

**From:** Friedman, Paul  
**Sent:** Saturday, March 08, 2008 10:21 PM  
**To:** Marano, Tom - Fixed Income  
**Subject:** FW: Thornburg

**Attachments:** Thorn Exposure.xls

-----Original Message-----

From: Friedman, Paul  
Sent: Saturday, March 08, 2008 09:20 PM Eastern Standard Time  
To: Buchan, Wayne (Exchange); Marano, Tom - Fixed Income; Mayer, Jeff - Fixed Income (Exchange); Overlander, Craig (Exchange); Alix, Michael (Exchange); Kopelman, Ken - Communication of Counsel (Exchange); Blood, Dan (Exchange); Molinaro, Sam (Exchange); Nierenberg, Michael  
Cc: Chasin, Matthew (Exchange); Greene, Timothy (Exchange)  
Subject: Thornburg

Wayne, Dan, Ken and I met with Thornburg and its 5 other lenders for most of today. There's still a fair amount of give and take between what the lending group is proposing and what the company has agreed to but let me try to summarize where we are (for math purposes, assume that since we are 17% of the repo outstanding we would get 17% of and cash or benefits):

- \* As before, the company plans to raise at least \$1 billion in an equity deal through FBR. It remains conditioned on our agreeing to a 364 day standstill and any agreement we made would be cross-conditioned on the equity raise;
- \* The agreement covers all securities including subs.
- \* Everyone would get their margin call met as of Wednesday March 5th (including on derivative trades). In our case, that's about \$120mm and the total for the group is between \$500mm and 600mm (there was confusion on this).
- \* The group has asked for an additional \$350mm of the capital raise to be pledged to the lenders in a segregated account, effectively adding that to the amount available to meet deficiencies. The company and FBR are working tonight to see if that's possible or if it would be a deal-breaker for the potential equity investors. If agreed to, our pro-rata share would be about \$60mm. I'll spare you the discussion of why it would be in a seg account and not actually given to the lenders.
- \* The group has also asked that the mortgage servicing rights (worth about \$100-150mm by Mike Nierenberg's rough guess) be pledged to the lenders. My guess is they'll agree to this. Mike, they don't believe they can sell this to us since they need to show the equity investors that they have some sort of ongoing company.
- \* 100% of any principal payments and 20% of interest payments would go to amortize the repos. Their estimates show that that would reduce the loan balances by about 3% per quarter (they use 10 CPR which compares to their current rate of 12 CPR). If certain amortization targets aren't met by this, this arrangement steps up to having 30% of interest go towards amortization. We haven't tested their assumptions but they don't sound crazy.
- \* The company has offered the group 10mm warrants struck at \$.01 (the stock is currently \$1.25/share). We countered with 100mm warrants (otherwise known as a \$125mm fee at current prices). My guess is we'll land in the middle somewhere.
- \* The derivative transactions would be resolved separately. They're probably not material in the scheme of things.
- \* There were lots more conversations regarding the maximum amount of loans they can originate before securitizing, management comp and such that I'll spare you.

So here's the math: we currently have \$1,325mm loaned against securities that were marked Friday at \$1,415mm. That's a 93 ½% advance. About \$500mm is AAA's, \$400mm AA and the rest is lower rated. If we get another \$100mm or so of margin it takes us to 86 ½ and if you count the \$60mm of segregated cash (if we get it) we're at 82. I've attached the spreadsheet for both March 5th and 6th for anyone who want to try and calculate this by asset type.

I'm sure I've forgotten stuff but this is the essence of it.

Thornburg and their lawyers agreed to turn the document around by tomorrow mid-morning and there will be a creditors' call after, probably in the late afternoon. My sense is the group is likely to come to a landing that they want to do this, although Citi is a big wildcard here. At \$2 billion they are the biggest lender but they are also the most squirrely. We need to think how we want to proceed.

Finally, kudos to Wayne. In a room of 30 people from 6 firms with competing interests he got everyone on the same page and essentially drove them to a common understanding. It was fascinating to watch.

**From:** Chasin, Matthew (Exchange)  
**Sent:** Friday, March 07, 2008 10:50 AM  
**To:** Friedman, Paul  
**Subject:** Thorn Exposure.xls

**Attachments:** Thorn Exposure.xls  
Paul-the below tabs have the exposure on both dates that you asked for













FN 464588	31382WND0	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	102.61	102.61	OPEN	5,475,208	0.08618	100.00	1.00	0	484,028	484,028	484,028	
FN 625863	31389HJG4	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	101.77	101.77	OPEN	12,573,518	0.03791	100.00	1.00	0	485,076	485,076	485,076	
FN 313310	31374GAK3	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	101.18	101.18	OPEN	11,101,864	0.04415	100.00	1.00	0	485,770	485,770	485,770	
TMST 2002-3 B2	885223Y4	THORNMA	AA- Aa1	NR	AAA	02/29/08	87.50	87.50	OPEN	4,154,000	0.29650	200.00	0.50	0	1,078,961	539,485	539,485	
FH 605524	31348HD54	THORNMA	NA NA	NA	GOVT_AGEN	10/04/06	100.51	100.51	OPEN	17,242,077	0.03225	100.00	1.00	0	558,920	558,920	558,920	
FH 848213	31288V3W7	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	102.08	102.08	OPEN	9,491,128	0.05860	100.00	1.00	0	565,926	565,926	565,926	
FN 316017	31374KAS7	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	103.72	103.72	OPEN	10,576,386	0.05253	100.00	1.00	0	578,271	578,271	578,271	
FN 555945	31385XTA5	THORNMA	NA NA	NA	GOVT_AGEN	08/20/07	100.85	100.85	OPEN	1,900,000	0.38074	100.00	1.00	0	582,104	582,104	582,104	
FN 848019	31360QVJ8	THORNMA	NA NA	NA	GOVT_AGEN	01/31/08	101.79	101.79	OPEN	20,005,511	0.02694	100.00	1.00	0	589,288	589,288	589,288	
FN 725097	31402CRS3	THORNMA	NA NA	NA	GOVT_AGEN	11/21/07	100.97	100.97	OPEN	1,900,000	0.31797	100.00	1.00	0	610,006	610,006	610,006	
FN 555078	31385WUB3	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	102.30	102.30	OPEN	10,383,600	0.05870	100.00	1.00	0	623,498	623,498	623,498	
FH 848709	3128HDN21	THORNMA	NA NA	NA	GOVT_AGEN	01/02/00	102.20	102.20	OPEN	8,221,077	0.08565	100.00	1.00	0	722,153	722,153	722,153	
FN 331558	31375DJ50	THORNMA	NA NA	NA	GOVT_AGEN	01/27/08	100.91	100.91	OPEN	24,948,782	0.03044	100.00	1.00	0	757,124	757,124	757,124	
TMST 2004-3 AX	885220FT5	THORNMA	AAA Aaa	AAA	AAA	02/29/08	0.25	0.25	OPEN	1,218,370,000	0.30745	100.00	1.00	0	934,917	934,917	934,917	
FH 845908	31288VR50	THORNMA	NA NA	NA	GOVT_AGEN	11/21/07	101.76	101.76	OPEN	52,582,817	0.01993	100.00	1.00	0	1,096,626	1,096,626	1,096,626	
FH 848911	3128HDVCO	THORNMA	NA NA	NA	GOVT_AGEN	11/21/07	101.58	101.58	OPEN	79,147,818	0.02184	100.00	1.00	0	1,756,137	1,756,137	1,756,137	
TMST 2006-3 B3	885221AH4	THORNMA	NR Baa2	A	BBB	02/29/08	53.00	53.00	OPEN	6,938,000	0.96914	200.00	0.50	0	3,673,967	1,836,983	1,836,983	
TMST 2004-2 AX	885220FJ7	THORNMA	AAA Aaa	NR	AAA	02/29/08	0.50	0.50	OPEN	1,079,188,986	0.37901	100.00	1.00	0	2,045,108	2,045,108	2,045,108	
QWHL 2006-TM1 X	129994V39	THORNMA	AAA NR	NR	AAA	03/05/08	1.13	1.13	OPEN	920,492,294	0.45496	200.00	0.50	0	4,709,259	2,354,130	2,354,130	
TMST 2004-3 B1	885220FU2	THORNMA	AA- Aa2	AA	AA	02/29/08	81.50	81.50	OPEN	8,300,000	0.75794	200.00	0.50	0	5,758,175	2,878,088	2,878,088	
FN 555406	31385XAF4	THORNMA	NA NA	NA	GOVT_AGEN	11/21/07	101.38	101.38	OPEN	13,700,000	0.21498	100.00	1.00	0	2,985,568	2,985,568	2,985,568	
TMST 2005-2 AX	885220HR7	THORNMA	AAA Aaa	NR	AAA	02/28/08	0.31	0.31	OPEN	1,557,018,000	0.72067	100.00	1.00	0	3,508,536	3,508,536	3,508,536	
BSARM 2004-6 3A	07284MW81	THORNMA	AAA Aaa	NR	AAA	03/03/08	84.50	84.50	OPEN	14,500,000	0.51691	100.00	1.00	0	7,082,959	7,082,959	7,082,959	
CASH	CASH	THORNMA	AAA Aaa	AAA	AAA	03/05/08	100.00	100.00	OPEN	7,908,394	1.00000	100.00	1.00	0	7,908,394	7,908,394	7,908,394	
										12,592,254,083					1,324,716,184	1,542,349,939	1,220,528,347	-44,157,057

name	cusip	cust_short_name	sp	moodys	fitch	generic_rating	trader_price_dt	current_price	open_price	orig_ce
BCF 1997-R2 1B1	05535DBE3	THORNMA	NR	Aa2	AAA	AA	03/06/08	75.66	75.66	18.89
BCF 1997-R2 2B1	05535DBF0	THORNMA	NR	Aa2	AA	AA	03/05/08	50.00	50.00	
BOAMS 2005-D B1	05949A4T4	THORNMA	NR	NR	AA	AA	03/06/08	75.16	75.16	1.7
BOAMS 2005-D B2	05949A4U1	THORNMA	NR	NR	A	A	03/06/08	64.97	64.97	1.05
BOAMS 2005-D B3	05949A4V9	THORNMA	NR	NR	BBB	BBB	03/06/08	51.73	51.73	0.6
BOAMS 2005-E B2	05949A6P0	THORNMA	NR	NR	A	A	03/06/08	61.39	61.39	0.95
BOAMS 2005-B B1	05949AX39	THORNMA	NR	NR	AA	AA	03/06/08	76.22	76.22	1.8
BOAMS 2005-B B2	05949AX47	THORNMA	NR	NR	A	A	03/06/08	68.53	68.53	1.1
BOAMS 2005-B B3	05949AX54	THORNMA	NR	NR	BBB	BBB	03/06/08	55.73	55.73	0.65
BOAMS 2004-L B1	05949AZH6	THORNMA	NR	NR	AA	AA	03/06/08	77.44	77.44	1.65
BOAMS 2004-L B2	05949AZJ2	THORNMA	NR	NR	A	A	03/06/08	68.80	68.80	1.0
BOAMS 2004-L B3	05949AZK9	THORNMA	NR	NR	BBB	BBB	03/06/08	59.55	59.55	0.6
BOAMS 2005-F B2	05949CCG9	THORNMA	NR	NR	A	A	03/06/08	47.09	47.09	0.9
BOAMS 2005-F B3	05949CCH7	THORNMA	NR	NR	BBB	BBB	03/06/08	43.41	43.41	0.55
BOAMS 2005-G B1	05949CEQ5	THORNMA	NR	NR	AA	AA	03/06/08	75.17	75.17	1.5
BOAMS 2005-G B2	05949CER3	THORNMA	NR	NR	A	A	03/06/08	57.64	57.64	0.9
BOAMS 2005-G B3	05949CES1	THORNMA	NR	NR	BBB	BBB	03/06/08	48.05	48.05	0.55
BOAMS 2005-I B2	05949CJA5	THORNMA	NR	NR	A	A	03/06/08	57.64	57.64	0.9
BSSP 2000-1 3B	07383UBF1	THORNMA	NR	NR	AAA	AAA	01/29/08	93.00	93.00	
BSSP 2000-1 3C	07383UBG9	THORNMA	NR	NR	AA	AA	01/03/08	90.00	90.00	
BSSP 2000-1 3D	07383UBH7	THORNMA	NR	NR	A	A	01/03/08	88.00	88.00	
BSSP 2000-1 3E	07383UBJ3	THORNMA	NR	NR	BBB	BBB	01/03/08	82.15	82.15	
BSSP 2001-1 A	07383UEZ4	THORNMA	NR	NR	AAA	AAA	02/05/08	90.00	90.00	
BSSP 2001-1 B	07383UFA8	THORNMA	NR	NR	AA	AA	02/05/08	92.00	92.00	
BSSP 2001-1 C	07383UFC4	THORNMA	NR	NR	A	A	02/05/08	91.00	91.00	
BSARM 2004-8 2B1	07384M2L5	THORNMA	AA	NR	NR	AA	03/06/08	79.31	79.31	1.9
BSARM 2004-8 2B2	07384M2M3	THORNMA	A	NR	NR	A	03/06/08	71.47	71.47	1.25
BSARM 2004-8 2B3	07384M2N1	THORNMA	BBB	NR	NR	BBB	03/06/08	55.98	55.98	0.8
BSARM 2004-8 2B4	07384M2S0	THORNMA	B	NR	NR	B	03/05/08	20.00	20.00	0.45
BSARM 2004-8 2B5	07384M2T8	THORNMA	CCC	NR	NR	CCC	03/05/08	10.00	10.00	0.2
BSARM 2004-8 2B6	07384M2U5	THORNMA	UNK	UNK	UNK	NOT_IN_BB	03/05/08	3.13	3.13	0.0
BSARM 2004-9 2B1	07384M3N0	THORNMA	AA	NR	NR	AA	03/06/08	80.34	80.34	1.9
BSARM 2004-9 2B2	07384M3P5	THORNMA	A	NR	NR	A	03/06/08	78.13	78.13	1.2
BSARM 2004-9 2B3	07384M3Q3	THORNMA	BBB	NR	NR	BBB	03/06/08	79.06	79.06	0.8
BSARM 2004-9 2B4	07384M3U4	THORNMA	BB	NR	NR	BB	03/06/08	70.50	70.50	0.5
BSARM 2004-9 2B5	07384M3V2	THORNMA	B	NR	NR	B	03/05/08	28.00	28.00	0.2
BSARM 2004-9 2B6	07384M3W0	THORNMA	UNK	UNK	UNK	NOT_IN_BB	03/05/08	7.50	7.50	0.0
BSARM 2004-10 2B1	07384M4W9	THORNMA	AA	Aa2	NR	AA	03/06/08	79.44	79.44	2.45
BSARM 2004-10 2B2	07384M4X7	THORNMA	A	A2	NR	A	03/06/08	67.47	67.47	1.55
BSARM 2004-10 2B3	07384M4Y5	THORNMA	BBB	Baa2	NR	BBB	03/06/08	71.38	71.38	0.9
BSARM 2004-10 2B4	07384M5F5	THORNMA	BB	NR	NR	BB	03/06/08	65.50	65.50	0.4
BSARM 2004-10 2B5	07384M5G3	THORNMA	B	NR	NR	B	03/05/08	27.00	27.00	0.15
BSARM 2004-10 2B6	07384M5H1	THORNMA	UNK	UNK	UNK	NOT_IN_BB	03/05/08	7.13	7.13	0.0
BSARM 2004-1 2B4	07384ME73	THORNMA	BB	NR	NR	BB	03/05/08	35.50	35.50	0.3
BSARM 2004-1 2B5	07384ME81	THORNMA	B	NR	NR	B	03/05/08	19.88	19.88	0.1

BSARM 2004-1 2B6	07384ME99	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	5.50	5.50	0.0
BSARM 2004-1 2B3	07384ML67	THORNMA	BBB Baa2	NR	BBB	03/06/08	79.06	79.06	0.6
BSARM 2004-2 2B3	07384MP89	THORNMA	BBB+ A2	NR	BBB+	03/06/08	79.06	79.06	0.65
BSARM 2004-2 2B4	07384MQ47	THORNMA	BB NR	NR	BB	03/05/08	52.00	52.00	0.35
BSARM 2004-2 2B5	07384MQ54	THORNMA	B NR	NR	B	03/05/08	35.00	35.00	0.15
BSARM 2004-2 2B6	07384MQ62	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	13.13	13.13	0.0
BSARM 2003-1 B1	07384MTX0	THORNMA	AAA Aaa	NR	AAA	03/06/08	90.00	90.00	2.1
BSARM 2004-6 3A	07384MW81	THORNMA	AAA Aaa	NR	AAA	03/06/08	90.00	90.00	4.25
BSARM 2003-5 2B1	07384MWP3	THORNMA	AA+ NR	NR	AA+	03/06/08	80.77	80.77	1.45
BSARM 2003-5 2B2	07384MWQ1	THORNMA	A+ NR	NR	A+	03/06/08	78.13	78.13	0.9
BSARM 2003-5 2B3	07384MWR9	THORNMA	BBB+ NR	NR	BBB+	03/06/08	71.53	71.53	0.55
BSARM 2003-6 2B2	07384MXK3	THORNMA	A+ NR	NR	A+	03/06/08	78.13	78.13	0.8
BSARM 2003-6 2B3	07384MXL1	THORNMA	BBB+ NR	NR	BBB+	03/06/08	78.97	78.97	0.45
BSARM 2003-5 2B4	07384MXR8	THORNMA	BB+ NR	NR	BB+	03/05/08	45.00	45.00	0.35
BSARM 2003-5 2B5	07384MXS6	THORNMA	B NR	NR	B	03/05/08	34.75	34.75	0.2
BSARM 2003-5 2B6	07384MXT4	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	21.63	21.63	0.0
BSARM 2003-6 2B4	07384MYD8	THORNMA	BB+ NR	NR	BB+	03/05/08	39.50	39.50	0.3
BSARM 2003-6 2B5	07384MYE6	THORNMA	B NR	NR	B	03/05/08	30.50	30.50	0.15
BSARM 2003-6 2B6	07384MYF3	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	19.13	19.13	0.0
BALTA 2005-9 26A1	07386HYH8	THORNMA	AAA Aaa	NR	AAA	03/03/08	82.00	82.00	11.45
BSMSI 1997-6 3B1	073914WE9	THORNMA	NR Aaa	NR	AAA	02/26/08	89.97	89.97	4.75
BSSP 2007-R8 1A1	07402PAA1	THORNMA	AAA NR	AAA	AAA	03/06/08	64.50	64.50	10.24
BSSP 2007-R8 2A1	07402PAC7	THORNMA	AAA NR	AAA	AAA	03/06/08	71.00	71.00	10.5
BSSP 2007-R8 3A1	07402PAE3	THORNMA	AAA NR	AAA	AAA	03/06/08	64.50	64.50	15.46
BSSP 2007-R8 4A1	07402PAG8	THORNMA	AAA NR	AAA	AAA	03/06/08	59.00	59.00	15.0
CMOBSSP__08R3A11	12587PFP0	THORNMA	AAA Aaa	AAA	AAA	03/06/08	83.50	83.50	
CMOBSSP__08R3B21	12587PFR6	THORNMA	AAA Aaa	AAA	AAA	03/06/08	83.50	83.50	
CWHL 2006-HYB3 M	1266944P0	THORNMA	AA Aa2	NR	AA	03/06/08	27.89	27.89	3.7
CWHL 2006-HYB3 B1	1266944Q8	THORNMA	A A2	NR	A	03/06/08	23.80	23.80	2.3
CWHL 2006-TM1 B3	126694U63	THORNMA	B/*- NR	NR	B	03/06/08	21.63	21.63	1.15
CWHL 2006-TM1 B4	126694U71	THORNMA	CCC NR	NR	CCC	03/06/08	14.33	14.33	0.5
CWHL 2006-TM1 X	126694V39	THORNMA	AAA NR	NR	AAA	03/05/08	1.13	1.13	0.0
CWHL 2006-TM1 B2	126694V70	THORNMA	BBB/*- NR	NR	BBB	03/06/08	24.45	24.45	2.0
CWHL 2004-HYB5 1B6	12669F3M3	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	3.50	3.50	0.0
CWHL 2004-HYB5 1B1	12669F3N1	THORNMA	AA Aa2	NR	AA	03/05/08	45.00	45.00	2.45
CWHL 2004-HYB5 1B2	12669F3P6	THORNMA	A A2	NR	A	03/06/08	59.88	59.88	1.45
CWHL 2004-HYB5 1B3	12669F4Q3	THORNMA	BBB Baa2	NR	BBB	03/06/08	41.69	41.69	1.0
CWHL 2004-HYB5 1B4	12669F4S9	THORNMA	BB Ba2	NR	BB	03/06/08	45.50	45.50	0.6
CWHL 2004-HYB5 1B5	12669F4U4	THORNMA	B B2	NR	B	03/05/08	9.75	9.75	0.4
CWHL 2004-HYB9 1B1	12669GHK0	THORNMA	AA Aa2	NR	AA	03/06/08	76.75	76.75	3.8
CWHL 2004-HYB9 1B2	12669GHL8	THORNMA	A A2	NR	A	03/06/08	64.80	64.80	2.5
CWHL 2004-HYB9 1B3	12669GHM6	THORNMA	BBB Baa2	NR	BBB	03/06/08	55.98	55.98	1.6
CWHL 2004-HYB9 1B4	12669GHS3	THORNMA	BB NR	NR	BB	03/06/08	45.50	45.50	0.6
CWHL 2004-HYB9 1B5	12669GHT1	THORNMA	B NR	NR	B	03/06/08	32.13	32.13	0.25
CWHL 2004-HYB9 1B6	12669GHU8	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	3.00	3.00	0.0
CMSI 1988-17 A1	172921CN6	THORNMA	AA Aaa	NR	AA	02/26/08	90.31	90.31	9.5

CMSI 1991-5 A	172921NE4	THORNMA	D Caa1	NR	CCC+	03/05/08	74.50	74.50	8.25
CMLTI 2006-AR3 1B1	17306SAE3	THORNMA	NR NR	AA/*-	AA	03/06/08	45.66	45.66	1.95
CMLTI 2006-AR3 1B2	17306SAF0	THORNMA	NR NR	A/*-	A	03/06/08	43.80	43.80	1.3
CMLTI 2006-AR3 1B3	17306SBB8	THORNMA	NR NR	BBB/*-	BBB	03/06/08	32.16	32.16	0.8
CMLTI 2006-AR2 1B3	17307G6Q6	THORNMA	NR Baa2	BBB/*-	BBB	03/06/08	32.16	32.16	1.1
CMLTI 2005-7 2B1	17307GC48	THORNMA	AA NR	AA/*-	AA	03/06/08	66.63	66.63	1.95
CMLTI 2005-7 2B2	17307GC55	THORNMA	A NR	A/*-	A	03/06/08	47.64	47.64	1.25
CMLTI 2005-7 2B3	17307GC63	THORNMA	BBB NR	BBB/*-	BBB	03/06/08	40.36	40.36	0.85
CMLTI 2005-8 1B1	17307GF37	THORNMA	AA NR	AA/*-	AA	03/06/08	60.75	60.75	2.7
CMLTI 2005-8 1B2	17307GF45	THORNMA	A NR	A/*-	A	03/06/08	37.64	37.64	1.75
CMLTI 2005-8 1B3	17307GF52	THORNMA	BBB NR	BBB/*-	BBB	03/06/08	24.97	24.97	1.2
CMLTI 2005-3 2B2	17307GTP3	THORNMA	NR NR	A/*-	A	03/06/08	62.97	62.97	1.25
CMLTI 2005-3 2B3	17307GTQ1	THORNMA	NR NR	BBB/*-	BBB-	03/06/08	63.42	63.42	0.8
CMLTI 2005-4 B1	17307GWF1	THORNMA	AA NR	NR	AA	03/06/08	78.39	78.39	1.8
CMLTI 2005-4 B2	17307GWW9	THORNMA	A NR	NR	A	03/06/08	57.64	57.64	1.2
CMLTI 2005-4 B3	17307GWH7	THORNMA	BBB NR	NR	BBB	03/06/08	40.36	40.36	0.8
CMLTI 2005-4 B4	17307GWJ3	THORNMA	BB NR	NR	BB	03/06/08	35.25	35.25	0.45
CMLTI 2005-4 B5	17307GWK0	THORNMA	B NR	NR	B	03/06/08	19.38	19.38	0.2
CMLTI 2005-4 B6	17307GWL8	THORNMA	NR NR	NR	NR	03/05/08	6.50	6.50	0.0
DLJMA 1993-20A 1A2	23321PGL6	THORNMA	NR Aa3	NR	AA-	02/26/08	81.52	81.52	7.15
DLJMA 1996-Q2 A1	23321PXE3	THORNMA	NR A3	AAA	A-	02/26/08	81.60	81.60	18.0
FH 845284	31288U2R1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.63	100.63	
FH 845183	31288UXL0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.50	100.50	
FH 846213	31288V3W7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.17	101.17	
FH 845617	31288VG29	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.87	100.87	
FH 845600	31288VGH6	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.92	100.92	
FH 845789	31288VNE5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	102.16	102.16	
FH 845792	31288VNH8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.81	100.81	
FH 845861	31288VQN2	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.13	101.13	
FH 845865	31288VQS1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.24	101.24	
FH 845907	31288VR43	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.52	101.52	
FH 845908	31288VR50	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.86	100.86	
FH 845909	31288VR68	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.36	101.36	
FH 845888	31288VRH4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.44	101.44	
FH 845930	31288VST7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.21	101.21	
FH 845931	31288VSU4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.27	101.27	
FH 846325	3128HDA25	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.72	99.72	
FH 846350	3128HDBT5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.21	100.21	
FH 846408	3128HDDM8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.93	100.93	
FH 846456	3128HDE54	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.36	101.36	
FH 846463	3128HDFC8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.82	99.82	
FH 846709	3128HDN21	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.29	101.29	
FH 846933	3128HDV22	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.28	100.28	
FH 846935	3128HDV48	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.63	100.63	
FH 846911	3128HDVC0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.68	100.68	
FH 846932	3128HDVZ9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.92	100.92	

FH 847025	3128HDYW3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.96	100.96
FH 847214	3128JRAP1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.90	99.90
FH 610146	31292CC94	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.95	100.95
FH 786728	31295KPM0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.26	101.26
FH 786774	31295KQ31	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.22	101.22
FH 410688	31337AXR2	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.71	101.71
FH 611011	31337NDQ8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.35	101.35
FH 780731	31342AY45	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.35	101.35
FH 960046	31347HBP3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.63	101.63
FH 405301	31348F3J9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.53	100.53
FH 605524	31348HD54	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.61	99.61
FH 635269	31348J2A1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.60	101.60
FH 775134	31348PV31	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.43	99.43
FH 781241	31349SLW1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.10	101.10
FN 70796	31362TUV3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.09	101.09
FN 104820	313632K91	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.65	100.65
FN 89409	31363HKW7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.38	100.38
FN 90030	31363JA79	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.40	100.40
FN 124338	31365DBF1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.03	101.03
FN 303219	31373TYQ7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	98.86	98.86
FN 308115	31374AGY0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.09	101.09
FN 313310	31374GAK3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.25	100.25
FN 313656	31374GMD6	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.82	100.82
FN 316017	31374KAS7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	102.81	102.81
FN 316018	31374KAT5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.19	101.19
FN 323144	31374S5D9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.31	101.31
FN 323248	31374TBR9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.76	100.76
FN 331558	31375DJB0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.04	100.04
FN 339100	31375MUZ4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.18	101.18
FN 393308	31378A3R5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.38	101.38
FN 396532	31378EPR3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.76	101.76
FN 406521	31378RSJ9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.95	101.95
FN 422863	31379LWY3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.90	101.90
FN 494588	31382WND0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.70	101.70
FN 513777	31383UXE0	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.75	101.75
FN 535224	31384VSM5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.51	101.51
FN 545674	31385JFP8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.06	101.06
FN 545675	31385JFQ6	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	102.29	102.29
FN 549715	31385QVG4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	102.43	102.43
FN 555078	31385WUB3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.40	101.40
FN 555406	31385XAF4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.50	100.50
FN 555945	31385XTA5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	99.95	99.95
FN 559818	31386C4B5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.02	100.02
FN 576810	31386XYF7	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.99	101.99
FN 591060	31387QTR1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.69	101.69
FN 606118	31388JK79	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	102.05	102.05

FN 607700	31388LDD9	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.87	101.87	
FN 625134	31389GPT1	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.20	101.20	
FN 625337	31389GV64	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.43	101.43	
FN 625863	31389HJG4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.86	100.86	
FN 625864	31389HJH2	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.27	101.27	
FN 636042	31389US75	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.80	100.80	
FN 646019	31390GVL8	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.90	100.90	
FN 646021	31390GVN4	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.78	100.78	
FN 666464	31391GMM5	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	101.08	101.08	
FN 725097	31402CRS3	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.06	100.06	
FN 725298	31402CX31	THORNMA	NA NA	NA	GOVT_AGEN	03/06/08	100.49	100.49	
GMACM 2005-AR2 M1	36185N6S4	THORNMA	AA NR	AA	AA	03/06/08	66.63	66.63	2.3
GMACM 2005-AR2 M2	36185N6T2	THORNMA	A NR	A	A	03/06/08	50.97	50.97	1.5
GMACM 2005-AR2 M3	36185N6U9	THORNMA	BBB NR	BBB	BBB	03/06/08	44.19	44.19	1.0
GMACM 2004-AR1 1M1	36185NY38	THORNMA	AA NR	NR	AA	03/06/08	80.88	80.88	1.75
GMACM 2004-AR1 1M2	36185NY46	THORNMA	A NR	NR	A	03/06/08	71.47	71.47	1.1
GMACM 2004-AR1 1M3	36185NY53	THORNMA	BBB NR	NR	BBB	03/06/08	61.69	61.69	0.75
GMACM 2004-AR1 1B1	36185NY95	THORNMA	BB NR	NR	BB	03/05/08	47.00	47.00	0.4
GMACM 2004-AR1 1B2	36185NZ29	THORNMA	B NR	NR	B	03/06/08	56.02	56.02	0.15
GMACM 2004-AR1 1B3	36185NZ37	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	10.13	10.13	0.0
GSR 2003-1 B1	36229RJK6	THORNMA	NR Aaa	AAA	AAA	03/06/08	82.61	82.61	1.9
GSR 2003-1 B2	36229RJL4	THORNMA	NR Aaa	AA+	AA+	03/06/08	81.42	81.42	1.0
GSR 2005-AR4 2B1	362341FW4	THORNMA	AA NR	NR	AA	03/06/08	68.59	68.59	1.5
GSR 2005-AR4 2B2	362341FX2	THORNMA	A NR	NR	A	03/06/08	64.25	64.25	0.9
GSR 2005-AR4 2B3	362341FY0	THORNMA	BBB NR	NR	BBB	03/06/08	56.31	56.31	0.6
GSR 2005-AR4 2B4	362341GF0	THORNMA	BB NR	NR	BB	03/06/08	45.25	45.25	0.35
GSR 2005-AR4 2B5	362341GG8	THORNMA	B NR	NR	B	03/05/08	12.00	12.00	0.15
GSR 2005-AR4 2B6	362341GH6	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	3.75	3.75	0.0
GSR 2005-AR7 2B1	362341XL8	THORNMA	AA NR	NR	AA	03/06/08	75.16	75.16	1.6
GSR 2005-AR7 2B2	362341XM6	THORNMA	A NR	NR	A	03/06/08	64.30	64.30	1.0
GSR 2005-AR7 2B3	362341XN4	THORNMA	BBB NR	NR	BBB	03/06/08	48.05	48.05	0.65
GSR 2005-AR7 2B4	362341XV6	THORNMA	BB NR	NR	BB	03/06/08	35.25	35.25	0.35
GSR 2005-AR7 2B5	362341XW4	THORNMA	B NR	NR	B	03/06/08	14.38	14.38	0.15
GSR 2005-AR7 2B6	362341XX2	THORNMA	NR NR	NR	NR	03/05/08	3.00	3.00	0.0
GSR 2005-AR2 1B1	36242DJ38	THORNMA	AA Aa2	NR	AA	03/06/08	78.39	78.39	2.85
GSR 2005-AR2 1B2	36242DJ46	THORNMA	A+ A2	NR	A	03/06/08	70.97	70.97	1.8
GSR 2004-12 2B2	36242DLL5	THORNMA	NR NR	A	A	03/06/08	71.47	71.47	1.3
GSR 2004-12 2B3	36242DLM3	THORNMA	NR NR	BBB	BBB	03/06/08	63.67	63.67	0.85
HVMLT 2003-1 B2	41161PBQ5	THORNMA	A+ NR	NR	A+	03/06/08	78.13	78.13	1.0
HVMLT 2003-1 B3	41161PBR3	THORNMA	BBB+ NR	NR	BBB+	03/06/08	68.34	68.34	0.6
HVMLT 2003-1 B4	41161PBS1	THORNMA	BB+ NR	NR	BB+	03/06/08	75.50	75.50	0.4
HVMLT 2003-1 B5	41161PBT9	THORNMA	B NR	NR	B	03/06/08	50.88	50.88	0.2
HVMLT 2003-1 B6	41161PBU6	THORNMA	NR NR	NR	NR	03/06/08	27.91	27.91	0.0
JPMMT 2005-A1 TB1	466247ME0	THORNMA	AA Aa2	NR	AA	03/06/08	78.39	78.39	1.1
JPMMT 2005-A1 TB2	466247MF7	THORNMA	A A2	NR	A	03/06/08	70.97	70.97	0.6
JPMMT 2005-A1 TB3	466247MG5	THORNMA	BBB Baa2	NR	BBB	03/06/08	63.42	63.42	0.35

JPMMT 2005-A1 TB4	466247ML4	THORNMA	BB Ba2	NR	BB	03/05/08	22.00	22.00	0.2
JPMMT 2005-A1 TB5	466247MM2	THORNMA	B B2	NR	B	03/05/08	16.00	16.00	0.15
JPMMT 2005-A1 TB6	466247MN0	THORNMA	NR NR	NR	NR	03/05/08	12.25	12.25	0.0
JPMMT 2005-A5 TB1	466247SV6	THORNMA	AA NR	AA	AA	03/06/08	78.39	78.39	1.7
JPMMT 2005-A5 TB2	466247SW4	THORNMA	A NR	A	A	03/06/08	70.97	70.97	1.1
JPMMT 2005-A5 TB3	466247SX2	THORNMA	BBB NR	BBB	BBB	03/06/08	63.42	63.42	0.7
JPMMT 2005-A5 TB4	466247TB9	THORNMA	BB NR	BB	BB	03/05/08	30.25	30.25	0.4
JPMMT 2005-A5 TB5	466247TC7	THORNMA	B NR	B	B	03/05/08	20.50	20.50	0.2
JPMMT 2005-A5 TB6	466247TD5	THORNMA	NR NR	NR	NR	03/05/08	11.13	11.13	0.0
MARM 2005-6 B2	576433B62	THORNMA	A A3	NR	A-	03/06/08	39.97	39.97	2.1
MARM 2006-2 B1	576438AM7	THORNMA	AA NR	AA/*-	AA	03/06/08	48.48	48.48	1.8
MARM 2006-2 B2	576438AN5	THORNMA	A NR	A/*-	A	03/06/08	43.80	43.80	1.1
MARM 2006-2 B3	576438AP0	THORNMA	BBB NR	BBB+/*-	BBB	03/06/08	39.86	39.86	0.75
MLMI 2003-A2 1M2	589929N87	THORNMA	AA NR	NR	AA	03/06/08	80.06	80.06	1.0
MLMI 2003-A2 1M3	589929N95	THORNMA	A- NR	NR	A-	03/06/08	71.47	71.47	0.5
MLMI 2003-A2 1B1	589929P28	THORNMA	BBB NR	NR	BBB	03/05/08	57.00	57.00	0.35
MLMI 2003-A2 1B2	589929P36	THORNMA	BB- NR	NR	BB-	03/05/08	48.00	48.00	0.2
MLMI 2003-A2 1B3	589929P44	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	30.00	30.00	0.0
MLMI 2005-A2 M2	59020USP1	THORNMA	A NR	NR	A	03/06/08	64.30	64.30	1.1
MLMI 2005-A2 M3	59020USQ9	THORNMA	BBB NR	NR	BBB	03/06/08	55.73	55.73	0.75
MLCC 2006-2 M1	590219AJ0	THORNMA	AA Aa2	NR	AA	03/06/08	60.25	60.25	2.3
MLCC 2006-2 M2	590219AK7	THORNMA	A A2	NR	A	03/06/08	50.47	50.47	1.5
MLCC 2006-2 M3	590219AL5	THORNMA	BBB Baa2	NR	BBB	03/06/08	39.86	39.86	1.0
MLMI 2006-A3 M3	59023CAP7	THORNMA	BBB/*- Ba2	NR	BB	03/06/08	40.78	40.78	1.3
OCMBS 1998-R2 B1A	675748AT4	THORNMA	NR Aa2	NR	AA	03/06/08	75.66	75.66	
PFMLT 2003-1 B1	743873AB7	THORNMA	AAA Aaa	NR	AAA	03/06/08	89.00	89.00	2.0
PFMLT 2005-1 B1	743873BA8	THORNMA	AA NR	NR	AA	03/06/08	66.63	66.63	1.7
PFMLT 2005-1 B2	743873BB6	THORNMA	A NR	NR	A	03/06/08	57.64	57.64	1.0
PFMLT 2005-1 B3	743873BC4	THORNMA	BBB NR	NR	BBB	03/06/08	48.05	48.05	0.7
RFMSI 2005-SA1 M1	76111XTJ2	THORNMA	AA Aa2	NR	AA	03/06/08	78.39	78.39	2.2
RFMSI 2005-SA1 M2	76111XTK9	THORNMA	A A2	NR	A	03/06/08	70.97	70.97	1.25
RFMSI 2005-SA1 M3	76111XTL7	THORNMA	BBB Baa2	NR	BBB	03/06/08	68.05	68.05	0.8
RFMSI 2005-SA4 2M1	76111XYR8	THORNMA	AA Aa2	NR	AA	03/06/08	76.03	76.03	2.25
RFMSI 2005-SA4 2M2	76111XYS6	THORNMA	A A2	NR	A	03/06/08	57.64	57.64	1.35
RFMSI 2005-SA4 2M3	76111XYT4	THORNMA	BBB Baa2	NR	BBB	03/06/08	40.36	40.36	0.9
RFMSI 2005-SA4 2B1	76111XYX5	THORNMA	BB NR	NR	BB	03/06/08	45.25	45.25	0.5
RFMSI 2005-SA4 2B2	76111XYZ0	THORNMA	B NR	NR	B	03/06/08	25.63	25.63	0.2
RFMSI 2005-SA4 2B3	76111XYZ3	THORNMA	NR NR	NR	NR	03/05/08	3.00	3.00	0.0
SBM7 2001-CPB1 B1	79549AFM6	THORNMA	AAA Aaa	NR	AAA	03/06/08	82.00	82.00	2.0
SAMI 1998-6 B1	86358HAL3	THORNMA	AAA NR	AAA	AAA	03/06/08	82.00	82.00	4.25
SASC 2001-8A B1II	86358RCJ4	THORNMA	AAA NR	NR	AAA	03/06/08	82.00	82.00	2.0
SASC 2001-8A B2II	86358RCK1	THORNMA	AAA NR	NR	AAA	03/06/08	82.00	82.00	1.5
SASC 2001-8A B3II	86358RCL9	THORNMA	AAA NR	NR	AAA	03/06/08	82.00	82.00	1.0
SASC 2001-8A B4II	86358RCU9	THORNMA	BB NR	NR	BB	03/06/08	76.17	76.17	0.5
SASC 2001-8A B5II	86358RCV7	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	51.00	51.00	0.25
SASC 2001-8A B6II	86358RCW5	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	23.00	23.00	0.0

TMST 2002-3 A4	885220BS1	THORNMA	AAA Aaa	NR	AAA	03/06/08	95.00	95.00	3.0
TMST 2002-3 B2	885220BV4	THORNMA	AA- Aa1	NR	AA-	03/06/08	77.34	77.34	1.0
TMST 2002-3 B3	885220BW2	THORNMA	A- A2	NR	A-	03/06/08	70.20	70.20	0.55
TMST 2002-3 B4	885220BX0	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	30.00	30.00	0.4
TMST 2002-3 B5	885220BY8	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	23.25	23.25	0.3
TMST 2002-3 B6	885220BZ5	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	12.00	12.00	0.0
TMST 2002-4 B2	885220CF8	THORNMA	A+ NR	NR	A+	03/06/08	73.22	73.22	1.0
TMST 2002-4 B3	885220CG6	THORNMA	BBB+ NR	NR	BBB+	03/06/08	78.28	78.28	0.55
TMST 2002-4 B4	885220CK7	THORNMA	BB NR	NR	BB	03/06/08	74.45	74.45	0.4
TMST 2002-4 B5	885220CL5	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	28.00	28.00	0.3
TMST 2002-4 B6	885220CM3	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	18.00	18.00	0.0
TMST 2003-1 B2	885220CX9	THORNMA	NR Aa2	NR	AA	03/06/08	75.14	75.14	1.1
TMST 2003-1 B3	885220CY7	THORNMA	NR Baa2	NR	BBB	03/06/08	75.02	75.02	0.5
TMST 2003-1 B4	885220CZ4	THORNMA	NR Ba1	NR	BB+	03/06/08	65.50	65.50	0.35
TMST 2003-1 B5	885220DA8	THORNMA	NR B2	NR	B	03/06/08	58.61	58.61	0.25
TMST 2003-1 B6	885220DB6	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	6.00	6.00	0.0
TMST 2003-2 M2	885220DE0	THORNMA	A A2	NR	A	03/06/08	79.47	79.47	0.0
TMST 2003-3 B4	885220DK6	THORNMA	NR Baa2	NR	BBB	03/06/08	68.69	68.69	0.35
TMST 2003-3 B5	885220DL4	THORNMA	NR Ba2	NR	BB	03/06/08	60.50	60.50	0.25
TMST 2003-3 B6	885220DM2	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	15.00	15.00	0.0
TMST 2003-3 B1	885220DS9	THORNMA	NR Aaa	NR	AAA	03/06/08	79.11	79.11	1.85
TMST 2003-3 B2	885220DT7	THORNMA	NR Aa2	NR	AA	03/06/08	79.56	79.56	1.1
TMST 2003-3 B3	885220DU4	THORNMA	NR A2	NR	A	03/06/08	75.47	75.47	0.5
TMST 2003-5 B4	885220EL3	THORNMA	BB NR	NR	BB	03/06/08	75.50	75.50	0.4
TMST 2003-5 B5	885220EM1	THORNMA	B NR	NR	B	03/06/08	63.38	63.38	0.2
TMST 2003-5 B6	885220EN9	THORNMA	NR NR	NR	NR	03/06/08	36.25	36.25	0.0
TMST 2004-2 AX	885220FJ7	THORNMA	AAA Aaa	NR	AAA	02/28/08	0.50	0.50	0.0
TMST 2004-2 B3	885220FN8	THORNMA	BBB NR	NR	BBB	03/06/08	71.38	71.38	0.75
TMST 2004-2 B4	885220FP3	THORNMA	BB NR	NR	BB	03/06/08	71.50	71.50	0.4
TMST 2004-2 B5	885220FQ1	THORNMA	B NR	NR	B	03/06/08	57.13	57.13	0.2
TMST 2004-2 B6	885220FR9	THORNMA	NR NR	NR	NR	03/06/08	34.58	34.58	0.0
TMST 2004-3 AX	885220FT5	THORNMA	AAA Aaa	AAA	AAA	02/28/08	0.25	0.25	0.0
TMST 2004-3 B1	885220FU2	THORNMA	AA+ Aa2	AA	AA	03/06/08	81.34	81.34	1.85
TMST 2004-3 B2	885220FV0	THORNMA	A+ A2	A	A	03/06/08	71.47	71.47	1.1
TMST 2004-3 B3	885220FW8	THORNMA	BBB+ Baa2	BBB	BBB	03/06/08	71.38	71.38	0.75
TMST 2004-3 B4	885220FY4	THORNMA	BB Ba2	BB	BB	03/06/08	71.50	71.50	0.45
TMST 2004-3 B5	885220FZ1	THORNMA	B B2	B	B	03/06/08	69.63	69.63	0.3
TMST 2004-3 B6	885220GA5	THORNMA	NR NR	NR	NR	03/06/08	27.91	27.91	0.0
TMST 2004-4 B1	885220GQ0	THORNMA	NR Aa2	NR	AA	03/06/08	80.09	80.09	1.9
TMST 2004-4 B2	885220GR8	THORNMA	NR A2	NR	A	03/06/08	71.47	71.47	1.1
TMST 2004-4 B3	885220GS6	THORNMA	NR Baa2	NR	BBB	03/06/08	71.47	71.47	0.65
TMST 2004-4 B4	885220GT4	THORNMA	NR Ba2	NR	BB	03/06/08	69.50	69.50	0.45
TMST 2004-4 B5	885220GV9	THORNMA	NR B2	NR	B	03/06/08	55.50	55.50	0.3
TMST 2004-4 B6	885220GX5	THORNMA	NR NR	NR	NR	03/06/08	27.91	27.91	0.0
TMST 2005-1 B1	885220HF3	THORNMA	AA NR	NR	AA	03/06/08	72.52	72.52	1.85
TMST 2005-1 B2	885220HG1	THORNMA	A NR	NR	A	03/06/08	67.63	67.63	1.15



TMST 2005-1 B3	885220HH9	THORNMA	BBB NR	NR	BBB	03/06/08	63.41	63.41	0.75
TMST 2005-1 B4	885220HJ5	THORNMA	BB NR	NR	BB	03/06/08	60.25	60.25	0.45
TMST 2005-1 B5	885220HK2	THORNMA	B NR	NR	B	03/06/08	44.38	44.38	0.2
TMST 2005-1 B6	885220HL0	THORNMA	NR NR	NR	NR	03/06/08	17.66	17.66	0.0
TMST 2005-2 AX	885220HR7	THORNMA	AAA Aaa	NR	AAA	02/28/08	0.31	0.31	0.0
TMST 2005-2 B3	885220HV8	THORNMA	BBB NR	NR	BBB	03/06/08	58.81	58.81	0.75
TMST 2005-2 B4	885220HW6	THORNMA	BB NR	NR	BB	03/06/08	57.25	57.25	0.45
TMST 2005-2 B5	885220HX4	THORNMA	B NR	NR	B	03/06/08	36.88	36.88	0.2
TMST 2005-2 B6	885220HY2	THORNMA	NR NR	NR	NR	03/06/08	17.66	17.66	0.0
TMST 2005-3 B4	885220JF1	THORNMA	BB NR	NR	BB	03/06/08	57.25	57.25	0.45
TMST 2005-3 B5	885220JG9	THORNMA	B NR	NR	B	03/06/08	36.88	36.88	0.2
TMST 2005-3 B6	885220JH7	THORNMA	NR NR	NR	NR	03/06/08	17.66	17.66	0.0
TMST 2005-3 B3	885220JL8	THORNMA	BBB NR	NR	BBB	03/06/08	58.81	58.81	0.75
TMST 2005-4 B2	885220JX2	THORNMA	A NR	NR	A	03/06/08	64.30	64.30	1.15
TMST 2005-4 B3	885220JY0	THORNMA	BBB NR	NR	BBB	03/06/08	58.81	58.81	0.75
TMST 2005-4 B4	885220JZ7	THORNMA	BB NR	NR	BB	03/06/08	57.25	57.25	0.45
TMST 2005-4 B5	885220KA0	THORNMA	B NR	NR	B	03/06/08	36.88	36.88	0.2
TMST 2005-4 B6	885220KB8	THORNMA	NR NR	NR	NR	03/06/08	17.66	17.66	0.0
TMST 2006-1 B2	885220KL6	THORNMA	A NR	NR	A	03/06/08	57.14	57.14	1.15
TMST 2006-1 B3	885220KM4	THORNMA	BBB NR	NR	BBB	03/06/08	55.23	55.23	0.75
TMST 2006-1 B4	885220KN2	THORNMA	BB NR	NR	BB	03/06/08	47.00	47.00	0.45
TMST 2006-1 B5	885220KP7	THORNMA	B NR	NR	B	03/06/08	24.13	24.13	0.2
TMST 2006-1 B6	885220KQ5	THORNMA	NR NR	NR	NR	03/06/08	7.66	7.66	0.0
TMST 2006-2 B1	885220LB7	THORNMA	AA NR	NR	AA	03/06/08	74.66	74.66	2.1
TMST 2006-2 B2	885220LC5	THORNMA	A NR	NR	A	03/06/08	57.14	57.14	1.4
TMST 2006-2 B3	885220LD3	THORNMA	BBB NR	NR	BBB	03/06/08	55.23	55.23	0.9
TMST 2006-2 B4	885220LE1	THORNMA	BB NR	NR	BB	03/06/08	47.00	47.00	0.55
TMST 2006-2 B5	885220LF8	THORNMA	B NR	NR	B	03/06/08	27.00	27.00	0.25
TMST 2006-2 B6	885220LG6	THORNMA	NR NR	NR	NR	03/06/08	21.00	21.00	0.0
TMST 2006-3 B1	885221AF8	THORNMA	NR Aa2	AA+	AA	03/06/08	64.23	64.23	2.05
TMST 2006-3 B2	885221AG6	THORNMA	NR A2	AA-	A	03/06/08	60.89	60.89	1.3
TMST 2006-3 B3	885221AH4	THORNMA	NR Baa2	A	BBB	03/06/08	47.41	47.41	0.85
TMST 2006-3 B4	885221AJ0	THORNMA	NR Ba2	BBB	BB	03/06/08	47.00	47.00	0.6
TMST 2006-3 B5	885221AK7	THORNMA	NR B2	BB	B	03/06/08	34.13	34.13	0.4
TMST 2006-3 B6	885221AL5	THORNMA	NR NR	NR	NR	03/06/08	14.33	14.33	0.0
CMOTMST_0701_CF	885223AA5	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/04/08	0.00	0.00	
TMST 2006-4 B1	88522AAAG6	THORNMA	AA NR	NR	AA	03/06/08	74.66	74.66	2.1
TMST 2006-4 B2	88522AAH4	THORNMA	A NR	NR	A	03/06/08	57.14	57.14	1.3
TMST 2006-4 B3	88522AAJ0	THORNMA	BBB NR	NR	BBB	03/06/08	55.23	55.23	0.9
TMST 2006-4 B4	88522AAK7	THORNMA	BB NR	NR	BB	03/06/08	47.00	47.00	0.5
TMST 2006-4 B5	88522AAL5	THORNMA	B NR	NR	B	03/06/08	34.13	34.13	0.2
TMST 2006-4 B6	88522AAM3	THORNMA	NR NR	NR	NR	03/06/08	21.00	21.00	0.0
TMST 2007-1 AX	88522EAG8	THORNMA	AA Aa1	NR	AA	02/28/08	3.75	3.75	0.0
TMST 2007-1 B1	88522EAH6	THORNMA	AA NR	NR	AA	03/06/08	55.03	55.03	2.1
TMST 2007-1 B2	88522EAJ2	THORNMA	A NR	NR	A	03/06/08	50.47	50.47	1.4
TMST 2007-1 B3	88522EAK9	THORNMA	BBB NR	NR	BBB	03/06/08	54.69	54.69	1.0

TMST 2007-1 B4	88522EAL7	THORNMA	BB NR	NR	BB	03/06/08	34.63	34.63	0.55
TMST 2007-1 B5	88522EAM5	THORNMA	B NR	NR	B	03/06/08	27.47	27.47	0.2
TMST 2007-1 B6	88522EAN3	THORNMA	NR NR	NR	NR	03/06/08	20.50	20.50	0.0
TMST 2006-6 B1	88522NAE3	THORNMA	AA NR	NR	AA	03/06/08	64.66	64.66	2.0
TMST 2006-6 B2	88522NAF0	THORNMA	A NR	NR	A	03/06/08	47.47	47.47	1.3
TMST 2006-6 B3	88522NAG8	THORNMA	BBB NR	NR	BBB	03/06/08	48.69	48.69	0.9
TMST 2006-6 B4	88522NAH6	THORNMA	BB NR	NR	BB	03/06/08	37.50	37.50	0.5
TMST 2006-6 B5	88522NAJ2	THORNMA	B NR	NR	B	03/06/08	26.63	26.63	0.2
TMST 2006-6 B6	88522NAK9	THORNMA	NR NR	NR	NR	03/06/08	18.33	18.33	0.0
TMST 2006-5 B1	88522RAE4	THORNMA	NR Aa2	NR	AA	03/06/08	70.66	70.66	1.9
TMST 2006-5 B2	88522RAF1	THORNMA	NR A2	NR	A	03/06/08	52.47	52.47	1.1
TMST 2006-5 B3	88522RAG9	THORNMA	NR Baa2	NR	BBB	03/06/08	50.69	50.69	0.65
TMST 2006-5 B4	88522RAH7	THORNMA	NR Ba2	NR	BB	03/06/08	43.50	43.50	0.45
TMST 2006-5 B5	88522RAJ3	THORNMA	NR B2	NR	B	03/06/08	31.63	31.63	0.3
TMST 2006-5 B6	88522RAK0	THORNMA	NR NR	NR	NR	03/06/08	20.33	20.33	0.0
WAMU 2003-AR2 B1	929227F27	THORNMA	AA+ Aaa	AAA	AA+	03/06/08	84.78	84.78	1.75
WAMU 2005-AR12 1A7	92922F3M8	THORNMA	AAA NR	AAA	AAA	03/03/08	70.00	70.00	4.0
WAMU 2003-AR9 2B3	92922FCD8	THORNMA	BBB Baa2	BBB+	BBB	02/26/08	82.79	82.79	0.55
WAMU 2003-AR9 2B4	92922FCJ5	THORNMA	BB Ba2	BB+	BB	03/05/08	44.00	44.00	0.4
WAMU 2003-AR9 2B5	92922FCK2	THORNMA	B B2	NR	B	03/05/08	33.00	33.00	0.25
WAMU 2003-AR9 2B6	92922FCL0	THORNMA	UNK UNK	UNK	NOT_IN_BB	03/05/08	15.00	15.00	0.0
WAMU 2005-AR5 B1	92922FM39	THORNMA	AA NR	NR	AA	03/06/08	60.75	60.75	1.8
WAMU 2005-AR5 B2	92922FM47	THORNMA	A NR	NR	A	03/06/08	57.64	57.64	1.1
WAMU 2005-AR10 B2	92922FX29	THORNMA	A NR	NR	A	03/06/08	64.30	64.30	1.3
WMALT 2006-AR10 A1	93935YAA8	THORNMA	AAA Aaa	NR	AAA	03/06/08	84.00	84.00	5.0
WFMBS 2005-AR6 B1	94981JAB0	THORNMA	NR NR	AA	AA	03/06/08	69.73	69.73	1.35
WFMBS 2005-AR6 B2	94981JAC8	THORNMA	NR NR	A	A	03/06/08	57.64	57.64	0.8
WFMBS 2005-AR6 B3	94981JAD6	THORNMA	NR NR	BBB	BBB	03/06/08	51.88	51.88	0.5
WFMBS 2005-AR6 B4	94981JAF1	THORNMA	NR NR	BB	BB	03/06/08	45.25	45.25	0.3
WFMBS 2005-AR6 B5	94981JAG9	THORNMA	NR NR	B	B	03/05/08	30.00	30.00	0.15
WFMBS 2005-AR6 B6	94981JAH7	THORNMA	NR NR	NR	NR	03/05/08	17.50	17.50	0.0
WFMBS 2005-AR16 CRB1	94981QAW8	THORNMA	AA NR	NR	AA	03/06/08	77.16	77.16	1.5
WFMBS 2005-AR16 CRB2	94981QAX6	THORNMA	A NR	NR	A	03/06/08	57.64	57.64	0.9
WFMBS 2005-AR11 1B1	94982RAD7	THORNMA	AA NR	NR	AA	03/06/08	70.98	70.98	0.7
WFMBS 2005-AR11 1B2	94982RAE5	THORNMA	A NR	NR	A	03/06/08	57.64	57.64	0.4
WFMBS 2005-AR11 1B3	94982RAF2	THORNMA	BBB NR	NR	BBB	03/06/08	55.73	55.73	0.25
WFMBS 2005-AR11 1B4	94982RAK1	THORNMA	BB NR	NR	BB	03/05/08	34.50	34.50	0.15
WFMBS 2005-AR11 1B5	94982RAL9	THORNMA	B NR	NR	B	03/05/08	22.50	22.50	0.1
WFMBS 2005-AR11 1B6	94982RAM7	THORNMA	NR NR	NR	NR	03/05/08	11.50	11.50	0.0
WFMBS 2005-AR10 B3	94983CBC0	THORNMA	BBB NR	NR	BBB	03/06/08	60.08	60.08	0.5
WFMBS 2006-AR3 B1	94983GAG3	THORNMA	NR NR	AA	AA	03/06/08	54.36	54.36	1.6
WFMBS 2006-AR3 B2	94983GAH1	THORNMA	NR NR	A	A	03/06/08	50.47	50.47	1.0
WFMBS 2006-AR3 B3	94983GAJ7	THORNMA	NR NR	BBB	BBB	03/06/08	42.92	42.92	0.65
WFMBS 2006-AR2 B1	94983KAK5	THORNMA	NR NR	AA+	AA+	03/06/08	54.36	54.36	2.5
WFMBS 2006-AR2 B2	94983KAL3	THORNMA	NR NR	AA	AA	03/06/08	51.42	51.42	2.0
WFMBS 2006-AR2 B3	94983KAM1	THORNMA	NR NR	AA-	AA-	03/06/08	48.48	48.48	1.75

WFMB 2006-AR2 B4	94983KAN9	THORNMA	NR NR	A+	A+	03/06/08	50.47	50.47	1.5
WFMB 2006-AR2 B6	94983KAQ2	THORNMA	NR NR	A-	A-	03/06/08	43.47	43.47	1.1
WFMB 2006-AR2 B7	94983KAR0	THORNMA	NR NR	BBB+	BBB+	03/06/08	45.69	45.69	0.95
WFMB 2006-AR2 B8	94983KAS8	THORNMA	NR NR	BBB	BBB	03/06/08	37.69	37.69	0.8
WFMB 2006-AR2 B9	94983KAT6	THORNMA	NR NR	BBB-	BBB-	03/06/08	24.47	24.47	0.7
WFMB 2006-AR4 B2	94983PAL2	THORNMA	NR NR	A	A	03/06/08	50.47	50.47	1.0
WFMB 2006-AR4 B3	94983PAM0	THORNMA	NR NR	BBB	BBB	03/06/08	42.92	42.92	0.6
WFMB 2006-AR5 B1	94983RAF1	THORNMA	NR Aa2	AA+	AA	03/06/08	54.73	54.73	2.55
WFMB 2006-AR5 B2	94983RAG9	THORNMA	NR A2	A+	A	03/06/08	50.47	50.47	1.55
WFMB 2006-AR5 B3	94983RAH7	THORNMA	NR Baa2	BBB	BBB	03/06/08	42.92	42.92	0.9
WFMB 2006-AR6 B1	94983TAQ3	THORNMA	NR NR	AA	AA	03/06/08	54.36	54.36	1.45
WFMB 2006-AR6 B2	94983TAR1	THORNMA	NR NR	A	A	03/06/08	50.47	50.47	0.9
WFMB 2006-AR6 B3	94983TAS9	THORNMA	NR NR	BBB	BBB	03/06/08	42.92	42.92	0.55
WFMB 2006-AR7 B1	94983WAL7	THORNMA	NR NR	AA	AA	03/06/08	50.84	50.84	2.8
WFMB 2006-AR7 B2	94983WAM5	THORNMA	NR NR	A	A	03/06/08	46.47	46.47	1.75
WFMB 2006-AR7 B3	94983WAN3	THORNMA	NR NR	BBB/*-	BBB	03/06/08	32.16	32.16	1.1
WFMB 2003-D B2	949911AD3	THORNMA	AA NR	NR	AA	03/06/08	80.19	80.19	0.75
ZUNI 2006-OA1 B1	98981YAE2	THORNMA	NR Aa2	NR	AA	03/06/08	39.23	39.23	3.4
ZUNI 2006-OA1 B3	98981YAG7	THORNMA	NR Ba1	NR	BB+	03/06/08	20.31	20.31	1.5
ZUNI 2006-OA1 B4	98981YAH5	THORNMA	NR B2	NR	B	03/06/08	14.50	14.50	1.05
ZUNI 2006-OA1 B5	98981YAJ1	THORNMA	NR B3/*-	NR	B-	03/06/08	10.63	10.63	0.75
ZUNI 2006-OA1 B6	98981YAK8	THORNMA	NR NR	NR	NR	03/06/08	7.33	7.33	0.0
CASH	CASH	THORNMA	AAA Aaa	AAA	AAA	03/07/08	100.00	100.00	

curr_ce	plus30	loan_term	total_orig_face	factor	req_margin	adv_rate	loan_price	total_loan_amt	total_mv	total_HCMV	total_exp_amt
61.28	14.65336	03/11/08	6,435,000	0.25429	125.00	0.80	71.9292383	1,177,000	1,237,986	990,389	-136,611
		OPEN	1,587,000	0.40571	200.00	0.50	0	0	321,931	160,965	160,965
2.52	3.14574	03/10/08	9,167,000	0.98462	125.00	0.80	68.02561655	6,140,000	6,783,612	5,426,889	-713,111
1.55	3.14574	OPEN	3,311,000	0.98462	153.85	0.65	48.77185685	1,590,000	2,118,031	1,376,686	-213,314
0.89	3.14574	OPEN	2,292,000	0.98462	181.82	0.55	32.08154683	724,000	1,167,515	642,127	-81,873
1.34	2.05644	OPEN	3,446,000	0.98661	153.85	0.65	46.44316241	1,579,000	2,087,192	1,356,641	-222,359
2.92	2.20684	03/10/08	5,095,000	0.98111	125.00	0.80	68.8768634	3,443,000	3,810,004	3,048,004	-394,996
1.79	2.20684	OPEN	2,162,000	0.98111	153.85	0.65	51.10390883	1,084,000	1,453,663	944,858	-133,142
1.06	2.20684	03/11/08	1,389,000	0.98112	153.85	0.65	39.9919898	545,000	759,533	493,684	-51,316
2.77	1.46804	OPEN	12,863,000	0.97835	133.33	0.75	65.10414734	8,193,000	9,745,085	7,308,996	-334,004
1.68	1.46804	OPEN	4,777,000	0.97835	153.85	0.65	51.11741443	2,389,000	3,215,259	2,089,866	-293,134
1.01	1.46804	OPEN	2,940,000	0.97835	181.82	0.55	36.67862946	1,055,000	1,712,767	942,013	-112,987
1.2	1.65094	OPEN	4,301,000	0.98811	153.85	0.65	37.15423058	1,579,000	2,001,415	1,300,887	-273,113
0.73	1.65094	OPEN	2,508,000	0.98811	181.82	0.55	27.52025331	682,000	1,075,683	591,620	-60,360
1.89	2.27221	03/11/08	16,177,000	0.98824	125.00	0.80	68.03150889	10,876,000	12,017,510	9,614,008	-1,261,992
1.12	2.27221	03/11/08	4,314,000	0.98824	133.33	0.75	50.00874428	2,132,000	2,457,366	1,843,071	-288,929
0.68	2.27221	03/11/08	2,517,000	0.98824	153.85	0.65	35.01658825	871,000	1,195,114	776,805	-94,195
1.13	1.85176	OPEN	5,148,000	0.98877	133.33	0.75	50.01764759	2,546,000	2,934,025	2,200,574	-345,426
		OPEN	11,088,900	0.07567	111.11	0.90	84.26169104	707,000	780,319	702,294	-4,706
		OPEN	11,717,200	0.07611	125.00	0.80	72.43998731	646,000	802,595	642,076	-3,924
		OPEN	13,022,500	0.07709	133.33	0.75	66.44144296	667,000	883,425	662,585	-4,415
		OPEN	3,131,600	0.07817	133.33	0.75	61.27835332	150,000	201,086	150,819	819
		OPEN	4,000,000	0.09036	117.65	0.85	77.74285651	281,000	325,303	276,501	-4,499
		OPEN	19,851,000	0.09036	133.33	0.75	70.0756369	1,257,000	1,650,274	1,237,736	-19,264
		OPEN	15,872,000	0.09036	153.85	0.65	60.10211793	862,000	1,305,145	848,323	-13,677
3.71	4.21565	03/11/08	5,292,000	0.93751	125.00	0.80	70.84855137	3,515,000	3,934,921	3,147,937	-367,063
2.31	4.21565	03/11/08	1,765,000	0.93751	133.33	0.75	60.25261905	997,000	1,182,593	886,967	-110,033
1.34	4.21565	03/11/08	1,221,000	0.93751	153.85	0.65	40.18534014	460,000	640,851	416,543	-43,457
0.58	4.21565	OPEN	950,000	0.93751	200.00	0.50	0	0	178,126	89,063	89,063
0.04	4.21565	OPEN	679,000	0.93751	200.00	0.50	0	0	63,657	31,828	31,828
0.0	4.21565	OPEN	543,792	0.08948	200.00	0.50	0	0	1,521	760	760
3.69	68.89789	OPEN	1,037,513	0.98128	200.00	0.50	0	0	817,969	408,984	408,984
2.33	68.89789	03/11/08	2,400,000	0.98128	133.33	0.75	65.00889318	1,531,000	1,839,893	1,379,954	-151,046
1.56	68.89789	03/11/08	1,371,000	0.98128	153.85	0.65	55.00511638	740,000	1,063,651	691,356	-48,644
0.97	68.89789	03/11/08	1,029,000	0.98128	200.00	0.50	37.43563878	378,000	711,862	355,931	-22,069
0.39	68.89789	OPEN	1,029,000	0.98128	200.00	0.50	0	0	282,725	141,363	141,363
0.0	68.89789	OPEN	687,656	0.98128	200.00	0.50	0	0	50,609	25,304	25,304
4.3	1.75088	03/11/08	6,203,000	0.98439	125.00	0.80	70.64969381	4,314,000	4,850,600	3,880,480	-433,520
2.71	1.75088	03/11/08	4,653,000	0.98439	133.33	0.75	57.02588638	2,612,000	3,090,322	2,317,800	-264,200
1.56	1.75088	03/11/08	3,360,000	0.98439	153.85	0.65	50.00869497	1,654,000	2,360,769	1,534,461	-113,539
0.67	1.75088	03/11/08	2,585,000	0.98439	200.00	0.50	35.01459287	891,000	1,666,748	833,374	-57,626
0.23	1.75088	OPEN	1,293,000	0.98439	200.00	0.50	0	0	343,661	171,831	171,831
0.0	1.75088	OPEN	776,225	0.83792	200.00	0.50	0	0	46,342	23,171	23,171
0.63	3.9589	OPEN	1,028,400	0.83592	200.00	0.50	0	0	305,178	152,589	152,589
0.21	3.9589	OPEN	685,700	0.83592	200.00	0.50	0	0	113,921	56,960	56,960

0.0	3.9589	OPEN	343,014	0.83592	200.00	0.50	0	0	15,770	7,885	7,885
1.25	3.9589	03/11/08	1,885,600	0.83592	153.85	0.65	55.38632576	873,000	1,246,184	809,999	-63,001
1.4	2.28537	03/11/08	1,429,600	0.66598	153.85	0.65	56.40218785	537,000	752,747	489,273	-47,727
0.76	2.28537	OPEN	714,900	0.66598	200.00	0.50	0	0	247,578	123,789	123,789
0.32	2.28537	OPEN	476,500	0.66598	200.00	0.50	0	0	111,069	55,535	55,535
0.0	2.28537	OPEN	357,631	0.66598	200.00	0.50	0	0	31,261	15,630	15,630
6.03	2.38795	OPEN	10,000,000	0.42172	111.11	0.90	87.28623054	3,681,000	3,795,444	3,415,934	-265,066
9.59	0.0	OPEN	14,500,000	0.51691	200.00	0.50	0	0	6,745,676	3,372,838	3,372,838
3.34	1.99035	OPEN	6,531,500	0.69062	125.00	0.80	72.137914	3,254,000	3,643,179	2,914,543	-339,457
2.07	1.99035	OPEN	2,245,200	0.69062	133.33	0.75	65.39459941	1,014,000	1,211,396	908,570	-105,430
1.27	1.99035	OPEN	1,428,700	0.69062	153.85	0.65	50.37027319	497,000	705,794	458,755	-33,245
1.79	0.79356	OPEN	1,431,500	0.68773	133.33	0.75	66.02443088	650,000	769,128	576,861	-79,139
1.01	0.79356	03/11/08	1,002,000	0.68773	153.85	0.65	55.72449801	384,000	544,177	353,706	-30,294
0.81	1.99035	OPEN	816,500	0.69062	200.00	0.50	0	0	253,752	126,876	126,876
0.46	1.99035	OPEN	612,300	0.69062	200.00	0.50	0	0	146,947	73,473	73,473
0.0	1.99035	OPEN	816,473	0.69062	200.00	0.50	0	0	121,938	60,969	60,969
0.67	0.79356	OPEN	429,500	0.68773	200.00	0.50	0	0	116,675	58,337	58,337
0.34	0.79356	OPEN	429,400	0.68773	200.00	0.50	0	0	90,070	45,035	45,035
0.0	0.79356	OPEN	429,534	0.68773	200.00	0.50	0	0	56,496	28,248	28,248
14.63	7.74	03/28/08	69,275,000	0.69628	117.65	0.85	79.04862798	38,129,000	39,552,590	33,618,861	-4,510,139
40.63	7.22246	OPEN	3,607,500	0.62168	111.11	0.90	83.96049465	1,883,000	2,017,748	1,815,992	-67,008
10.58	6.91	OPEN	118,996,690	0.94949	107.53	0.93	92.47828514	104,488,000	72,876,308	67,773,001	-36,714,999
11.15	2.79	OPEN	41,942,285	0.93031	107.53	0.93	91.19297498	35,583,000	27,703,812	25,763,798	-9,819,202
15.89	5.05	OPEN	53,951,748	0.95945	107.53	0.93	90.96098616	47,085,000	33,387,748	31,049,705	-16,036,295
15.12	5.05	OPEN	102,986,630	0.98920	107.53	0.93	90.59160104	92,290,000	60,106,124	55,897,074	-36,392,926
		03/28/08	170,303,000	1.00000	111.11	0.90	90.80110157	154,637,000	142,203,005	127,983,984	-26,653,016
		03/28/08	32,993,000	1.00000	111.11	0.90	82.50537993	27,221,000	27,549,155	24,794,487	-2,426,513
4.59	8.57666	OPEN	4,250,000	0.99315	125.00	0.80	30.58601538	1,291,000	1,177,231	941,785	-349,215
2.78	8.57666	OPEN	3,300,000	0.99315	133.33	0.75	24.98938409	819,000	779,917	584,952	-234,048
2.39	24.99321	03/11/08	7,819,000	0.98169	250.00	0.40	11.04769305	848,000	1,659,894	663,958	-184,042
0.99	24.99321	03/11/08	5,979,000	0.98169	333.33	0.30	6.014134163	353,000	840,990	252,300	-100,700
17.17	24.99321	OPEN	920,492,264	0.45466	200.00	0.50	0	0	4,708,259	2,354,130	2,354,130
4.23	24.99321	03/20/08	8,279,000	0.98169	153.85	0.65	20.09255946	1,633,000	1,987,400	1,291,778	-341,222
0.0	4.66289	OPEN	1,376,415	0.85176	200.00	0.50	0	0	41,033	20,517	20,517
5.73	4.66289	OPEN	230,872	0.88638	200.00	0.50	0	0	92,088	46,044	46,044
3.37	4.66289	03/11/08	3,443,000	0.88638	125.00	0.80	54.39383096	1,660,000	1,827,275	1,461,820	-198,180
2.32	4.66289	OPEN	1,549,000	0.88638	133.33	0.75	34.9597567	480,000	572,372	429,290	-50,710
1.37	4.66289	03/11/08	1,377,000	0.88638	200.00	0.50	24.98874706	305,000	555,350	277,675	-27,325
0.9	4.66289	OPEN	689,000	0.88638	200.00	0.50	0	0	59,545	29,772	29,772
6.94	4.28818	03/11/08	7,215,000	0.99000	125.00	0.80	68.47406847	4,891,000	5,482,137	4,385,710	-605,290
4.57	4.28818	03/11/08	5,862,000	0.98945	133.33	0.75	54.99835492	3,190,000	3,758,331	2,818,819	-371,131
2.92	4.28818	03/11/08	4,058,000	0.98945	153.85	0.65	39.99800484	1,606,000	2,247,885	1,461,089	-144,911
1.1	4.28818	03/11/08	4,509,000	0.98945	200.00	0.50	24.99191082	1,115,000	2,029,957	1,014,978	-100,022
0.46	4.28818	03/11/08	1,578,000	0.98945	250.00	0.40	14.98696486	234,000	501,586	200,634	-33,366
0.0	4.28818	OPEN	1,128,724	0.98676	200.00	0.50	0	0	33,413	16,707	16,707
100.0	12.07	OPEN	9,602,203	0.01589	125.00	0.80	74.73420345	114,000	137,755	110,204	-3,796

14.12	0.0	OPEN	21,796,000	0.00456	200.00	0.50 0	0	74,110	37,055	37,055
2.27	2.87534	03/10/08	35,096,000	0.99811	125.00	0.80 47.06605363	16,487,000	15,993,153	12,794,522	-3,692,478
1.51	2.87534	03/10/08	7,866,000	0.99811	133.33	0.75 39.99442661	3,140,000	3,438,534	2,578,965	-861,099
0.93	2.87534	03/10/08	6,051,000	0.99811	153.85	0.65 24.98537406	1,509,000	1,942,087	1,262,325	-246,675
1.32	4.61553	OPEN	3,353,000	0.99582	153.85	0.65 24.97777985	834,000	1,073,687	697,879	-136,121
2.38	2.56647	OPEN	14,187,000	0.98895	125.00	0.80 61.19616741	8,586,000	9,347,681	7,478,145	-1,107,655
1.51	2.56647	OPEN	5,517,000	0.98895	133.33	0.75 42.50320437	2,319,000	2,599,301	1,949,524	-369,476
1.01	2.56647	OPEN	3,153,000	0.98895	153.85	0.65 29.98551752	935,000	1,258,475	817,988	-117,012
3.3	5.70303	OPEN	10,073,000	0.99637	125.00	0.80 56.47446279	5,668,000	6,097,110	4,877,688	-790,312
2.1	5.70303	OPEN	4,668,000	0.99637	133.33	0.75 35.00295051	1,628,000	1,750,679	1,313,042	-314,958
1.41	5.70303	03/11/08	2,702,000	0.99637	153.85	0.65 19.98379803	538,000	672,204	436,922	-101,078
1.69	3.33921	03/11/08	5,789,000	0.99200	133.33	0.75 53.99910286	3,101,000	3,616,099	2,712,142	-388,858
1.07	3.33921	03/11/08	3,722,000	0.99200	153.85	0.65 44.98643636	1,661,000	2,341,678	1,522,052	-138,948
2.15	0.9746	03/11/08	12,433,000	0.98989	125.00	0.80 70.61661231	8,691,000	9,647,771	7,718,217	-972,783
1.43	0.9746	03/11/08	4,388,000	0.98989	133.33	0.75 50.00417484	2,172,000	2,503,700	1,877,822	-364,176
0.95	0.9746	03/11/08	2,925,000	0.98989	153.85	0.65 30.01283144	869,000	1,168,577	759,556	-109,444
0.54	0.9746	03/11/08	2,560,000	0.98989	200.00	0.50 20.00695784	507,000	893,277	446,638	-60,362
0.24	0.9746	03/11/08	1,828,000	0.98989	250.00	0.40 10.00265861	181,000	350,594	140,238	-40,762
0.0	0.9746	OPEN	1,461,110	0.98989	200.00	0.50 0	0	94,012	47,006	47,006
100.0	86.88	OPEN	6,066,271	0.00506	125.00	0.80 65.22093612	20,000	24,997	19,998	-2
61.11	28.64601	OPEN	7,500,000	0.00784	133.33	0.75 62.91714492	37,000	47,987	35,991	-1,009
		03/20/08	11,000,000	0.02065	105.26	0.95 96.86168152	220,000	228,548	217,127	-2,878
		OPEN	29,301,491	0.02154	105.26	0.95 98.05609384	619,000	634,413	602,710	-16,290
		OPEN	9,461,128	0.05823	105.26	0.95 0	0	557,399	529,545	529,545
		OPEN	97,410,626	0.00316	105.26	0.95 97.7233386	301,000	310,677	295,152	-5,348
		03/20/08	37,479,397	0.00710	105.26	0.95 97.28936178	259,000	268,671	255,245	-3,755
		03/20/08	82,432,640	0.00906	105.26	0.95 98.4255546	735,000	762,905	724,781	-10,219
		03/20/08	19,049,338	0.01501	105.26	0.95 97.20049949	278,000	288,332	273,923	-4,077
		03/20/08	117,494,472	0.00905	105.26	0.95 103.7656207	1,103,000	1,074,965	1,021,248	-81,752
		03/20/08	54,899,676	0.00883	105.26	0.95 97.40003	472,000	490,614	466,097	-5,903
		OPEN	81,515,723	0.01293	105.26	0.95 97.41588518	1,027,000	1,070,266	1,016,783	-10,217
		OPEN	52,582,917	0.01986	105.26	0.95 0	0	1,052,990	1,000,371	1,000,371
		03/20/08	78,883,499	0.00668	105.26	0.95 97.74839146	515,000	534,035	507,349	-7,651
		03/20/08	25,496,597	0.01623	105.26	0.95 98.12480688	406,000	419,718	398,744	-7,256
		03/20/08	59,512,781	0.00798	105.26	0.95 97.72680567	464,000	480,531	456,518	-7,482
		OPEN	56,199,474	0.00992	105.26	0.95 97.36005783	543,000	564,818	536,593	-6,407
		03/20/08	34,374,636	0.05794	105.26	0.95 95.94740617	1,923,000	1,986,249	1,886,993	-36,007
		03/20/08	11,388,118	0.06536	105.26	0.95 96.99735828	722,000	745,927	708,652	-13,348
		03/20/08	5,746,420	0.04748	105.26	0.95 97.13265063	265,000	275,372	261,611	-3,389
		03/20/08	6,478,065	0.06920	105.26	0.95 97.47762476	437,000	454,413	431,705	-5,295
		OPEN	12,706,795	0.06864	107.53	0.93 96.9967236	846,000	870,602	809,637	-36,363
		OPEN	8,221,077	0.07842	105.26	0.95 0	0	653,052	620,418	620,418
		OPEN	37,725,200	0.00391	105.26	0.95 96.36616022	142,000	147,774	140,390	-1,610
		OPEN	67,519,599	0.01157	105.26	0.95 107.7919717	842,000	786,041	746,761	-95,239
		OPEN	79,147,918	0.02179	105.26	0.95 0	0	1,736,566	1,649,787	1,649,787
		03/20/08	24,967,079	0.02951	105.26	0.95 96.91164913	714,000	743,545	706,389	-7,811

03/20/08	49,937,120	0.01566	105.26	0.95 96.96000781	758,000	789,242	749,802	-8,198
OPEN	6,000,000	0.38040	105.26	0.95 98.14256434	2,240,000	2,280,069	2,166,131	-73,869
OPEN	5,022,004	0.03196	105.26	0.95 97.80815424	157,000	162,040	153,943	-3,057
03/20/08	19,685,964	0.01698	105.26	0.95 97.25610923	325,000	338,379	321,469	-3,531
03/20/08	10,930,007	0.02740	105.26	0.95 97.16771413	291,000	303,146	287,998	-3,092
OPEN	100,000,000	0.01927	105.26	0.95 97.63313609	1,881,000	1,959,476	1,861,558	-19,442
03/20/08	32,017,849	0.03141	105.26	0.95 97.34700698	979,000	1,019,214	968,282	-10,718
OPEN	106,815,808	0.04805	105.26	0.95 97.21751355	4,990,000	5,202,336	4,942,368	-47,632
OPEN	39,121,339	0.02742	105.26	0.95 97.51741974	1,046,000	1,090,098	1,035,624	-10,376
OPEN	4,027,511	0.03813	105.26	0.95 97.6734052	150,000	154,383	146,668	-3,332
OPEN	17,242,077	0.03206	105.26	0.95 0	0	550,669	523,151	523,151
03/20/08	22,916,010	0.01128	105.26	0.95 97.46236587	252,000	262,704	249,576	-2,424
03/20/08	22,119,611	0.01689	105.26	0.95 95.57366219	357,000	371,414	352,854	-4,146
03/20/08	9,565,102	0.16568	105.26	0.95 102.5952815	1,797,000	1,602,143	1,522,082	-274,918
03/20/08	12,000,000	0.02822	105.26	0.95 97.44516495	330,000	342,334	325,227	-4,773
03/20/08	19,274,937	0.01557	105.26	0.95 97.29115955	292,000	302,088	286,992	-5,093
03/20/08	7,247,288	0.03658	105.26	0.95 96.56258242	256,000	266,116	252,818	-3,162
03/20/08	8,650,000	0.03376	105.26	0.95 95.87401059	280,000	293,209	278,557	-1,443
03/20/08	31,161,995	0.01127	105.26	0.95 97.13996203	341,000	354,662	336,939	-4,061
03/20/08	21,784,865	0.04074	105.26	0.95 95.20260501	845,000	877,419	833,573	-11,427
OPEN	22,613,922	0.01508	105.26	0.95 97.3426707	332,000	344,768	327,540	-4,460
OPEN	11,101,954	0.04392	105.26	0.95 0	0	488,858	464,429	464,429
OPEN	40,907,834	0.03654	107.53	0.93 101.7657718	1,521,000	1,506,796	1,401,280	-119,720
OPEN	10,576,385	0.05218	105.26	0.95 0	0	567,376	539,023	539,023
03/20/08	9,306,532	0.10177	105.26	0.95 97.13885505	920,000	958,405	910,512	-9,433
OPEN	13,070,483	0.03400	105.26	0.95 0	0	450,223	427,725	427,725
OPEN	25,564,560	0.03203	105.26	0.95 96.85120872	793,000	825,022	783,794	-9,296
OPEN	24,649,782	0.02997	105.26	0.95 0	0	739,067	702,135	702,135
OPEN	25,624,443	0.01552	105.26	0.95 96.8399409	385,000	402,249	382,148	-2,852
03/20/08	43,274,730	0.02131	105.26	0.95 97.70279197	901,000	934,943	888,223	-12,777
03/20/08	16,409,747	0.03609	105.26	0.95 97.77727592	579,000	602,581	572,469	-6,531
OPEN	6,911,512	0.01992	105.26	0.95 165.571372	228,000	140,386	133,370	-9,630
03/20/08	39,447,753	0.02735	105.26	0.95 98.79025169	1,066,000	1,099,583	1,044,636	-21,364
OPEN	5,475,206	0.08594	105.26	0.95 0	0	478,550	454,636	454,636
03/20/08	10,041,722	0.06407	105.26	0.95 97.76597313	629,000	654,641	621,927	-7,079
OPEN	37,238,177	0.04501	107.53	0.93 94.63127808	1,586,000	1,701,307	1,582,169	-3,331
03/20/08	46,493,527	0.20903	105.26	0.95 98.19399593	9,674,000	9,821,567	9,150,739	-523,261
OPEN	17,012,376	0.13584	107.53	0.93 102.8993924	2,378,000	2,363,851	2,198,318	-179,682
03/20/08	7,235,607	0.09809	105.26	0.95 98.20988702	697,000	726,977	690,648	-6,352
OPEN	10,383,600	0.05841	105.26	0.95 0	0	615,017	584,283	584,283
OPEN	13,700,000	0.20683	105.26	0.95 0	0	2,847,816	2,705,507	2,705,507
OPEN	1,600,000	0.34053	105.26	0.95 0	0	544,558	517,346	517,346
03/20/08	10,300,000	0.04293	105.26	0.95 95.87983543	424,000	442,330	420,226	-3,774
OPEN	33,994,278	0.01702	105.26	0.95 97.81952234	566,000	590,105	560,616	-5,384
OPEN	11,474,460	0.10319	105.26	0.95 107.7688955	1,276,000	1,203,996	1,143,830	-132,170
OPEN	216,294,206	0.01148	107.53	0.93 100.726195	2,500,000	2,532,910	2,355,538	-144,462

		03/20/08	30,015,642	0.01121	105.26	0.95 97.81323957	329,000	342,637	325,515	-3,485
		03/20/08	8,847,221	0.04356	105.26	0.95 97.04359692	374,000	390,007	370,518	-3,482
		03/20/08	30,019,143	0.01712	105.26	0.95 98.85813216	508,000	521,238	495,191	-12,809
		OPEN	12,573,518	0.03785	105.26	0.95 0	0	480,046	456,057	456,057
		OPEN	20,598,630	0.01855	105.26	0.95 0	0	386,860	367,528	367,528
		OPEN	25,003,297	0.02238	105.26	0.95 0	170,184	563,938	535,757	365,573
		OPEN	20,005,511	0.02891	105.26	0.95 0	0	583,495	554,337	554,337
		03/20/08	20,000,025	0.01513	105.26	0.95 96.47777539	292,000	305,010	289,768	-2,292
		03/20/08	10,000,709	0.07828	105.26	0.95 96.9564739	759,000	791,257	751,716	-7,234
		OPEN	1,900,000	0.30057	105.26	0.95 0	0	571,448	542,892	542,892
		OPEN	35,500,000	0.29590	107.53	0.93 101.4729959	10,659,000	10,555,596	9,816,420	-842,580
3.53	3.2665	OPEN	7,794,000	0.99248	125.00	0.80 61.17314663	4,732,000	5,153,724	4,122,979	-609,021
2.29	3.2665	OPEN	3,669,000	0.99248	133.33	0.75 44.98240501	1,638,000	1,855,988	1,392,026	-245,974
1.52	3.2665	OPEN	2,292,000	0.99248	153.85	0.65 32.48675334	739,000	1,005,165	653,341	-85,659
3.79	1.87287	03/11/08	7,569,800	0.96571	125.00	0.80 71.83060682	5,251,000	5,912,168	4,729,735	-621,265
2.38	1.87287	03/11/08	3,280,400	0.96571	133.33	0.75 60.03930159	1,902,000	2,264,076	1,698,100	-203,900
1.62	1.87287	OPEN	1,766,200	0.96571	133.33	0.75 50.01048577	853,000	1,052,168	789,146	-63,654
0.86	1.87287	OPEN	1,766,300	0.96571	200.00	0.50 0	0	801,697	400,849	400,849
0.32	1.87287	03/11/08	1,261,600	0.96571	250.00	0.40 24.95191174	304,000	682,463	272,985	-91,015
0.0	1.87287	OPEN	757,303	0.94796	200.00	0.50 0	0	72,687	36,343	36,343
6.15	0.0	OPEN	6,427,000	0.24659	117.65	0.85 90.73505891	1,438,000	1,309,221	1,112,810	-325,190
3.15	0.0	OPEN	5,785,000	0.24659	125.00	0.80 82.78870203	1,181,000	1,161,502	929,202	-251,796
1.94	1.78454	OPEN	5,498,000	0.99026	133.33	0.75 59.161349	3,221,000	3,734,541	2,800,976	-420,024
1.15	1.78454	OPEN	2,538,000	0.99026	153.85	0.65 48.30356092	1,214,000	1,614,777	1,049,579	-164,421
0.76	1.78454	03/11/08	1,269,000	0.99026	153.85	0.65 39.79290675	563,000	707,643	515,740	-47,260
0.43	1.78454	03/11/08	1,057,000	0.99026	200.00	0.50 24.93547232	261,000	473,632	236,816	-24,164
0.17	1.78454	OPEN	846,000	0.99026	200.00	0.50 0	0	100,531	50,265	50,265
0.0	1.78454	OPEN	635,219	0.84269	200.00	0.50 0	0	20,074	10,037	10,037
1.8	0.92562	03/11/08	11,197,000	0.99343	125.00	0.80 68.00990515	7,565,000	8,359,915	6,687,932	-877,068
1.12	0.92562	03/11/08	4,798,000	0.99343	133.33	0.75 55.00945708	2,622,000	3,064,680	2,298,568	-323,432
0.72	0.92562	03/11/08	2,799,000	0.99343	153.85	0.65 34.99249078	973,000	1,335,990	868,372	-104,628
0.37	0.92562	03/11/08	2,400,000	0.99343	200.00	0.50 19.96460058	476,000	840,438	420,219	-55,731
0.14	0.92562	03/11/08	1,599,000	0.99343	250.00	0.40 7.995031371	127,000	228,345	91,338	-35,662
0.0	0.92562	OPEN	1,200,355	0.82653	200.00	0.50 0	0	29,764	14,882	14,882
5.14	4.90832	OPEN	4,889,000	0.99158	125.00	0.80 70.62968578	3,424,000	3,800,236	3,040,189	-383,811
3.19	4.90832	OPEN	3,415,000	0.99158	133.33	0.75 60.00764055	2,032,000	2,403,169	1,802,422	-229,578
2.67	3.9057	03/11/08	6,507,000	0.74707	133.33	0.75 61.50805463	2,990,000	3,474,205	2,605,719	-384,281
1.69	3.9057	03/11/08	3,082,000	0.74707	153.85	0.65 46.12469338	1,062,000	1,466,016	952,886	-109,114
2.86	2.78533	OPEN	1,999,000	0.41678	133.33	0.75 66.49548903	554,000	650,890	488,180	-65,820
1.72	2.78533	OPEN	1,230,000	0.41678	133.33	0.75 56.18011063	288,000	350,355	262,773	-25,227
1.15	2.78533	03/11/08	615,000	0.41678	200.00	0.50 40.57452434	104,000	193,520	96,760	-7,240
0.57	2.78533	03/11/08	615,000	0.41678	250.00	0.40 23.01823977	59,000	130,402	52,161	-6,899
0.0	2.78533	03/11/08	617,654	0.41678	333.33	0.30 10.10006911	26,000	71,837	21,551	-4,449
1.54	0.18195	03/11/08	3,611,703	0.94638	125.00	0.80 70.68363693	2,416,000	2,679,428	2,143,543	-272,457
0.84	0.18195	03/11/08	2,006,501	0.94638	133.33	0.75 60.08696265	1,141,000	1,347,636	1,010,752	-130,248
0.49	0.18195	03/11/08	1,003,250	0.94638	153.85	0.65 44.97308648	427,000	602,163	391,396	-35,604



0.28	0.18195	OPEN	601,950	0.94638	200.00	0.50 0	0	125,328	62,664	62,664
0.21	0.18195	OPEN	200,650	0.94638	200.00	0.50 0	0	30,383	15,191	15,191
0.0	0.18195	OPEN	601,953	0.94638	200.00	0.50 0	0	69,785	34,893	34,893
2.15	0.62033	03/11/08	5,346,900	0.97897	125.00	0.80 70.64713828	3,698,000	4,103,330	3,282,664	-415,336
1.39	0.62033	03/11/08	2,069,700	0.97897	133.33	0.75 60.01446027	1,216,000	1,437,953	1,078,492	-137,508
0.89	0.62033	03/11/08	1,379,800	0.97897	153.85	0.65 45.01084521	608,000	856,694	556,837	-51,163
0.51	0.62033	OPEN	1,034,800	0.97897	200.00	0.50 0	0	306,445	153,222	153,222
0.25	0.62033	OPEN	689,900	0.97897	200.00	0.50 0	0	138,456	69,228	69,228
0.0	0.62033	OPEN	690,141	0.97897	200.00	0.50 0	0	75,164	37,582	37,582
3.54	8.33063	OPEN	7,588,000	0.99292	153.85	0.65 32.50490895	2,449,000	3,011,344	1,957,325	-491,675
2.23	1.58213	03/10/08	12,676,000	0.98500	125.00	0.80 47.38140565	5,916,000	6,053,716	4,842,973	-1,073,027
1.36	1.58213	03/10/08	5,219,000	0.98496	133.33	0.75 40.26844838	2,070,000	2,251,379	1,688,576	-381,424
0.93	1.58213	03/10/08	2,610,000	0.98496	153.85	0.65 30.18579512	776,000	1,024,683	666,027	-169,973
3.36	1.68936	OPEN	1,324,000	0.34421	125.00	0.80 83.38099654	380,000	364,876	291,901	-89,099
1.68	1.68936	OPEN	1,471,000	0.34421	133.33	0.75 70.50615205	357,000	361,874	271,412	-85,566
1.18	1.68936	OPEN	441,000	0.34421	200.00	0.50 0	0	86,525	43,263	43,263
0.67	1.68936	OPEN	441,000	0.34421	200.00	0.50 0	0	72,863	36,432	36,432
0.0	1.68936	OPEN	588,942	0.34421	200.00	0.50 0	0	60,815	30,408	30,408
1.54	1.85674	03/11/08	6,427,000	0.99725	133.33	0.75 54.99776417	3,525,000	4,121,013	3,090,837	-491,169
1.05	1.85674	03/11/08	3,461,000	0.99725	153.85	0.65 39.9826615	1,380,000	1,923,670	1,250,354	-129,646
2.99	0.48004	03/10/08	6,189,500	0.99924	125.00	0.80 56.46103786	3,492,000	3,726,340	2,981,072	-510,928
1.95	0.48004	03/10/08	2,539,000	0.99924	133.33	0.75 44.97313192	1,141,000	1,280,428	960,345	-160,655
1.3	0.48004	03/10/08	1,586,500	0.99924	153.85	0.65 29.96289156	475,000	631,888	410,717	-64,283
1.65	9.01661	03/10/08	4,470,000	0.99705	181.82	0.55 24.99551197	1,114,000	1,817,539	999,636	-114,364
		OPEN	3,871,702	0.34606	125.00	0.80 67.47126755	904,000	1,013,665	810,932	-93,063
5.17	0.4721	OPEN	2,250,000	0.47708	111.11	0.90 86.5448192	929,000	955,355	859,828	-69,172
2.6	1.21107	OPEN	7,853,000	0.98187	125.00	0.80 61.21423273	4,720,000	5,137,204	4,109,763	-610,237
1.52	1.21107	OPEN	5,117,000	0.98187	133.33	0.75 50.03753024	2,514,000	2,895,997	2,172,052	-341,948
1.06	1.21107	OPEN	2,193,000	0.98187	153.85	0.65 35.01698284	754,000	1,034,565	672,450	-81,550
4.57	3.06617	OPEN	3,837,000	0.96348	125.00	0.80 72.00665663	2,662,000	2,898,008	2,318,406	-343,594
2.6	3.06617	OPEN	2,805,000	0.96348	133.33	0.75 61.20107268	1,654,000	1,917,978	1,438,519	-215,461
1.66	3.06617	OPEN	1,328,000	0.96348	153.85	0.65 48.92520485	626,000	870,663	565,917	-60,033
2.94	2.52884	OPEN	9,573,000	0.99345	200.00	0.50 0	6,534,000	7,230,812	5,784,423	-749,577
1.76	2.52884	03/11/08	5,743,000	0.99345	133.33	0.75 50.00530344	2,853,000	3,288,625	2,466,531	-336,469
1.17	2.52884	03/11/08	2,871,000	0.99345	153.85	0.65 29.97685269	855,000	1,151,130	748,216	-166,784
0.65	2.52884	03/11/08	2,552,000	0.99345	200.00	0.50 24.96756284	633,000	1,147,219	573,609	-59,391
0.26	2.52884	03/11/08	1,914,000	0.99345	250.00	0.40 12.4640598	237,000	487,251	194,900	-42,100
0.0	2.52884	OPEN	1,279,426	0.97047	200.00	0.50 0	0	37,249	18,625	18,625
14.05	10.23564	OPEN	4,874,000	0.28250	111.11	0.90 81.55972997	1,123,000	1,129,062	1,016,166	-106,834
11.97	4.36579	OPEN	7,089,300	0.21309	111.11	0.90 83.80291572	1,266,000	1,238,764	1,114,898	-151,162
61.56	13.98134	OPEN	3,402,000	0.64996	111.11	0.90 80.99843935	1,791,000	1,813,146	1,631,848	-153,152
46.19	13.98134	OPEN	1,361,000	0.64982	111.11	0.90 83.78488392	741,000	725,214	652,699	-88,901
30.82	13.98134	OPEN	1,361,000	0.64996	111.11	0.90 78.22820115	692,000	725,365	652,835	-39,165
15.44	13.98134	03/11/08	1,361,000	0.64996	333.33	0.30 25.54851656	226,000	673,810	202,145	-23,855
7.76	13.98134	OPEN	680,000	0.64996	200.00	0.50 0	0	225,405	112,703	112,703
0.05	13.98134	OPEN	682,209	0.64997	200.00	0.50 0	0	101,985	50,993	50,993

7.62	2.68262	OPEN	14,089,000	0.01336	200.00	0.50	0	0	178,818	89,409	89,409
2.54	2.68262	OPEN	4,154,000	0.29630	200.00	0.50	0	0	951,983	475,992	475,992
1.4	2.68262	OPEN	2,335,000	0.29630	200.00	0.50	0	0	485,714	242,857	242,857
1.02	2.68262	OPEN	777,000	0.29630	200.00	0.50	0	0	69,068	34,534	34,534
0.77	2.68262	OPEN	518,000	0.29630	200.00	0.50	0	0	35,685	17,843	17,843
0.0	2.68262	OPEN	1,568,732	0.29630	200.00	0.50	0	0	55,779	27,889	27,889
2.54	0.62119	OPEN	6,061,400	0.30858	133.33	0.75	66.40303255	1,242,000	1,369,481	1,027,136	-214,864
1.36	0.62119	OPEN	3,896,600	0.30858	200.00	0.50	0	146,000	941,249	512,694	366,694
0.97	0.62119	03/11/08	1,299,000	0.30858	333.33	0.30	24.44872339	98,000	298,437	89,532	-83,468
0.71	0.62119	OPEN	865,800	0.30858	200.00	0.50	0	0	74,806	37,403	37,403
0.0	0.62119	OPEN	2,598,012	0.27687	200.00	0.50	0	0	129,476	64,738	64,738
2.43	2.30753	OPEN	5,806,000	0.35487	125.00	0.80	69.40483394	1,430,000	1,548,179	1,238,543	-191,457
1.06	2.30753	OPEN	4,645,000	0.35487	133.33	0.75	62.0005998	1,022,000	1,236,536	927,425	-94,575
0.71	2.30753	03/11/08	1,160,000	0.35487	200.00	0.50	35.95294246	148,000	269,630	134,815	-13,185
0.48	2.30753	OPEN	772,000	0.35487	200.00	0.50	0	0	160,566	80,283	80,283
0.0	2.30753	OPEN	1,948,763	0.29663	200.00	0.50	0	0	34,684	17,342	17,342
1.48	0.91701	OPEN	10,608,900	0.33726	133.33	0.75	69.92754007	2,502,000	2,843,383	2,132,591	-369,409
0.76	0.67604	03/11/08	1,142,000	0.57069	153.85	0.65	51.24855473	334,000	447,654	290,968	-43,032
0.55	0.67604	OPEN	761,000	0.57069	200.00	0.50	0	0	262,748	131,374	131,374
0.0	0.67604	OPEN	1,910,180	0.57069	200.00	0.50	0	0	163,518	81,759	81,759
4.03	0.67604	OPEN	7,619,000	0.57069	111.11	0.90	80.61044305	3,505,000	3,439,732	3,095,790	-409,210
2.4	0.67604	OPEN	5,714,000	0.57069	125.00	0.80	70.65509718	2,304,000	2,594,462	2,075,570	-268,430
1.09	0.67604	OPEN	4,571,000	0.57069	133.33	0.75	68.77213021	1,794,000	1,968,689	1,476,554	-317,446
0.8	0.73184	03/11/08	1,008,400	0.90586	200.00	0.50	40.50514594	370,000	689,665	344,833	-55,167
0.4	0.73184	03/11/08	2,016,500	0.90586	250.00	0.40	27.86511695	509,000	1,157,644	463,057	-45,943
0.0	0.73184	03/11/08	2,016,888	0.90586	333.33	0.30	12.64362225	231,000	662,290	198,689	-52,311
0.0	0.56978	OPEN	1,079,188,685	0.37901	200.00	0.50	0	0	2,045,106	1,022,553	1,022,553
1.62	0.56978	03/11/08	3,777,000	0.81966	153.85	0.65	50.32546385	1,558,000	2,209,662	1,436,244	-121,756
0.86	0.56978	03/11/08	3,777,000	0.81966	200.00	0.50	38.24476842	1,184,000	2,213,532	1,106,766	-77,234
0.43	0.56978	03/11/08	2,158,000	0.81966	250.00	0.40	25.15798701	445,000	1,010,440	404,176	-40,824
0.0	0.56978	03/11/08	2,160,585	0.81729	333.33	0.30	12.06236853	213,000	610,588	183,178	-69,822
0.0	1.55874	OPEN	1,216,370,000	0.30745	200.00	0.50	0	0	934,917	467,459	467,459
4.35	1.55874	OPEN	8,300,000	0.75794	200.00	0.50	0	0	5,117,256	2,558,628	2,558,628
2.58	1.55874	03/11/08	9,419,000	0.75794	133.33	0.75	60.73648428	4,336,000	5,102,180	3,826,731	-509,269
1.76	1.55874	03/11/08	4,395,000	0.75794	153.85	0.65	50.61320783	1,686,000	2,377,606	1,545,405	-140,595
1.05	1.55874	03/11/08	3,767,000	0.75794	200.00	0.50	38.45668921	1,098,000	2,041,439	1,020,720	-77,280
0.7	1.55874	03/11/08	1,883,000	0.75794	250.00	0.40	30.33910388	433,000	993,689	397,475	-35,525
0.0	1.55874	03/11/08	3,771,597	0.74571	333.33	0.30	10.09766043	284,000	784,872	235,464	-48,536
3.94	2.6704	OPEN	14,168,000	0.88603	125.00	0.80	72.5790087	9,111,000	10,054,342	8,043,473	-1,067,527
2.28	2.6704	OPEN	9,068,000	0.88603	133.33	0.75	61.19870476	4,917,000	5,742,145	4,306,717	-610,289
1.34	2.6704	OPEN	5,101,000	0.88603	133.33	0.75	50.99987832	2,305,000	3,230,115	2,422,647	117,647
0.93	2.6704	OPEN	2,267,000	0.88603	200.00	0.50	40.7742438	819,000	1,395,992	697,996	-121,004
0.62	2.6704	OPEN	1,700,000	0.88603	200.00	0.50	30.53953668	460,000	835,966	417,983	-42,017
0.0	2.6704	03/11/08	3,403,435	0.87540	333.33	0.30	10.1699455	303,000	831,430	249,431	-53,569
3.07	0.70955	03/10/08	16,444,000	0.96872	125.00	0.80	65.88964856	10,496,000	11,551,496	9,241,197	-1,254,808
1.91	0.70955	03/10/08	8,854,000	0.96872	133.33	0.75	57.49053128	4,931,000	5,800,240	4,350,289	-580,711

1.25	0.70955	OPEN	5,060,000	0.96872	181.82	0.55 38.49658635	1,887,000	3,108,005	1,709,386	-177,614
0.75	0.70955	03/11/08	3,794,000	0.96872	200.00	0.50 32.48686752	1,194,000	2,214,387	1,107,194	-86,806
0.33	0.70955	03/11/08	3,161,000	0.96872	250.00	0.40 19.98608654	612,000	1,358,820	543,528	-68,472
0.0	0.70955	03/11/08	2,538,775	0.96872	333.33	0.30 6.993668953	172,000	434,232	130,271	-41,729
0.0	0.58917	OPEN	1,557,018,000	0.72067	200.00	0.50 0	0	3,506,536	1,753,268	1,753,268
1.02	0.58917	03/11/08	6,435,000	0.99168	153.85	0.65 41.9968232	2,680,000	3,753,081	2,439,442	-840,558
0.61	0.58917	03/11/08	4,826,000	0.99168	200.00	0.50 30.98732097	1,483,000	2,739,887	1,369,943	-113,057
0.27	0.58917	03/11/08	4,022,000	0.99168	250.00	0.40 16.9987828	678,000	1,470,767	588,307	-69,698
0.0	0.58917	03/11/08	3,227,798	0.99168	333.33	0.30 6.997959576	224,000	565,165	169,551	-54,449
0.57	1.08705	03/11/08	8,239,000	0.99587	200.00	0.50 30.99327454	2,543,000	4,697,366	2,348,683	-194,317
0.25	1.08705	03/11/08	6,865,000	0.99587	250.00	0.40 16.99656629	1,162,000	2,521,024	1,008,410	-153,590
0.0	1.08705	03/11/08	5,499,071	0.99587	333.33	0.30 6.993668661	383,000	966,924	290,080	-92,920
0.95	1.08705	03/11/08	10,985,000	0.99587	153.85	0.65 42.00307254	4,595,000	6,433,897	4,181,928	-413,072
1.38	1.13531	03/11/08	11,635,000	0.99395	133.33	0.75 55.00424624	6,361,000	7,435,652	5,576,878	-784,122
0.9	1.13531	03/11/08	5,818,000	0.99395	153.85	0.65 42.0040346	2,429,000	3,400,996	2,210,592	-816,406
0.54	1.13531	03/11/08	4,363,000	0.99395	200.00	0.50 30.99211861	1,344,000	2,482,696	1,241,348	-102,652
0.24	1.13531	03/11/08	3,636,000	0.99395	250.00	0.40 16.98954336	614,000	1,332,658	533,063	-60,667
0.0	1.13531	03/11/08	2,908,454	0.99395	333.33	0.30 6.987573949	202,000	510,415	153,126	-48,874
1.36	1.36373	03/11/08	13,498,000	0.99404	133.33	0.75 50.00937422	6,710,000	7,666,834	5,750,270	-959,790
0.88	1.36373	03/11/08	7,713,000	0.99404	153.85	0.65 40.00265056	3,067,000	4,234,815	2,752,561	-314,439
0.53	1.36373	03/11/08	5,785,000	0.99404	200.00	0.50 25.99777335	1,495,000	2,702,731	1,351,366	-143,634
0.23	1.36373	03/11/08	4,821,000	0.99404	250.00	0.40 11.9985575	575,000	1,156,129	462,451	-112,549
0.0	1.36373	03/11/08	3,856,959	0.94999	333.33	0.30 4.121080165	151,000	280,532	84,160	-66,840
2.59	0.34823	03/11/08	13,266,000	0.99889	125.00	0.80 68.00127732	9,011,000	9,892,865	7,914,292	-1,086,706
1.72	0.34823	03/11/08	6,633,000	0.99889	133.33	0.75 50.0029368	3,313,000	3,785,915	2,839,508	-473,492
1.11	0.34823	03/11/08	4,738,000	0.99889	153.85	0.65 39.99812482	1,893,000	2,614,089	1,699,116	-193,884
0.68	0.34823	03/11/08	3,316,000	0.99889	200.00	0.50 25.99397538	861,000	1,556,784	778,392	-82,608
0.31	0.34823	OPEN	2,843,000	0.99889	200.00	0.50 15.98685614	454,000	766,755	383,377	-70,623
0.0	0.34823	03/11/08	2,367,651	0.99889	333.33	0.30 7.991497937	189,000	496,653	148,997	-40,003
2.52	1.35042	OPEN	16,960,000	0.99914	133.33	0.75 56.25137513	9,532,000	10,884,748	8,163,765	-1,368,235
1.6	1.35042	OPEN	11,563,000	0.99914	153.85	0.65 46.42941991	5,364,000	7,034,707	4,572,445	-791,555
1.05	1.35042	OPEN	6,938,000	0.99914	200.00	0.50 0	0	3,286,207	1,643,104	1,643,104
0.74	1.35042	03/11/08	3,854,000	0.99914	200.00	0.50 25.99544912	1,001,000	1,809,817	904,908	-96,092
0.49	1.35042	03/11/08	3,084,000	0.99914	250.00	0.40 15.99954042	493,000	1,051,507	420,603	-72,397
0.0	1.35042	03/11/08	6,166,919	0.99914	333.33	0.30 5.988707198	369,000	882,841	264,855	-104,145
		OPEN	1,456,459,702	1.00000	400.00	0.25 0	0	146	36	36
2.56	1.57715	03/11/08	23,295,000	0.99849	125.00	0.80 68.00157709	15,817,000	17,364,861	13,891,888	-1,925,112
1.58	1.57715	03/11/08	13,311,000	0.99849	133.33	0.75 50.00428694	6,646,000	7,594,481	5,696,003	-949,997
1.1	1.57715	03/11/08	6,655,000	0.99849	153.85	0.65 40.00041544	2,658,000	3,670,286	2,385,626	-272,374
0.61	1.57715	03/11/08	6,655,000	0.99849	200.00	0.50 25.98973569	1,727,000	3,123,118	1,561,559	-165,441
0.24	1.57715	03/11/08	4,991,000	0.99849	250.00	0.40 15.99294106	797,000	1,700,602	680,241	-116,759
0.0	1.57715	03/11/08	3,333,812	0.99849	333.33	0.30 7.990944536	266,000	699,041	209,714	-56,286
0.0	0.4664	03/20/08	1,400,712,000	0.88702	117.65	0.85 3.622475817	45,008,000	46,592,444	39,602,587	-5,405,413
2.36	0.4664	03/20/08	24,012,000	0.99968	117.65	0.85 55.99820659	13,442,000	13,209,888	11,228,124	-2,213,876
1.57	0.4664	03/20/08	10,187,000	0.99968	133.33	0.75 44.99324752	4,582,000	5,139,612	3,854,805	-727,195
1.12	0.4664	03/20/08	5,821,000	0.99968	153.85	0.65 39.98870555	2,327,000	3,182,344	2,068,472	-253,528

0.62	0.4664	03/20/08	6,548,000	0.99968	200.00	0.50	27.98693638	1,832,000	2,266,522	1,133,261	-666,739
0.22	0.4664	03/20/08	5,093,000	0.99968	250.00	0.40	17.99120945	916,000	1,398,537	559,415	-356,585
0.0	0.4664	03/20/08	2,913,818	0.99968	250.00	0.40	9.990083753	291,000	597,142	238,857	-52,149
2.64	2.05256	03/11/08	21,815,000	0.99921	125.00	0.80	65.60285567	14,300,000	14,093,660	11,274,928	-3,025,072
1.72	2.05256	03/11/08	8,985,000	0.99921	133.33	0.75	46.87049866	4,208,000	4,261,711	3,196,363	-1,011,637
1.19	2.05256	03/11/08	5,135,000	0.99921	153.85	0.65	39.99252572	2,052,000	2,498,136	1,623,748	-428,252
0.66	2.05256	03/11/08	5,135,000	0.99921	200.00	0.50	25.99903963	1,334,000	1,924,110	962,055	-371,945
0.26	2.05256	03/11/08	3,850,000	0.99921	250.00	0.40	17.0003923	654,000	1,024,256	409,702	-244,296
0.0	2.05256	03/11/08	2,561,077	0.99921	333.33	0.30	8.987670131	230,000	469,028	140,710	-89,290
2.44	0.7971	03/11/08	34,930,000	0.99763	125.00	0.80	68.00830249	23,699,000	24,621,736	19,697,389	-4,001,611
1.41	0.7971	OPEN	21,495,000	0.99763	200.00	0.50	0	10,624,000	11,251,429	8,412,608	-2,211,392
0.83	0.7971	03/11/08	12,091,000	0.99763	153.85	0.65	40.00051622	4,825,000	6,114,101	3,974,066	-850,934
0.58	0.7971	03/11/08	5,374,000	0.99763	200.00	0.50	26.00133287	1,394,000	2,332,150	1,166,075	-227,925
0.39	0.7971	03/11/08	4,030,000	0.99763	250.00	0.40	16.98815274	683,000	1,271,467	508,587	-174,413
0.0	0.7971	03/11/08	8,062,075	0.99763	333.33	0.30	8.989219037	723,000	1,634,985	490,500	-222,500
5.74	1.61354	OPEN	5,210,400	0.16354	125.00	0.80	74.87123518	638,000	722,446	577,957	-60,043
4.84	1.73268	03/28/08	6,318,000	1.00000	117.65	0.85	74.97625831	4,737,000	4,422,600	3,759,116	-977,664
1.12	0.71116	03/11/08	1,235,100	0.82033	153.85	0.65	56.25832359	570,000	838,809	545,213	-24,737
0.82	0.71116	OPEN	463,200	0.82033	200.00	0.50	0	0	167,189	83,594	83,594
0.51	0.71116	OPEN	463,200	0.82033	200.00	0.50	0	0	125,392	62,696	62,696
0.0	0.71116	OPEN	772,063	0.82033	200.00	0.50	0	0	95,002	47,501	47,501
2.51	0.18428	OPEN	10,272,000	0.99766	125.00	0.80	56.46952964	5,787,000	6,225,663	4,980,530	-826,470
1.54	0.18428	OPEN	3,507,000	0.99766	133.33	0.75	49.98845824	1,749,000	2,016,735	1,512,589	-236,411
1.65	2.33313	03/11/08	6,555,000	0.99467	133.33	0.75	54.99931238	3,586,000	4,192,209	3,144,235	-441,765
5.79	13.1563	03/25/08	32,295,000	0.72870	117.65	0.85	79.68685653	18,753,000	19,768,028	16,802,404	-1,950,596
1.71	0.74163	OPEN	11,504,000	0.95855	133.33	0.75	59.99757044	6,616,000	7,689,688	5,767,411	-648,589
1.01	0.74163	OPEN	5,502,000	0.95575	133.33	0.75	50.07107034	2,633,000	3,031,047	2,273,342	-359,658
0.63	0.74163	OPEN	3,002,000	0.95575	153.85	0.65	37.5371778	1,077,000	1,488,374	967,419	-109,581
0.38	0.74163	03/11/08	2,000,000	0.95575	200.00	0.50	25.0065917	478,000	864,952	432,476	-45,524
0.19	0.74163	OPEN	1,501,000	0.95575	200.00	0.50	0	0	430,373	215,187	215,187
0.0	0.74163	OPEN	1,500,946	0.95575	200.00	0.50	0	0	251,042	125,521	125,521
2.29	1.16998	03/11/08	52,364,000	0.98271	125.00	0.80	69.64069651	35,836,000	39,703,385	31,762,708	-4,073,292
1.38	1.16998	03/11/08	12,954,000	0.98271	133.33	0.75	50.03152589	6,369,000	7,337,636	5,503,365	-665,635
1.01	0.0	OPEN	2,377,000	0.97071	133.33	0.75	60.97862806	1,407,000	1,637,869	1,228,433	-173,567
0.58	0.0	03/11/08	891,000	0.97071	133.33	0.75	49.94807741	432,000	498,533	373,909	-58,091
0.36	0.0	03/11/08	445,000	0.97071	153.85	0.65	39.81815834	172,000	240,752	156,485	-15,515
0.22	0.0	OPEN	297,000	0.97071	200.00	0.50	0	0	99,463	49,732	49,732
0.15	0.0	OPEN	148,000	0.97071	200.00	0.50	0	0	32,324	16,162	16,162
0.0	0.0	OPEN	300,385	0.97071	200.00	0.50	0	0	33,532	16,766	16,766
0.72	0.26098	OPEN	7,040,000	0.98528	181.82	0.55	36.6907291	2,545,000	4,167,233	2,291,955	-253,046
2.01	1.90966	OPEN	14,458,000	0.99683	125.00	0.80	51.7689107	7,461,000	7,834,341	6,267,473	-1,193,527
1.25	1.90966	OPEN	3,614,000	0.99683	133.33	0.75	44.99612078	1,621,000	1,818,153	1,363,649	-257,951
0.8	1.90966	OPEN	2,109,000	0.99683	153.85	0.65	31.96486691	672,000	902,350	586,513	-85,437
3.12	2.05021	03/10/08	15,478,000	0.99634	125.00	0.80	51.7721709	7,984,000	8,382,983	6,706,387	-1,277,613
2.49	2.05021	03/10/08	7,000,000	0.99634	125.00	0.80	49.40921151	3,446,000	3,586,371	2,869,097	-576,903
2.18	2.05021	03/10/08	10,442,000	0.99634	125.00	0.80	47.06923125	4,897,000	5,044,229	4,035,383	-861,617

1.86	2.05021	03/10/08	5,000,000	0.99634	133.33	0.75 45.00453659	2,242,000	2,514,212	1,885,706	-356,294
1.36	2.05021	03/10/08	6,265,000	0.99634	133.33	0.75 40.00259426	2,497,000	2,713,361	2,035,071	-461,929
1.17	2.05021	03/10/08	6,265,000	0.99634	153.85	0.65 35.00427251	2,185,000	2,851,857	1,853,661	-331,999
0.98	2.05021	03/10/08	4,765,000	0.99634	153.85	0.65 29.99423395	1,424,000	1,789,244	1,162,979	-261,021
0.86	2.05021	03/10/08	4,177,000	0.99634	153.85	0.65 19.99169149	832,000	1,018,323	661,893	-170,107
1.19	1.30184	OPEN	7,187,000	0.99607	133.33	0.75 45.00778033	3,222,000	3,612,938	2,709,771	-512,229
0.71	1.30184	OPEN	4,791,000	0.99607	153.85	0.65 31.99798055	1,527,000	2,048,307	1,331,367	-195,633
3.23	3.71413	03/20/08	6,643,000	0.99753	117.65	0.85 55.00570685	3,645,000	3,627,020	3,082,890	-562,110
1.96	3.71413	03/20/08	5,905,000	0.99753	133.33	0.75 44.988389	2,650,000	2,972,816	2,229,667	-420,333
1.13	3.71413	03/20/08	4,000,000	0.99753	153.85	0.65 31.97902016	1,276,000	1,712,633	1,113,183	-162,617
1.66	0.97241	OPEN	34,782,000	0.99442	125.00	0.80 51.78093338	17,910,000	18,801,832	15,041,466	-2,868,534
1.03	0.97241	OPEN	9,810,000	0.99442	133.33	0.75 45.01147753	4,391,000	4,923,373	3,692,622	-698,378
0.63	0.97241	OPEN	6,243,000	0.99442	153.85	0.65 32.00614524	1,987,000	2,664,668	1,731,991	-255,009
3.41	3.21522	OPEN	5,996,000	0.99762	125.00	0.80 48.94920098	2,928,000	3,041,326	2,433,061	-434,939
2.11	3.21522	OPEN	4,997,000	0.99762	133.33	0.75 41.98518177	2,093,000	2,316,510	1,737,426	-355,574
1.31	3.21522	OPEN	2,998,000	0.99762	153.85	0.65 24.97612919	747,000	961,747	625,120	-121,990
2.41	0.0	OPEN	2,002,000	0.21840	125.00	0.80 81.19058682	355,000	350,614	280,491	-74,509
7.0	10.33391	OPEN	38,422,000	0.96332	133.33	0.75 47.44305146	17,560,000	14,521,739	10,891,577	-6,668,423
3.03	10.33391	03/11/08	9,606,000	0.96332	153.85	0.65 22.76931807	2,107,000	1,879,654	1,221,744	-865,256
2.09	10.33391	03/11/08	5,763,000	0.96332	200.00	0.50 15.16671558	842,000	804,986	402,493	-439,507
1.46	10.33391	03/11/08	3,842,000	0.96332	250.00	0.40 9.105433163	337,000	393,240	157,296	-179,704
0.0	10.33391	03/11/08	9,606,454	0.90010	333.33	0.30 5.412438179	468,000	633,645	190,095	-277,905
		OPEN	<u>12,730,793</u>	1.00000	100.00	1.00 0	<u>0</u>	<u>12,730,793</u>	<u>12,730,793</u>	<u>12,730,793</u>
			12,611,165,482				1,324,716,184	1,415,893,306	1,125,042,308	-199,673,676