2007-2 M2B              | 2,597.29             | 0.00              | Actual/360         | LIBOR (1 month)  | 1.70   | 6.5725         | Floating    | 1 Month           |
| 32027NY1Q  | SYNTH - FFML 2005-FF12 M5    | 45,986.12            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 30247DAJ0  | FFML 2006-FF13 M4            | 115,850.42           | 6,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 362334FIQ  | SYNTH - FFML 2006-FF4 M2     | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 32028TA1Q  | SYNTH - FFML 2007-FF1 M5     | 51,666.67            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.55   | 1.5500         | Floating    | 1 Month           |
| 35729MAJ6  | FHLT 2006-3 M4               | 38,752.36            | 2,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.5313         | Floating    | 1 Month           |
| 35729MAK3  | FHLT 2006-3 M5               | 213,510.76           | 11,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.41   | 5.5413         | Floating    | 1 Month           |
| 35729MAL1  | FHLT 2006-3 M6               | 39,294.58            | 2,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.48   | 5.6113         | Floating    | 1 Month           |
|            | Subtotal for FHLT 2006-3     |                      | 15,000,000.00     |                    |                  |        |                |             |                   |
| 35729VAJ6  | FHLT 2006-D M4               | 38,752.36            | 2,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 35729VAK3  | FHLT 2006-D M5               | 194,439.59           | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |

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|------------|-----------------------------|----------------------|-------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
| 35729VAL1  | FHLT 2006-D M6              | 58,840.20            | 3,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.47   | 5.3425         | Floating    | 1 Month           |
|            | Subtotal for FHLT 2006-D    |                      | 15,000,000.00     |                    |                  |        |                |             |                   |
| 347288AG7  | FTDQ 2006-1A B              | 347,335.15           | 14,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.52   | 5.6438         | Floating    | 1 Month           |
| 367910AG1  | GEWMC 2005-1 M3             | 121,027.32           | 6,160,000.00      | Actual/360         | LIBOR (1 month)  | 0.48   | 5.6113         | Floating    | 1 Month           |
| 362257AH0  | GSAA 2006-17 M4             | 66,978.94            | 3,475,000.00      | Actual/360         | LIBOR (1 month)  | 0.37   | 5.2425         | Floating    | 1 Month           |
| 362257AK3  | GSAA 2006-17 M6             | 104,490.92           | 5,346,000.00      | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | Subtotal for GSAA 2006-17   |                      | 8,821,000.00      |                    |                  |        |                |             |                   |
| 362341K1Q  | SYNTH - GSAMP 2005-HE4 M5   | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 36245DAK6  | GSAMP 2006-FM2 M5           | 190,556.14           | 9,837,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 36245DAL4  | GSAMP 2006-FM2 M6           | 97,873.27            | 5,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.46   | 5.3325         | Floating    | 1 Month           |
|            | Subtotal for GSAMP 2006-FM2 |                      | 14,837,000.00     |                    |                  |        |                |             |                   |
| 36244KA1Q  | SYNTH - GSAMP 2006-HE3 M2   | 12,379.02            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 40430FAJ1  | HASC 2007-HE1 M4            | 34,525.09            | 1,693,000.00      | Actual/360         | LIBOR (1 month)  | 0.70   | 5.5725         | Floating    | 1 Month           |
| 40430RAJ5  | HASC 2007-HE2 M4            | 78,379.43            | 3,750,000.00      | Actual/360         | LIBOR (1 month)  | 0.85   | 5.7225         | Floating    | 1 Month           |
| 437084Q1Q  | SYNTH - HEAT 2005-8 M5      | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 437084V1Q  | SYNTH - HEAT 2006-4 M2      | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 43709NAK9  | HEAT 2006-7 M4              | 185,843.39           | 9,625,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 43710LA1Q  | SYNTH - HEAT 2007-1 M5      | 18,333.34            | 5,000,000.00      | Actual/360         | LIBOR (1 month)  | 1.10   | 1.1000         | Floating    | 1 Month           |
| 40431EAB4  | HSPI 2006-1A A3             | 311,422.22           | 20,000,000.00     | Actual/360         | LIBOR (3 months) | 0.80   | 6.3000         | Floating    | 3 Months          |
| 40431EAG9  | HSPI 2006-1A B              | 330,330.01           | 18,000,000.00     | Actual/360         | LIBOR (3 months) | 1.90   | 7.4000         | Floating    | 3 Months          |
|            | Subtotal for HSPI 2006-1A   |                      | 38,000,000.00     |                    |                  |        |                |             |                   |
| 40432AAL5  | HSPI 2007-2A B1             | 311,674.15           | 10,000,000.00     | Actual/360         | LIBOR (3 months) | 2.75   | 7.7338         | Floating    | 3 Months          |
| 45662DAK1  | INDX 2006-AR29 M4           | 40,498.30            | 2,089,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 45662DAL9  | INDX 2006-AR29 M5           | 40,781.49            | 2,089,000.00      | Actual/360         | LIBOR (1 month)  | 0.44   | 5.3125         | Floating    | 1 Month           |
|            | Subtotal for INDX 2006-AR29 |                      | 4,178,000.00      |                    |                  |        |                |             |                   |
| 462055AA2  | IONA IA A                   | 36,554.64            | 0.00              | Actual/360         | LIBOR (3 months) | 0.60   | 6.0000         | Floating    | 3 Months          |
| 46601WAE5  | IXION 2006-6 2              | 290,101.57           | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.70   | 5.7913         | Floating    | 1 Month           |
| 903399A1Q  | SYNTH - JACKS 2006-4A D     | 67,083.33            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.75   | 1.7500         | Floating    | 3 Months          |
| 466285AG8  | JPALT 2006-A6 1M2           | 185,761.04           | 9,582,000.00      | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2750         | Floating    | 1 Month           |
| 466286AG6  | JPALT 2006-A7 1M2           | 61,957.49            | 3,247,000.00      | Actual/360         | LIBOR (1 month)  | 0.31   | 5.1825         | Floating    | 1 Month           |
| 46626LA1Q  | SYNTH - JPMAC 2005-OPT1 M5  | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 46626LF1Q  | SYNTH - JPMAC 2006-FRE1 M2  | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 46629VAJ4  | JPMAC 2006-HE3 M4           | 57,925.20            | 3,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 46629VAK1  | JPMAC 2006-HE3 M5           | 58,230.21            | 3,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.41   | 5.2825         | Floating    | 1 Month           |
| 46629VAL9  | JPMAC 2006-HE3 M6           | 29,420.10            | 1,500,000.00      | Actual/360         | LIBOR (1 month)  | 0.47   | 5.3425         | Floating    | 1 Month           |
|            | Subtotal for JPMAC 2006-HE3 |                      | 7,500,000.00      |                    |                  |        |                |             |                   |
| 49327HAH8  | KSLT 2006-A 2B              | 89,546.66            | 6,000,000.00      | Actual/360         | LIBOR (3 months) | 0.48   | 5.6800         | Floating    | 3 Months          |
| 542514NIQ  | SYNTH - LBMLT 2005-WL2 M5   | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 542514RQ9  | LBMLT 2006-1 M3             | 175,605.62           | 9,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.44   | 5.3125         | Floating    | 1 Month           |



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| 542514RIQ  | SYNTH - LBMLT 2006-1 M2     | 12,750.00            | 22,500,000.00     | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
|            | Subtotal for LBMLT 2006-1   |                      | 31,500,000.00     |                    |                  |        |                |             |                   |
| 54251UAIQ  | SYNTH - LBMLT 2006-8 M5     | 75,333.34            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 2.26   | 2.2600         | Floating    | 1 Month           |
| 54251WAIJ  | LBMLT 2006-9 M4             | 115,647.08           | 6,000,000.00      | Actual/360         |                  | 0.37   | 5.2425         | Floating    | 1 Month           |
| 53160QAIQ  | SYNTH - LBRAC 2006-1A C     | 23,666.67            | 15,000,000.00     | Actual/360         |                  | 1.42   | 1.4200         | Floating    | 3 Months          |
| 50547QAB3  | LCERT 2006-1A A2            | 609,244.44           | 40,000,000.00     | Actual/360         | LIBOR (3 months) | 0.60   | 6.1575         | Floating    | 3 Months          |
| 50547QAC1  | LCERT 2006-1A B             | 363,400.00           | 20,000,000.00     | Actual/360         | LIBOR (3 months) | 1.75   | 7.3075         | Floating    | 3 Months          |
|            | Subtotal for LCERT 2006-1A  |                      | 60,000,000.00     |                    |                  |        |                |             |                   |
| 54316PAC4  | LRDG 2007-2A A2S            | 75,644.45            | 5,000,000.00      | Actual/360         | LIBOR (3 months) | 0.56   | 6.2631         | Floating    | 3 Months          |
| 507238AG8  | LSECA 2007-1A A4            | 647,930.25           | 19,500,000.00     | Actual/360         | LIBOR (3 months) | 0.75   | 6.0031         | Floating    | 3 Months          |
| 507238AJ2  | LSECA 2007-1A B             | 393,241.65           | 9,500,000.00      | Actual/360         | LIBOR (3 months) | 2.25   | 7.5031         | Floating    | 3 Months          |
|            | Subtotal for LSECA 2007-1A  |                      | 29,000,000.00     |                    |                  |        |                |             |                   |
| 57643LM1Q  | SYNTH - MABS 2005-NC2 M5    | 47,500.00            | 15,000,000.00     | Actual/360         |                  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 576455AIQ  | SYNTH - MABS 2006-HE5 M5    | 58,666.67            | 10,000,000.00     | Actual/360         |                  | 1.76   | 1.7600         | Floating    | 1 Month           |
| 57643LN1Q  | SYNTH - MABS 2006-NC1 M2    | 12,750.00            | 22,500,000.00     | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 55275RA1Q  | SYNTH - MABS 2006-NC3 M5    | 46,000.00            | 10,000,000.00     | Actual/360         |                  | 1.38   | 1.3800         | Floating    | 1 Month           |
| 564616AD2  | MANTO 2006-1A B             | 152,562.12           | 9,883,811.32      | Actual/360         | LIBOR (3 months) | 0.68   | 6.1750         | Floating    | 3 Months          |
| 58162QAC8  | MCKIN 2006-3A B1            | 98,756.28            | 4,875,884.80      | Actual/360         | LIBOR (1 month)  | 0.52   | 5.6419         | Floating    | 1 Month           |
| 59020UG1Q  | SYNTH - MLMI 2005-AR1 M2    | 47,500.00            | 15,000,000.00     | Actual/360         |                  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 59020U31Q  | SYNTH - MLMI 2006-HE1 M2    | 12,750.00            | 22,500,000.00     | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 59022QAK8  | MLMI 2006-HE5 M5            | 291,151.04           | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.41   | 5.2825         | Floating    | 1 Month           |
| 59023AAK2  | MLMI 2006-MLN1 M5           | 104,448.38           | 5,400,000.00      | Actual/360         | LIBOR (1 month)  | 0.39   | 5.2625         | Floating    | 1 Month           |
| 59023AAL0  | MLMI 2006-MLN1 M6           | 76,872.93            | 3,933,000.00      | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
|            | Subtotal for MLMI 2006-MLN1 |                      | 9,333,000.00      |                    |                  |        |                |             |                   |
| 59020U3X1  | MLMI 2006-WMC1 A2C          | 27,811.16            | 0.00              | Actual/360         | LIBOR (1 month)  | 0.20   | 5.0725         | Floating    | 1 Month           |
| 570688AB7  | MRKV 2007-1A A2             | 201,565.98           | 0.00              | Actual/360         | LIBOR (3 months) | 0.75   | 6.4738         | Floating    | 3 Months          |
| 570688AC5  | MRKV 2007-1A A3             | 227,628.86           | 0.00              | Actual/360         | LIBOR (3 months) | 0.85   | 6.5738         | Floating    | 3 Months          |
|            | Subtotal for MRKV 2007-1A   |                      | 0.00              |                    |                  |        |                |             |                   |
| 61744CU1Q  | SYNTH - MSAC 2005-HE5 M5    | 47,500.00            | 15,000,000.00     | Actual/360         |                  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 617451D1Q  | SYNTH - MSAC 2006-HE1 M5    | 51,666.67            | 10,000,000.00     | Actual/360         |                  | 1.55   | 1.5500         | Floating    | 1 Month           |
| 617451E1Q  | SYNTH - MSAC 2006-HE2 M2    | 12,761.00            | 22,500,000.00     | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 61750MAL9  | MSAC 2006-HE7 M5            | 254,428.63           | 13,131,000.00     | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |
| 61750SAH5  | MSAC 2006-HE8 M2            | 285,559.39           | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.30   | 5.1725         | Floating    | 1 Month           |
| 61748LAG7  | MSAC 2006-NC4 M2            | 120,068.20           | 6,307,000.00      | Actual/360         | LIBOR (1 month)  | 0.30   | 5.1725         | Floating    | 1 Month           |
| 61749BAL7  | MSAC 2006-NC5 M5            | 41,914.75            | 2,167,000.00      | Actual/360         | LIBOR (1 month)  | 0.39   | 5.2625         | Floating    | 1 Month           |
| 61749BAM5  | MSAC 2006-NC5 M6            | 60,076.64            | 3,079,000.00      | Actual/360         | LIBOR (1 month)  | 0.44   | 5.3125         | Floating    | 1 Month           |
|            | Subtotal for MSAC 2006-NC5  |                      | 5,246,000.00      |                    |                  |        |                |             |                   |
| 61744CX1Q  | SYNTH - MSAC 2006-WMC1 M5   | 48,333.34            | 10,000,000.00     | Actual/360         |                  | 1.45   | 1.4500         | Floating    | 1 Month           |
| 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2   | 12,736.91            | 22,500,000.00     | Actual/360         |                  | 0.17   | 0.1700         | Floating    | 1 Month           |

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As of: 11/06/2007

**Portfolio Interest Detail**

| Identifier | Investment Description             | Interest Collections | Beginning Balance    | Calculation Method | Index Type        | Spread | Current Coupon | Coupon Type | Payment Frequency |
|------------|------------------------------------|----------------------|----------------------|--------------------|-------------------|--------|----------------|-------------|-------------------|
| 617526A1Q  | SYNTH - MSAC 2007-HE1 M5           | 43,333.33            | 10,000,000.00        | Actual/360         |                   | 1.30   | 1.3000         | Floating    | 1 Month           |
| 61753EA1Q  | SYNTH - MSAC 2007-HE2 M5           | 41,666.66            | 10,000,000.00        | Actual/360         |                   | 1.25   | 1.2500         | Floating    | 1 Month           |
| 61753KAJ5  | MSAC 2007-HE5 M4                   | 109,589.25           | 5,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 1.15   | 6.0225         | Floating    | 1 Month           |
| 61753KA1Q  | SYNTH - MSAC 2007-HE5 M4           | 57,500.00            | 15,000,000.00        | Actual/360         |                   | 1.15   | 1.1500         | Floating    | 1 Month           |
|            | <b>Subtotal for MSAC 2007-HE5</b>  |                      | <b>20,000,000.00</b> |                    |                   |        |                |             |                   |
| 617505A1Q  | SYNTH - MSAC 2007-NC1 M5           | 22,500.00            | 5,000,000.00         | Actual/360         |                   | 1.35   | 1.3500         | Floating    | 1 Month           |
| 61753NAJ9  | MSAC 2007-NC2 M3                   | 99,422.59            | 5,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.55   | 5.4225         | Floating    | 1 Month           |
| 78465SA1Q  | SYNTH - MSC 2006-SRR1 B            | 110,000.00           | 30,000,000.00        | Actual/360         |                   | 1.10   | 1.1000         | Floating    | 1 Month           |
| 78465SA1R  | SYNTH - MSC 2006-SRR1 B            | 36,666.67            | 10,000,000.00        | Actual/360         |                   | 1.10   | 1.1000         | Floating    | 1 Month           |
|            | <b>Subtotal for MSC 2006-SRR1</b>  |                      | <b>40,000,000.00</b> |                    |                   |        |                |             |                   |
| 78466MA1Q  | SYNTH - MSC 2007-SRR3 C            | 107,250.00           | 30,000,000.00        | Actual/360         |                   | 1.10   | 1.1000         | Floating    | 1 Month           |
| 78466MA1R  | SYNTH - MSC 2007-SRR3 C            | 35,750.00            | 10,000,000.00        | Actual/360         |                   | 1.10   | 1.1000         | Floating    | 1 Month           |
|            | <b>Subtotal for MSC 2007-SRR3</b>  |                      | <b>40,000,000.00</b> |                    |                   |        |                |             |                   |
| 62864UAL2  | MYSPT 2006-1A C                    | 88,908.34            | 0.00                 | Actual/360         | LIBOR ( 3 months) | 1.45   | 7.1444         | Floating    | 3 Months          |
| 65537EAJ3  | NAA 2006-AR3 M3                    | 85,225.02            | 4,286,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.55   | 5.6813         | Floating    | 1 Month           |
| 63155PAD7  | NASS 2006-1A B                     | 134,638.77           | 8,959,989.40         | Actual/360         | LIBOR ( 3 months) | 0.52   | 6.1413         | Floating    | 3 Months          |
| 64352VM1Q  | SYNTH - NCHE 2005-4 M5             | 47,500.00            | 15,000,000.00        | Actual/360         |                   | 0.95   | 0.9500         | Floating    | 1 Month           |
| 64352VVK3  | NCHE 2005-B M1                     | 196,472.92           | 10,000,000.00        | Actual/360         | LIBOR ( 1 month)  | 0.48   | 5.3525         | Floating    | 1 Month           |
| 640699AC8  | NEPTN 2004-1A A2L                  | 86,336.25            | 0.00                 | Actual/360         | LIBOR ( 3 months) | 0.85   | 6.5738         | Floating    | 3 Months          |
| 65537FAJ0  | NHELI 2006-FM2 M4                  | 36,750.36            | 1,900,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.39   | 5.2625         | Floating    | 1 Month           |
| 65537FAK7  | NHELI 2006-FM2 M5                  | 36,879.14            | 1,900,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.41   | 5.2825         | Floating    | 1 Month           |
| 65537FAL5  | NHELI 2006-FM2 M6                  | 39,294.58            | 2,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.48   | 5.3525         | Floating    | 1 Month           |
|            | <b>Subtotal for NHELI 2006-FM2</b> |                      | <b>5,800,000.00</b>  |                    |                   |        |                |             |                   |
| 67572GA1Q  | SYNTH - OCTAN 2006-1A D            | 64,312.50            | 15,000,000.00        | Actual/360         |                   | 1.47   | 1.4700         | Floating    | 3 Months          |
| 67572JAB1  | OCTAN 2006-2A B                    | 275,439.30           | 18,500,000.00        | Actual/360         | LIBOR ( 3 months) | 0.53   | 6.0300         | Floating    | 3 Months          |
| 67572JAC9  | OCTAN 2006-2A C1                   | 136,702.22           | 8,000,000.00         | Actual/360         | LIBOR ( 3 months) | 1.40   | 6.9000         | Floating    | 3 Months          |
| 67572JAD7  | OCTAN 2006-2A C2                   | 205,230.28           | 11,500,000.00        | Actual/360         | LIBOR ( 3 months) | 1.70   | 7.2000         | Floating    | 3 Months          |
|            | <b>Subtotal for OCTAN 2006-2A</b>  |                      | <b>38,000,000.00</b> |                    |                   |        |                |             |                   |
| 6757MIAD4  | OCTON 2007-1A A3                   | 304,462.76           | 20,000,000.00        | Actual/360         | LIBOR ( 3 months) | 0.60   | 5.9800         | Floating    | 3 Months          |
| 6757MIAE2  | OCTON 2007-1A B                    | 188,009.16           | 10,000,000.00        | Actual/360         | LIBOR ( 3 months) | 2.00   | 7.3800         | Floating    | 3 Months          |
|            | <b>Subtotal for OCTON 2007-1A</b>  |                      | <b>30,000,000.00</b> |                    |                   |        |                |             |                   |
| 68389BAH6  | OOMLT 2006-3 M5                    | 136,107.71           | 7,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |
| 68389BAJ2  | OOMLT 2006-3 M6                    | 156,907.21           | 8,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.47   | 5.3425         | Floating    | 1 Month           |
|            | <b>Subtotal for OOMLT 2006-3</b>   |                      | <b>15,000,000.00</b> |                    |                   |        |                |             |                   |
| 68400DA1Q  | SYNTH - OOMLT 2007-1 M5            | 18,333.34            | 5,000,000.00         | Actual/360         | LIBOR ( 1 month)  | 1.10   | 1.1000         | Floating    | 1 Month           |
| 68402BAK2  | OOMLT 2007-3 M5                    | 112,978.14           | 5,000,000.00         | Actual/360         | LIBOR ( 3 months) | 1.35   | 6.2225         | Floating    | 3 Months          |
| 68571UAE9  | ORCHD 2005-2A A3                   | 340,562.05           | 11,000,000.00        | Actual/360         | LIBOR ( 3 months) | 0.80   | 5.6775         | Floating    | 3 Months          |
| 69121UAJ1  | OWNIT 2006-7 M4                    | 59,489.19            | 3,081,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.38   | 5.5113         | Floating    | 1 Month           |
| 69121UAL6  | OWNIT 2006-7 M6                    | 61,381.77            | 3,135,000.00         | Actual/360         | LIBOR ( 1 month)  | 0.46   | 5.3325         | Floating    | 1 Month           |



Wells Fargo Bank, N.A.  
Corporate Trust Services  
9062 Old Annapolis Road  
Columbia, MD 21045-1951

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### Portfolio Interest Detail

| Identifier | Investment Description            | Interest Collections | Beginning Balance | Calculation Method | Index Type       | Spread | Current Coupon | Coupon Type | Payment Frequency |
|------------|-----------------------------------|----------------------|-------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
|            | <b>Subtotal for OWNIT 2006-7</b>  |                      | 6,216,000.00      |                    |                  |        |                |             |                   |
| 72269RAF2  | PINEM 2007-3A C                   | 0.00                 | 0.00              | Actual/360         | LIBOR (3 months) | 5.00   | 10.3942        | Floating    | 3 Months          |
| 72348CAG8  | PPEAK 2007-1A A4                  | 221,180.55           | 0.00              | Actual/360         | LIBOR (3 months) | 1.00   | 5.8775         | Floating    | 3 Months          |
| 72348CAJ2  | PPEAK 2007-1A B                   | 128,819.45           | 0.00              | Actual/360         | LIBOR (3 months) | 2.05   | 6.9275         | Floating    | 3 Months          |
| 72348CAL7  | PPEAK 2007-1A C                   | 461,979.17           | 0.00              | Actual/360         | LIBOR (3 months) | 3.50   | 8.3775         | Floating    | 3 Months          |
|            | <b>Subtotal for PPEAK 2007-1A</b> |                      | 0.00              |                    |                  |        |                |             |                   |
| 76112BC1Q  | SYNTH - RAMP 2005-EFC4 M5         | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 749238AF8  | RAMP 2006-EFC2 M2                 | 125,422.46           | 6,600,000.00      | Actual/360         | LIBOR (1 month)  | 0.29   | 5.1625         | Floating    | 1 Month           |
| 75156TA1Q  | SYNTH - RAMP 2006-NC2 M2          | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 76110W71Q  | SYNTH - RASC 2005-KS11 M5         | 47,193.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 74924UAJ0  | RASC 2006-EMX8 M4                 | 135,158.83           | 7,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 76113AB1Q  | SYNTH - RASC 2006-KS3 M2          | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 74924RA1Q  | SYNTH - RASC 2006-KS8 M5          | 26,666.66            | 5,000,000.00      | Actual/360         | LIBOR (1 month)  | 1.60   | 1.6000         | Floating    | 1 Month           |
| 75406YA16  | RASC 2006-KS9 M4                  | 58,026.88            | 3,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.39   | 5.5213         | Floating    | 1 Month           |
| 75406YAK3  | RASC 2006-KS9 M5                  | 77,775.83            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.42   | 5.5513         | Floating    | 1 Month           |
| 75406YAL1  | RASC 2006-KS9 M6                  | 78,589.17            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.48   | 5.6113         | Floating    | 1 Month           |
|            | <b>Subtotal for RASC 2006-KS9</b> |                      | 11,000,000.00     |                    |                  |        |                |             |                   |
| 74924YAK9  | RASC 2007-KS3 M5                  | 254,963.28           | 11,250,000.00     | Actual/360         | LIBOR (1 month)  | 1.37   | 6.2425         | Floating    | 1 Month           |
| 81375WG1Q  | SYNTH - SABR 2005-HE1 M2          | 47,479.24            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 81375WJ1Q  | SYNTH - SABR 2006-OP1 M2          | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 81376GAJ9  | SABR 2006-WM2 M4                  | 117,266.51           | 6,031,000.00      | Actual/360         | LIBOR (1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |
| 81376GAK6  | SABR 2006-WM2 M5                  | 137,293.82           | 7,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.47   | 5.3425         | Floating    | 1 Month           |
|            | <b>Subtotal for SABR 2006-WM2</b> |                      | 13,031,000.00     |                    |                  |        |                |             |                   |
| 81378PAE8  | SABR 2007-BR2 M3                  | 120,323.75           | 6,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.60   | 5.4725         | Floating    | 1 Month           |
| 81378AA1Q  | SYNTH - SABR 2007-NC1 M5          | 53,666.66            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.61   | 1.6100         | Floating    | 1 Month           |
| 81378GA1Q  | SYNTH - SABR 2007-NC2 M5          | 41,666.66            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.25   | 1.2500         | Floating    | 1 Month           |
| 86358EX1Q  | SYNTH - SAIL 2005-HE3 M5          | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 86360WA1Q  | SYNTH - SAIL 2006-4 M1            | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 863576D1Q  | SYNTH - SASC 2005-WF4 M5          | 47,500.00            | 15,000,000.00     | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 86359PAH3  | SASC 2006-BC3 M4                  | 160,259.74           | 8,300,000.00      | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 86359PAJ9  | SASC 2006-BC3 M5                  | 105,180.38           | 5,400,000.00      | Actual/360         | LIBOR (1 month)  | 0.43   | 5.3025         | Floating    | 1 Month           |
|            | <b>Subtotal for SASC 2006-BC3</b> |                      | 13,700,000.00     |                    |                  |        |                |             |                   |
| 86362VA1Q  | SYNTH - SASC 2006-BC6 M5          | 50,333.33            | 10,000,000.00     | Actual/360         | LIBOR (1 month)  | 1.51   | 1.5100         | Floating    | 1 Month           |
| 86360LA1Q  | SYNTH - SASC 2006-WF2 M2          | 12,750.00            | 22,500,000.00     | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
| 86361EAL5  | SASC 2006-WF3 M6                  | 62,487.36            | 3,197,000.00      | Actual/360         | LIBOR (1 month)  | 0.45   | 5.3225         | Floating    | 1 Month           |
| 80556AAK3  | SAST 2006-3 M6                    | 78,318.06            | 4,000,000.00      | Actual/360         | LIBOR (1 month)  | 0.46   | 5.3325         | Floating    | 1 Month           |
| 80918HAE5  | SCORP 2006-1A B                   | 298,056.86           | 20,000,000.00     | Actual/360         | LIBOR (3 months) | 0.54   | 5.9000         | Floating    | 3 Months          |
| 80918HAF2  | SCORP 2006-1A C                   | 151,303.43           | 10,000,000.00     | Actual/360         | LIBOR (3 months) | 0.63   | 5.9900         | Floating    | 3 Months          |
|            | <b>Subtotal for SCORP 2006-1A</b> |                      | 30,000,000.00     |                    |                  |        |                |             |                   |

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**Portfolio Interest Detail**

| Identifier | Investment Description             | Interest Collections | Beginning Balance    | Calculation Method | Index Type       | Spread | Current Coupon | Coupon Type | Payment Frequency |
|------------|------------------------------------|----------------------|----------------------|--------------------|------------------|--------|----------------|-------------|-------------------|
| 81879MAD1  | SGMS 2005-OPT1 M1                  | 38,955.69            | 2,000,000.00         | Actual/360         | LIBOR (1 month)  | 0.43   | 5.3025         | Floating    | 1 Month           |
| 78420MAH2  | SGMS 2006-OPT2 M2                  | 190,034.02           | 10,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.29   | 5.1625         | Floating    | 1 Month           |
| 78420RAE8  | SGMS 2007-NC1 M3                   | 148,174.43           | 7,266,000.00         | Actual/360         | LIBOR (1 month)  | 0.70   | 5.5725         | Floating    | 1 Month           |
| 82116AAE0  | SHFLD 1A B                         | 155,684.70           | 5,000,000.00         | Actual/360         | LIBOR (3 months) | 0.70   | 6.0600         | Floating    | 3 Months          |
| 82116AAE5  | SHFLD 2A B                         | 154,866.67           | 10,000,000.00        | Actual/360         | LIBOR (3 months) | 0.70   | 6.2875         | Floating    | 3 Months          |
| 830087AE2  | SIXAV 2006-1A A2                   | 1,239,373.34         | 42,000,000.00        | Actual/360         | LIBOR (3 months) | 0.45   | 5.6931         | Floating    | 3 Months          |
| 784419AF0  | SLCLT 2006-A B                     | 286,033.97           | 10,000,000.00        | Actual/360         | LIBOR (3 months) | 0.30   | 5.5425         | Floating    | 3 Months          |
| 784419AG8  | SLCLT 2006-A C                     | 440,425.95           | 15,000,000.00        | Actual/360         | LIBOR (3 months) | 0.45   | 5.6925         | Floating    | 3 Months          |
|            | <b>Subtotal for SLCLT 2006-A</b>   |                      | <b>25,000,000.00</b> |                    |                  |        |                |             |                   |
| 78443JAG4  | SLMA 2006-C C                      | 138,803.39           | 9,245,000.00         | Actual/360         | LIBOR (3 months) | 0.39   | 6.0844         | Floating    | 3 Months          |
| 85233UAA1  | STAK 2007-1A C                     | 835,802.02           | 20,000,000.00        | Actual/360         | LIBOR (1 month)  | 4.00   | 9.1200         | Floating    | 1 Month           |
| 85233UAC7  | STAK 2007-1A D                     | 472,165.62           | 10,000,000.00        | Actual/360         | LIBOR (1 month)  | 5.25   | 10.3700        | Floating    | 1 Month           |
|            | <b>Subtotal for STAK 2007-1A</b>   |                      | <b>30,000,000.00</b> |                    |                  |        |                |             |                   |
| 84751NAH7  | SURF 2006-BC5 M2                   | 142,525.52           | 7,500,000.00         | Actual/360         | LIBOR (1 month)  | 0.29   | 5.1625         | Floating    | 1 Month           |
| 83611MKIQ  | SYNTH - SVHE 2005-4 M5             | 47,500.00            | 15,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.95   | 0.9500         | Floating    | 1 Month           |
| 83612JAG9  | SVHE 2006-EQ1 M3                   | 153,267.74           | 7,994,000.00         | Actual/360         | LIBOR (1 month)  | 0.34   | 5.2125         | Floating    | 1 Month           |
| 83611DAJ7  | SVHE 2006-NLC1 M5                  | 189,792.47           | 9,761,000.00         | Actual/360         | LIBOR (1 month)  | 0.42   | 5.2925         | Floating    | 1 Month           |
| 83611DAK4  | SVHE 2006-NLC1 M6                  | 39,226.81            | 2,000,000.00         | Actual/360         | LIBOR (1 month)  | 0.47   | 5.6013         | Floating    | 1 Month           |
|            | <b>Subtotal for SVHE 2006-NLC1</b> |                      | <b>11,761,000.00</b> |                    |                  |        |                |             |                   |
| 83612CAJ8  | SVHE 2006-OPT5 M4                  | 288,609.39           | 15,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.36   | 5.2325         | Floating    | 1 Month           |
| 83612CAIQ  | SYNTH - SVHE 2006-OPT5 M2          | 12,750.00            | 22,500,000.00        | Actual/360         | LIBOR (1 month)  | 0.17   | 0.1700         | Floating    | 1 Month           |
|            | <b>Subtotal for SVHE 2006-OPT5</b> |                      | <b>37,500,000.00</b> |                    |                  |        |                |             |                   |
| 83612MAH0  | SVHE 2006-WF2 M3                   | 215,001.87           | 11,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.45   | 5.5813         | Floating    | 1 Month           |
| 87337WAD2  | TABS 2006-5A A3                    | 317,827.50           | 13,500,000.00        | Actual/360         | LIBOR (1 month)  | 1.45   | 6.5719         | Floating    | 1 Month           |
| 87337YAC0  | TABS 2006-6A A2                    | 614,470.86           | 30,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.55   | 5.6600         | Floating    | 1 Month           |
| 88651RAC1  | TIAF 2006-1A A3A                   | 664,216.94           | 22,100,000.00        | Actual/360         | LIBOR (3 months) | 0.62   | 5.4975         | Floating    | 3 Months          |
| 89054BAA1  | TOPG 2006-2A A1                    | 398,738.90           | 20,000,000.00        | Actual/360         | LIBOR (1 month)  | 0.48   | 5.6000         | Floating    | 1 Month           |
| 89054BAE3  | TOPG 2006-2A B                     | 208,775.00           | 9,000,000.00         | Actual/360         | LIBOR (1 month)  | 1.45   | 6.5700         | Floating    | 1 Month           |
|            | <b>Subtotal for TOPG 2006-2A</b>   |                      | <b>29,000,000.00</b> |                    |                  |        |                |             |                   |
| 87477CAA2  | TSHP 2006-1A A1                    | 887,229.03           | 29,809,743.10        | Actual/360         | LIBOR (3 months) | 0.50   | 5.7531         | Floating    | 3 Months          |
| 87477CAE4  | TSHP 2006-1A B                     | 346,253.97           | 9,936,581.03         | Actual/360         | LIBOR (3 months) | 1.50   | 6.7531         | Floating    | 3 Months          |
|            | <b>Subtotal for TSHP 2006-1A</b>   |                      | <b>39,746,324.13</b> |                    |                  |        |                |             |                   |
| 55313HAB4  | VELA 2006-1A B                     | 297,772.22           | 20,000,000.00        | Actual/360         | LIBOR (3 months) | 0.53   | 6.2538         | Floating    | 3 Months          |
| 92534FAC2  | VRGO 2006-1A A2                    | 195,564.60           | 13,000,000.00        | Actual/360         | LIBOR (3 months) | 0.53   | 5.8900         | Floating    | 3 Months          |
| 92534FAD0  | VRGO 2006-1A A3                    | 139,156.34           | 8,000,000.00         | Actual/360         | LIBOR (3 months) | 1.45   | 6.8100         | Floating    | 3 Months          |
|            | <b>Subtotal for VRGO 2006-1A</b>   |                      | <b>21,000,000.00</b> |                    |                  |        |                |             |                   |
| 94769WAE3  | WEBS 2006-1A A2L                   | 303,068.06           | 10,000,000.00        | Actual/360         | LIBOR (3 months) | 0.54   | 5.7825         | Floating    | 3 Months          |
| 93934MAJ6  | WMABS 2006-HE3 M4                  | 66,614.00            | 3,450,000.00         | Actual/360         | LIBOR (1 month)  | 0.38   | 5.2525         | Floating    | 1 Month           |
| 93934MAK3  | WMABS 2006-HE3 M5                  | 43,596.40            | 2,250,000.00         | Actual/360         | LIBOR (1 month)  | 0.40   | 5.2725         | Floating    | 1 Month           |



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### Portfolio Interest Detail

| Identifier     | Investment Description      | Interest Collections | Beginning Balance       | Calculation Method | Index Type      | Spread | Current Coupon | Coupon Type | Payment Frequency |
|----------------|-----------------------------|----------------------|-------------------------|--------------------|-----------------|--------|----------------|-------------|-------------------|
| 93934MAL1      | WMABS 2006-HE3 M6           | 58,738.54            | 3,000,000.00            | Actual/360         | LIBOR (1 month) | 0.46   | 5.3325         | Floating    | 1 Month           |
|                | Subtotal for WMABS 2006-HE3 |                      | 8,700,000.00            |                    |                 |        |                |             |                   |
| 93934NAV7      | WMALT 2006-5 2CB6           | 517,199.96           | 25,860,700.00           | 30/360 (US/NASD)   |                 |        | 6.0000         | Fixed       | 1 Month           |
| 92926SAK2      | WMHE 2007-HE2 M5            | 118,908.68           | 5,000,000.00            | Actual/360         | LIBOR (1 month) | 1.70   | 6.5725         | Floating    | 1 Month           |
| 92926SAJ5      | WMHE 2007-HE2 M4            | 223,809.65           | 9,905,000.00            | Actual/360         | LIBOR (1 month) | 1.35   | 6.2225         | Floating    | 1 Month           |
|                | Subtotal for WMHE 2007-HE2  |                      | 14,905,000.00           |                    |                 |        |                |             |                   |
| 933631AIQ      | SYNTH - WMHE 2007-HE1 M5    | 50,000.00            | 10,000,000.00           | Actual/360         |                 |        | 1.5000         | Floating    | 1 Month           |
| <b>Totals:</b> |                             | <b>39,270,940.60</b> | <b>2,805,782,506.91</b> |                    |                 |        |                |             |                   |

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**Portfolio Principal Detail**

| Identifier | Investment Description      | Currency Type | Asset Type | Beginning Balance | Purchases/ (Sales) | Principal Repayments | Current Balance | Maturity Date | % of Total |
|------------|-----------------------------|---------------|------------|-------------------|--------------------|----------------------|-----------------|---------------|------------|
| 00257HACQ  | SYNTH - ABAC 2006-13A C     | USD           | CMBS       | 0.00              | 40,000,000.00      | 0.00                 | 40,000,000.00   | 09/28/2046    | 1.3324%    |
| 002578A1Q  | SYNTH - ABAC 2006-17A C     | USD           | CMBS       | 40,000,000.00     | 0.00               | 0.00                 | 40,000,000.00   | 12/28/2047    | 1.3324%    |
| 002561AC2  | ABAC 2006-HG1A B            | USD           | CDO        | 8,750,000.00      | 0.00               | 0.00                 | 8,750,000.00    | 11/28/2046    | 0.2915%    |
| 00257PAU8  | ABAC 2007-18A BS2           | USD           | CMBS       | 0.00              | 17,500,000.00      | 0.00                 | 17,500,000.00   | 05/28/2047    | 0.5829%    |
| 00257PAAR  | SYNTH - ABAC 2007-18A B     | USD           | CMBS       | 0.00              | 22,500,000.00      | 0.00                 | 22,500,000.00   | 05/28/2047    | 0.7495%    |
| 00075XAK3  | Subtotal for ABAC 2007-18A  | USD           |            | 2,500,000.00      | 0.00               | 0.00                 | 40,000,000.00   |               | 1.3324%    |
| 00075XAM9  | ABFC 2006-OP2 M4            | USD           | RMBS       | 2,500,000.00      | 0.00               | 0.00                 | 2,500,000.00    | 10/25/2036    | 0.0833%    |
|            | ABFC 2006-OP2 M6            | USD           | RMBS       | 2,500,000.00      | 0.00               | 0.00                 | 2,500,000.00    | 10/25/2036    | 0.0833%    |
| 04541GX1Q  | Subtotal for ABFC 2006-OP2  | USD           |            | 10,000,000.00     | 0.00               | 0.00                 | 5,000,000.00    |               | 0.1666%    |
| 04544NAH7  | SYNTH - ABSHE 2006-HE3 M4   | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00   | 03/25/2036    | 0.3331%    |
| 04544NAJ3  | ABSHE 2006-HE6 M4           | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 6,000,000.00    | 11/25/2036    | 0.1999%    |
|            | ABSHE 2006-HE6 M5           | USD           | RMBS       | 8,708,000.00      | 0.00               | 0.00                 | 8,708,000.00    | 11/25/2036    | 0.2901%    |
| 04544RA1Q  | Subtotal for ABSHE 2006-HE6 | USD           |            | 10,000,000.00     | 0.00               | 0.00                 | 14,708,000.00   |               | 0.4899%    |
| 00389PAC9  | SYNTH - ABSHE 2007-HE1 M5   | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00   | 12/25/2036    | 0.3331%    |
| 000829A1Q  | ACABS 2006-2A A2L           | USD           | CDO        | 9,971,709.83      | 0.00               | 0.00                 | 9,971,709.83    | 01/10/2047    | 0.3322%    |
| 00400DAC1  | SYNTH - ACABS 2006-AQA A3   | USD           | CDO        | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 09/12/2046    | 0.4997%    |
| 004421UIR  | ACDDO 12A B                 | USD           | CDO        | 14,000,000.00     | 0.00               | 0.00                 | 14,000,000.00   | 10/08/2047    | 0.4663%    |
| 004421YX5  | SYNTH - ACE 2005-HE7 M5     | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 11/25/2035    | 0.4997%    |
| 004421UIQ  | ACE 2006-HE2 M2             | USD           | RMBS       | 5,500,000.00      | 0.00               | 0.00                 | 5,500,000.00    | 05/25/2036    | 0.1832%    |
| 00441YAJ1  | SYNTH - ACE 2006-NC1 M2     | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00   | 12/25/2035    | 0.7495%    |
| 00441YAK8  | ACE 2006-OP2 M4             | USD           | RMBS       | 4,000,000.00      | 0.00               | 0.00                 | 4,000,000.00    | 08/25/2036    | 0.1332%    |
| 00441YAL6  | ACE 2006-OP2 M5             | USD           | RMBS       | 1,500,000.00      | 0.00               | 0.00                 | 1,500,000.00    | 08/25/2036    | 0.0500%    |
|            | ACE 2006-OP2 M6             | USD           | RMBS       | 4,000,000.00      | 0.00               | 0.00                 | 4,000,000.00    | 08/25/2036    | 0.1332%    |
| 00443LAM0  | Subtotal for ACE 2006-OP2   | USD           |            | 10,895,000.00     | 0.00               | 0.00                 | 9,500,000.00    |               | 0.3164%    |
| 03072SV1Q  | ACE 2007-HE1 M7             | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 10,895,000.00   | 01/25/2037    | 0.3629%    |
| 03878YAB4  | SYNTH - AMSI 2005-R11 M5    | USD           | RMBS       | 29,979,341.59     | 0.00               | 0.00                 | 15,000,000.00   | 01/25/2036    | 0.4997%    |
| 040104N1Q  | ARCAF 2006-2A 3             | USD           | CDO        | 15,000,000.00     | 0.00               | 10,660.08            | 29,968,681.51   | 01/10/2047    | 0.9983%    |
| 040104R1Q  | SYNTH - ARSI 2005-W2 M5     | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 10/25/2035    | 0.4997%    |
| 07272PA1Q  | SYNTH - ARSI 2006-W1 M2     | USD           | RMBS       | 14,915,894.37     | 0.00               | 0.00                 | 22,500,000.00   | 03/25/2036    | 0.7495%    |
| 08861KAG1  | SYNTH - BAYF 2006-1A 4      | USD           | CDO        | 20,000,000.00     | 0.00               | 0.00                 | 14,900,880.55   | 03/14/2041    | 0.4964%    |
| 08861KAB2  | BFCSL 2006-1A B2            | USD           | CDO        | 8,500,000.00      | 0.00               | 0.00                 | 20,000,000.00   | 11/14/2046    | 0.6662%    |
|            | BFCSL 2006-1A C             | USD           | CDO        | 10,000,000.00     | 0.00               | 0.00                 | 8,500,000.00    | 11/14/2046    | 0.2831%    |
| 078452A1Q  | Subtotal for BFCSL 2006-1A  | USD           |            | 10,000,000.00     | 0.00               | 0.00                 | 28,500,000.00   |               | 0.9493%    |
| 055682AH1  | SYNTH - BLHV 2006-1A B      | USD           | CDO        | 8,000,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 07/05/2046    | 0.3331%    |
| 055682AJ7  | BNCMT 2006-1 M4             | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 8,000,000.00    | 10/25/2036    | 0.2665%    |
|            | BNCMT 2006-1 M5             | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 6,000,000.00    | 10/25/2036    | 0.1999%    |
|            | Subtotal for BNCMT 2006-1   | USD           |            | 6,000,000.00      | 0.00               | 0.00                 | 14,000,000.00   |               | 0.4663%    |



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### Portfolio Principal Detail

| Identifier | Investment Description              | Currency Type | Asset Type | Beginning Balance | Purchases/ (Sales) | Principal Repayments | Current Balance      | Maturity Date | % of Total     |
|------------|-------------------------------------|---------------|------------|-------------------|--------------------|----------------------|----------------------|---------------|----------------|
| 098145AA3  | BONF 2007-1A B                      | USD           | CDO        | 0.00              | 13,000,000.00      | 0.00                 | 13,000,000.00        | 11/12/2047    | 0.4330%        |
| 05874KAD9  | BROCK 2007-1A B                     | USD           | CDO        | 0.00              | 15,000,000.00      | 0.00                 | 15,000,000.00        | 08/06/2047    | 0.4997%        |
| 07387931Q  | SYNTH - BSABS 2005-HE11 M4          | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 11/25/2035    | 0.4997%        |
| 07387UH1Q  | SYNTH - BSABS 2006-HE3 M2           | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 04/25/2036    | 0.7495%        |
| 073886AC7  | BSABS 2006-ST1 M1                   | USD           | RMBS       | 5,886,000.00      | 0.00               | 0.00                 | 5,886,000.00         | 10/25/2036    | 0.1961%        |
| 07400XAE8  | BSMF 2006-AC1 M1                    | USD           | RMBS       | 5,913,000.00      | 0.00               | 0.00                 | 5,913,000.00         | 08/25/2036    | 0.1970%        |
| 07400XAF5  | BSMF 2006-AC1 M2                    | USD           | RMBS       | 3,080,000.00      | 0.00               | 0.00                 | 3,080,000.00         | 08/25/2036    | 0.1026%        |
| 07400XAH1  | BSMF 2006-AC1 M4                    | USD           | RMBS       | 1,232,000.00      | 0.00               | 0.00                 | 1,232,000.00         | 08/25/2036    | 0.0410%        |
|            | <b>Subtotal for BSMF 2006-AC1</b>   |               |            |                   |                    |                      | <b>10,225,000.00</b> |               | <b>0.3406%</b> |
| 118011AB1  | BUCHN 2006-1A A2                    | USD           | CDO        | 30,000,000.00     | 0.00               | 0.00                 | 30,000,000.00        | 11/09/2046    | 0.9993%        |
| 142146AC3  | CACDO 2006-1A B1                    | USD           | CDO        | 13,000,000.00     | 0.00               | 0.00                 | 13,000,000.00        | 11/10/2046    | 0.4330%        |
| 142146AE9  | CACDO 2006-1A C1                    | USD           | CDO        | 12,000,000.00     | 0.00               | 0.00                 | 12,000,000.00        | 11/10/2046    | 0.3997%        |
|            | <b>Subtotal for CACDO 2006-1A</b>   |               |            |                   |                    |                      | <b>25,000,000.00</b> |               | <b>0.8328%</b> |
| 14454AAK5  | CARR 2006-FRE2 M5                   | USD           | RMBS       | 6,746,000.00      | 0.00               | 0.00                 | 6,746,000.00         | 10/25/2036    | 0.2247%        |
| 14454AAL3  | CARR 2006-FRE2 M6                   | USD           | RMBS       | 7,261,000.00      | 0.00               | 0.00                 | 7,261,000.00         | 10/25/2036    | 0.2419%        |
|            | <b>Subtotal for CARR 2006-FRE2</b>  |               |            |                   |                    |                      | <b>14,007,000.00</b> |               | <b>0.4666%</b> |
| 144531E1Q  | SYNTH - CARR 2006-NC1 M2            | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 01/25/2036    | 0.7495%        |
| 144528A1Q  | SYNTH - CARR 2006-NC3 M5            | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 08/25/2036    | 0.3331%        |
| 12479DAJ7  | CBASS 2006-CB7 M4                   | USD           | RMBS       | 4,054,000.00      | 0.00               | 0.00                 | 4,054,000.00         | 10/25/2036    | 0.1350%        |
| 12479DAK4  | CBASS 2006-CB7 M5                   | USD           | RMBS       | 1,600,000.00      | 0.00               | 0.00                 | 1,600,000.00         | 10/25/2036    | 0.0533%        |
| 12479DAL2  | CBASS 2006-CB7 M6                   | USD           | RMBS       | 2,500,000.00      | 0.00               | 0.00                 | 2,500,000.00         | 10/25/2036    | 0.0833%        |
|            | <b>Subtotal for CBASS 2006-CB7</b>  |               |            |                   |                    |                      | <b>8,154,000.00</b>  |               | <b>0.2716%</b> |
| 15719MAB7  | CETUS 2006-2A A2                    | USD           | CDO        | 30,000,000.00     | 0.00               | 0.00                 | 30,000,000.00        | 12/20/2046    | 0.9993%        |
| 15719RAE0  | CETUS 2006-3A B                     | USD           | CDO        | 30,000,000.00     | 0.00               | 0.00                 | 30,000,000.00        | 12/13/2051    | 0.9993%        |
| 16162XAF4  | CHASE 2006-S3 1A6                   | USD           | RMBS       | 23,000,000.00     | 0.00               | 0.00                 | 23,000,000.00        | 11/25/2036    | 0.7661%        |
| 17309PAG1  | CMLTI 2006-AMC1 M4                  | USD           | RMBS       | 3,277,000.00      | 0.00               | 0.00                 | 3,277,000.00         | 09/25/2036    | 0.1092%        |
| 17309LAL9  | CMLTI 2006-HE2 M6                   | USD           | RMBS       | 11,455,000.00     | 0.00               | 0.00                 | 11,455,000.00        | 08/25/2036    | 0.3816%        |
| 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 12/25/2036    | 0.3331%        |
| 17309QAH7  | CMLTI 2006-WFH3 M4                  | USD           | RMBS       | 7,161,000.00      | 0.00               | 0.00                 | 7,161,000.00         | 10/25/2036    | 0.2385%        |
| 17309QAK0  | CMLTI 2006-WFH3 M6                  | USD           | RMBS       | 5,525,000.00      | 0.00               | 0.00                 | 5,525,000.00         | 10/25/2036    | 0.1840%        |
|            | <b>Subtotal for CMLTI 2006-WFH3</b> |               |            |                   |                    |                      | <b>12,686,000.00</b> |               | <b>0.4226%</b> |
| 17309SAH3  | CMLTI 2006-WFH4 M4                  | USD           | RMBS       | 4,300,000.00      | 0.00               | 0.00                 | 4,300,000.00         | 11/25/2036    | 0.1432%        |
| 17309SAK6  | CMLTI 2006-WFH4 M6                  | USD           | RMBS       | 8,587,000.00      | 0.00               | 0.00                 | 8,587,000.00         | 11/25/2036    | 0.2860%        |
|            | <b>Subtotal for CMLTI 2006-WFH4</b> |               |            |                   |                    |                      | <b>12,887,000.00</b> |               | <b>0.4293%</b> |
| 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5          | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 12/25/2036    | 0.3331%        |
| 17311XAF2  | CMLTI 2007-AMC2 M3                  | USD           | RMBS       | 20,000,000.00     | 0.00               | 0.00                 | 20,000,000.00        | 01/25/2037    | 0.6662%        |
| 17311XAG0  | CMLTI 2007-AMC2 M4                  | USD           | RMBS       | 20,000,000.00     | 0.00               | 0.00                 | 20,000,000.00        | 01/25/2037    | 0.6662%        |

As of: 11/06/2007

**Portfolio Principal Detail**

| Identifier | Investment Description       | Currency Type | Asset Type | Beginning Balance | Purchases/ (Sales) | Principal Repayments | Current Balance | Maturity Date | % of Total |
|------------|------------------------------|---------------|------------|-------------------|--------------------|----------------------|-----------------|---------------|------------|
| 17312EAJ5  | Subtotal for CMLTI 2007-AMC2 | USD           | RMBS       | 5,680,000.00      | 0.00               | 0.00                 | 40,000,000.00   | 03/25/2037    | 1.3324%    |
| 17312EAK2  | CMLTI 2007-AMC3 M4           | USD           | RMBS       | 5,064,000.00      | 0.00               | 0.00                 | 5,680,000.00    | 03/25/2037    | 0.1892%    |
|            | CMLTI 2007-AMC3 M5           | USD           | RMBS       |                   |                    |                      | 5,064,000.00    | 03/25/2037    | 0.1687%    |
| 202636A1Q  | Subtotal for CMLTI 2007-AMC3 | USD           | CDO        | 10,000,000.00     | 0.00               | 0.00                 | 10,744,000.00   | 12/05/2047    | 0.3579%    |
| 12777CAC3  | SYNTH - COMMO 2006-5A B      | USD           | CDO        | 6,000,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 02/13/2047    | 0.3331%    |
| 12777CAD1  | CRNMZ 2006-2A B1             | USD           | CDO        | 2,750,000.00      | 0.00               | 0.00                 | 6,000,000.00    | 02/13/2047    | 0.1999%    |
|            | CRNMZ 2006-2A B2             | USD           | CDO        |                   |                    |                      | 2,750,000.00    | 02/13/2047    | 0.0916%    |
| 12627HAN0  | Subtotal for CRNMZ 2006-2A   | USD           | RMBS       | 6,611,000.00      | 0.00               | 0.00                 | 8,750,000.00    | 09/25/2036    | 0.2915%    |
| 12627HAV2  | CSAB 2006-2 M1               | USD           | RMBS       | 7,549,000.00      | 0.00               | 0.00                 | 6,611,000.00    | 09/25/2036    | 0.2202%    |
|            | CSAB 2006-2 M2B              | USD           | RMBS       |                   |                    |                      | 7,549,000.00    | 09/25/2036    | 0.2515%    |
| 12628LAN0  | Subtotal for CSAB 2006-2     | USD           | RMBS       | 7,750,000.00      | 0.00               | 0.00                 | 14,160,000.00   | 12/25/2036    | 0.4717%    |
| 22541QPB2  | CSAB 2006-4 M1B              | USD           | RMBS       | 19,500,000.00     | 0.00               | 0.00                 | 7,750,000.00    | 12/25/2036    | 0.2582%    |
| 17310JAB3  | CSFB 2003-21 1A4             | USD           | RMBS       | 7,302,601.34      | 0.00               | 0.00                 | 19,500,000.00   | 09/25/2033    | 0.6495%    |
| 02150EA9   | CTIUS 2006-2A B              | USD           | CDO        | 28,037,250.13     | 0.00               | 46,860.45            | 7,255,740.89    | 03/05/2047    | 0.2417%    |
| 126670NIQ  | CWALT 2007-5CB 1A23          | USD           | RMBS       | 15,000,000.00     | 0.00               | 1,602,461.10         | 26,434,789.03   | 04/25/2037    | 0.8805%    |
| 126670UIQ  | SYNTH - CWL 2005-BC5 M5      | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 01/25/2036    | 0.4997%    |
| 12667CAJ1  | SYNTH - CWL 2006-1 MV5       | USD           | RMBS       | 5,550,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 07/25/2036    | 0.3331%    |
| 12667CAK8  | CWL 2006-19 M5               | USD           | RMBS       | 4,600,000.00      | 0.00               | 0.00                 | 5,550,000.00    | 03/25/2037    | 0.1849%    |
|            | CWL 2006-19 M6               | USD           | RMBS       |                   |                    |                      | 4,600,000.00    | 03/25/2037    | 0.1532%    |
| 12668HA1Q  | Subtotal for CWL 2006-19     | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,150,000.00   | 06/25/2037    | 0.3381%    |
| 045427A1Q  | SYNTH - CWL 2006-26 M5       | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 10,000,000.00   | 06/25/2037    | 0.3331%    |
| 12669VAJ7  | SYNTH - CWL 2006-8 M2        | USD           | RMBS       | 4,000,000.00      | 0.00               | 0.00                 | 22,500,000.00   | 01/25/2046    | 0.7495%    |
| 25150PAG4  | CWL 2007-7 M4                | USD           | RMBS       | 2,512,000.00      | 0.00               | 0.00                 | 4,000,000.00    | 10/25/2037    | 0.1332%    |
| 25150PAJ8  | DBALT 2006-AR4 M4            | USD           | RMBS       | 2,792,000.00      | 0.00               | 0.00                 | 2,512,000.00    | 12/25/2036    | 0.0837%    |
|            | DBALT 2006-AR4 M6            | USD           | RMBS       |                   |                    |                      | 2,792,000.00    | 12/25/2036    | 0.0930%    |
| 255098AGQ  | Subtotal for DBALT 2006-AR4  | USD           | CDO        | 0.00              | 15,000,000.00      | 0.00                 | 5,304,000.00    | 08/05/2046    | 0.1767%    |
| 26442AAC2  | SYNTH - DIHAR 2006-1A A3     | USD           | CDO        | 8,000,000.00      | 0.00               | 0.00                 | 15,000,000.00   | 08/05/2046    | 0.4997%    |
| 28248EAJ1  | DUKEF 2006-12A A2            | USD           | CDO        | 20,000,000.00     | 0.00               | 0.00                 | 8,000,000.00    | 12/09/2046    | 0.2665%    |
| 28248EAL6  | EIGHT 2007-1A A4             | USD           | CDO        | 10,000,000.00     | 0.00               | 0.00                 | 20,000,000.00   | 12/26/2050    | 0.6662%    |
|            | EIGHT 2007-1A B              | USD           | CDO        |                   |                    |                      | 10,000,000.00   | 12/26/2050    | 0.3331%    |
| 288547AU6  | Subtotal for EIGHT 2007-1A   | USD           | RMBS       | 0.00              | 685,000.00         | 0.00                 | 30,000,000.00   | 05/25/2037    | 0.9993%    |
| 30247NY1Q  | ELAT 2007-2 M2B              | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 685,000.00      | 05/25/2037    | 0.0228%    |
| 30247DAJ0  | SYNTH - FFML 2005-FF12 M5    | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 15,000,000.00   | 11/25/2036    | 0.4997%    |
| 362334FIQ  | FFML 2006-FF13 M4            | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 6,000,000.00    | 10/25/2036    | 0.1999%    |
| 32028TA1Q  | SYNTH - FFML 2006-FF4 M2     | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 22,500,000.00   | 03/25/2036    | 0.7495%    |
| 35729MAJ6  | SYNTH - FFML 2007-FF1 M5     | USD           | RMBS       | 2,000,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 01/25/2038    | 0.3331%    |
|            | FHLT 2006-3 M4               | USD           | RMBS       |                   |                    |                      | 2,000,000.00    | 02/25/2037    | 0.0666%    |



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**Portfolio Principal Detail**

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|------------|------------------------------------|---------------|------------|-------------------|--------------------|----------------------|-----------------|---------------|------------|
| 35729MAK3  | FHLT 2006-3 M5                     | USD           | RMBS       | 11,000,000.00     | 0.00               | 0.00                 | 11,000,000.00   | 02/25/2037    | 0.3664%    |
| 35729MAL1  | FHLT 2006-3 M6                     | USD           | RMBS       | 2,000,000.00      | 0.00               | 0.00                 | 2,000,000.00    | 02/25/2037    | 0.0666%    |
|            | <b>Subtotal for FHLT 2006-3</b>    |               |            |                   |                    |                      |                 |               |            |
| 35729VAJ6  | FHLT 2006-D M4                     | USD           | RMBS       | 2,000,000.00      | 0.00               | 0.00                 | 15,000,000.00   | 11/25/2036    | 0.4997%    |
| 35729VAK3  | FHLT 2006-D M5                     | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 2,000,000.00    | 11/25/2036    | 0.0666%    |
| 35729VAL1  | FHLT 2006-D M6                     | USD           | RMBS       | 3,000,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 11/25/2036    | 0.3331%    |
|            | <b>Subtotal for FHLT 2006-D</b>    |               |            |                   |                    |                      | 3,000,000.00    | 11/25/2036    | 0.0999%    |
| 347288AG7  | FTDQ 2006-1A B                     | USD           | CDO        | 14,000,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 10/26/2046    | 0.4997%    |
| 367910AG1  | GEWMC 2005-1 M3                    | USD           | RMBS       | 6,160,000.00      | 0.00               | 0.00                 | 14,000,000.00   | 10/26/2046    | 0.4663%    |
| 362257AH0  | GSAA 2006-17 M4                    | USD           | RMBS       | 3,475,000.00      | 0.00               | 0.00                 | 6,160,000.00    | 10/25/2035    | 0.2052%    |
| 362257AK3  | GSAA 2006-17 M6                    | USD           | RMBS       | 5,346,000.00      | 0.00               | 0.00                 | 3,475,000.00    | 11/25/2036    | 0.1158%    |
|            | <b>Subtotal for GSAA 2006-17</b>   |               |            |                   |                    |                      | 5,346,000.00    | 11/25/2036    | 0.1781%    |
| 362341K1Q  | SYNTH - GSAMP 2005-HE4 M5          | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 8,821,000.00    | 08/25/2035    | 0.2938%    |
| 36245DAK6  | GSAMP 2006-FM2 M5                  | USD           | RMBS       | 9,837,000.00      | 0.00               | 0.00                 | 15,000,000.00   | 09/25/2036    | 0.4997%    |
| 36245DAL4  | GSAMP 2006-FM2 M6                  | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 9,837,000.00    | 09/25/2036    | 0.3277%    |
|            | <b>Subtotal for GSAMP 2006-FM2</b> |               |            |                   |                    |                      | 5,000,000.00    | 09/25/2036    | 0.1666%    |
| 36244KAIQ  | SYNTH - GSAMP 2006-HE3 M2          | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 14,837,000.00   | 05/25/2036    | 0.4942%    |
| 40430FAJ1  | HASC 2007-HE1 M4                   | USD           | RMBS       | 1,693,000.00      | 0.00               | 0.00                 | 22,500,000.00   | 01/25/2037    | 0.7495%    |
| 40430RAJ5  | HASC 2007-HE2 M4                   | USD           | RMBS       | 3,750,000.00      | 0.00               | 0.00                 | 1,693,000.00    | 01/25/2037    | 0.0564%    |
| 437084QIQ  | SYNTH - HEAT 2005-8 M5             | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 3,750,000.00    | 04/25/2037    | 0.1249%    |
| 437084V1Q  | SYNTH - HEAT 2006-4 M2             | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 02/25/2036    | 0.4997%    |
| 43709NAK9  | HEAT 2006-7 M4                     | USD           | RMBS       | 9,625,000.00      | 0.00               | 0.00                 | 22,500,000.00   | 08/25/2036    | 0.7495%    |
| 43710LAIQ  | SYNTH - HEAT 2007-1 M5             | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 9,625,000.00    | 01/25/2037    | 0.3206%    |
| 40431EAE4  | HSPI 2006-1A A3                    | USD           | CDO        | 20,000,000.00     | 0.00               | 0.00                 | 5,000,000.00    | 05/25/2037    | 0.1666%    |
| 40431EAG9  | HSPI 2006-1A B                     | USD           | CDO        | 18,000,000.00     | 0.00               | 0.00                 | 20,000,000.00   | 02/12/2052    | 0.6662%    |
|            | <b>Subtotal for HSPI 2006-1A</b>   |               |            |                   |                    |                      | 18,000,000.00   | 02/12/2052    | 0.5996%    |
| 40432AAL5  | HSPI 2007-2A B1                    | USD           | CDO        | 10,000,000.00     | 0.00               | 0.00                 | 38,000,000.00   | 07/30/2052    | 1.2658%    |
| 45662DAK1  | INDX 2006-AR29 M4                  | USD           | RMBS       | 2,089,000.00      | 0.00               | 0.00                 | 10,000,000.00   | 11/25/2036    | 0.3331%    |
| 45662DAL9  | INDX 2006-AR29 M5                  | USD           | RMBS       | 2,089,000.00      | 0.00               | 0.00                 | 2,089,000.00    | 11/25/2036    | 0.0696%    |
|            | <b>Subtotal for INDX 2006-AR29</b> |               |            |                   |                    |                      | 2,089,000.00    | 11/25/2036    | 0.0696%    |
| 462055AA2  | IONA 1A A                          | USD           | CDO        | 0.00              | 2,400,000.00       | 0.00                 | 4,178,000.00    | 08/24/2049    | 0.1392%    |
| 46601WAE5  | IXION 2006-6 2                     | USD           | CDO        | 15,000,000.00     | 0.00               | 0.00                 | 2,400,000.00    | 10/31/2041    | 0.0799%    |
| 903399AIQ  | SYNTH - JACKS 2006-4A D            | USD           | CDO        | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 09/27/2046    | 0.4997%    |
| 466285AC8  | JPALT 2006-A6 1M2                  | USD           | RMBS       | 9,582,000.00      | 0.00               | 0.00                 | 15,000,000.00   | 11/25/2036    | 0.4997%    |
| 466286AG6  | JPALT 2006-A7 1M2                  | USD           | RMBS       | 3,247,000.00      | 0.00               | 0.00                 | 9,582,000.00    | 11/25/2036    | 0.3192%    |
| 46626LAIQ  | SYNTH - JPMAC 2005-OPT1 M5         | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 3,247,000.00    | 12/25/2036    | 0.1082%    |
| 46626LFIQ  | SYNTH - JPMAC 2006-FRE1 M2         | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 15,000,000.00   | 06/25/2035    | 0.4997%    |
|            |                                    |               |            |                   |                    |                      | 22,500,000.00   | 05/25/2035    | 0.7495%    |

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|------------|------------------------------------|---------------|------------|-------------------|--------------------|----------------------|----------------------|---------------|----------------|
| 46629VAJ4  | JPMAC 2006-HE3 M4                  | USD           | RMBS       | 3,000,000.00      | 0.00               | 0.00                 | 3,000,000.00         | 11/25/2036    | 0.0999%        |
| 46629VAK1  | JPMAC 2006-HE3 M5                  | USD           | RMBS       | 3,000,000.00      | 0.00               | 0.00                 | 3,000,000.00         | 11/25/2036    | 0.0999%        |
| 46629VAL9  | JPMAC 2006-HE3 M6                  | USD           | RMBS       | 1,500,000.00      | 0.00               | 0.00                 | 1,500,000.00         | 11/25/2036    | 0.0500%        |
|            | <b>Subtotal for JPMAC 2006-HE3</b> |               |            |                   |                    |                      | <b>7,500,000.00</b>  |               | <b>0.2498%</b> |
| 49327THA8  | KSLT 2006-A 2B                     | USD           | ABS        | 6,000,000.00      | 0.00               | 0.00                 | 6,000,000.00         | 12/27/2041    | 0.1999%        |
| 542514N1Q  | SYNTH - LBMLT 2005-WL2 M5          | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 08/25/2035    | 0.4997%        |
| 542514R0Q  | LBMLT 2006-1 M3                    | USD           | RMBS       | 9,000,000.00      | 0.00               | 0.00                 | 9,000,000.00         | 02/25/2036    | 0.2998%        |
| 542514R1Q  | SYNTH - LBMLT 2006-1 M2            | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 02/25/2036    | 0.7495%        |
|            | <b>Subtotal for LBMLT 2006-1</b>   |               |            |                   |                    |                      | <b>31,500,000.00</b> |               | <b>1.0493%</b> |
| 54251UA1Q  | SYNTH - LBMLT 2006-8 M5            | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 09/25/2036    | 0.3331%        |
| 54251WAJ1  | LBMLT 2006-9 M4                    | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 6,000,000.00         | 10/25/2036    | 0.1999%        |
| 53160QA1Q  | SYNTH - LBRAC 2006-1A C            | USD           | CDO        | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 11/06/2046    | 0.4997%        |
| 50547QAB3  | LCERT 2006-1A A2                   | USD           | CDO        | 40,000,000.00     | 0.00               | 0.00                 | 40,000,000.00        | 02/15/2046    | 1.3324%        |
| 50547QAC1  | LCERT 2006-1A B                    | USD           | CDO        | 20,000,000.00     | 0.00               | 0.00                 | 20,000,000.00        | 02/15/2046    | 0.6662%        |
|            | <b>Subtotal for LCERT 2006-1A</b>  |               |            |                   |                    |                      | <b>60,000,000.00</b> |               | <b>1.9986%</b> |
| 54316PAC4  | LRDG 2007-2A A2S                   | USD           | CDO        | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 06/13/2047    | 0.1666%        |
| 507238AG8  | LSECA 2007-1A A4                   | USD           | CDO        | 19,500,000.00     | 0.00               | 0.00                 | 19,500,000.00        | 04/10/2047    | 0.6495%        |
| 507238AJ2  | LSECA 2007-1A B                    | USD           | CDO        | 9,500,000.00      | 0.00               | 0.00                 | 9,500,000.00         | 04/10/2047    | 0.3164%        |
|            | <b>Subtotal for LSECA 2007-1A</b>  |               |            |                   |                    |                      | <b>29,000,000.00</b> |               | <b>0.9660%</b> |
| 57643LM1Q  | SYNTH - MABS 2005-NC2 M5           | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 11/25/2035    | 0.4997%        |
| 576455A1Q  | SYNTH - MABS 2006-HE5 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 11/25/2036    | 0.3331%        |
| 57643LN1Q  | SYNTH - MABS 2006-NC1 M2           | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 01/25/2036    | 0.7495%        |
| 55275RA1Q  | SYNTH - MABS 2006-NC3 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 10/25/2036    | 0.3331%        |
| 564616AD2  | MANTO 2006-1A B                    | USD           | CDO        | 9,883,811.32      | 0.00               | 24,432.25            | 9,859,379.07         | 08/28/2046    | 0.3284%        |
| 58162QAC8  | MCKIN 2006-3A B1                   | USD           | CDO        | 4,875,884.80      | 0.00               | 61,123.60            | 4,814,761.20         | 12/08/2046    | 0.1604%        |
| 59020UG1Q  | SYNTH - MLMI 2005-ARI M2           | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 06/25/2036    | 0.4997%        |
| 59020U31Q  | SYNTH - MLMI 2006-HE1 M2           | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 12/25/2036    | 0.7495%        |
| 59022QAK8  | MLMI 2006-HE5 M5                   | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 08/25/2037    | 0.4997%        |
| 59023AAK2  | MLMI 2006-MLN1 M5                  | USD           | RMBS       | 5,400,000.00      | 0.00               | 0.00                 | 5,400,000.00         | 07/25/2037    | 0.1799%        |
| 59023AAL0  | MLMI 2006-MLN1 M6                  | USD           | RMBS       | 3,933,000.00      | 0.00               | 0.00                 | 3,933,000.00         | 07/25/2037    | 0.1310%        |
|            | <b>Subtotal for MLMI 2006-MLN1</b> |               |            |                   |                    |                      | <b>9,333,000.00</b>  |               | <b>0.3109%</b> |
| 59020U3X1  | MLMI 2006-WMCI A2C                 | USD           | RMBS       | 0.00              | 3,077,000.00       | 0.00                 | 3,077,000.00         | 01/25/2037    | 0.1025%        |
| 570688AB7  | MRKV 2007-1A A2                    | USD           | CDO        | 0.00              | 9,000,000.00       | 0.00                 | 9,000,000.00         | 06/10/2047    | 0.2998%        |
| 570688AC5  | MRKV 2007-1A A3                    | USD           | CDO        | 0.00              | 10,000,000.00      | 0.00                 | 10,000,000.00        | 06/10/2047    | 0.3331%        |
|            | <b>Subtotal for MRKV 2007-1A</b>   |               |            |                   |                    |                      | <b>19,000,000.00</b> |               | <b>0.6329%</b> |
| 61744CU1Q  | SYNTH - MSAC 2005-HE5 M5           | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 09/25/2035    | 0.4997%        |
| 617451D1Q  | SYNTH - MSAC 2006-HE1 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 01/25/2036    | 0.3331%        |



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| 617451EIQ  | SYNTH - MSAC 2006-HE2 M2           | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 03/25/2036    | 0.7495%        |
| 61750MAL9  | MSAC 2006-HE7 M5                   | USD           | RMBS       | 13,131,000.00     | 0.00               | 0.00                 | 13,131,000.00        | 09/25/2036    | 0.4374%        |
| 61750SAH5  | MSAC 2006-HE8 M2                   | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 10/25/2036    | 0.4997%        |
| 61748LAG7  | MSAC 2006-NC4 M2                   | USD           | RMBS       | 6,307,000.00      | 0.00               | 0.00                 | 6,307,000.00         | 06/25/2036    | 0.2101%        |
| 61749BAL7  | MSAC 2006-NC5 M5                   | USD           | RMBS       | 2,167,000.00      | 0.00               | 0.00                 | 2,167,000.00         | 10/25/2036    | 0.0722%        |
| 61749BAM5  | MSAC 2006-NC5 M6                   | USD           | RMBS       | 3,079,000.00      | 0.00               | 0.00                 | 3,079,000.00         | 10/25/2036    | 0.1026%        |
|            | <b>Subtotal for MSAC 2006-NC5</b>  |               |            |                   |                    |                      | <b>5,246,000.00</b>  |               | <b>0.1747%</b> |
| 61744CX1Q  | SYNTH - MSAC 2006-WMC1 M5          | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 12/25/2035    | 0.3331%        |
| 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2          | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 07/25/2036    | 0.7495%        |
| 617526A1Q  | SYNTH - MSAC 2007-HE1 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 11/25/2036    | 0.3331%        |
| 61753EA1Q  | SYNTH - MSAC 2007-HE2 M5           | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 01/25/2037    | 0.3331%        |
| 61753KAJ5  | MSAC 2007-HE5 M4                   | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 03/25/2037    | 0.1666%        |
| 61753KA1Q  | SYNTH - MSAC 2007-HE5 M4           | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 03/25/2037    | 0.4997%        |
|            | <b>Subtotal for MSAC 2007-HE5</b>  |               |            |                   |                    |                      | <b>20,000,000.00</b> |               | <b>0.6662%</b> |
| 61750SA1Q  | SYNTH - MSAC 2007-NC1 M5           | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 11/25/2036    | 0.1666%        |
| 61753NAJ9  | MSAC 2007-NC2 M3                   | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 02/25/2037    | 0.1666%        |
| 78465SA1Q  | SYNTH - MSC 2006-SRR1 B            | USD           | CMBS       | 30,000,000.00     | 0.00               | 0.00                 | 30,000,000.00        | 08/25/2046    | 0.9993%        |
| 78465SA1R  | SYNTH - MSC 2006-SRR1 B            | USD           | CMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 08/25/2046    | 0.3331%        |
|            | <b>Subtotal for MSC 2006-SRR1</b>  |               |            |                   |                    |                      | <b>40,000,000.00</b> |               | <b>1.3324%</b> |
| 78466MA1Q  | SYNTH - MSC 2007-SRR3 C            | USD           | CMBS       | 30,000,000.00     | 0.00               | 0.00                 | 30,000,000.00        | 12/20/2049    | 0.9993%        |
| 78466MA1R  | SYNTH - MSC 2007-SRR3 C            | USD           | CMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 12/20/2049    | 0.3331%        |
|            | <b>Subtotal for MSC 2007-SRR3</b>  |               |            |                   |                    |                      | <b>40,000,000.00</b> |               | <b>1.3324%</b> |
| 62864UAL2  | MYSP 2006-1A C                     | USD           | CDO        | 0.00              | 5,000,000.00       | 0.00                 | 5,000,000.00         | 06/15/2047    | 0.1666%        |
| 65537EAJ3  | NAA 2006-AR3 M3                    | USD           | RMBS       | 4,286,000.00      | 0.00               | 0.00                 | 4,286,000.00         | 10/25/2036    | 0.1428%        |
| 63155PAD7  | NASS 2006-1A B                     | USD           | CDO        | 8,959,989.40      | 0.00               | 44,237.16            | 8,915,752.24         | 12/03/2051    | 0.2970%        |
| 64352VM1Q  | SYNTH - NCHET 2005-4 M5            | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 09/25/2035    | 0.4997%        |
| 64352VNK3  | NCHET 2005-B M1                    | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 10/25/2035    | 0.3331%        |
| 640699AC8  | NEPTN 2004-1A A2L                  | USD           | CDO        | 0.00              | 5,500,000.00       | 0.00                 | 5,500,000.00         | 01/10/2040    | 0.1832%        |
| 65537FAJ0  | NHELI 2006-FM2 M4                  | USD           | RMBS       | 1,900,000.00      | 0.00               | 0.00                 | 1,900,000.00         | 07/25/2036    | 0.0633%        |
| 65537FAK7  | NHELI 2006-FM2 M5                  | USD           | RMBS       | 1,900,000.00      | 0.00               | 0.00                 | 1,900,000.00         | 07/25/2036    | 0.0633%        |
| 65537FAL5  | NHELI 2006-FM2 M6                  | USD           | RMBS       | 2,000,000.00      | 0.00               | 0.00                 | 2,000,000.00         | 07/25/2036    | 0.0666%        |
|            | <b>Subtotal for NHELI 2006-FM2</b> |               |            |                   |                    |                      | <b>5,800,000.00</b>  |               | <b>0.1932%</b> |
| 67572GAIQ  | SYNTH - OCTAN 2006-1A D            | USD           | CDO        | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 10/10/2041    | 0.4997%        |
| 67572JAB1  | OCTAN 2006-2A B                    | USD           | CDO        | 18,500,000.00     | 0.00               | 0.00                 | 18,500,000.00        | 11/12/2051    | 0.6162%        |
| 67572JAC9  | OCTAN 2006-2A C1                   | USD           | CDO        | 8,000,000.00      | 0.00               | 0.00                 | 8,000,000.00         | 11/12/2051    | 0.2665%        |
| 67572JAD7  | OCTAN 2006-2A C2                   | USD           | CDO        | 11,500,000.00     | 0.00               | 0.00                 | 11,500,000.00        | 11/12/2051    | 0.3831%        |
|            | <b>Subtotal for OCTAN 2006-2A</b>  |               |            |                   |                    |                      | <b>38,000,000.00</b> |               | <b>1.2658%</b> |

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|------------|-----------------------------------|---------------|------------|-------------------|--------------------|----------------------|----------------------|---------------|----------------|
| 6757M1AD4  | OCTON 2007-1A A3                  | USD           | CDO        | 20,000,000.00     | 0.00               | 0.00                 | 20,000,000.00        | 05/10/2047    | 0.6662%        |
| 6757M1AE2  | OCTON 2007-1A B                   | USD           | CDO        | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 05/10/2047    | 0.3331%        |
|            | <b>Subtotal for OCTON 2007-1A</b> |               |            |                   |                    |                      | <b>30,000,000.00</b> |               | <b>0.9993%</b> |
| 68389BAH6  | OOMLT 2006-3 M5                   | USD           | RMBS       | 7,000,000.00      | 0.00               | 0.00                 | 7,000,000.00         | 02/25/2037    | 0.2332%        |
| 68389BAJ2  | OOMLT 2006-3 M6                   | USD           | RMBS       | 8,000,000.00      | 0.00               | 0.00                 | 8,000,000.00         | 02/25/2037    | 0.2665%        |
|            | <b>Subtotal for OOMLT 2006-3</b>  |               |            |                   |                    |                      | <b>15,000,000.00</b> |               | <b>0.4997%</b> |
| 68400DAIQ  | SYNTH - OOMLT 2007-1 M5           | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 01/25/2037    | 0.1666%        |
| 68402BAK2  | OOMLT 2007-3 M5                   | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 04/25/2037    | 0.1666%        |
| 68571UAE9  | ORCHD 2005-2A A3                  | USD           | CDO        | 11,000,000.00     | 0.00               | 0.00                 | 11,000,000.00        | 02/05/2043    | 0.3664%        |
| 69121UAI1  | OWNIT 2006-7 M4                   | USD           | RMBS       | 3,081,000.00      | 0.00               | 0.00                 | 3,081,000.00         | 10/25/2037    | 0.1026%        |
| 69121UAL6  | OWNIT 2006-7 M6                   | USD           | RMBS       | 3,135,000.00      | 0.00               | 0.00                 | 3,135,000.00         | 10/25/2037    | 0.1044%        |
|            | <b>Subtotal for OWNIT 2006-7</b>  |               |            |                   |                    |                      | <b>6,216,000.00</b>  |               | <b>0.2071%</b> |
| 72269RAF2  | PINEM 2007-3A C                   | USD           | CDO        | 0.00              | 10,000,000.00      | 0.00                 | 10,000,000.00        | 07/07/2047    | 0.3331%        |
| 72348CAG8  | PPEAK 2007-1A A4                  | USD           | CDO        | 0.00              | 10,000,000.00      | 0.00                 | 10,000,000.00        | 09/03/2047    | 0.3331%        |
| 72348CAJ2  | PPEAK 2007-1A B                   | USD           | CDO        | 0.00              | 5,000,000.00       | 0.00                 | 5,000,000.00         | 09/03/2047    | 0.1666%        |
| 72348CAL7  | PPEAK 2007-1A C                   | USD           | CDO        | 0.00              | 15,000,000.00      | 0.00                 | 15,000,000.00        | 09/03/2047    | 0.4997%        |
|            | <b>Subtotal for PPEAK 2007-1A</b> |               |            |                   |                    |                      | <b>30,000,000.00</b> |               | <b>0.9993%</b> |
| 76112BCIQ  | SYNTH - RAMP 2005-EFC4 M5         | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 09/25/2035    | 0.4997%        |
| 749238AF8  | RAMP 2006-EFC2 M2                 | USD           | RMBS       | 6,600,000.00      | 0.00               | 0.00                 | 6,600,000.00         | 12/25/2036    | 0.2198%        |
| 75156TAIQ  | SYNTH - RAMP 2006-NC2 M2          | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 02/25/2036    | 0.7495%        |
| 76110W7IQ  | SYNTH - RASC 2005-KS11 M5         | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 12/25/2035    | 0.4997%        |
| 74924UAJ0  | RASC 2006-EMX8 M4                 | USD           | RMBS       | 7,000,000.00      | 0.00               | 0.00                 | 7,000,000.00         | 10/25/2036    | 0.2332%        |
| 76113ABIQ  | SYNTH - RASC 2006-KS3 M2          | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 04/25/2036    | 0.7495%        |
| 74924RAIQ  | SYNTH - RASC 2006-KS8 M5          | USD           | RMBS       | 5,000,000.00      | 0.00               | 0.00                 | 5,000,000.00         | 10/25/2036    | 0.1666%        |
| 75406YAJ6  | RASC 2006-KS9 M4                  | USD           | RMBS       | 3,000,000.00      | 0.00               | 0.00                 | 3,000,000.00         | 11/25/2036    | 0.0999%        |
| 75406YAK3  | RASC 2006-KS9 M5                  | USD           | RMBS       | 4,000,000.00      | 0.00               | 0.00                 | 4,000,000.00         | 11/25/2036    | 0.1332%        |
| 75406YAL1  | RASC 2006-KS9 M6                  | USD           | RMBS       | 4,000,000.00      | 0.00               | 0.00                 | 4,000,000.00         | 11/25/2036    | 0.1332%        |
|            | <b>Subtotal for RASC 2006-KS9</b> |               |            |                   |                    |                      | <b>11,000,000.00</b> |               | <b>0.3664%</b> |
| 74924YAK9  | RASC 2007-KS3 M5                  | USD           | RMBS       | 11,250,000.00     | 0.00               | 0.00                 | 11,250,000.00        | 04/25/2037    | 0.3747%        |
| 81375WGIQ  | SYNTH - SABR 2005-HE1 M2          | USD           | RMBS       | 15,000,000.00     | 0.00               | 0.00                 | 15,000,000.00        | 10/25/2035    | 0.4997%        |
| 81375WJIQ  | SYNTH - SABR 2006-OP1 M2          | USD           | RMBS       | 22,500,000.00     | 0.00               | 0.00                 | 22,500,000.00        | 10/25/2035    | 0.7495%        |
| 81376GAJ9  | SABR 2006-WM2 M4                  | USD           | RMBS       | 6,031,000.00      | 0.00               | 0.00                 | 6,031,000.00         | 09/25/2036    | 0.2009%        |
| 81376GAK6  | SABR 2006-WM2 M5                  | USD           | RMBS       | 7,000,000.00      | 0.00               | 0.00                 | 7,000,000.00         | 09/25/2036    | 0.2332%        |
|            | <b>Subtotal for SABR 2006-WM2</b> |               |            |                   |                    |                      | <b>13,031,000.00</b> |               | <b>0.4341%</b> |
| 81378PAE8  | SABR 2007-BR2 M3                  | USD           | RMBS       | 6,000,000.00      | 0.00               | 0.00                 | 6,000,000.00         | 02/25/2037    | 0.1999%        |
| 81378AAIQ  | SYNTH - SABR 2007-NC1 M5          | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 12/25/2036    | 0.3331%        |
| 81378GAIQ  | SYNTH - SABR 2007-NC2 M5          | USD           | RMBS       | 10,000,000.00     | 0.00               | 0.00                 | 10,000,000.00        | 01/25/2037    | 0.3331%        |

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|------------|------------------------------------|---------------|------------|----------------------|--------------------|----------------------|----------------------|---------------|----------------|
| 86358EX1Q  | SYNTH - SAIL 2005-HE3 M5           | USD           | RMBS       | 15,000,000.00        | 0.00               | 0.00                 | 15,000,000.00        | 09/25/2035    | 0.4997%        |
| 86360WA1Q  | SYNTH - SAIL 2006-4 M1             | USD           | RMBS       | 22,500,000.00        | 0.00               | 0.00                 | 22,500,000.00        | 07/25/2036    | 0.7495%        |
| 863576DIQ  | SYNTH - SASC 2005-WF4 M5           | USD           | RMBS       | 15,000,000.00        | 0.00               | 0.00                 | 15,000,000.00        | 11/25/2035    | 0.4997%        |
| 86359PAH3  | SASC 2006-BC3 M4                   | USD           | RMBS       | 8,300,000.00         | 0.00               | 0.00                 | 8,300,000.00         | 10/25/2036    | 0.2765%        |
| 86359PAJ9  | SASC 2006-BC3 M5                   | USD           | RMBS       | 5,400,000.00         | 0.00               | 0.00                 | 5,400,000.00         | 10/25/2036    | 0.1799%        |
|            | <b>Subtotal for SASC 2006-BC3</b>  |               |            | <b>13,700,000.00</b> |                    |                      | <b>13,700,000.00</b> |               | <b>0.4563%</b> |
| 86362VA1Q  | SYNTH - SASC 2006-BC6 M5           | USD           | RMBS       | 10,000,000.00        | 0.00               | 0.00                 | 10,000,000.00        | 01/25/2037    | 0.3331%        |
| 86360LA1Q  | SYNTH - SASC 2006-WF2 M2           | USD           | RMBS       | 22,500,000.00        | 0.00               | 0.00                 | 22,500,000.00        | 07/25/2036    | 0.7495%        |
| 86361EAL5  | SASC 2006-WF3 M6                   | USD           | RMBS       | 3,197,000.00         | 0.00               | 0.00                 | 3,197,000.00         | 09/25/2036    | 0.1065%        |
| 80556AAK3  | SAST 2006-3 M6                     | USD           | RMBS       | 4,000,000.00         | 0.00               | 0.00                 | 4,000,000.00         | 11/25/2036    | 0.1332%        |
| 80918HAE5  | SCORP 2006-1A B                    | USD           | CDO        | 20,000,000.00        | 0.00               | 0.00                 | 20,000,000.00        | 11/07/2046    | 0.6662%        |
| 80918HAF2  | SCORP 2006-1A C                    | USD           | CDO        | 10,000,000.00        | 0.00               | 0.00                 | 10,000,000.00        | 11/07/2046    | 0.3331%        |
|            | <b>Subtotal for SCORP 2006-1A</b>  |               |            | <b>30,000,000.00</b> |                    |                      | <b>30,000,000.00</b> |               | <b>0.9993%</b> |
| 81879MAD1  | SGMS 2005-OPT1 M1                  | USD           | RMBS       | 2,000,000.00         | 0.00               | 0.00                 | 2,000,000.00         | 10/25/2035    | 0.0666%        |
| 78420MAH2  | SGMS 2006-OPT2 M2                  | USD           | RMBS       | 10,000,000.00        | 0.00               | 0.00                 | 10,000,000.00        | 10/25/2036    | 0.3331%        |
| 78420RAE8  | SGMS 2007-NC1 M3                   | USD           | RMBS       | 7,266,000.00         | 0.00               | 0.00                 | 7,266,000.00         | 12/25/2036    | 0.2420%        |
| 821164AE0  | SHFLD 1A B                         | USD           | CDO        | 5,000,000.00         | 0.00               | 0.00                 | 5,000,000.00         | 03/20/2046    | 0.1666%        |
| 821166AE5  | SHFLD 2A B                         | USD           | CDO        | 10,000,000.00        | 0.00               | 0.00                 | 10,000,000.00        | 12/20/2051    | 0.3331%        |
| 830087AE2  | SIXAV 2006-1A A2                   | USD           | CDO        | 42,000,000.00        | 0.00               | 0.00                 | 42,000,000.00        | 10/08/2046    | 1.3990%        |
| 784419AF0  | SLCLT 2006-A B                     | USD           | ABS        | 10,000,000.00        | 0.00               | 0.00                 | 10,000,000.00        | 07/15/2036    | 0.3331%        |
| 784419AG8  | SLCLT 2006-A C                     | USD           | ABS        | 15,000,000.00        | 0.00               | 0.00                 | 15,000,000.00        | 07/15/2036    | 0.4997%        |
|            | <b>Subtotal for SLCLT 2006-A</b>   |               |            | <b>25,000,000.00</b> |                    |                      | <b>25,000,000.00</b> |               | <b>0.8328%</b> |
| 78443JAG4  | SLMA 2006-C C                      | USD           | ABS        | 9,245,000.00         | 0.00               | 0.00                 | 9,245,000.00         | 12/15/2039    | 0.3080%        |
| 85233UAA1  | STAK 2007-1A C                     | USD           | CDO        | 20,000,000.00        | 0.00               | 287,488.40           | 19,712,511.60        | 05/10/2047    | 0.6566%        |
| 85233UAC7  | STAK 2007-1A D                     | USD           | CDO        | 10,000,000.00        | 0.00               | 265,619.50           | 9,734,380.50         | 05/10/2047    | 0.3243%        |
|            | <b>Subtotal for STAK 2007-1A</b>   |               |            | <b>29,446,892.10</b> |                    |                      | <b>29,446,892.10</b> |               | <b>0.9809%</b> |
| 84751NAH7  | SURF 2006-BC5 M2                   | USD           | RMBS       | 7,500,000.00         | 0.00               | 0.00                 | 7,500,000.00         | 11/25/2037    | 0.2498%        |
| 83611MK1Q  | SYNTH - SVHE 2005-4 M5             | USD           | RMBS       | 15,000,000.00        | 0.00               | 0.00                 | 15,000,000.00        | 03/25/2036    | 0.4997%        |
| 83612JAG9  | SVHE 2006-EQ1 M3                   | USD           | RMBS       | 7,994,000.00         | 0.00               | 0.00                 | 7,994,000.00         | 10/25/2036    | 0.2663%        |
| 83611DAJ7  | SVHE 2006-NLC1 M5                  | USD           | RMBS       | 9,761,000.00         | 0.00               | 0.00                 | 9,761,000.00         | 11/25/2036    | 0.3251%        |
| 83611DAK4  | SVHE 2006-NLC1 M6                  | USD           | RMBS       | 2,000,000.00         | 0.00               | 0.00                 | 2,000,000.00         | 11/25/2036    | 0.0666%        |
|            | <b>Subtotal for SVHE 2006-NLC1</b> |               |            | <b>11,761,000.00</b> |                    |                      | <b>11,761,000.00</b> |               | <b>0.3918%</b> |
| 83612CAJ8  | SVHE 2006-OPT5 M4                  | USD           | RMBS       | 15,000,000.00        | 0.00               | 0.00                 | 15,000,000.00        | 07/25/2036    | 0.4997%        |
| 83612CA1Q  | SYNTH - SVHE 2006-OPT5 M2          | USD           | RMBS       | 22,500,000.00        | 0.00               | 0.00                 | 22,500,000.00        | 07/25/2036    | 0.7495%        |
|            | <b>Subtotal for SVHE 2006-OPT5</b> |               |            | <b>37,500,000.00</b> |                    |                      | <b>37,500,000.00</b> |               | <b>1.2491%</b> |
| 83612MAH0  | SVHE 2006-WF2 M3                   | USD           | RMBS       | 11,000,000.00        | 0.00               | 0.00                 | 11,000,000.00        | 12/25/2036    | 0.3664%        |
| 87337WAD2  | TABS 2006-5A A3                    | USD           | CDO        | 13,500,000.00        | 0.00               | 0.00                 | 13,500,000.00        | 10/08/2046    | 0.4497%        |

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| 87337YAC0      | TABS 2006-6A A2             | USD           | CDO        | 30,000,000.00             | 0.00                    | 0.00                  | 30,000,000.00              | 02/12/2047    | 0.9993%    |
| 88651RAC1      | TIAF 2006-1A A3A            | USD           | CDO        | 22,100,000.00             | 0.00                    | 0.00                  | 22,100,000.00              | 02/05/2046    | 0.7362%    |
| 89054BAA1      | TOPG 2006-2A A1             | USD           | CDO        | 20,000,000.00             | 0.00                    | 0.00                  | 20,000,000.00              | 12/10/2046    | 0.6662%    |
| 89054BAE3      | TOPG 2006-2A B              | USD           | CDO        | 9,000,000.00              | 0.00                    | 0.00                  | 9,000,000.00               | 12/10/2046    | 0.2998%    |
| 87477CAA2      | Subtotal for TOPG 2006-2A   |               |            |                           |                         |                       | 29,000,000.00              |               | 0.9660%    |
| 87477CAE4      | TSHP 2006-1A A1             | USD           | CDO        | 29,809,743.10             | 0.00                    | 0.00                  | 29,809,743.10              | 01/10/2047    | 0.9930%    |
|                | TSHP 2006-1A B              | USD           | CDO        | 9,936,581.03              | 0.00                    | 0.00                  | 9,936,581.03               | 01/10/2047    | 0.3310%    |
|                | Subtotal for TSHP 2006-1A   |               |            |                           |                         |                       | 39,746,324.13              |               | 1.3240%    |
| 55313HAB4      | VELA 2006-1A B              | USD           | CDO        | 20,000,000.00             | 0.00                    | 0.00                  | 20,000,000.00              | 12/10/2046    | 0.6662%    |
| 92534FAC2      | VRGO 2006-1A A2             | USD           | CDO        | 13,000,000.00             | 0.00                    | 0.00                  | 13,000,000.00              | 11/09/2046    | 0.4330%    |
| 92534FAD0      | VRGO 2006-1A A3             | USD           | CDO        | 8,000,000.00              | 0.00                    | 0.00                  | 8,000,000.00               | 11/09/2046    | 0.2665%    |
|                | Subtotal for VRGO 2006-1A   |               |            |                           |                         |                       | 21,000,000.00              |               | 0.6995%    |
| 94769WAE3      | WEBS 2006-1A A2L            | USD           | CDO        | 10,000,000.00             | 0.00                    | 0.00                  | 10,000,000.00              | 04/13/2047    | 0.3331%    |
| 93934MAI6      | WMABS 2006-HE3 M4           | USD           | RMBS       | 3,450,000.00              | 0.00                    | 0.00                  | 3,450,000.00               | 08/25/2036    | 0.1149%    |
| 93934MAK3      | WMABS 2006-HE3 M5           | USD           | RMBS       | 2,250,000.00              | 0.00                    | 0.00                  | 2,250,000.00               | 08/25/2036    | 0.0749%    |
| 93934MAL1      | WMABS 2006-HE3 M6           | USD           | RMBS       | 3,000,000.00              | 0.00                    | 0.00                  | 3,000,000.00               | 08/25/2036    | 0.0999%    |
|                | Subtotal for WMABS 2006-HE3 |               |            |                           |                         |                       | 8,700,000.00               |               | 0.2898%    |
| 93934NAV7      | WMALT 2006-5 2CB6           | USD           | RMBS       | 25,860,700.00             | 0.00                    | 0.00                  | 25,860,700.00              | 07/25/2036    | 0.8614%    |
| 92926SAK2      | WMHE 2007-HE2 M5            | USD           | RMBS       | 5,000,000.00              | 0.00                    | 0.00                  | 5,000,000.00               | 04/25/2037    | 0.1666%    |
| 92926SAJ5      | WMHE 2007-HE2 M4            | USD           | RMBS       | 9,905,000.00              | 0.00                    | 0.00                  | 9,905,000.00               | 04/25/2037    | 0.3299%    |
|                | Subtotal for WMHE 2007-HE2  |               |            |                           |                         |                       | 14,905,000.00              |               | 0.4965%    |
| 933631AIQ      | SYNTH - WMHE 2007-HE1 M5    | USD           | RMBS       | 10,000,000.00             | 0.00                    | 0.00                  | 10,000,000.00              | 01/25/2037    | 0.3331%    |
| <b>Totals:</b> |                             |               |            | <b>\$2,805,782,506.91</b> | <b>\$198,662,000.00</b> | <b>\$2,342,882.54</b> | <b>\$3,002,086,610.55*</b> |               |            |



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|------------|------------------------|----------------|------------------|--------------|-----------------|--------------------------------------|-------------------------------------|
| 002561AC2  | ABAC 2006-HG1A B       | Cayman Islands | Subordinate      | 6.70         | CDO of CDO      | CDO-Franchise Loans                  | CDO                                 |
| 00257PAU8  | ABAC 2007-18A BS2      | United States  | Subordinate      | 6.46         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 00075XAK3  | ABFC 2006-OPT2 M4      | United States  | Subordinate      | 4.36         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00075XAM9  | ABFC 2006-OPT2 M6      | United States  | Subordinate      | 4.30         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 04544NAH7  | ABSHE 2006-HE6 M4      | United States  | Subordinate      | 4.47         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 04544NAJ3  | ABSHE 2006-HE6 M5      | United States  | Subordinate      | 4.44         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00389PAC9  | ACABS 2006-2A A2L      | Cayman Islands | Subordinate      | 4.60         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 00400DAC1  | ACCDO 12A B            | United States  | Subordinate      | 8.10         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 004421YX5  | ACE 2006-HE2 M2        | United States  | Subordinate      | 4.87         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00441YAJ1  | ACE 2006-OP2 M4        | United States  | Subordinate      | 4.50         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00441YAK8  | ACE 2006-OP2 M5        | United States  | Subordinate      | 4.45         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00441YAL6  | ACE 2006-OP2 M6        | United States  | Subordinate      | 4.42         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00443LAM0  | ACE 2007-HE1 M7        | United States  | Subordinate      | 4.56         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 03878YAB4  | ARCAF 2006-2A 3        | Cayman Islands | Subordinate      | 4.10         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 08861KAG1  | BFCSL 2006-1A B2       | Cayman Islands | Senior Unsecured | 8.00         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 08861KAB2  | BFCSL 2006-1A C        | Cayman Islands | Subordinate      | 8.00         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |

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|------------|------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 055682AH1  | BNCMT 2006-1 M4        | United States  | Subordinate | 4.48         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 055682AJ7  | BNCMT 2006-1 M5        | United States  | Subordinate | 4.46         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 098145AA3  | BONF 2007-1A B         | Cayman Islands |             | 7.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | HELOC's & Tax Lien CDO              |
| 05874KAD9  | BROCK 2007-1A B        | Cayman Islands | Subordinate | 6.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 073886AC7  | BSABS 2006-ST1 M1      | United States  | Subordinate | 4.46         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 07400XAE8  | BSMF 2006-AC1 M1       | United States  | Subordinate | 4.50         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 07400XAF5  | BSMF 2006-AC1 M2       | United States  | Subordinate | 4.47         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 07400XAH1  | BSMF 2006-AC1 M4       | United States  | Subordinate | 4.46         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 118011AB1  | BUCHN 2006-1A A2       | Cayman Islands | Subordinate | 8.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 142146AC3  | CACDO 2006-1A B1       | Cayman Islands | Subordinate | 7.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 142146AE9  | CACDO 2006-1A C1       | Cayman Islands | Subordinate | 7.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 14454AAK5  | CARR 2006-FRE2 M5      | United States  | Subordinate | 4.35         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 14454AAL3  | CARR 2006-FRE2 M6      | United States  | Subordinate | 4.33         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12479DAJ7  | CBASS 2006-CB7 M4      | United States  | Subordinate | 4.52         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12479DAK4  | CBASS 2006-CB7 M5      | United States  | Subordinate | 4.49         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12479DAL2  | CBASS 2006-CB7 M6      | United States  | Subordinate | 4.46         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |





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|------------|------------------------|----------------|------------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 15719MAB7  | CETUS 2006-2A A2       | Cayman Islands | Subordinate      | 6.60         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 15719RAE0  | CETUS 2006-3A B        | Cayman Islands | Subordinate      | 7.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 16162XAF4  | CHASE 2006-S3 1A6      | United States  | Senior Unsecured | 6.75         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 17309PAG1  | CMLTI 2006-AMC1 M4     | United States  | Subordinate      | 4.25         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17309LAL9  | CMLTI 2006-HE2 M6      | United States  | Subordinate      | 4.55         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17309QAH7  | CMLTI 2006-WFH3 M4     | United States  | Subordinate      | 4.42         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17309QAK0  | CMLTI 2006-WFH3 M6     | United States  | Subordinate      | 4.36         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17309SAH3  | CMLTI 2006-WFH4 M4     | United States  | Subordinate      | 4.35         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17309SAK6  | CMLTI 2006-WFH4 M6     | United States  | Subordinate      | 4.29         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17311XAF2  | CMLTI 2007-AMC2 M3     | United States  | Subordinate      | 4.55         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17311XAG0  | CMLTI 2007-AMC2 M4     | United States  | Subordinate      | 5.00         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17312EAJ5  | CMLTI 2007-AMC3 M4     | United States  | Subordinate      | 4.53         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17312EAK2  | CMLTI 2007-AMC3 M5     | United States  | Subordinate      | 4.52         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12777CAC3  | CRNMZ 2006-2A B1       | Ireland        | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 12777CAD1  | CRNMZ 2006-2A B2       | Ireland        | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 12627HAN0  | CSAB 2006-2 M1         | United States  | Subordinate      | 5.25         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |

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|------------|------------------------|----------------|------------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 1262THAV2  | CSAB 2006-2 M2B        | United States  | Subordinate      | 5.24         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 12628LAN0  | CSAB 2006-4 M1B        | United States  | Subordinate      | 5.32         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 22541QPB2  | CSFB 2003-21 1A4       | United States  | Senior Unsecured | 10.00        | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 17310JAB3  | CTIUS 2006-2A B        | United States  | Subordinate      | 5.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 02150EAY9  | CWALT 2007-5CB 1A23    | United States  | Senior Unsecured | 2.43         | Cap Corridor   | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 12667CAJ1  | CWL 2006-19 M5         | United States  | Subordinate      | 4.97         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12667CAK8  | CWL 2006-19 M6         | United States  | Subordinate      | 4.96         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12669VAJ7  | CWL 2007-7 M4          | United States  | Subordinate      | 4.80         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 25150PAG4  | DBALT 2006-AR4 M4      | United States  | Subordinate      | 4.52         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 25150PAJ8  | DBALT 2006-AR4 M6      | United States  | Subordinate      | 4.51         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 26442AAC2  | DUKEF 2006-12A A2      | Cayman Islands | Subordinate      | 7.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 28248EAJ1  | EIGHT 2007-1A A4       | Cayman Islands | Subordinate      | 7.00         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 28248EAL6  | EIGHT 2007-1A B        | Cayman Islands | Subordinate      | 7.00         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 288547AU6  | ELAT 2007-2 M2B        | United States  | Subordinate      | 5.35         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 30247DAJ0  | FFML 2006-FF13 M4      | United States  | Subordinate      | 4.37         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 35729MAJ6  | FHLT 2006-3 M4         | United States  | Subordinate      | 4.28         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 35729MAK3  | FHLT 2006-3 M5         | United States  | Subordinate      | 4.25         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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|------------|------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 35729MAL1  | FHLT 2006-3 M6         | United States  | Subordinate | 4.22         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 35729VAJ6  | FHLT 2006-D M4         | United States  | Subordinate | 4.56         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 35729VAK3  | FHLT 2006-D M5         | United States  | Subordinate | 4.52         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 35729VAL1  | FHLT 2006-D M6         | United States  | Subordinate | 4.50         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 347288AG7  | FTDQ 2006-1A B         | Cayman Islands | Subordinate | 8.70         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 367910AG1  | GEWMC 2005-1 M3        | United States  | Subordinate | 3.95         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 362257AH0  | GSAA 2006-17 M4        | United States  | Subordinate | 4.43         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 362257AK3  | GSAA 2006-17 M6        | United States  | Subordinate | 4.41         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 36245DAK6  | GSAMP 2006-FM2 M5      | United States  | Subordinate | 4.34         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 36245DAL4  | GSAMP 2006-FM2 M6      | United States  | Subordinate | 4.31         | RMBS           | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 40430FAJ1  | HASC 2007-HE1 M4       | United States  | Subordinate | 4.32         | RMBS           | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 40430RAJ5  | HASC 2007-HE2 M4       | United States  | Subordinate | 4.32         | RMBS           | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 43709NAK9  | HEAT 2006-7 M4         | United States  | Subordinate | 4.30         | RMBS           | RMBS-Subprime                        | HELOC's & Tax Lien                  |
| 40431EAE4  | HSPI 2006-1A A3        | United States  | Subordinate | 4.30         | RMBS           | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 40431EAG9  | HSPI 2006-1A B         | Cayman Islands | Subordinate | 10.20        | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 40432AAL5  | HSPI 2007-2A B1        | Cayman Islands | Subordinate | 10.20        | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 45662DAK1  | INDX 2006-AR29 M4      | Cayman Islands | Subordinate | 7.00         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
|            |                        | United States  | Subordinate | 4.59         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |



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|------------|------------------------|-----------------|-------------|--------------|------------------|--------------------------------------|-------------------------------------|
| 45662DAL9  | INDX 2006-AR29 M5      | United States   | Subordinate | 4.59         | RMBS             | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 462055AA2  | IONA IA A              | Channel Islands | Subordinate | 5.40         | Multi-Sector CDO | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 46601WAE5  | IXION 2006-6 2         | Ireland         | Subordinate | 4.30         | CDO              | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 466285AG8  | JPALT 2006-A6 IM2      | United States   | Subordinate | 4.38         | RMBS             | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 466286AG6  | JPALT 2006-A7 IM2      | United States   | Subordinate | 4.40         | RMBS             | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 46629VAI4  | JPMAC 2006-HE3 M4      | United States   | Subordinate | 4.69         | RMBS             | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 46629VAK1  | JPMAC 2006-HE3 M5      | United States   | Subordinate | 4.65         | RMBS             | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 46629VAL9  | JPMAC 2006-HE3 M6      | United States   | Subordinate | 4.62         | RMBS             | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 49327HAH8  | KSLT 2006-A 2B         | United States   | Subordinate | 10.37        | Student Loan     | ABS - Student loans                  | HELOC's & Tax Lien                  |
| 542514RQ9  | LBMLT 2006-1 M3        | United States   | Subordinate | 4.44         | RMBS             | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 54251WAJ1  | LBMLT 2006-9 M4        | United States   | Subordinate | 4.52         | RMBS             | RMBS-Midprime                        | HELOC's & Tax Lien                  |
| 50547QAB3  | LCERT 2006-1A A2       | Cayman Islands  | Subordinate | 6.70         | CDO              | ABS-CDO Exposed to SME and SME Lease | HELOC's & Tax Lien                  |
| 50547QAC1  | LCERT 2006-1A B        | Cayman Islands  | Subordinate | 6.70         | CDO              | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 54316PAC4  | LRDG 2007-2A A2S       | Cayman Islands  | Subordinate | 6.50         | CDO              | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 507238AG8  | LSECA 2007-1A A4       | Cayman Islands  | Subordinate | 6.00         | CDO              | ABS-CDO Exposed to SME and SME Lease | CDO                                 |

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|------------|------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 507238AJ2  | LSECA 2007-1A B        | Cayman Islands | Subordinate | 4.90         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 564616AD2  | MANTO 2006-1A B        | Cayman Islands | Subordinate | 6.40         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 58162QAC8  | MCKIN 2006-3A B1       | Cayman Islands | Subordinate | 5.35         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 59022QAK8  | MLMI 2006-HE5 M5       | United States  | Subordinate | 4.23         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 59023AAK2  | MLMI 2006-MLN1 M5      | United States  | Subordinate | 4.50         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 59023AAL0  | MLMI 2006-MLN1 M6      | United States  | Subordinate | 4.48         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 59020U3X1  | MLMI 2006-WMC1 A2C     | United States  | Subordinate | 2.95         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 570688AB7  | MRKV 2007-1A A2        | Cayman Islands | Subordinate | 7.00         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 570688AC5  | MRKV 2007-1A A3        | Cayman Islands | Subordinate | 7.00         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                 |
| 61750MAL9  | MSAC 2006-HE7 M5       | United States  | Subordinate | 4.92         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61750SAH5  | MSAC 2006-HE8 M2       | United States  | Subordinate | 5.02         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61748LAG7  | MSAC 2006-NC4 M2       | United States  | Subordinate | 5.21         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61749BAL7  | MSAC 2006-NC5 M5       | United States  | Subordinate | 5.28         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61749BAM5  | MSAC 2006-NC5 M6       | United States  | Subordinate | 5.28         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61753KAJ5  | MSAC 2007-HE5 M4       | United States  | Subordinate | 1.37         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61753NAJ9  | MSAC 2007-NC2 M3       | United States  | Subordinate | 5.31         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 62864UAL2  | MYSPT 2006-1A C        | United States  | Subordinate | 6.46         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |

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| Identifier | Investment Description | Country        | Seniority   | Average Life | Specified Type | Moody's ABS Industry                 | Standard and Poor's ABS Industry    |
|------------|------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 65537EAJ3  | NAA 2006-AR3 M3        | United States  | Subordinate | 4.40         | RMBS           | RMBS-First and Second Lien Prime     | RMBS - A                            |
| 63155PAD7  | NASS 2006-1A B         | United States  | Subordinate | 5.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 64352V NK3 | NCHET 2005-B M1        | United States  | Subordinate | 3.90         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 640699AC8  | NEPTN 2004-1A A2L      | Cayman Islands | Subordinate | 3.32         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 65537FAJ0  | NHELI 2006-FM2 M4      | United States  | Subordinate | 4.30         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 65537FAK7  | NHELI 2006-FM2 M5      | United States  | Subordinate | 4.30         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 65537FAL5  | NHELI 2006-FM2 M6      | United States  | Subordinate | 4.20         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 67572IAB1  | OCTAN 2006-2A B        | Cayman Islands | Subordinate | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 67572IAC9  | OCTAN 2006-2A C1       | Cayman Islands | Subordinate | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 67572IAD7  | OCTAN 2006-2A C2       | Cayman Islands | Subordinate | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 6757M1AD4  | OCTON 2007-1A A3       | United States  | Subordinate | 6.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 6757M1AE2  | OCTON 2007-1A B        | United States  | Subordinate | 6.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 68389BAH6  | OOMLT 2006-3 M5        | United States  | Subordinate | 4.20         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 68389BAJ2  | OOMLT 2006-3 M6        | United States  | Subordinate | 4.17         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 68402BAK2  | OOMLT 2007-3 M5        | United States  | Subordinate | 4.80         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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| Identifier | Investment Description | Country        | Seniority   | Average Life | Specified Type | Moody's ABS Industry                 | Standard and Poor's ABS Industry    |
|------------|------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 68571UAE9  | ORCHD 2005-2A A3       | Cayman Islands | Subordinate | 5.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 69121UAJ1  | OWNIT 2006-7 M4        | United States  | Subordinate | 4.75         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 69121UAL6  | OWNIT 2006-7 M6        | United States  | Subordinate | 4.74         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 72269RAF2  | PINEM 2007-3A C        | Cayman Islands | Subordinate | 6.30         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 72348CAG8  | PPEAK 2007-1A A4       | Cayman Islands | Subordinate | 2.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 72348CAJ2  | PPEAK 2007-1A B        | Cayman Islands | Subordinate | 0.67         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 72348CAL7  | PPEAK 2007-1A C        | Cayman Islands | Subordinate | 0.67         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 749238AF8  | RAMP 2006-EFC2 M2      | United States  | Subordinate | 4.39         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 74924UAJ0  | RASC 2006-EMX8 M4      | United States  | Subordinate | 4.52         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 75406YAJ6  | RASC 2006-KS9 M4       | United States  | Subordinate | 4.54         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 75406YAK3  | RASC 2006-KS9 M5       | United States  | Subordinate | 4.52         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 75406YAL1  | RASC 2006-KS9 M6       | United States  | Subordinate | 4.51         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 74924YAK9  | RASC 2007-KS3 M5       | United States  | Subordinate | 4.90         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81376GAJ9  | SABR 2006-WM2 M4       | United States  | Subordinate | 4.54         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81376GAK6  | SABR 2006-WM2 M5       | United States  | Subordinate | 4.52         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81378PAE8  | SABR 2007-BR2 M3       | United States  | Subordinate | 4.57         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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|------------|------------------------|----------------|------------------|--------------|----------------|--------------------------------------|---|
| 86359PAH3  | SASC 2006-BC3 M4       | United States  | Subordinate      | 4.48         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 86359PAJ9  | SASC 2006-BC3 M5       | United States  | Subordinate      | 4.46         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 86361EAL5  | SASC 2006-WF3 M6       | United States  | Subordinate      | 4.71         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 80556AAK3  | SAST 2006-3 M6         | United States  | Subordinate      | 4.44         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 80918HAE5  | SCORP 2006-1A B        | Cayman Islands | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | RMBS B&C, HEL's, HELOC's & Tax Lien CDO |
| 80918HAF2  | SCORP 2006-1A C        | Cayman Islands | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                     |
| 81879MAD1  | SGMS 2005-OPT1 M1      | United States  | Subordinate      | 4.29         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 78420MAH2  | SGMS 2006-OPT2 M2      | United States  | Subordinate      | 5.02         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 78420RAE8  | SGMS 2007-NCI M3       | United States  | Subordinate      | 4.60         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien     |
| 821164AE0  | SHFLD 1A B             | Cayman Islands | Subordinate      | 7.20         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                     |
| 821166AE5  | SHFLD 2A B             | Cayman Islands | Subordinate      | 7.20         | CDO of CDO     | CDO-Franchise Loans                  | CDO                                     |
| 830087AE2  | SIXAV 2006-1A A2       | Cayman Islands | Senior Unsecured | 8.00         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                     |
| 784419AF0  | SLCLT 2006-A B         | United States  | Subordinate      | 8.30         | Student Loan   | ABS - Student loans                  | FFELP Student Loans                     |
| 784419AG8  | SLCLT 2006-A C         | United States  | Subordinate      | 8.30         | Student Loan   | ABS - Student loans                  | FFELP Student Loans                     |
| 78443JAG4  | SLMA 2006-C C          | United States  | Subordinate      | 10.50        | Student Loan   | ABS - Student loans                  | FFELP Student Loans                     |
| 85233UAA1  | STAK 2007-1A C         | Cayman Islands | Subordinate      | 6.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                     |
| 85233UAC7  | STAK 2007-1A D         | Cayman Islands | Subordinate      | 6.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                     |





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9062 Old Annapolis Road  
Columbia, MD 21045-1951

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|------------|---------------------------|----------------|-------------|--------------|-----------------|--------------------------------------|-------------------------------------|
| 84751NAH7  | SURF 2006-BC5 M2          | United States  | Subordinate | 4.96         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83612JAG9  | SVHE 2006-EQ1 M3          | United States  | Subordinate | 5.88         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83611DAJ7  | SVHE 2006-NLC1 M5         | United States  | Subordinate | 4.45         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83611DAK4  | SVHE 2006-NLC1 M6         | United States  | Subordinate | 4.42         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83612CAJ8  | SVHE 2006-OPT5 M4         | United States  | Subordinate | 4.42         | RMBS            | RMBS-Subprime                        | CDO                                 |
| 83612MAH0  | SVHE 2006-WF2 M3          | United States  | Subordinate | 5.88         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 00257HACQ  | SYNTH - ABAC 2006-13A C   | Cayman Islands | Subordinate | 8.90         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 002578A1Q  | SYNTH - ABAC 2006-17A C   | Cayman Islands | Subordinate | 9.30         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 00257PAAR  | SYNTH - ABAC 2007-18A B   | United States  | Subordinate | 3.08         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 04541GX1Q  | SYNTH - ABSHE 2006-HE3 M4 | United States  | Subordinate | 3.06         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 04544RA1Q  | SYNTH - ABSHE 2007-HE1 M5 | United States  | Subordinate | 3.87         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 000829A1Q  | SYNTH - ACABS 2006-AQA A3 | Cayman Islands | Subordinate | 6.80         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 004421UIR  | SYNTH - ACE 2005-HE7 M5   | United States  | Subordinate | 2.89         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 004421UIQ  | SYNTH - ACE 2006-NC1 M2   | United States  | Subordinate | 3.23         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 03072SV1Q  | SYNTH - AMSI 2005-R11 M5  | United States  | Subordinate | 2.70         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 040104N1Q  | SYNTH - ARSI 2005-W2 M5   | United States  | Subordinate | 2.72         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 040104R1Q  | SYNTH - ARSI 2006-W1 M2   | United States  | Subordinate | 3.25         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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|------------|----------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 07272PA1Q  | SYNTH - BAYF 2006-1A 4     | Cayman Islands | Subordinate | 5.75         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 078452A1Q  | SYNTH - BLHV 2006-1A B     | Cayman Islands | Subordinate | 5.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 07387931Q  | SYNTH - BSABS 2005-HE11 M4 | United States  | Subordinate | 2.74         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 07387UH1Q  | SYNTH - BSABS 2006-HE3 M2  | United States  | Subordinate | 3.16         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 144531E1Q  | SYNTH - CARR 2006-NC1 M2   | United States  | Subordinate | 3.39         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 144528A1Q  | SYNTH - CARR 2006-NC3 M5   | United States  | Subordinate | 3.98         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17310VA1Q  | SYNTH - CMLTI 2006-HE3 M5  | United States  | Subordinate | 4.10         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 17311BA1Q  | SYNTH - CMLTI 2007-AMC1 M5 | United States  | Subordinate | 3.91         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 202636A1Q  | SYNTH - COMMO 2006-5A B    | Cayman Islands | Subordinate | 4.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 126670N1Q  | SYNTH - CWL 2005-BC5 M5    | United States  | Subordinate | 3.02         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 126670U1Q  | SYNTH - CWL 2006-1 MV5     | United States  | Subordinate | 3.39         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 12668HA1Q  | SYNTH - CWL 2006-26 M5     | United States  | Subordinate | 29.34        | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 045427A1Q  | SYNTH - CWL 2006-8 M2      | United States  | Subordinate | 4.33         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 255098AGQ  | SYNTH - DIHAR 2006-1A A3   | Cayman Islands | Subordinate | 5.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 32027NY1Q  | SYNTH - FFML 2005-FF12 M5  | United States  | Subordinate | 2.95         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 362334F1Q  | SYNTH - FFML 2006-FF4 M2   | United States  | Subordinate | 3.30         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |



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|------------|----------------------------|----------------|-------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 32028TA1Q  | SYNTH - FFML 2007-FF1 M5   | United States  | Subordinate | 28.76        | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 362341K1Q  | SYNTH - GSAMP 2005-HE4 M5  | United States  | Subordinate | 2.84         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 36244KA1Q  | SYNTH - GSAMP 2006-HE3 M2  | United States  | Subordinate | 3.73         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 437084Q1Q  | SYNTH - HEAT 2005-8 M5     | United States  | Subordinate | 2.44         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 437084V1Q  | SYNTH - HEAT 2006-4 M2     | United States  | Subordinate | 3.14         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 43710LA1Q  | SYNTH - HEAT 2007-1 M5     | United States  | Subordinate | 3.79         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 903399A1Q  | SYNTH - JACKS 2006-4A D    | Cayman Islands | Subordinate | 6.60         | CDO            | ABS-CDO Exposed to SME and SME Lease | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 46626LA1Q  | SYNTH - JPMAC 2005-OPT1 M5 | United States  | Subordinate | 2.20         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 46626LF1Q  | SYNTH - JPMAC 2006-FRE1 M2 | United States  | Subordinate | 3.44         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 542514N1Q  | SYNTH - LBMLT 2005-WL2 M5  | United States  | Subordinate | 2.39         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 542514R1Q  | SYNTH - LBMLT 2006-1 M2    | United States  | Subordinate | 4.04         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 54251UA1Q  | SYNTH - LBMLT 2006-8 M5    | United States  | Subordinate | 4.30         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 53160QA1Q  | SYNTH - LBRAC 2006-1A C    | Cayman Islands | Subordinate | 6.60         | CDO            | ABS-CDO Exposed to SME and SME Lease | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 57643LM1Q  | SYNTH - MABS 2005-NC2 M5   | United States  | Subordinate | 2.52         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 576455A1Q  | SYNTH - MABS 2006-HE5 M5   | United States  | Subordinate | 3.82         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 57643LN1Q  | SYNTH - MABS 2006-NC1 M2   | United States  | Subordinate | 3.07         | RMBS           | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 55275RA1Q  | SYNTH - MABS 2006-NC3 M5   | United States  | Subordinate | 3.80         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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|------------|---------------------------|----------------|-------------|--------------|-----------------|--------------------------------------|-------------------------------------|
| 59020UG1Q  | SYNTH - MLM1 2005-AR1 M2  | United States  | Subordinate | 2.52         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 59020U31Q  | SYNTH - MLM1 2006-HE1 M2  | United States  | Subordinate | 3.25         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61744CU1Q  | SYNTH - MSAC 2005-HE5 M5  | United States  | Subordinate | 2.90         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 617451D1Q  | SYNTH - MSAC 2006-HE1 M5  | United States  | Subordinate | 3.47         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 617451E1Q  | SYNTH - MSAC 2006-HE2 M2  | United States  | Subordinate | 3.72         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61744CX1Q  | SYNTH - MSAC 2006-WMC1 M5 | United States  | Subordinate | 3.37         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61749KA1Q  | SYNTH - MSAC 2006-WMC2 M2 | United States  | Subordinate | 4.22         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 617526A1Q  | SYNTH - MSAC 2007-HE1 M5  | United States  | Subordinate | 26.37        | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61753EA1Q  | SYNTH - MSAC 2007-HE2 M5  | United States  | Subordinate | 4.89         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 61753KA1Q  | SYNTH - MSAC 2007-HE5 M4  | United States  | Subordinate | 5.27         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 617505A1Q  | SYNTH - MSAC 2007-NC1 M5  | United States  | Subordinate | 4.79         | RMBS            | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 78465SA1Q  | SYNTH - MSC 2006-SRR1 B   | United States  | Subordinate | 4.21         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 78465SA1R  | SYNTH - MSC 2006-SRR1 B   | United States  | Subordinate | 3.88         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 78466MA1Q  | SYNTH - MSC 2007-SRR3 C   | Cayman Islands | Subordinate | 8.70         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 78466MA1R  | SYNTH - MSC 2007-SRR3 C   | Cayman Islands | Subordinate | 7.17         | CMBS Large Loan | ABS - CMBS Large Loan                | CMBS                                |
| 64352VM1Q  | SYNTH - NCHET 2005-4 M5   | United States  | Subordinate | 2.45         | RMBS            | RMBS-Midprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 67572GA1Q  | SYNTH - OCTAN 2006-1A D   | Cayman Islands | Subordinate | 6.60         | CDO             | ABS-CDO Exposed to SME and SME Lease | CDO                                 |



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|------------|---------------------------|---------------|-------------|--------------|----------------|----------------------|-------------------------------------|
| 68400DA1Q  | SYNTH - OOMLT 2007-1 M5   | United States | Subordinate | 3.63         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 76112BC1Q  | SYNTH - RAMP 2005-EFC4 M5 | United States | Subordinate | 2.57         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 75156TA1Q  | SYNTH - RAMP 2006-NC2 M2  | United States | Subordinate | 3.03         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 76110W71Q  | SYNTH - RASC 2005-KS11 M5 | United States | Subordinate | 2.70         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 76113AB1Q  | SYNTH - RASC 2006-KS3 M2  | United States | Subordinate | 3.14         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 74924RA1Q  | SYNTH - RASC 2006-KS8 M5  | United States | Subordinate | 3.69         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81375WG1Q  | SYNTH - SABR 2005-HE1 M2  | United States | Subordinate | 3.43         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81375WJ1Q  | SYNTH - SABR 2006-OP1 M2  | United States | Subordinate | 3.39         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81378AA1Q  | SYNTH - SABR 2007-NC1 M5  | United States | Subordinate | 26.40        | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 81378GA1Q  | SYNTH - SABR 2007-NC2 M5  | United States | Subordinate | 3.99         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 86358EX1Q  | SYNTH - SAIL 2005-HE3 M5  | United States | Subordinate | 2.15         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 86360WA1Q  | SYNTH - SAIL 2006-4 M1    | United States | Subordinate | 3.73         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 863576D1Q  | SYNTH - SASC 2005-WF4 M5  | United States | Subordinate | 3.18         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 86362VA1Q  | SYNTH - SASC 2006-BC6 M5  | United States | Subordinate | 7.62         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 86360LA1Q  | SYNTH - SASC 2006-WF2 M2  | United States | Subordinate | 4.22         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83611MK1Q  | SYNTH - SVHE 2005-4 M5    | United States | Subordinate | 2.74         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 83612CA1Q  | SYNTH - SVHE 2006-OPT5 M2 | United States | Subordinate | 3.41         | RMBS           | RMBS-Subprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 933631A1Q  | SYNTH - WMHE 2007-HE1 M5  | United States | Subordinate | 4.02         | RMBS           | RMBS-Midprime        | RMBS B&C, HEL's, HELOC's & Tax Lien |

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|------------|------------------------|----------------|------------------|--------------|----------------|--------------------------------------|-------------------------------------|
| 87337WAD2  | TABS 2006-5A A3        | Cayman Islands | Subordinate      | 6.77         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 87337YAC0  | TABS 2006-6A A2        | Cayman Islands | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 88651RAC1  | TIAF 2006-1A A3A       | United States  | Subordinate      | 6.50         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 89054BAA1  | TOPG 2006-2A A1        | Cayman Islands | Senior Unsecured | 7.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 89054BAE3  | TOPG 2006-2A B         | Cayman Islands | Subordinate      | 7.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 87477CAA2  | TSHP 2006-1A A1        | United States  | Subordinate      | 7.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 87477CAE4  | TSHP 2006-1A B         | United States  | Subordinate      | 7.20         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 55313HAB4  | VELA 2006-1A B         | Cayman Islands | Subordinate      | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 92534FAC2  | VRGO 2006-1A A2        | United States  | Subordinate      | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 92534FAD0  | VRGO 2006-1A A3        | United States  | Subordinate      | 6.80         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 94769WAE3  | WEBS 2006-1A A2L       | Cayman Islands | Subordinate      | 6.40         | CDO            | ABS-CDO Exposed to SME and SME Lease | CDO                                 |
| 93934MAJ6  | WMABS 2006-HE3 M4      | United States  | Subordinate      | 4.52         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |
| 93934MAK3  | WMABS 2006-HE3 M5      | United States  | Subordinate      | 4.49         | RMBS           | RMBS-Subprime                        | RMBS B&C, HEL's, HELOC's & Tax Lien |



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|------------|------------------------|---------------|------------------|--------------|----------------|-------------------------------------|--|
| 93934MAL1  | WMABS 2006-HE3 M6      | United States | Subordinate      | 4.47         | RMBS           | RMBS-Subprime                       | RMBS B&C, HEL's,<br>HELOC's & Tax Lien |
| 93934NAV7  | WMALT 2006-5 2CB6      | United States | Senior Unsecured | 7.50         | RMBS           | RMBS-First and<br>Second Lien Prime | RMBS - A                               |
| 92926SAK2  | WMHE 2007-HE2 M5       | United States | Subordinate      | 4.50         | RMBS           | RMBS-Midprime                       | RMBS B&C, HEL's,<br>HELOC's & Tax Lien |
| 92926SAJ5  | WMHE 2007-HE2 M4       | United States | Subordinate      | 4.50         | RMBS           | RMBS-Midprime                       | RMBS B&C, HEL's,<br>HELOC's & Tax Lien |

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**Cash Accounts - Change In Balance For The Current Monthly Reporting Period**

| Account Name                               | Currency Type | Beginning Balances |                      | Ending Balances |                      |
|--|---------------|--------------------|----------------------|-----------------|----------------------|
|  |               | Cash               | Eligible Investments | Cash            | Eligible Investments |
|  |               |                    | Account Total        |                 | Account Total        |
| Custodial Account                          | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Interest Collection Subaccount             | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Principal Collection Subaccount            | USD           | 0.00               | 0.00                 | 0.00            | 43,721,885.99        |
| Payment Account                            | USD           | 0.00               | 0.00                 | 0.00            | 738,702.90           |
| Expense Reserve Account                    | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| CDS Asset Collateral Account               | USD           | 0.00               | 0.00                 | 0.00            | 424,203.61           |
| Reserve Account                            | USD           | 0.00               | 0.00                 | 0.00            | 429,899,499.89*      |
| Class A1 Note Funding Subaccount           | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Capacity Subaccount                        | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Posted Collateral Subaccount Account       | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Covered Short CDS Asset Collateral Account | USD           | 0.00               | 0.00                 | 0.00            | 16,182.62            |
| Hedge Termination Receipts Account         | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Hedge Replacement Account                  | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Hedge Collateral Account                   | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| CDS Asset Issuer Account                   | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Class A1 Mandatory Funding Reserve Account | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |
| Income Note Distribution Account           | USD           | 0.00               | 0.00                 | 0.00            | 0.00                 |

\*Includes 350,000,000.00 in CDS Collateral held in the account (Cusip: 40536RAA7 Issue: HLCYN 2007-2A A1A)





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### Account Summary Report Currency Type: USD

|   | Interest Collection Account(s) | Principal Collection Account(s) |
|---|--------------------------------|---------------------------------|
|   | Proceeds                       | Proceeds                        |
| <b>Beginning Book Balance - 06/27/2006</b>                |                                |                                 |
| Cash Amounts  | 0.00                           | 0.00                            |
| Eligible Investments                                      | 0.00                           | 0.00                            |
| <b>Total Cash</b>   | <b>0.00</b>                    | <b>0.00</b>                     |
| <b>Asset Acquisition Activity</b>                         |                                |                                 |
| Portfolio Asset Sale/Maturity                             | 0.00                           | 0.00                            |
| Portfolio Asset Purchase                                  | (264,668.51)                   | (139,388,566.78)                |
| Eligible Investment Sale/Maturity                         | 349,887.80                     | 138,048,109.38                  |
| Eligible Investment Purchase                              | (44,071,773.79)                | (138,786,812.28)                |
| <b>Net Asset Acquisitions</b>                             | <b>(43,986,554.50)</b>         | <b>(140,127,269.68)</b>         |
| <b>Asset Scheduled Payments</b>                           |                                |                                 |
| Portfolio Asset P&I                                       | 39,204,068.19                  | 2,409,754.95                    |
| Eligible Investments P&I/ Additional Income               | 385,234.87                     | 277,382.63                      |
| <b>Total Scheduled Payments</b>                           | <b>39,589,303.06</b>           | <b>2,687,137.58</b>             |
| <b>Miscellaneous Cash Activity</b>                        |                                |                                 |
| Debt Issuance / Organization Costs                        | 0.00                           | 0.00                            |
| Current Expenses Paid                                     | (123,825.73)                   | 0.00                            |
| Hedge Swap Transfers                                      | 0.00                           | 0.00                            |
| Misc Receipts and Disbursements                           | 0.00                           | 0.00                            |
| Account Transfers   | 4,521,077.17                   | 136,240,132.10                  |
| <b>Total Miscellaneous Cash</b>                           | <b>4,397,251.44</b>            | <b>136,240,132.10</b>           |
| <b>Note Receipts and Disbursements</b>                    |                                |                                 |
| Payments to Noteholders                                   | 0.00                           | 0.00                            |
| <b>Total Note Activity</b>                                | <b>0.00</b>                    | <b>0.00</b>                     |
| <b>Current Period Change in Cash:</b>                     |                                |                                 |
| <b>Current Period Net Changes in Eligible Investments</b> | 43,721,885.99                  | 738,702.90                      |
| <b>Ending Balance - 11/06/2007</b>                        |                                |                                 |
| Cash Amounts  | 0.00                           | 0.00                            |
| Eligible Investments                                      | 43,721,885.99                  | 738,702.90                      |
| <b>Total Cash</b>   | <b>43,721,885.99</b>           | <b>738,702.90</b>               |

