

April Sample Pipeline

Who	Bond	Face000s	Curr	WAL	Rtg	I tic	Sprrd	Bnch	Prc
BAC	BACM 2007-1 H	5,384	5,384	8.9	BBB		1625. SWAP		42.547
BAC	BACM 2007-1 J	7,000	7,000	8.9	BBB		1925. SWAP		36.634
BAC	BACM 2007-5 E	18,585	18,585	9.7	A		915.		62.541
BAC	BACM 2007-5 F	11,616	11,616	9.7	A		1015.		58.828
BAC	BSCMS 2006-PW12 G	116	116	8.2	BBB		1690. SWAP		43.159
MSS	BSCMS 2006-PW11 F	4,000	4,000	7.9	BBB		900. LIB		64.922
DEU	CD 2007-CD5 D	5,102	5,102	9.6	AA		550. SWAP		
FBC	CD 2006-CD3 XS	1,829,582	1,829,582	7.7	AAA				1.992
DEU	CD 2006-CD3 H	23,117	23,117	13.4	BBB		1000. SWAP		
DEU	CD 2006-CD3 J	17,000	17,000	13.5	BBB		1150. SWAP		
DEU	COMM 2006-C8 K	14,550	14,550	8.8	BBB		1450. SWAP		
CIT	COMM 2004-LB4A XP	231,500	231,500	2.6	AAA		15. SWAP		1.95
DEU	GMACC 2006-C1 F	6,500	6,500	7.8	A		495. SWAP		
DEU	GMACC 2006-C1 G	4,596	4,596	7.8	BBB		500. SWAP		
JPM	MLCFC 2007-6 H	9,824	9,824	9.1	BBB		1700. SWAP		
FBC	MLCFC 2007-7 A2F1	5,000	5,000	4.2	AAA		DM		93.
BAC	MLMT 2007-C1 E	8,318	8,318	9.3	A		1030.		58.238
BAC	MLMT 2007-C1 F	9,242	9,242	9.4	BBB		1425. SWAP		46.413
DES	WBCMT 2006-C29 A3	487	487	5.8	CM		310. SWAP		
MSS	F380128	603	603	10.0	AAA		100. LIB		115.5
MSS	AMTT 2007-1A C	935	935	5.9	A	\$ 292	425. LIB		89.831
JPM	AMC 1998-C1 F	4,513	4,513	1.8	AA	\$ 1,410	315. SWAP		101.125
MER	ASC 1997-D4 B1	5,000	5,000	3.8	AA	\$ 1,563	275.		106.375
MER	ASC 1997-D4 B2	775	775	4.0	A	\$ 242	350.		103.703
MER	BACM 2005-5 G	1,535	1,535	7.4	BBB	\$ 480	725.		71.75
BAC	BACM 2001-PB1 XC	100,438	81,076	3.0	AAA	\$ 25,336	500. J		1.978
BAC	BACM 2005-1 A5	5,000	5,000	6.5	AAA	\$ 1,563	160. SWAP		100.453
BAC	BAFU 2001-3 A1	150	29	0.9	AAA	\$ 9	270. EDSF		99.688
MSS	BAFU 2001-3 K	3,250	3,250	3.4	BBB	\$ 1,016	400. LIB		97.8
DEU	BACM 2002-PB2 A3	7,350	7,350	0.8	AAA	\$ 2,297	209. SWAP		
DEU	BASST 2002-X1 A3	8,273	6,661	0.9	AAA	\$ 2,082	209. SWAP		
MSS	BASST 2002-X1 A3F	1,000	805	0.9	AAA	\$ 252	105.9 LIB		99.791
BAC	BACM 2002-2 A3	35	35	3.6	AAA	\$ 11	300. SWAP		97.297
CIT	BACM 2003-2 XC	217,913	194,209	4.6	AAA	\$ 60,690	29. SWAP		1.06
DES	BACM 2004-2 A3	235	235	2.1	AAA	\$ 73	310. SWAP		
BZW	BACM 2004-4 A3	21,648	21,648	1.1	AAA	\$ 6,765	250. EDSF		98.903
JPM	BACM 2004-4 A3	1,385	1,385	1.1	AAA	\$ 433	315. EDSF		98.594
UBS	BACM 2005-4 A2	18,000	18,000	2.1	AAA	\$ 5,625			
FBC	BACM 2005-4 A5A	5,820	5,820	7.0	AAA	\$ 1,819	140. SWAP		97.922
BAC	BACM 2005-4 A5A	2,525	2,525	7.0	AAA	\$ 789	160. SWAP		97.956
GOL	BACM 2005-4 D	5,731	5,731	7.3	A	\$ 1,791	475.		
BAC	BACM 2007-1 A3	565	565	5.5	AAA	\$ 177	300. SWAP		95.459
BAC	BACM 2007-1 A4	25,000	25,000	8.6	AAA	\$ 7,813	185. SWAP		97.991
BAC	BACM 2006-3 A4	3,800	3,800	8.0	AAA	\$ 1,188	175. SWAP		102.109
BZW	BACM 2006-2 A4	6,750	6,750	7.7	AAA	\$ 2,109	185. SWAP		100.335
BAC	BACM 2006-6 A2	1,000	1,000	3.3	AAA	\$ 313	230. SWAP		100.384
BAC	BACM 2006-6 A4	11,275	11,275	8.0	AAA	\$ 3,523	185. SWAP		97.975
BAC	BACM 2006-6 AJ	10,000	10,000	8.5	AAA	\$ 3,125	435. SWAP		83.134
FLL	BACM 2006-4 A3A	65	65	5.1	AAA	\$ 20	400. SWAP		
FLS	BACM 2006-4 A3A	65	65	5.1	AAA	\$ 20	400. SWAP		
DEU	BACM 2006-4 G	10,300	10,300	8.2	A-	\$ 3,219	700. SWAP		
GOL	BACM 2006-5 A4	16,000	16,000	7.9	AAA	\$ 5,000	185.		
BAC	BACM 2007-2 AM	14,290	14,290	8.8	AAA	\$ 4,466	300. SWAP		92.313
BAC	BACM 2007-2 AJ	400	400	8.9	AAA	\$ 125	485. SWAP		81.6
BAC	BACM 2007-2 B	40	40	8.9	AA+	\$ 13	710. SWAP		70.666
BAC	BACM 2007-2 C	110	110	8.9	AA	\$ 34	760. SWAP		68.5
BAC	BACM 2007-2 D	55	55	9.0	AA-	\$ 17	875. SWAP		63.641
BZW	BACM 2007-3 A3	29,700	29,700	6.0	AAA	\$ 9,281	310. SWAP		94.87
BZW	BACM 2007-3 A4	10,000	10,000	8.8	AAA	\$ 3,125	185. SWAP		98.616
BAC	BACM 2007-3 A4	25,000	25,000	8.8	AAA	\$ 7,813	185. SWAP		99.5
BAC	BACM 2007-3 C	550	550	9.1	AA	\$ 172	760. SWAP		67.844
BAC	BACM 2007-3 K	11,446	11,446	9.4	BBB-	\$ 3,577	1990. SWAP		33.613
BAC	BACM 2007-4 A4	25,000	25,000	9.0	AAA	\$ 7,813	185. SWAP		100.25
BAC	BACM 2007-4 AM	15,000	15,000	9.2	AAA	\$ 4,688	300. SWAP		92.928
BAC	BACM 2007-4 E	17,313	17,313	9.3	A+	\$ 5,410	900.		62.616
BAC	BACM 2007-5 A4	25,000	25,000	9.2	AAA	\$ 7,813	185. SWAP		97.791
GOL	BACM 2007-5 A4	5,000	5,000	9.2	AAA	\$ 1,563	205.		

MER	BALL 2005-MIB1 A2	10,000	10,000	0.3	AAA	\$	3,125		96.859
BEA	BSCMS 2004-BA5A H	3,000	3,000	0.5	A-	\$	938		
FBC	BSCMS 2005-PWR7 A2	350	350	3.3	AAA	\$	109	300. SWAP	96.5
CLK	BSCMS 2005-T18 A3	75	75	3.2	AAA	\$	23	400. SWAP	93.5
BEA	BSCMS 2004-T14 C	360	360	5.8	AA-	\$	113		
MER	BSCMS 1999-C1 G	2,390	2,390	5.5	NR	\$	747	475.	89.
BZW	BSCMS 1999-CLF1 A3	1,135	706	2.3	AAA	\$	221	215. SWAP	104.701
MSS	BSCMS 2000-WF1 A1	50	1	0.2	AAA	\$	0	290. LIB	100.269
DEU	BSCMS 2000-WF1 E	2,000	2,000	1.7	AA	\$	625	216. SWAP	
BEA	BSCMS 2004-ESA C	195	195	1.0	AAA	\$	61	250. EDSF	
MSS	BSCMS 2004-ESA C	10	10	1.0	AAA	\$	3	215. LIB	100.488
BEA	BSCMS 2004-ESA D	70	70	1.0	AAA	\$	22	250. EDSF	
BEA	BSCMS 2004-ESA E	220	220	1.0	AAA	\$	69	250. EDSF	
BEA	BSCMS 2004-ESA F	55	55	1.0	AAA	\$	17	250. EDSF	
BZW	BSCMS 2000-WF2 A2	2,625	2,625	1.9	AAA	\$	820	215. SWAP	104.711
BEA	BSCMS 2004-PWR4 D	110	110	7.9	A	\$	34		
GRE	BSCMS 2001-TOP2 A2	1,100	1,100	2.6	AAA	\$	344	225. SWAP	103.42
MSS	BSCMS 2002-TOP6 A2	300	300	3.5	AAA	\$	94	200. LIB	104.628
BEA	BSCMS 2002-TOP6 X2	153,648	109,702	0.8	AAA	\$	34,282		
MSS	BSCMS 2002-TOP6 X2	21,994	15,703	0.8	AAA	\$	4,907	190.78 LIB	.584
FLL	BSCMS 2002-PBW1 A1	25	11	1.5	AAA	\$	3	300. EDSF	
FLS	BSCMS 2002-PBW1 A1	25	11	1.5	AAA	\$	3	300. EDSF	
MSS	BSCMS 2002-TOP8 X2	26,090	18,512	2.2	AAA	\$	5,785	190.81 LIB	4.606
GRE	BSCMS 2004-PWR5 A2	1,020	991	1.4	AAA	\$	310	255. EDSF	98.733
DES	BSCMS 2004-PWR5 A3	512	512	3.0	AAA	\$	160	330. SWAP	
MSS	BSCMS 2003-T10 X2	4,000	2,835	2.6	AAA	\$	886	263.72 LIB	3.066
CIT	BSCMS 2003-T12 A3	1,578	1,578	1.9	AAA	\$	493	235. SWAP	98.64
DEU	BSCMS 2004-PWR3 A3	100	100	2.8	AAA	\$	31	225. SWAP	
DES	BSCMS 2004-PWR3 A3	460	460	2.8	AAA	\$	144	310. SWAP	
CIT	BSCMS 2004-PWR3 A4	16,734	16,734	5.4	AAA	\$	5,229	165. SWAP	97.73
MSS	BSCMS 2004-PWR3 X2	8,895	5,439	3.2	AAA	\$	1,700	400. LIB	3.019
FLL	BSCMS 2005-T20 A2	925	925	2.2	AAA	\$	289	300. SWAP	
FLS	BSCMS 2005-T20 A2	925	925	2.2	AAA	\$	289	300. SWAP	
GOL	BSCMS 2005-T20 A2	925	925	2.2	AAA	\$	289	310.	
BEA	BSCMS 2005-T20 E	100	100	7.5	A	\$	31		
MSS	BSCMS 2006-T22 A4	260	260	7.6	AAA	\$	81	185. LIB	99.491
DES	BSCMS 2006-PW12 A3	275	275	4.7	AAA	\$	86	310. SWAP	
BEA	BSCMS 2006-BBA7 A1	795	601	0.4	AAA	\$	188		
BEA	BSCMS 2006-BBA7 A2	16,181	16,181	0.4	AAA	\$	5,057		
BEA	BSCMS 2006-BBA7 B	400	400	0.4	AA+	\$	125		
BEA	BSCMS 2006-BBA7 F	9,375	9,375	0.4	A	\$	2,930		
BAC	BSCMS 2006-BBA7 J	3,200	3,200	0.4	BBB-	\$	1,000		87.5
MSS	BSCMS 2006-PW11 A2	175	175	2.6	AAA	\$	55	285. LIB	99.728
MSS	BSCMS 2006-PW11 AM	125	125	7.7	AAA	\$	39	475. LIB	83.013
MSS	BSCMS 2006-PW11 AJ	700	700	7.7	AAA	\$	219	480. LIB	82.759
MER	BSCMS 2006-PW14 A2	275	275	3.5	AAA	\$	86	290.	97.719
MSS	BSCMS 2006-PW14 X2	3,295	3,153	4.4	AAA	\$	985	411.05 LIB	2.756
MSS	BSCMS 2007-PW17 A4	525	525	9.1	AAA	\$	164	195. LIB	98.103
UBS	BSCMS 2007-PW15 A2	5,000	5,000	3.8	AAA	\$	1,563		
BZW	BSCMS 2007-PW15 A4	37,000	37,000	8.6	AAA	\$	11,563	185. SWAP	96.355
MSS	BSCMS 2007-PW15 A4	22,120	22,120	8.6	AAA	\$	6,913	195. LIB	96.134
MSS	BSCMS 2007-PW15 X2	2,570	2,461	4.6	AAA	\$	769	412.62 LIB	1.753
BEA	BSCMS 2007-BBA8 C	20,000	20,000	1.0	AA	\$	6,250		
BEA	BSCMS 2007-T26 A2	210	210	3.7	AAA	\$	66	375. SWAP	
BEA	BSCMS 2007-PW16 A2	225	225	4.0	AAA	\$	70	375. SWAP	
GOL	BSCMS 2007-PW16 A4	3,000	3,000	8.9	AAA	\$	938	205.	
BEA	BSCMS 2007-PW16 AM	355	355	9.0	AAA	\$	111	485. SWAP	
UBS	BSCMS 2007-T28 A1	4,500	4,355	3	AAA	\$	1,361		
MSS	BSCMS 2007-T28 A2	470	470	4.3	AAA	\$	147	295. LIB	97.784
MSS	BSCMS 2007-T28 A3	30	30	6.2	AAA	\$	9	325. LIB	94.691
BEA	BSCMS 2007-PW18 A3	5,000	5,000	6.2	AAA	\$	1,563	330. SWAP	
BEA	BSCMS 2007-PW18 A4	25,000	25,000	9.3	AAA	\$	7,813	285. SWAP	
BZW	BSCMS 2007-PW18 A4	15,000	15,000	9.3	AAA	\$	4,688	185. SWAP	98.215
JPM	BSDB 2005-AFR1 C	2,000	2,000	11.	A+	\$	625	750. SWAP	
MER	CD 2005-CD1 AJ	13,000	13,000	7.4	AAA	\$	4,063	275.	93.141
DEU	CD 2006-CD2 E	6,000	6,000	7.7	A	\$	1,875	515. SWAP	
MSS	CD 2006-CD2 E	8,714	8,714	7.7	A	\$	2,723	750. LIB	70.447
DEU	CD 2006-CD2 J	3,300	3,300	7.8	BBB-	\$	1,031	900. SWAP	
LEH	CD 2007-CD4 AMFX	185	185	8.7	AAA	\$	58	525. SWAP	
DEU	CD 2007-CD4 AJ	17,000	17,000	8.7	AAA	\$	5,313	425. SWAP	

GOL	CD 2007-CD4 C	4,000	4,000	8.7	AA	\$ 1,250	700.	
DEU	CD 2007-CD4 E	20,000	20,000	8.7	A+	\$ 6,250	700.	SWAP
DEU	CD 2007-CD4 K	7,124	7,124	8.9	BBB-	\$ 2,226	1450.	SWAP
DEU	CD 2007-CD5 C	7,698	7,698	9.5	AA	\$ 2,406	500.	SWAP
DEU	CNLF 1998-1 B1	2,500	2,500	1.5	AA	\$ 781	175.	SWAP
CIT	COMM 2005-FL11 D	10,000	7,073	0.4	AAA	\$ 2,210	219.	SWAP 99.25
CIT	COMM 2005-FL11 E	15,000	10,609	0.4	AAA+	\$ 3,315	251.	SWAP 99.13
DEU	COMM 2005-C6 A2	3,220	3,220	1.9	AAA	\$ 1,006	217.	SWAP
COU	COMM 2005-C6 A4	9,000	9,000	6.3	AAA	\$ 2,813	280.	SWAP 96.
BAC	COMM 2005-C6 XP	611,775	551,451	3.3	AAA	\$ 172,328	400.	J .584
MER	CALW 2002-CALW B	1,000	1,000	3.7	AAA	\$ 313	75.	109.156
DEU	CD 2006-CD3 A1	8,000	6,117	1.8	AAA	\$ 1,912	216.	SWAP
UBS	CD 2006-CD3 A4	1,500	1,500	7.1	AAA	\$ 469		
CIT	CD 2006-CD3 A5	21,270	21,270	8.2	AAA	\$ 6,647	185.	SWAP 98.83
DEU	CCMSC 2000-1 E	4,000	4,000	1.9	AA	\$ 1,250	150.	SWAP
DEU	CCMSC 2000-2 A2	2,105	2,105	1.9	AAA	\$ 658	218.	SWAP
JPM	CCMSC 2000-2 G	3,667	3,667	2.2	NR	\$ 1,146	480.	SWAP
BZW	CMFUN 1999-1 A2	1,625	1,505	1.0	AAA	\$ 470	210.	EDSF 102.916
CIT	CGCMT 2004-C1 A2	8,800	5,588	0.7	AAA	\$ 1,746	254.	SWAP 99.6
DEU	CGCMT 2005-EMG A3	8,600	8,600	2.4	AAA	\$ 2,688	222.	SWAP
CIT	CGCMT 2005-EMG AJ	3,000	3,000	5.4	AAA	\$ 938	260.	SWAP 93.9
DEU	CGCMT 2006-C4 A2	13,813	13,813	4.7	AAA	\$ 4,317	250.	SWAP
CIT	CGCMT 2006-FL2 D	5,000	5,000	0.2	AA+	\$ 1,563	1244.	SWAP 96.
BZW	CGCMT 2006-C5 A1	3,000	2,488	2.2	AAA	\$ 778	215.	SWAP 100.792
DEU	CGCMT 2006-C5 AJ	17,000	17,000	8.4	AAA	\$ 5,313	400.	SWAP
MSS	CGCMT 2006-C5 XP	89,690	87,821	4.4	AAA	\$ 27,444	210.81	LIB
DES	CGCMT 2007-C6 A2	195	195	4.1	AAA	\$ 61	310.	SWAP
CIT	CGCMT 2007-C6 A3	35,500	35,500	5.7	AAA	\$ 11,094	300.	SWAP 96.23
CIT	CGCMT 2007-C6 A3B	50,000	50,000	8.5	AAA	\$ 15,625	275.	SWAP 93.97
GRE	CGCMT 2007-C6 AM	575	575	9.1	AAA	\$ 180	325.	SWAP 90.059
MSS	CGCMT 2007-C6 AM	250	250	9.1	AAA	\$ 78	535.	LIB 78.572
CIT	CGCMT 2007-C6 C	15,341	15,341	9.1	AA	\$ 4,794	710.	SWAP 69.89
JPM	CWCI 2006-C1 E	2,000	2,000	8.6	A-	\$ 625	1100.	SWAP
CIT	CWCI 2006-C1 F	5,000	5,000	8.6	BBB+	\$ 1,563	1400.	SWAP 47.4
MER	CWCI 2006-C1 G	1,000	1,000	8.6	BBB	\$ 313	1650.	42.203
DEU	CWCI 2007-C2 A3	27,124	27,124	8.7	AAA	\$ 8,476	195.	SWAP
GOL	CWCI 2007-C3 A4	22,700	22,700	9.0	AAA	\$ 7,094	205.	
CIT	CWCI 2007-C3 A4	10,000	10,000	9.0	AAA	\$ 3,125	200.	SWAP 99.
BAC	CWCI 2007-C3 A4	30,000	30,000	9.0	AAA	\$ 9,375	195.	100.016
CIT	CWCI 2007-C3 AJ	6,300	6,300	9.2	AAA	\$ 1,969	560.	SWAP 77.57
GOL	COMM 1999-1 B	3,000	3,000	0.4	AAA	\$ 938	350.	
MSS	COMM 1999-1 G	20,000	20,000	0.5	NR	\$ 6,250	300.	LIB 99.909
DEU	COMM 2001-J1A E	4,094	4,094	2.7	NR	\$ 1,279	224.	SWAP
CIT	COMM 2001-J1A G	3,000	3,000	2.7	NR	\$ 938	420.	SWAP 100.03
DEU	COMM 2001-J2A A1	700	431	2.3	AAA	\$ 135	330.	SWAP
GRE	COMM 2006-FL12 AJ	20,000	20,000	0.5	AAA	\$ 6,250	396.	DM 88.
DEU	COMM 2000-C1 G	1,500	1,500	2.1	BBB-	\$ 469	150.	SWAP
DEU	COMM 2003-J2R A1B	33,500	22,723	2.3	AAA	\$ 7,101	225.	SWAP
DEU	COMM 2004-LB2A A2	300	300	0.5	AAA	\$ 94	206.	SWAP
DEU	COMM 2004-LB2A A3	5,204	5,204	2.2	AAA	\$ 1,626	330.	SWAP
BAC	COMM 2006-C8 E	5,800	5,800	8.6	A+	\$ 1,813	850.	SWAP 64.503
DEU	COMM 2006-C8 G	15,000	15,000	8.6	A-	\$ 4,688	800.	SWAP
DEU	COMM 2004-LB3A A2	7,500	7,500	1.0	AAA	\$ 2,344	210.	SWAP
DES	COMM 2004-LB3A B	600	600	6.1	AA+	\$ 188	400.	SWAP
DEU	COMM 2004-LB3A D	2,000	2,000	6.1	A+	\$ 625	375.	SWAP
BAC	COMM 2004-LB3A A4	3,900	3,900	3.5	AAA	\$ 1,219	180.	SWAP 101.659
DEU	COMM 2004-LB4A A2	1,700	1,637	1.3	AAA	\$ 511	212.	SWAP
DEU	COMM 2004-LB4A A3	5,000	5,000	2.6	AAA	\$ 1,563	223.	SWAP
DEU	COMM 2005-LP5 D	1,300	1,300	6.9	A	\$ 406	400.	SWAP
BZW	COMM 2006-C7 A3	1,285	1,285	4.6	AAA	\$ 402	290.	SWAP 98.056
LEH	COMM 2006-C7 A3	140	140	4.6	AAA	\$ 44	270.	SWAP
GOL	COMM 2006-C7 A4	6,500	6,500	7.8	AAA	\$ 2,031	190.	
BZW	COMM 2007-C9 A2	1,370	1,370	3.8	AAA	\$ 428	300.	SWAP 98.664
MER	CMAC 1998-C1 G	5,323	5,323	4.8	NR	\$ 1,663	325.	98.781
DEU	CMAC 1998-C2 F	2,000	2,000	4.4	NR	\$ 625	325.	SWAP
BAC	CMAT 1999-C1 F	275	275	5.5	BBB+	\$ 86	650.	SWAP 84.853
DES	CMAT 1999-C2 C	150	150	5.2	AAA	\$ 47	330.	SWAP
CIT	CMAT 1999-C2 E	7,000	7,000	5.6	AA+	\$ 2,188	300.	SWAP 105.23
DEU	CMAT 1999-C2 X	83,180	62,286	3.4	AAA	\$ 19,464	86.73	SWAP
GOL	GCCFC 2006-GG7 A4	18,663	18,663	7.8	AAA	\$ 5,832	185.	

BEA	GCCFC 2007-GG9 A4	5,495	5,495	8.6	AAA	\$ 1,717	290. SWAP	
GOL	GCCFC 2007-GG9 A4	1,145	1,145	8.6	AAA	\$ 358	195.	
GOL	GCCFC 2007-GG9 AM	400	400	8.7	AAA	\$ 125	320.	
GOL	GCCFC 2007-GG9 E	4,000	4,000	8.7	A+	\$ 1,250	835.	
GOL	GCCFC 2007-GG9 F	3,500	3,500	8.7	A	\$ 1,094	900.	
DEU	GCCFC 2007-GG9 G	2,600	2,600	8.7	A-	\$ 813	850. SWAP	
MER	GCCFC 2006-FL4A A2	18,574	18,574	0.3	AAA	\$ 5,804		94.344
CIT	GCCFC 2006-FL4A A2	24,815	24,815	0.3	AAA	\$ 7,755	632. SWAP	97.63
FBC	CSMC 2007-C4 A3	18,800	18,800	6.0	AAA	\$ 5,875	295. SWAP	96.078
FBC	CSMC 2007-C4 A4	50,000	50,000	9.0	AAA	\$ 15,625	180. SWAP	99.844
GRE	CSMC 2007-C4 A4	9,600	9,600	9.0	AAA	\$ 3,000	170. SWAP	101.017
UBS	CSMC 2007-C4 AJ	34,000	34,000	9.2	AAA	\$ 10,625		
BZW	GCCFC 2007-GG11 A2	835	835	4.9	AAA	\$ 261	300. SWAP	96.464
JPM	GCCFC 2007-GG11 A2	5,000	5,000	4.9	AAA	\$ 1,563	320. SWAP	95.938
LEH	GCCFC 2007-GG11 A2	170	170	4.9	AAA	\$ 53	300. SWAP	
BEA	GCCFC 2007-GG11 A4	15,000	15,000	9.1	AAA	\$ 4,688	290. SWAP	
GRE	GCCFC 2007-GG11 AM	26,500	26,500	9.2	AAA	\$ 8,281	320. SWAP	90.703
BAC	GCCFC 2007-GG11 AM	9,000	9,000	9.2	AAA	\$ 2,813	305. SWAP	92.394
GRE	GCCFC 2007-GG11 AJ	10,000	10,000	9.3	AAA	\$ 3,125	535. SWAP	79.844
MER	GCCFC 2007-GG11 AJ	25,000	25,000	9.3	AAA	\$ 7,813	550.	79.781
BAC	CMLT 2008-LS1 A4B	20,075	20,075	9.1	AAA	\$ 6,273	205. SWAP	100.844
DEU	CSFB 2001-CK3 F	2,000	2,000	3.0	AA	\$ 625	200. SWAP	
BZW	CSFB 2001-CK3 A4	4,000	4,000	2.7	AAA	\$ 1,250	225. SWAP	103.549
FBC	CSFB 2001-SPGA C	1,000	1,000	3.2	A+	\$ 313	150. SWAP	106.734
MSS	CSFB 2001-CP4 D	85	85	3.2	AAA	\$ 27	300. LIB	101.981
BEA	CSFB 1998-C1 AX	380,000	114,163	3.0	AAA	\$ 35,676		
CIT	CSFB 1998-C1 D	6,175	6,175	1.9	AA+	\$ 1,930	300. SWAP	103.01
BAC	CSFB 2001-CF2 AX	82,350	56,060	2.5	AAA	\$ 17,519	520. J	3.022
DEU	CSFB 2001-CF2 F	3,887	3,887	2.7	A	\$ 1,215	200. SWAP	
DEU	CSFB 1999-C1 D	6,500	6,500	1.3	AAA	\$ 2,031	213. SWAP	
DEU	CSFB 2001-CK1 A3	4,000	3,871	2.2	AAA	\$ 1,210	330. SWAP	
CIT	CSFB 2001-CK1 F	6,000	6,000	2.6	AA+	\$ 1,875	275. SWAP	102.53
BZW	CSFB 2001-CKN5 A4	5,000	4,932	2.7	AAA	\$ 1,541	225. SWAP	100.697
FBC	CSFB 2002-CKN2 G	7,000	7,000	3.9	BBB-	\$ 2,188	400. SWAP	99.813
FBC	CSFB 2002-CP3 A3	1,100	1,100	3.9	AAA	\$ 344	200. SWAP	101.031
BEA	CSFB 2002-CKS4 A2	915	915	4.1	AAA	\$ 286	320. SWAP	
FBC	CSFB 2002-CKS4 A2	330	330	4.1	AAA	\$ 103	190. SWAP	99.781
UBS	CSFB 2002-CKS4 A2	935	935	4.1	AAA	\$ 292		
MSS	CSFB 2002-CKS4 AX	2,983	2,632	3.9	AAA	\$ 823	609.76 LIB	3.706
FBC	CSFB 2002-CP5 A2	50,000	50,000	4.3	AAA	\$ 15,625	150. SWAP	100.125
BZW	CSFB 2003-C3 A3	800	800	1.7	AAA	\$ 250	210. EDSF	97.561
BZW	CSFB 2003-C4 A4	500	500	5.0	AAA	\$ 156	165. SWAP	99.957
MSS	CSFB 2004-C2 AX	139,000	131,208	5.2	AAA	\$ 41,002	213.66 LIB	1.503
GRE	CSMC 2007-C3 A3	12,188	12,188	6.0	AAA	\$ 3,809	275. SWAP	96.903
FBC	CSMC 2007-C3 A4	27,603	27,603	8.8	AAA	\$ 8,626	180. SWAP	99.141
UBS	CSMC 2007-C3 A4	31,750	31,750	8.8	AAA	\$ 9,922		
FBC	CSMC 2007-C3 E	6,136	6,136	9.1	A+	\$ 1,918	550. SWAP	77.156
FBC	CSMC 2007-C3 F	8,492	8,492	9.1	A	\$ 2,654	625. SWAP	73.5
FBC	CSMC 2007-C3 G	8,000	8,000	9.1	A-	\$ 2,500	700. SWAP	70.078
FBC	CSMC 2007-C3 H	3,560	3,560	9.1	BBB+	\$ 1,113	1150. SWAP	53.375
FBC	CSMC 2007-C3 J	7,560	7,560	9.1	BBB	\$ 2,363	1300. SWAP	49.
FBC	CSMC 2007-C3 K	1,787	1,787	9.1	BBB-	\$ 558	1450. SWAP	45.125
FBC	CSMC 2007-TF2A A3	20,000	20,000	0.9	AAA	\$ 6,250	DM	93.
GRE	CSFB 2005-C1 A2	7,500	7,500	1.7	AAA	\$ 2,344	225. EDSF	99.53
MER	CSFB 2005-C1 A4	28,645	28,645	6.4	AAA	\$ 8,952	145.	99.891
FBC	CSFB 2005-C2 AMFX	265	265	6.8	AAA	\$ 83	250. SWAP	91.813
BZW	CSFB 2005-C3 A2	6,000	6,000	1.9	AAA	\$ 1,875	215. SWAP	99.417
FBC	CSFB 2005-C3 C	10,560	10,560	7.1	A+	\$ 3,300	225. SWAP	93.109
GRE	CSMC 2006-C3 A1	8,510	6,762	1.8	AAA	\$ 2,113	225. EDSF	100.177
FBC	CSMC 2006-C3 A3	7,538	7,538	7.8	AAA	\$ 2,356	175. SWAP	101.
GOL	CSMC 2006-C3 A3	29,000	29,000	7.8	AAA	\$ 9,063	185.	
FBC	CSMC 2006-C5 A3	14,550	14,550	8.3	AAA	\$ 4,547	175. SWAP	96.734
GOL	CSMC 2006-C5 A3	695	695	8.3	AAA	\$ 217	195.	
FBC	CSMC 2006-C4 A3	25,000	25,000	8.1	AAA	\$ 7,813	175. SWAP	97.969
GRE	CSMC 2006-C4 A3	24,565	24,565	8.1	AAA	\$ 7,677	155. SWAP	99.653
BEA	CSMC 2006-TF2A A2	66,000	66,000	0.3	AAA	\$ 20,625		
CIT	CSMC 2006-TF2A A2	15,000	15,000	0.3	AAA	\$ 4,688	291. SWAP	99.
FBC	CSMC 2006-TF2A A2	10,000	10,000	0.3	AAA	\$ 3,125	DM	93.
BEA	CSMC 2006-TF2A G	4,000	4,000	0.7	A-	\$ 1,250		
FBC	CSMC 2006-TF2A G	15,000	15,000	0.7	A-	\$ 4,688	DM	89.

FBC	CSMC 2007-C1 AAB	1,755	1,755	5.8	AAA	\$ 548	240. SWAP	96.234
FBC	CSMC 2007-C1 A3	34,064	34,064	8.5	AAA	\$ 10,645	180. SWAP	96.703
MSS	CSMC 2007-C1 AJ	25,000	25,000	8.7	AAA	\$ 7,813	525. LIB	77.759
FBC	CSMC 2007-C1 ASP	245,419	235,425	4.8	AAA	\$ 73,570	270. EDSF	2.031
FBC	CSMC 2007-C1 E	21,071	21,071	8.7	A+	\$ 6,585	525. SWAP	77.813
FBC	CSMC 2007-C2 A2	28,580	28,580	3.6	AAA	\$ 8,931	275. SWAP	98.359
GOL	CSMC 2007-C2 A2	5,645	5,645	3.6	AAA	\$ 1,764	325.	
FBC	CSMC 2007-C2 A3	30,000	30,000	8.7	AAA	\$ 9,375	175. SWAP	97.875
FBC	CSMC 2007-C2 C	15,588	15,588	8.9	AA	\$ 4,871	475. SWAP	80.844
FBC	CSMC 2007-C2 K	11,477	11,477	8.9	BBB-	\$ 3,587	1400. SWAP	45.703
CLK	CSMC 2007-C5 A2	70	70	4.2	AAA	\$ 22	400. SWAP	94.
FBC	CSMC 2007-C5 AAB	25,000	25,000	6.5	AAA	\$ 7,813	240. SWAP	96.859
BAC	CSMC 2007-C5 A4	19,500	19,500	9.0	AAA	\$ 6,094	197.	98.416
FBC	CSMC 2007-C5 A4	50,000	50,000	9.0	AAA	\$ 15,625	180. SWAP	98.359
FBC	CSMC 2007-C5 B	1,525	1,525	9.3	AA+	\$ 477	425. SWAP	85.859
FBC	CSFB 2005-C5 AJ	4,245	4,245	7.3	AAA	\$ 1,327	275. SWAP	90.906
FBC	CSFB 2005-C5 ASP	407,300	369,592	3.7	AAA	\$ 115,498	275. EDSF	.367
BAC	CSFB 2005-C5 F	5,010	5,010	7.3	A	\$ 1,566	650. SWAP	73.844
FBC	CSMC 2006-C1 AAB	30	30	5.0	AAA	\$ 9	250. SWAP	98.109
MSS	CSMC 2006-C1 G	4,500	4,500	7.7	A-	\$ 1,406	900. LIB	65.219
FBC	CSFB 2005-C6 AJ	18,000	18,000	7.5	AAA	\$ 5,625	275. SWAP	91.344
GOL	CSFB 2005-C6 F	5,000	5,000	7.5	A-	\$ 1,563	520.	
FBC	CSFB 2005-C6 J	5,000	5,000	7.6	BBB-	\$ 1,563	750. SWAP	68.984
GOL	CSFB 2005-C6 A2FX	1,000	1,000	2.3	AAA	\$ 313	310.	
FBC	CSMC 2007-TFLA A2	5,000	5,000	0.7	AAA	\$ 1,563	DM	93.
MSS	CCI 2005-1A AFX	6,575	6,575	2.1	AAA	\$ 2,055	175. LIB	100.753
JPM	CCI 2005-1A AFX	5,000	5,000	2.1	AAA	\$ 1,563	225. SWAP	
MSS	CCI 2005-1A B	40	40	2.1	AA	\$ 13	205. LIB	100.625
JPM	CCI 2005-1A C	5,725	5,725	2.1	A	\$ 1,789	450. SWAP	
JPM	CCI 2006-1A AFL	1,665	1,665	3.5	AAA	\$ 520	SWAP	93.5
JPM	CCI 2006-1A B	16,265	16,265	3.5	AA	\$ 5,083	425. SWAP	
MSS	CCI 2006-1A C	3,590	3,590	3.5	A	\$ 1,122	350. LIB	96.834
MER	CCI 2006-1A G	350	350	3.5	BB	\$ 109	800.	88.375
MSS	CSMS 2006-HC1A A1	50	50	0.0	AAA	\$ 15	1989.22 LIB	97.788
FBC	CSMS 2006-HC1A A1	1,970	1,951	0.0	AAA	\$ 610	DM	94.
MSS	CSMS 2006-HC1A A2	34,000	34,000	0.0	AAA	\$ 10,625	4869.51 LIB	95.
FBC	CSMS 2006-HC1A A2	4,000	4,000	0.0	AAA	\$ 1,250	DM	93.
FLS	DLJCM 1998-CF1 B2	100	100	1.3	AA+	\$ 31	350. EDSF	
FLL	DLJCM 1998-CF1 B2	100	100	1.3	AA+	\$ 31	350. EDSF	
LEH	DLJCM 1998-CG1 B1	930	930	0.2	AAA	\$ 291	270. EDSF	
MSS	DLJCM 1998-CF2 B3	1,480	1,480	1.8	NR	\$ 463	350. LIB	100.034
FLL	DLJCM 1999-CG1 A1B	875	801	0.5	AAA	\$ 250	300. EDSF	
FLS	DLJCM 1999-CG1 A1B	803	735	0.5	AAA	\$ 230	300. EDSF	
GOL	DLJCM 1999-CG1 A1B	875	801	0.5	AAA	\$ 250	340.	
DEU	DLJCM 1999-CG1 A3	11,695	11,695	0.7	AAA	\$ 3,655	208. SWAP	
BZW	DLJCM 1999-CG3 A3	1,945	1,945	1.3	AAA	\$ 608	210. EDSF	104.15
DEU	DLJCM 1999-CG3 B2	2,000	2,000	1.3	AA-	\$ 625	213. SWAP	
FBC	FNA 1998-M3 ZA	8,100	13,858	0.6	NR	\$ 4,331	200.	100.5
FBC	FN 874777	1,350	1,341	6.0	AAA	\$ 419	100. SWAP	106.984
MSS	FUNCM 1999-C2 G	375	375	2.5	A+	\$ 117	350. LIB	99.441
UBS	FULBA 1998-C2 D	10,000	10,000	3.9	AAA	\$ 3,125		
BAC	FUBOA 2001-C1 A2	4,850	4,568	2.2	AAA	\$ 1,428	270. SWAP	101.831
BEA	FUBOA 2001-C1 C	3,400	3,400	2.6	AAA	\$ 1,063	340. SWAP	
MER	FUBOA 2001-C1 G	5,000	5,000	2.7	A	\$ 1,563	375.	101.266
FBC	FULB 1997-C2 F	11,940	11,940	5.0	NR	\$ 3,731	150. SWAP	110.781
BZW	FUNBC 2000-C2 G	50	50	2.4	AA-	\$ 16	480. SWAP	101.766
BZW	FUNBC 2001-C2 A2	5,000	5,000	2.5	AAA	\$ 1,563	215. SWAP	104.034
MSS	FUNBC 2001-C2 IO	920	744	2.6	AAA	\$ 233	-35.41 LIB	2.388
BEA	FUNBC 2001-C4 H	2,125	2,125	3.6	AA-	\$ 664		
DEU	GECMC 2001-2 A3	1,715	508	1.1	AAA	\$ 159	210. SWAP	
DEU	GECMC 2002-1A A2	500	302	1.2	AAA	\$ 94	211. SWAP	
DEU	GECMC 2002-1A G	1,000	1,000	3.9	A+	\$ 313	300. SWAP	
DEU	GECMC 2002-2A A2	1,310	985	2.0	AAA	\$ 308	218. SWAP	
DEU	GECMC 2007-C1 A3	19,900	19,900	5.7	AAA	\$ 6,219	330. SWAP	
DEU	GECMC 2007-C1 AAB	20,000	20,000	5.9	AAA	\$ 6,250	225. SWAP	
BZW	GECMC 2007-C1 A4	10,750	10,750	8.6	AAA	\$ 3,359	185. SWAP	97.757
DEU	GECMC 2007-C1 A4	25,000	25,000	8.6	AAA	\$ 7,813	195. SWAP	
BAC	GECMC 2007-C1 D	10,000	10,000	8.9	AA-	\$ 3,125	750. SWAP	69.322
DEU	GECMC 2007-C1 E	21,000	21,000	8.9	A+	\$ 6,563	700. SWAP	
DEU	GECMC 2007-C1 F	15,210	15,210	8.9	A	\$ 4,753	750. SWAP	

DEU	GECMC 2007-C1 H	31,476	31,476	8.9	BBB+	\$ 9,836	1150.	SWAP	
DEU	GMACC 2003-C3 X2	117,610	91,191	1.9	AAA	\$ 28,497	152.5	SWAP	
DEU	GMACC 2004-C1 A2	5,700	5,700	1.3	AAA	\$ 1,781	212.	SWAP	
MSS	GMACC 2004-C1 A3	700	700	4.6	AAA	\$ 219	300.	LIB	93.947
CIT	GMACC 1997-C1 F	9,963	9,963	1.4	AAA	\$ 3,113	247.	SWAP	102.95
DEU	GMACC 1997-C1 X	3,500	387	5.8	AAA	\$ 121	64.45	SWAP	
BZW	GMACC 2004-C1 A4	3,000	3,000	5.7	AAA	\$ 938	180.	SWAP	97.521
BEA	GMACC 1998-C1 F	8,500	8,500	0.3	NR	\$ 2,656	500.	EDSF	
DEU	GMACC 1999-C1 F	1,000	1,000	3.1	NR	\$ 313	200.	SWAP	
DEU	GMACC 2004-C2 B	1,000	1,000	6.2	AA+	\$ 313	250.	SWAP	
DEU	GMACC 1999-C2 B	750	750	1.0	AAA	\$ 234	210.	SWAP	
CIT	GMACC 1999-C2 E	5,000	5,000	2.1	AA+	\$ 1,563	270.	SWAP	104.25
DEU	GMACC 1999-C3 A2	2,360	1,419	1.1	AAA	\$ 444	210.	SWAP	
BZW	GMACC 2004-C3 A3	4,000	4,000	1.5	AAA	\$ 1,250	210.	EDSF	99.282
COU	GMACC 2004-C3 A3	4,250	4,250	1.5	AAA	\$ 1,328	360.	EDSF	98.
GOL	GMACC 2004-C3 A4	1,750	1,750	3.4	AAA	\$ 547	290.		
COU	GMACC 2004-C3 A5	25,000	25,000	6.3	AAA	\$ 7,813	278.	SWAP	92.
DES	GMACC 2000-C2 B	450	450	2.1	AAA	\$ 141	340.	SWAP	
MER	GMACC 2000-C2 G	7,835	7,835	2.2	NR	\$ 2,448	550.		97.875
MSS	GMACC 2000-C3 X	3,477	3,050	2.5	AAA	\$ 953	14.8	LIB	2.7
BZW	GMACC 2001-C1 A2	5,500	5,453	2.5	AAA	\$ 1,704	215.	SWAP	103.542
MER	GMACC 2001-C1 C	1,500	1,500	2.8	AAA	\$ 469	290.		103.313
DEU	GMACC 2001-C1 E	7,000	7,000	2.9	AA	\$ 2,188	175.	SWAP	
CIT	GMACC 2001-C1 G	3,710	3,710	2.9	A-	\$ 1,159	410.	SWAP	101.95
DEU	GMACC 2001-C2 H	4,437	4,437	3.1	A+	\$ 1,387	200.	SWAP	
MSS	GMACC 2002-C1 G	1,000	1,000	3.5	A	\$ 313	300.	LIB	103.003
DEU	GMACC 2002-C2 X2	19,309	13,114	1.1	AAA	\$ 4,098	153.	SWAP	
BZW	GMACC 2002-C2 A2	3,400	1,756	2.2	AAA	\$ 549	215.	SWAP	101.03
LEH	GMACC 2002-C2 A2	70	36	2.2	AAA	\$ 11	260.	SWAP	
DEU	GMACC 2002-C3 X2	92,186	63,870	1.4	AAA	\$ 19,959	2153.	SWAP	
DEU	GMACC 2003-C1 H	4,822	4,822	5.0	BBB+	\$ 1,507	350.	SWAP	
FBC	GMACC 2003-C2 X2	95,050	56,549	2.0	AAA	\$ 17,672	275.	EDSF	.191
BZW	GMACC 2003-C3 A3	2,605	2,605	2.7	AAA	\$ 814	225.	SWAP	98.789
DEU	GMACC 2003-C3 E	2,000	2,000	5.6	A	\$ 625	325.	SWAP	
MSS	GMCHF 1999-1A A	56,000	39,112	0.3	AA+	\$ 12,223	175.	LIB	100.647
BEA	GSMS 2007-EOP D	15,000	15,000	0.7	AA+	\$ 4,688			
BAC	GSMS 2007-EOP E	26,170	26,170	0.7	AA	\$ 8,178			93.
MSS	GSMS 2007-EOP G	110	110	0.7	A	\$ 34	1104.58	LIB	92.
BEA	GSMS 2007-EOP H	7,495	7,495	0.7	A-	\$ 2,342			
BAC	GSMS 2007-EOP K	35	35	0.7	BBB-	\$ 11	1650.	DM	87.894
GOL	GSMS 2001-LIBA C	315	315	2.7	AAA	\$ 98	150.		
GOL	GSMS 2001-GL3A A2	1,000	1,000	3.0	AAA	\$ 313	290.		
CIT	GSMS 2003-C1 X2	153,530	79,320	1.7	AAA	\$ 24,788	172.	SWAP	1.49
GRE	GSMS 2004-GG2 A3	755	755	1.0	AAA	\$ 236	275.	EDSF	99.232
GOL	GSMS 2004-GG2 A3	860	860	1.0	AAA	\$ 269	315.		
GOL	GSMS 2004-GG2 A4	1,100	1,100	2.6	AAA	\$ 344	315.		
CIT	GSMS 2004-GG2 A5	5,250	5,250	4.8	AAA	\$ 1,641	210.	SWAP	99.01
FBC	GSMS 2004-GG2 A5	255	255	4.8	AAA	\$ 80	300.	SWAP	95.047
CIT	GSMS 2004-GG2 XC	1,184,950	1,133,961	4.9	AAA	\$ 354,363	40.	SWAP	1.09
CIT	GSMS 2005-GG4 A2	8,465	8,465	1.8	AAA	\$ 2,645	200.	SWAP	99.76
BZW	GSMS 2005-GG4 A4	3,235	3,235	6.8	AAA	\$ 1,011	185.	SWAP	94.886
GOL	GSMS 2005-GG4 A4	1,775	1,775	6.8	AAA	\$ 555	180.		
GOL	GSMS 2005-GG4 A4A	1,010	1,010	6.8	AAA	\$ 316	175.		
FBC	GSMS 2005-GG4 B	3,000	3,000	7.0	AA	\$ 938	175.	SWAP	95.422
DEU	GSMS 2005-GG4 E	6,000	6,000	7.0	A-	\$ 1,875	425.	SWAP	
LEH	GSMS 2005-GG4 A1P	320	231	0.8	AAA	\$ 72	270.	EDSF	
GRE	GSMS 2006-GG6 A4	4,055	4,055	7.5	AAA	\$ 1,267	160.	SWAP	100.449
GOL	GSMS 2006-GG6 AM	3,400	3,400	7.6	AAA	\$ 1,063	290.		
JPM	GSMS 2006-CC1 A	25,000	24,413	6.2	AAA	\$ 7,629	515.	SWAP	
GRE	GSMS 2006-GG8 A4	11,880	11,880	8.2	AAA	\$ 3,713	150.	SWAP	100.604
BZW	GSMS 2007-GG10 A2	15,000	15,000	4.0	AAA	\$ 4,688	300.	SWAP	98.359
GOL	GSMS 2007-GG10 A2	560	560	4.0	AAA	\$ 175	320.		
GRE	GSMS 2007-GG10 A2	130	130	4.0	AAA	\$ 41	290.	SWAP	98.766
BZW	GSMS 2007-GG10 A4	31,050	31,050	8.9	AAA	\$ 9,703	185.	SWAP	99.882
BEA	GSMS 2007-GG10 A4	25,000	25,000	8.9	AAA	\$ 7,813	295.	SWAP	
GRE	GSMS 2007-GG10 A4	10,000	10,000	8.9	AAA	\$ 3,125	170.	SWAP	100.997
MSS	GSMS 2007-GG10 A4	50,000	50,000	8.9	AAA	\$ 15,625	205.	LIB	98.984
DEU	GSMS 2007-GG10 A4	10,000	10,000	8.9	AAA	\$ 3,125	195.	SWAP	
GOL	GSMS 2007-GG10 A4	25,000	25,000	8.9	AAA	\$ 7,813	200.		
GRE	GSMS 2007-GG10 AM	10,000	10,000	9.0	AAA	\$ 3,125	325.	SWAP	90.802

MER	GSMS 2007-GG10 F	8,628	8,628	9.1	A	\$ 2,696	860.	72.5
GOL	GSMS 2007-GG10 G	9,500	9,500	9.1	A-	\$ 2,969	1250.	
MSS	GTP 2007-1A AFX	580	580	4.0	AAA	\$ 181	200. LIB	100.991
MER	GTP 2007-1A AFL	5,000	5,000	4.0	AAA	\$ 1,563		95.031
MSS	GTP 2007-1A B	1,140	1,140	4.0	AA	\$ 356	250. LIB	99.659
BAC	GECMC 2004-C1 A2	25	25	1.4	AAA	\$ 8	270. EDSF	98.219
GRE	GECMC 2005-C1 A5	1,000	1,000	6.6	AAA	\$ 313	180. SWAP	95.7
LEH	GECMC 2005-C1 AJ	450	450	6.6	AAA	\$ 141	600. SWAP	
DEU	GECMC 2005-C2 E	1,000	1,000	7.0	A	\$ 313	400. SWAP	
GOL	GECMC 2005-C3 E	8,387	8,387	7.2	A	\$ 2,621	475.	
DEU	GECMC 2005-C3 A3FX	3,145	3,145	2.0	AAA	\$ 983	218. SWAP	
MSS	GECMC 2006-C1 A2	800	800	2.5	AAA	\$ 250	285. LIB	99.634
FBC	GECMC 2006-C1 D	10,132	10,132	7.8	A	\$ 3,166	250. SWAP	93.5
DEU	GECMC 2006-C1 F	3,000	3,000	7.8	BBB+	\$ 938	625. SWAP	
MSS	TOWER 2004-2A A	2,500	2,500	1.6	AAA	\$ 781	200. LIB	99.569
MSS	TOWER 2004-2A D	250	250	1.6	BBB	\$ 78	400. LIB	97.772
FBC	GNR 2003-43 B	10,000	9,693	1.7	AAA	\$ 3,029	115. EDSF	100.645
BAC	GNR 2004-10 C	275	275	4.3	AAA	\$ 86	105. SWAP	
BAC	GNR 2007-69 AC	3,293	3,293	1.2	AAA	\$ 1,029	105. EDSF	
BAC	GNR 2004-20 C	100	100	3.4	AAA	\$ 31	105. SWAP	
BAC	GNR 2007-69 TB	54,000	54,000	4.2	AAA	\$ 16,875	105. SWAP	
BAC	GNR 2005-29 AB	8,555	7,733	3.7	AAA	\$ 2,416	105. SWAP	
BAC	GNR 2006-67 GA	890	775	1.4	AAA	\$ 242	105. SWAP	
BAC	GNR 2007-12 B	631	631	6.1	AAA	\$ 197	105. SWAP	
FBC	GNR 2003-38 B	35,750	17,877	1.2	AAA	\$ 5,587	120. EDSF	99.605
FBC	GNR 2003-36 C	56,518	33,710	1.1	AAA	\$ 10,534	120. EDSF	100.453
FBC	GNR 2003-36 D	10,000	10,000	4.3	AAA	\$ 3,125	125. SWAP	101.48
BAC	GNR 2003-16 B	500	500	2.8	AAA	\$ 156	105. SWAP	
DES	GNR 2003-72 D	200	200	7.6	AAA	\$ 63	175. SWAP	
FBC	GNR 2004-6 B	23,000	21,243	2.7	AAA	\$ 6,638	125. SWAP	99.66
FBC	GNR 2004-50 A	50,000	29,969	0.9	AAA	\$ 9,365	120. EDSF	99.18
FBC	GNR 2004-50 C	1,325	1,325	3.7	AAA	\$ 414	130. SWAP	103.074
FBC	GNR 2004-67 B	5,000	5,000	1.4	AAA	\$ 1,563	120. EDSF	100.922
BAC	GNR 2005-79 B	760	760	18.	AAA	\$ 238	105. SWAP	
DES	GNR 2005-79 C	135	135	24.	AAA	\$ 42	175. SWAP	
BAC	GNR 2007-4 A	655	637	8.8	AAA	\$ 199	105. SWAP	
DEU	GCCFC 2002-C1 J	6,000	6,000	4.6	A-	\$ 1,875	225. SWAP	
GRE	GCCFC 2003-C1 A2	800	693	1.1	AAA	\$ 217	285. EDSF	97.932
GRE	GCCFC 2004-GG1 B	250	250	5.9	AAA	\$ 78	350. SWAP	91.826
GRE	GCCFC 2005-GG3 AJ	17,045	17,045	6.6	AAA	\$ 5,327	320. SWAP	89.033
GOL	GCCFC 2005-GG3 AJ	10,000	10,000	6.6	AAA	\$ 3,125	285.	
CLK	GCCFC 2005-GG3 B	175	175	6.6	AA	\$ 55	450. SWAP	83.
GOL	GCCFC 2005-GG5 AJ	135	135	7.4	AAA	\$ 42	350.	
MER	GCCFC 2005-GG5 AJ	13,815	13,815	7.4	AAA	\$ 4,317	275.	93.422
GOL	GCCFC 2005-GG5 D	15,000	15,000	7.4	A	\$ 4,688	500.	
MER	HFCMC 1999-PH1 F	5,000	5,000	0.9	AA	\$ 1,563		101.688
BEA	HFCMC 1999-PH1 H	5,000	5,000	2.0	NR	\$ 1,563	525. SWAP	
DEU	HFCMC 2000-PH1 A2	15,000	12,610	1.2	AAA	\$ 3,941	200. SWAP	
DEU	HFCMC 2000-PH1 B	5,000	5,000	1.5	AAA	\$ 1,563	214. SWAP	
MER	HFCMC 2000-PH1 G	2,925	2,925	2.7	NR	\$ 914	350.	101.375
MER	HHPT 2000-HLTA C	7,500	7,500	2.4	AAA	\$ 2,344	75.	109.906
GRE	HCC 2007-1A A	23,545	23,021	5.6	AAA	\$ 7,194	250. SWAP	99.923
MER	HMPT 1999-HMTA C	6,595	6,595	1.2	AAA	\$ 2,061		106.078
BZW	JPMCC 2004-CB8 A3	6,500	6,500	3.3	AAA	\$ 2,031	265. SWAP	94.856
CIT	JPMCC 2004-CB8 X1	180,000	166,949	4.8	AAA	\$ 52,171	115. SWAP	2.96
GRE	JPMCC 2004-CB8 A1A	32,000	29,090	4.5	AAA	\$ 9,090	250. SWAP	93.449
MSS	JPMCC 2004-CB8 A1A	15,000	13,636	4.5	AAA	\$ 4,261	225. LIB	94.634
JPM	JPMCC 2004-CB8 A1A	2,953	2,684	4.5	AAA	\$ 839	300. SWAP	92.594
BZW	JPMCC 2004-C2 A3	5,500	5,500	5.8	AAA	\$ 1,719	165. SWAP	99.985
CIT	JPMCC 2004-C2 A3	14,359	14,359	5.8	AAA	\$ 4,487	155. SWAP	100.6
DES	JPMCC 2004-PNC1 A4	327	327	5.9	AAA	\$ 102	300. SWAP	
JPM	JPMCC 2004-CB9 X1	312,000	298,209	5.3	AAA	\$ 93,190	SWAP	
GOL	JPMCC 2001-KPA A2	2,000	2,000	3.1	AAA	\$ 625	290.	
CIT	JPMCC 2001-C1 A3	36,470	36,470	3.2	AAA	\$ 11,397	190. SWAP	102.83
JPM	JPMCC 2001-C1 F	3,050	3,050	3.5	A+	\$ 953	425. SWAP	
BZW	JPMCC 2001-CIB3 A2	6,929	3,044	1.5	AAA	\$ 951	210. EDSF	101.72
BZW	JPMCC 2001-CIB3 A3	1,010	1,010	3.2	AAA	\$ 316	250. SWAP	102.741
JPM	JPMCC 2002-C1 X2	60,000	42,952	1.1	AAA	\$ 13,423	SWAP	2.281
JPM	JPMCC 2003-ML1A X2	84,000	48,212	1.8	AAA	\$ 15,066	SWAP	1.984
FBC	JPMCC 2003-PM1A E	2,000	2,000	5.3	AA	\$ 625	150. SWAP	102.219

JPM	JPMCC 2004-FL1A J	2,000	726	0.0	A	\$	227	630. DM	94.
BZW	JPMCC 2004-LN2 A1	25,486	21,197	2.7	AAA	\$	6,624	225. SWAP	98.279
UBS	JPMCC 2004-LN2 A1	2,320	1,930	2.7	AAA	\$	603		
BAC	JPMCC 2006-FL1A D	2,565	2,023	0.7	AA	\$	632		87.
JPM	JPMCC 2006-FL1A G	3,000	2,366	0.7	A-	\$	739	375. DM	87.25
BEA	JPMCC 2006-FL1A J	2,000	1,578	0.7	BBB	\$	493		
JPM	JPMCC 2006-FL1A J	3,000	2,366	0.7	BBB	\$	739	700. DM	77.75
JPM	JPMCC 2005-CB11 A3	1,250	1,250	3.9	AAA	\$	391	320. SWAP	96.031
JPM	JPMCC 2005-CB11 A3	1,250	1,250	3.9	AAA	\$	391	320. SWAP	96.031
LEH	JPMCC 2005-CB11 A3	1,170	1,170	3.9	AAA	\$	366	265. SWAP	
LEH	JPMCC 2005-CB11 A3	1,170	1,170	3.9	AAA	\$	366	265. SWAP	
JPM	JPMCC 2005-CB11 C	1,000	1,000	6.9	AA-	\$	313	350. SWAP	
JPM	JPMCC 2005-CB11 X1	1,083,000	1,054,247	6.0	AAA	\$	329,452	SWAP	
BAC	JPMCC 2005-FL1A H	3,473	1,764	0.6	A	\$	551		91.
JPM	JPMCC 2005-LDP2 X2	74,100	63,041	2.9	AAA	\$	19,700	SWAP	1.719
UBS	JPMCC 2006-LDP6 A2	5,985	5,985	2.8	AAA	\$	1,870		
GRE	JPMCC 2006-LDP6 A3B	75	75	5.0	AAA	\$	23	300. SWAP	96.065
DEU	JPMCC 2006-LDP6 D	8,962	8,962	7.9	A	\$	2,801	515. SWAP	
JPM	JPMCC 2005-LDP3 A4B	2,775	2,775	7.2	AAA	\$	867	305. SWAP	86.906
JPM	JPMCC 2007-FL1A A1	100,000	88,328	0.9	AAA	\$	27,602	194. DM	94.25
JPM	JPMCC 2007-FL1A A2	100,000	100,000	1.1	AAA	\$	31,250	283. DM	91.
JPM	JPMCC 2007-FL1A F	20,000	18,613	1.4	A	\$	5,817	512. DM	86.
MER	JPMCC 2005-CB13 AJ	6,539	6,539	7.5	AAA	\$	2,043	325.	91.016
JPM	JPMCC 2007-FL1A H	20,000	18,613	1.4	BBB+	\$	5,817	561. DM	82.
JPM	JPMCC 2005-CB13 D	5,000	5,000	7.6	A	\$	1,563	700. SWAP	
JPM	JPMCC 2007-FL1A RS1	14,718	7,762	0.5	BBB+	\$	2,426	468. DM	87.
JPM	JPMCC 2007-FL1A RS2	15,811	8,339	0.5	BBB	\$	2,606	542. DM	85.438
JPM	JPMCC 2007-FL1A RS3	19,193	10,122	0.5	BBB-	\$	3,163	591. DM	84.5
JPM	JPMCC 2007-FL1A RS4	13,724	7,238	0.5	BB+	\$	2,262	666. DM	83.
JPM	JPMCC 2007-FL1A RS5	18,994	10,017	0.5	BB	\$	3,130	735. DM	82.
JPM	JPMCC 2005-LDP5 G	5,000	5,000	7.7	A-	\$	1,563	775. SWAP	
DEU	JPMCC 2006-CB14 A2	6,019	6,019	2.3	AAA	\$	1,881	221. SWAP	
BZW	JPMCC 2006-CB15 A4	25,000	25,000	7.9	AAA	\$	7,813	185. SWAP	100.126
JPM	JPMCC 2006-CB15 AJ	3,000	3,000	8.1	AAA	\$	938	560. SWAP	82.625
JPM	JPMCC 2006-LDP7 A4	6,430	6,430	7.8	AAA	\$	2,009	228. SWAP	98.875
GOL	JPMCC 2006-LDP7 B	10,000	10,000	8.1	AA	\$	3,125	565.	
JPM	JPMCC 2006-CB16 A3B	4,266	4,266	5.1	AAA	\$	1,333	315. SWAP	93.313
JPM	JPMCC 2006-CB16 AM	5,000	5,000	8.2	AAA	\$	1,563	350. SWAP	88.875
JPM	JPMCC 2006-CB16 B	1,300	1,300	8.3	AA	\$	406	500. SWAP	
DEU	JPMCC 2006-LDP8 A1	11,800	8,864	1.7	AAA	\$	2,770	215. SWAP	
JPM	JPMCC 2006-LDP8 A2	8,000	8,000	3.3	AAA	\$	2,500	320. SWAP	97.719
JPM	JPMCC 2006-LDP8 A4	11,090	11,090	8.1	AAA	\$	3,466	230. SWAP	90.75
GOL	JPMCC 2006-LDP8 AM	10,000	10,000	8.2	AAA	\$	3,125	310.	
JPM	JPMCC 2006-LDP9 A1	1,435	1,169	2.1	AAA	\$	365	305. SWAP	98.938
CIT	JPMCC 2006-LDP9 A3	11,000	11,000	8.5	AAA	\$	3,438	190. SWAP	96.34
GOL	JPMCC 2006-LDP9 AJ	12,000	12,000	8.6	AAA	\$	3,750	525.	
FLL	JPMCC 2006-LDP9 B	51	51	8.6	AA	\$	16	800. SWAP	
CLK	JPMCC 2006-LDP9 B	224	224	8.6	AA	\$	70	725. SWAP	68.75
FLS	JPMCC 2006-LDP9 B	51	51	8.6	AA	\$	16	800. SWAP	
JPM	JPMCC 2006-LDP9 D	14,500	14,500	8.6	A	\$	4,531	1000. SWAP	
JPM	JPMCC 2006-LDP9 A1S	2,250	2,218	3.3	AAA	\$	693	325. SWAP	97.344
DEU	JPMCC 2006-LDP9 A2S	7,955	7,955	3.5	AAA	\$	2,486	230. SWAP	
BEA	JPMCC 2006-LDP9 AMS	15,000	15,000	5.6	AAA	\$	4,688	500. SWAP	
MER	JPMCC 2006-LDP9 AMS	6,000	6,000	5.6	AAA	\$	1,875	320.	94.047
MER	JPMCC 2006-FL2A A2	390	390	0.6	AAA	\$	122		96.891
JPM	JPMCC 2007-CB18 AM	14,266	14,266	8.7	AAA	\$	4,458	370. SWAP	85.594
JPM	JPMCC 2007-CB18 AJ	5,000	5,000	8.7	AAA	\$	1,563	595. SWAP	77.156
JPM	JPMCC 2007-CB18 B	10,000	10,000	8.7	AA	\$	3,125	640. SWAP	
JPM	JPMCC 2007-CB18 D	13,000	13,000	8.8	A	\$	4,063	1000. SWAP	
JPM	JPMCC 2007-CB18 E	6,000	6,000	8.8	A-	\$	1,875	1100. SWAP	
JPM	JPMCC 2007-CB18 F	11,162	11,162	8.8	BBB+	\$	3,488	1400. SWAP	
JPM	JPMCC 2006-LDP9 E	15,949	15,949	8.6	A-	\$	4,984	1100. SWAP	
JPM	JPMCC 2006-LDP9 F	5,949	5,949	8.6	BBB+	\$	1,859	1400. SWAP	
GOL	JPMCC 2007-C1 A4	2,395	2,395	9.3	AAA	\$	748	205.	
JPM	JPMCC 2007-C1 A4	50,000	50,000	9.3	AAA	\$	15,625	240. SWAP	93.406
JPM	JPMCC 2007-C1 X2	1,171,766	1,171,766	4.7	AAA	\$	366,177	SWAP	2.469
JPM	JPMCC 2007-C1 AM	36,830	36,830	9.5	AAA	\$	11,509	380. SWAP	87.781
JPM	JPMCC 2007-C1 D	11,783	11,783	9.6	AA-	\$	3,682	600. SWAP	
JPM	JPMCC 2007-C1 E	13,256	13,256	9.6	A+	\$	4,143	740. SWAP	
JPM	JPMCC 2007-C1 F	6,810	6,810	9.6	A	\$	2,128	900. SWAP	

MER	JPMCC 2006-CB17 A4	24,970	24,970	8.4	AAA	\$ 7,803	180.		98.563
BZW	JPMCC 2006-CB17 A4	5,605	5,605	8.4	AAA	\$ 1,752	185.	SWAP	97.228
JPM	JPMCC 2006-CB17 X	259,551	258,397	8.1	AAA	\$ 80,749		SWAP	
MSS	JPMCC 2006-CB17 AM	300	300	8.5	AAA	\$ 94	300.	LIB	90.581
JPM	JPMCC 2006-CB17 AJ	1,000	1,000	8.5	AAA	\$ 313	585.	SWAP	78.375
JPM	JPMCC 2007-LDPX A3	1,270	1,270	8.7	AAA	\$ 397	235.	SWAP	94.
GOL	JPMCC 2007-LDPX A3	460	460	8.7	AAA	\$ 144	205.		
DES	JPMCC 2007-LDPX AM	845	845	8.8	AAA	\$ 264	415.	SWAP	
JPM	JPMCC 2007-LDPX AJ	4,000	4,000	8.8	AAA	\$ 1,250	600.	SWAP	76.656
CIT	JPMCC 2007-LDPX AJ	17,000	17,000	8.8	AAA	\$ 5,313	560.	SWAP	75.92
JPM	JPMCC 2007-LDPX A2S	12,500	12,500	3.7	AAA	\$ 3,906	345.	SWAP	96.
JPM	JPMCC 2007-LDPX A2SF	25,000	25,000	3.7	AAA	\$ 7,813		SWAP	94.
JPM	JPMCC 2007-LDPX A3S	25,437	25,437	4.3	AAA	\$ 7,949	350.	SWAP	94.063
GOL	JPMCC 2007-LDPX A3S	65,000	65,000	4.3	AAA	\$ 20,313	325.		
JPM	JPMCC 2007-LDPX AJS	43,820	43,820	5.6	AAA	\$ 13,694	600.	SWAP	84.313
JPM	JPMCC 2007-LDPX H	12,462	12,462	8.8	BBB-	\$ 3,894	1700.	SWAP	
FLL	JPMCC 2007-LDPX BS	30	30	5.7	AA	\$ 9	700.	SWAP	
FLS	JPMCC 2007-LDPX BS	30	30	5.7	AA	\$ 9	700.	SWAP	
FLL	JPMCC 2007-LDPX CS	15	15	5.7	AA-	\$ 5	700.	SWAP	
FLS	JPMCC 2007-LDPX CS	15	15	5.7	AA-	\$ 5	700.	SWAP	
JPM	JPMCC 2007-LDPX HS	16,018	16,018	5.8	BBB-	\$ 5,006	1700.	SWAP	
UBS	JPMCC 2007-CB19 A1	1,637	1,440	2.1	AAA	\$ 450			
JPM	JPMCC 2007-CB19 A3	37,400	37,400	7.5	AAA	\$ 11,688	325.	SWAP	91.906
JPM	JPMCC 2007-CB19 A4	6,200	6,200	8.9	AAA	\$ 1,938	235.	SWAP	95.125
GOL	JPMCC 2007-CB19 A4	1,465	1,465	8.9	AAA	\$ 458	205.		
JPM	JPMCC 2007-CB19 ASB	5,780	5,780	6.2	AAA	\$ 1,806	265.	SWAP	97.375
JPM	JPMCC 2007-CB19 AJ	2,000	2,000	9.0	AAA	\$ 625	600.	SWAP	78.313
JPM	JPMCC 2007-CB19 C	3,075	3,075	9.1	AA	\$ 961	640.	SWAP	
JPM	JPMCC 2007-CB19 D	8,500	8,500	9.1	AA-	\$ 2,656	680.	SWAP	
FLL	JPMCC 2007-CB19 E	130	130	9.1	A	\$ 41	1000.	SWAP	
FLS	JPMCC 2007-CB19 E	130	130	9.1	A	\$ 41	1000.	SWAP	
JPM	JPMCC 2007-CB19 E	4,715	4,715	9.1	A	\$ 1,473	1000.	SWAP	
JPM	JPMCC 2007-CB19 F	9,750	9,750	9.1	A-	\$ 3,047	1100.	SWAP	
JPM	JPMCC 2007-CB19 G	16,500	16,500	9.1	BBB+	\$ 5,156	1400.	SWAP	
JPM	JPMCC 2007-CB19 H	16,781	16,781	9.1	BBB	\$ 5,244	1600.	SWAP	
JPM	JPMCC 2007-LD11 A4	1,000	1,000	8.8	AAA	\$ 313	235.	SWAP	95.531
CIT	JPMCC 2007-LD11 AJ	5,000	5,000	9.1	AAA	\$ 1,563	560.	SWAP	77.65
JPM	JPMCC 2007-LD11 AJ	19,750	19,750	9.1	AAA	\$ 6,172	600.	SWAP	73.813
JPM	JPMCC 2007-LD11 H	4,000	4,000	9.1	BBB+	\$ 1,250	1400.	SWAP	
DEU	JPMCC 2007-CB20 A4	18,495	18,495	9.2	AAA	\$ 5,780	195.	SWAP	
JPM	JPMCC 2007-CB20 X2	56,845	56,098	4.7	AAA	\$ 17,531		SWAP	1.547
JPM	JPMCC 2007-CB20 AM	39,000	39,000	9.3	AAA	\$ 12,188	375.	SWAP	90.063
GOL	JPMCC 2007-CB20 AM	39,000	39,000	9.3	AAA	\$ 12,188	325.		
JPM	JPMCC 2007-CB20 E	1,000	1,000	9.3	A+	\$ 313	775.	SWAP	
DEU	JPMCC 2007-CB20 G	5,000	5,000	9.3	A-	\$ 1,563	850.	SWAP	
JPM	JPMCC 2007-CB20 H	14,970	14,970	9.3	BBB+	\$ 4,678	1200.	SWAP	
JPM	JPMCC 2007-CB20 J	4,645	4,645	9.4	BBB	\$ 1,452	1400.	SWAP	
JPM	JPMCC 2007-CB20 K	28,611	28,611	9.4	BBB-	\$ 8,941	1550.	SWAP	
UBS	JPMCC 2007-LD12 A2	105	105	4.1	AAA	\$ 33			
JPM	JPMCC 2007-LD12 A4	1,325	1,325	9.1	AAA	\$ 414	235.	SWAP	95.313
JPM	JPMCC 2007-LD12 AJ	16,300	16,300	9.2	AAA	\$ 5,094	600.	SWAP	79.25
JPM	JPMCC 2006-RR1A A1	25,075	25,075	7.0	AAA	\$ 7,836	585.	SWAP	
BZW	LBCMT 1998-C1 E	2,750	2,750	4.4	AAA	\$ 859	250.	SWAP	104.423
CIT	LBCMT 1998-C1 F	9,500	9,500	4.6	NR	\$ 2,969	250.	SWAP	101.61
LEH	LBCMT 1999-C1 B	12	12	0.9	AAA	\$ 4	270.	EDSF	
CIT	LBCMT 1999-C1 E	5,000	5,000	1.1	A+	\$ 1,563	330.	SWAP	101.24
DEU	LBCMT 1999-C2 A2	2,850	2,761	0.9	AAA	\$ 863	209.	SWAP	
BEA	LBCMT 1999-C2 E	175	175	1.4	AA	\$ 55	450.	EDSF	
LEH	LBCMT 2007-C3 A2	400	400	4.0	AAA	\$ 125	270.	SWAP	
GRE	LBCMT 2007-C3 A4	1,080	1,080	9.0	AAA	\$ 338	175.	SWAP	101.558
UBS	LBCMT 2007-C3 AM	5,000	5,000	9.1	AAA	\$ 1,563			
MSS	LBCMT 2007-C3 X	1,616,897	1,616,683	7.8	AAA	\$ 505,213	440.59	LIB	.516
LEH	LBUBS 2007-C1 AM	900	900	8.7	AAA	\$ 281	500.	SWAP	
CIT	LBUBS 2007-C1 AJ	7,850	7,850	8.7	AAA	\$ 2,453	560.	SWAP	76.34
GRE	LBUBS 2006-C6 A4	5,300	5,300	8.2	AAA	\$ 1,656	150.	SWAP	99.423
UBS	LBUBS 2001-WM A1	500	217	1.8	AAA	\$ 68			
LEH	LBUBS 2001-WM A1	4,075	1,766	1.8	AAA	\$ 552	260.	EDSF	
GOL	LBUBS 2006-C7 A2	420	420	3.4	AAA	\$ 131	315.		
GRE	LBUBS 2006-C7 A3	13,750	13,750	8.3	AAA	\$ 4,297	155.	SWAP	98.824
UBS	LBUBS 2007-C2 A2	1,590	1,590	3.7	AAA	\$ 497			

BEA	LBUBS	2007-C2	A3	275	275	8.7	AAA	\$	86	310.	SWAP	
GOL	LBUBS	2007-C2	A3	3,200	3,200	8.7	AAA	\$	1,000	205.		
GRE	LBUBS	2007-C2	A3	28,375	28,375	8.7	AAA	\$	8,867	160.	SWAP	98.732
BAC	LBUBS	2007-C2	A3	23,190	23,190	8.7	AAA	\$	7,247	190.	SWAP	97.509
UBS	LBUBS	2007-C2	A3	4,925	4,925	8.7	AAA	\$	1,539			
GRE	LBUBS	2007-C2	AM	10,000	10,000	8.9	AAA	\$	3,125	315.	SWAP	89.057
FBC	LBUBS	2007-C2	AJ	45,000	45,000	8.9	AAA	\$	14,063	450.	SWAP	81.406
UBS	LBUBS	2007-C2	AJ	20,000	20,000	8.9	AAA	\$	6,250			
FLL	LBUBS	2005-C1	C	12	12	6.7	AA	\$	4	700.	SWAP	
FLS	LBUBS	2005-C1	C	12	12	6.7	AA	\$	4	700.	SWAP	
DEU	LBUBS	2005-C2	C	1,029	1,029	6.9	AA	\$	322	275.	SWAP	
DEU	LBUBS	2005-C2	F	6,000	6,000	6.9	A-	\$	1,875	425.	SWAP	
UBS	LBUBS	2005-C3	A3	345	345	3.3	AAA	\$	108			
LEH	LBUBS	2005-C3	A3	40	40	3.3	AAA	\$	13	270.	SWAP	
UBS	LBUBS	2005-C3	AJ	508	508	7.0	AAA	\$	159			
JPM	LBUBS	2005-C3	CBM1	2,700	2,700	2.9	NR	\$	844	400.	SWAP	
MER	LBUBS	2005-C5	G	10,000	10,000	7.3	A-	\$	3,125	425.		85.844
GOL	LBUBS	2000-C3	A2	3,000	2,931	1.4	AAA	\$	916	310.		
BZW	LBUBS	2000-C4	A2	3,470	3,057	1.7	AAA	\$	955	210.	EDSF	104.656
BZW	LBUBS	2000-C5	F	25	25	2.5	BBB+	\$	8	480.	SWAP	99.465
LEH	LBUBS	2001-C2	A1	50	6	0.9	AAA	\$	2	270.	EDSF	
CIT	LBUBS	2001-C2	C	3,300	3,300	2.8	AAA	\$	1,031	250.	SWAP	104.34
DEU	LBUBS	2004-C4	A3	130	130	2.8	AAA	\$	41	226.	SWAP	
BZW	LBUBS	2004-C4	A4	300	300	5.9	AAA	\$	94	180.	SWAP	100.381
DEU	LBUBS	2002-C1	K	1,086	1,086	3.8	BBB	\$	339	350.	SWAP	
GRE	LBUBS	2004-C6	A4	5,350	5,350	3.0	AAA	\$	1,672	260.	SWAP	97.369
DEU	LBUBS	2002-C1	A3	5,790	5,790	0.6	AAA	\$	1,809	207.	SWAP	
LEH	LBUBS	2004-C6	A5	60	60	4.2	AAA	\$	19	250.	SWAP	
MSS	LBUBS	2002-C2	XCP	28,259	18,924	1.0	AAA	\$	5,914	193.91	LIB	1.444
DEU	LBUBS	2002-C4	A2	5,500	2,338	0.9	AAA	\$	731	208.	SWAP	
MSS	LBUBS	2002-C4	XCP	36,407	27,966	1.2	AAA	\$	8,739	196.72	LIB	1.959
CLK	LBUBS	2002-C7	G	106	106	4.6	AA+	\$	33	400.	SWAP	92.
UBS	LBUBS	2004-C7	A2	1,115	1,115	1.4	AAA	\$	348			
CIT	LBUBS	2004-C7	A4	3,300	3,300	3.4	AAA	\$	1,031	200.	SWAP	97.88
WED	LBUBS	2003-C1	A3	50	50	2.9	AAA	\$	16	200.	SWAP	
CIT	LBUBS	2003-C3	XCL	50,826	37,989	4.2	AAA	\$	11,872	-62.	SWAP	3.08
UBS	LBUBS	2004-C8	A2	525	525	1.5	AAA	\$	164			
UBS	LBUBS	2003-C7	D	1,000	1,000	5.2	AA+	\$	313			
UBS	LBUBS	2003-C8	A4	1,215	1,215	5.2	AAA	\$	380			
GOL	LBUBS	2005-C7	AJ	15,000	15,000	7.4	AAA	\$	4,688	300.		
FBC	LBUBS	2006-C1	A4	2,450	2,450	7.4	AAA	\$	766	175.	SWAP	96.891
BEA	LBUBS	2006-C3	E	2,000	2,000	7.8	A+	\$	625			
GRE	LBUBS	2006-C4	A2	4,000	4,000	3.0	AAA	\$	1,250	255.	SWAP	101.117
GRE	LBUBS	2006-C4	A4	5,778	5,778	7.9	AAA	\$	1,806	145.	SWAP	103.765
UBS	LBUBS	2007-C6	A2	3,000	3,000	4.1	AAA	\$	938			
GRE	LBUBS	2007-C6	A4	2,925	2,925	9.1	AAA	\$	914	175.	SWAP	100.409
UBS	LBUBS	2007-C6	A4	1,008	1,008	9.1	AAA	\$	315			
UBS	LBUBS	2007-C6	AM	5,000	5,000	9.2	AAA	\$	1,563			
UBS	LBUBS	2007-C6	AJ	25,000	25,000	9.2	AAA	\$	7,813			
LEH	LBUBS	2007-C7	A2	2,353	2,353	4.3	AAA	\$	735	400.	SWAP	
MSS	LBUBS	2007-C7	A3	25,000	25,000	9.3	AAA	\$	7,813	190.	LIB	99.644
UBS	LBUBS	2007-C7	A3	12,175	12,175	9.3	AAA	\$	3,805			
BAC	LBUBS	2007-C7	AM	25,000	25,000	9.5	AAA	\$	7,813	300.	SWAP	95.266
MER	LBFCR	2006-LLFA	A1	1,400	224	0.0	AAA	\$	70			98.031
MSS	MLCFC	2007-6	A4	4,185	4,185	8.7	AAA	\$	1,308	210.	LIB	96.003
GOL	MLCFC	2007-6	AM	5,000	5,000	8.8	AAA	\$	1,563	325.		
MSS	MLCFC	2007-6	AM	17,000	17,000	8.8	AAA	\$	5,313	300.	LIB	90.506
GRE	MLCFC	2006-4	A3	5,000	5,000	8.3	AAA	\$	1,563	155.	SWAP	97.52
MER	MLCFC	2006-4	C	14,197	14,197	8.6	AA	\$	4,437	650.		71.875
DEU	MLCFC	2007-5	A4	23,000	23,000	8.6	AAA	\$	7,188	195.	SWAP	
COU	MLCFC	2007-5	A4	17,000	17,000	8.6	AAA	\$	5,313	295.	SWAP	93.
FLL	MLCFC	2007-5	B	25	25	8.7	AA	\$	8	700.	SWAP	
FLS	MLCFC	2007-5	B	25	25	8.7	AA	\$	8	700.	SWAP	
FLL	MLCFC	2007-5	D	346	346	8.7	A	\$	108	1000.	SWAP	
FLS	MLCFC	2007-5	D	346	346	8.7	A	\$	108	1000.	SWAP	
MER	MLCFC	2007-5	D	409	409	8.7	A	\$	128	875.		63.297
FBC	MLCFC	2007-5	D	9,047	9,047	8.7	A	\$	2,827	600.	SWAP	74.141
GOL	MLCFC	2007-7	AM	15,000	15,000	9.0	AAA	\$	4,688	325.		
BEA	MARRE	2006-1A	A1	25,000	25,000	4	AAA	\$	7,813			
DEU	MLMI	1998-C1	A3	10,020	10,020	4.4	AAA	\$	3,131	235.	SWAP	

FLS	MLMT 1999-C1 A2	225	177	1.1	AAA	\$	55	350.	EDSF	
GOL	MLMT 1999-C1 A2	285	224	1.1	AAA	\$	70	335.		
FLL	MLMT 1999-C1 A2	215	169	1.1	AAA	\$	53	325.	SWAP	
DES	MLMT 1999-C1 A2	270	212	1.1	AAA	\$	66	350.	EDSF	
MER	MLMT 1999-C1 B	50	50	1.3	AAA	\$	16			102.969
GOL	MLMT 1999-C1 C	1,000	1,000	1.3	AAA	\$	313	350.		
MER	MLMT 2004-MKB1 B	25	25	5.9	AAA	\$	8	300.		94.125
BZW	MLMT 2004-KEY2 A3	11,700	11,700	4	AAA	\$	3,656	255.	SWAP	95.802
BAC	MLMT 2004-BPC1 A5	16,000	16,000	6.2	AAA	\$	5,000	155.	SWAP	98.625
CIT	MLMT 2005-MKB2 A2	7,030	7,030	1.5	AAA	\$	2,197	254.	SWAP	99.52
DEU	MLMT 2005-MKB2 A2	6,826	6,826	1.5	AAA	\$	2,133	214.	SWAP	
GOL	MLMT 2005-MCP1 AM	20,000	20,000	7.0	AAA	\$	6,250	265.		
CIT	MLMT 2005-MCP1 G	8,000	8,000	7.1	BBB	\$	2,500	660.	SWAP	75.65
MER	MLMT 2005-CIP1 F	2,250	2,250	7.2	BBB+	\$	703	600.		77.844
MER	MLMT 2005-CKI1 AM	4,620	4,620	7.4	AAA	\$	1,444	210.		97.016
GRE	MLMT 2005-LC1 A4	7,450	7,450	7.4	AAA	\$	2,328	135.	SWAP	100.392
MSS	MLMT 2006-C1 A2	300	300	2.8	AAA	\$	94	285.	LIB	100.031
BEA	MLFT 2006-1 A2	25,000	25,000	0.4	AAA	\$	7,813			
BAC	MLFT 2006-1 G	4,000	4,000	1.0	A+	\$	1,250			87.5
GOL	MLMT 2007-C1 A3	25,000	25,000	6.2	AAA	\$	7,813	325.		
BZW	MLMT 2007-C1 A4	9,734	9,734	9.0	AAA	\$	3,042	185.	SWAP	99.986
CIT	MLMT 2007-C1 A4	11,035	11,035	9.0	AAA	\$	3,448	195.	SWAP	99.56
MER	MLMT 2007-C1 A4	1,200	1,200	9.0	AAA	\$	375	200.		100.
BEA	MLMT 2007-C1 AJ	23,000	23,000	9.1	AAA	\$	7,188	730.	SWAP	
MER	MLMT 2007-C1 B	140	140	9.1	AA	\$	44	650.		73.922
BAC	MLMT 2007-C1 D	8,244	8,244	9.1	A	\$	2,576	950.	SWAP	121.031
MSS	MLCFC 2006-3 AM	4,795	4,795	8.3	AAA	\$	1,498	280.	LIB	91.972
DEU	MLCFC 2006-3 AJ	30,000	30,000	8.3	AAA	\$	9,375	295.	SWAP	
FBC	MLCFC 2006-3 C	8,188	8,188	8.3	AA-	\$	2,559	375.	SWAP	86.453
FBC	MLCFC 2006-3 D	20,000	20,000	8.3	A	\$	6,250	425.	SWAP	84.172
BAC	MLCFC 2007-8 A3	25,000	25,000	9.1	AAA	\$	7,813	197.		100.85
MER	MLCFC 2007-8 C	400	400	9.2	AA	\$	125	650.		74.453
CIT	MLCFC 2007-9 ASB	19,000	19,000	6.6	AAA	\$	5,938	235.	SWAP	97.63
BZW	MLCFC 2007-9 A4	10,175	10,175	9.1	AAA	\$	3,180	185.	SWAP	98.353
COU	MLCFC 2007-9 AM	20,000	20,000	9.3	AAA	\$	6,250	475.	SWAP	87.
JPM	JPMC 1997-C5 E	3,260	3,260	2.1	AA+	\$	1,019	310.	SWAP	104.063
CIT	JPMC 1998-C6 E	10,928	10,928	2.3	AA	\$	3,415	350.	SWAP	101.19
MSS	JPMC 1999-C7 F	891	891	0.7	A-	\$	278	150.	LIB	101.566
FBC	JPMC 1999-C7 F	2,700	2,700	0.7	A-	\$	844	175.	EDSF	101.172
MSS	JPMC 1999-C8 G	280	280	1.9	BBB-	\$	88	400.	LIB	98.953
MSS	MSC 2005-IQ10 A31	350	350	3.9	AAA	\$	109	295.	LIB	97.022
DES	MSC 2005-HQ7 A2	225	225	4.1	AAA	\$	70	310.	SWAP	
FBC	MSC 2005-HQ7 E	6,620	6,620	7.4	A+	\$	2,069	250.	SWAP	93.219
MSS	MSC 2006-T21 A2	175	175	2.5	AAA	\$	55	280.	LIB	99.013
BZW	MSC 2006-HQ8 A2	4,000	4,000	2.6	AAA	\$	1,250	215.	SWAP	100.931
GOL	MSC 2006-IQ11 A2	27,500	27,500	2.9	AAA	\$	8,594	320.		
GRE	MSC 2006-IQ11 A3	100	100	4.6	AAA	\$	31	330.	SWAP	96.421
MSS	MSC 2006-IQ11 A3	650	650	4.6	AAA	\$	203	325.	LIB	96.909
BZW	MSC 2005-HQ6 A3	2,200	2,200	5.0	AAA	\$	688	290.	SWAP	95.695
MSS	MSC 2005-HQ6 X2	1,532	1,371	3.7	AAA	\$	428	259.8	LIB	1.597
CIT	MSC 1998-HF1 F	5,045	462	0.3	NR	\$	144	281.	SWAP	100.49
BAC	MSC 1998-XL1 H	18,000	18,000	0.0	NR	\$	5,625	1105.	EDSF	98.941
JPM	MSC 1998-HF2 G	5,000	5,000	2.0	NR	\$	1,563	425.	SWAP	
JPM	MSC 1999-RM1 A2	1,405	671	0.3	AAA	\$	210	350.	EDSF	100.094
BAC	MSC 2004-T15 X1	331,083	306,185	5.1	AAA	\$	95,683	925.	J	.625
JPM	MSC 1999-RM1 C	2,000	2,000	0.5	AAA	\$	625	365.	EDSF	100.313
BZW	MSC 2004-IQ8 A3	14,400	14,400	1.6	AAA	\$	4,500	210.	EDSF	99.411
MSS	MSC 1999-LIFE E	12,000	12,000	1.2	A+	\$	3,750	300.	LIB	102.147
MSS	MSC 2004-HQ4 A5	30	30	3.3	AAA	\$	9	350.	LIB	94.291
MSS	MSC 2003-IQ5 X2	95,840	60,843	2.8	AAA	\$	19,014	187.44	LIB	
MSS	MSC 2005-T17 A2	83	39	0.5	AAA	\$	12	285.	LIB	99.159
MSS	MSC 2005-T17 X2	13,067	11,141	3.7	AAA	\$	3,481	259.82	LIB	2.209
MSS	MSC 2004-HQ3 X2	100,163	78,316	2.6	AAA	\$	24,474	188.51	LIB	2.819
BAC	MSC 2006-XLF E	4,005	4,005	0.3	AAA	\$	1,252			94.25
BEA	MSC 2006-XLF H	3,692	3,692	0.9	AA-	\$	1,154			
BZW	MSDWC 2000-LIFE A2	1,500	1,275	1.3	AAA	\$	398	210.	EDSF	103.648
JPM	MSDWC 2003-HQ2 B	2,500	2,500	4.7	AAA	\$	781	300.	SWAP	96.406
MER	MSDWC 2003-HQ2 B	4,050	4,050	4.7	AAA	\$	1,266	285.		95.703
MSS	MSDWC 2001-PPM A2	25	4	1.9	AAA	\$	1	290.	LIB	101.734
BEA	MSDWC 2001-TOP1 X2	79,718	-	tbd	NR	\$	-			

BEA	MSDWC 2002-HQ X2	102,915	64,098	0.8	AAA	\$ 20,031		
MSS	MSDWC 2002-IQ2 X1	69,408	37,889	4.0	AAA	\$ 11,840	159.88 LIB	3.106
MSS	MSC 2006-T23 A2	315	315	2.9	AAA	\$ 98	285. LIB	100.313
GOL	MSC 2006-T23 AM	260	260	8.1	AAA	\$ 81	300.	
BZW	MSC 2006-HQ9 A4	3,800	3,800	8.0	AAA	\$ 1,188	185. SWAP	99.547
MSS	MSC 2006-HQ10 A2	2,872	2,872	3.0	AAA	\$ 898	285. LIB	98.741
GRE	MSC 2006-HQ10 A4	5,140	5,140	8.2	AAA	\$ 1,606	150. SWAP	99.011
MSS	MSC 2006-IQ12 G	8,000	8,000	8.6	BBB+	\$ 2,500	1300. LIB	49.791
BZW	MSC 2006-IQ12 A4	900	900	8.4	AAA	\$ 281	185. SWAP	96.496
MSS	MSC 2006-IQ12 A4	70	70	8.4	AAA	\$ 22	225. LIB	94.381
MSS	MSC 2007-HQ11 A4	3,000	3,000	8.6	AAA	\$ 938	195. LIB	96.913
UBS	MSC 2007-HQ11 A4	1,000	1,000	8.6	AAA	\$ 313		
MSS	MSC 2007-HQ11 AM	10,000	10,000	8.6	AAA	\$ 3,125	300. LIB	90.425
BAC	MSC 2007-HQ11 J	2,000	2,000	8.7	BBB	\$ 625	1625. SWAP	42.303
UBS	MSC 2007-IQ13 A2	4,000	4,000	3.7	AAA	\$ 1,250		
BZW	MSC 2007-IQ13 A4	8,000	8,000	8.7	AAA	\$ 2,500	185. SWAP	96.375
MSS	MSC 2007-IQ13 A4	300	300	8.7	AAA	\$ 94	210. LIB	95.172
UBS	MSC 2007-IQ13 A4	12,500	12,500	8.7	AAA	\$ 3,906		
MSS	MSC 2007-T27 A4	555	555	9.0	AAA	\$ 173	205. LIB	97.788
GOL	MSC 2007-IQ14 A2	1,020	1,020	4	AAA	\$ 319	320.	
GRE	MSC 2007-IQ14 A4	9,000	9,000	8.8	AAA	\$ 2,813	165. SWAP	100.006
BAC	MSC 2007-IQ14 A4	19,500	19,500	8.8	AAA	\$ 6,094	185. SWAP	99.478
MSS	MSC 2007-IQ14 A4	150	150	8.8	AAA	\$ 47	195. LIB	98.347
UBS	MSC 2007-IQ14 A4	15,200	15,200	8.8	AAA	\$ 4,750		
MSS	MSC 2007-IQ14 AM	13,500	13,500	8.9	AAA	\$ 4,219	300. LIB	91.906
GOL	MSC 2007-HQ12 B	10,000	10,000	9.0	AA	\$ 3,125	675.	
MSS	MSC 2007-IQ15 A4	2,355	2,355	9.0	AAA	\$ 736	210. LIB	99.141
BEA	MSC 2007-IQ15 AM	6,150	6,150	9.1	AAA	\$ 1,922	480. SWAP	
BZW	MSC 2007-IQ16 A4	5,150	5,150	9.2	AAA	\$ 1,609	185. SWAP	99.022
BEA	MSC 2008-T29 A4	12,546	12,546	9.5	AAA	\$ 3,921	280. SWAP	
MSS	MSC 2008-T29 A4	2,500	2,500	9.5	AAA	\$ 781	185. LIB	103.331
GRE	MSC 2007-HQ13 A3	1,390	1,390	9.2	AAA	\$ 434	175. SWAP	98.127
MSS	MSC 2007-HQ13 AJ	22,765	22,765	9.6	AAA	\$ 7,114	530. LIB	80.813
BZW	NLFC 1999-1 A2	1,000	713	0.4	AAA	\$ 223	210. EDSF	100.464
DEU	NLFC 1999-LTL1 A2	10,000	948	0.5	AAA	\$ 296	200. SWAP	
GOL	NLFC 1999-2 D	400	400	0.7	AAA	\$ 125	350.	
DEU	NASC 1998-D6 PS1	202,000	84,228	4.1	AAA	\$ 26,321	137.35 SWAP	
DEU	PCMT 2003-PWR1 X2	9,250	6,641	2.4	AAA	\$ 2,075	170.36 SWAP	
BEA	PSSF 1998-C1 D	5,500	5,500	1.2	AAA	\$ 1,719	400. EDSF	
MER	PSSF 1998-C1 E	9,232	9,232	3.3	AAA	\$ 2,885	285.	104.75
MER	PSSF 1999-NRF1 F	5,451	5,451	1.5	AA	\$ 1,703		101.
GOL	PSSF 1999-NRF1 E	7,500	7,500	1.5	AAA	\$ 2,344	350.	
CIT	PSSF 1999-C2 F	5,000	5,000	1.1	AA+	\$ 1,563	278. SWAP	102.54
MER	PSSF 1999-C2 F	3,000	3,000	1.1	AA+	\$ 938		102.656
DEU	PSSF 1999-C2 G	1,000	1,000	2.5	NR	\$ 313	222. SWAP	
DEU	PSSF 2000-C1 A2	3,560	3,142	1.4	AAA	\$ 982	213. SWAP	
JPM	RAIT 2006-1A C	4,000	4,000	9.5	A+	\$ 1,250		
DEU	SBM7 2000-C3 B	500	500	2.4	AAA	\$ 156	222. SWAP	
UBS	SBM7 2001-C1 A3	900	873	2.4	AAA	\$ 273		
CIT	SBM7 2001-C1 D	5,000	5,000	2.9	AA-	\$ 1,563	375. SWAP	100.32
MSS	SBM7 2001-C1 E	3,000	3,000	2.9	A	\$ 938	300. LIB	101.169
MSS	SBM7 2001-C1 G	1,500	1,500	3.0	BBB-	\$ 469	180. LIB	105.894
BZW	SBM7 2002-KEY2 A3	375	375	4.0	AAA	\$ 117	175. SWAP	99.396
DEU	SBM7 2000-C2 A2	10,585	9,181	1.5	AAA	\$ 2,869	214. SWAP	
FBC	SBM7 2000-C2 J	4,970	4,970	2.2	B-	\$ 1,553	2000. SWAP	71.828
DEU	SBM7 2001-C2 A3	2,680	2,680	2.8	AAA	\$ 838	225. SWAP	
DES	SBAC 2006-1A D	165	165	3.5	BBB	\$ 52	500. SWAP	
MER	SBAC 2006-1A H	388	388	3.5	BB-	\$ 121	800.	90.141
BEA	SORIN 2006-4A A2	8,900	8,900	6.2	AAA	\$ 2,781		
JPM	SORIN 2006-4A B	11,400	11,400	7.1	AA	\$ 3,563		
GRE	SOVC 2007-C1 A1	7,500	3,882	2.0	AAA	\$ 1,213	300. SWAP	100.05
FBC	SPARC 2001-CF1 A	124,190	124,190	1.7	NR	\$ 38,809	275. SWAP	101.594
GOL	TIAA 2001-C1A A4	425	425	1.0	AAA	\$ 133	315.	
MER	WBCMT 2005-C20 F	4,000	4,000	7.2	BBB+	\$ 1,250	590.	78.031
MER	WBCMT 2005-C20 AMFL	15,000	15,000	7.2	AAA	\$ 4,688		83.453
GOL	WBCMT 2005-C21 D	11,000	11,000	7.4	A	\$ 3,438	510.	
BZW	WBCMT 2005-C17 A3	2,150	2,150	3.2	AAA	\$ 672	255. SWAP	98.253
UBS	WBCMT 2003-C7 A2	1,000	1,000	5.2	AAA	\$ 313		
GOL	WBCMT 2003-C9 A3	2,970	2,970	2.6	AAA	\$ 928	310.	
BZW	WBCMT 2004-C11 A2	400	400	0.9	AAA	\$ 125	210. EDSF	99.578

CIT	WBCMT	2004-C12	IO	708,027	681,707	4.8	AAA	\$ 213,033	115. SWAP	.29
MER	WBCMT	2004-C12	MAD	13,555	13,555	5.5	AAA	\$ 4,236	75.	105.828
DEU	WBCMT	2005-C16	A2	7,800	6,207	1.4	AAA	\$ 1,940	200. SWAP	
BZW	WBCMT	2006-C23	A5	3,300	3,300	7.7	AAA	\$ 1,031	185. SWAP	97.777
BAC	WBCMT	2007-WHL8	E	10,000	10,000	2.0	AA-	\$ 3,125		87.
COU	WBCMT	2006-C27	A3	25,000	25,000	8.1	AAA	\$ 7,813	288. SWAP	96.
CIT	WBCMT	2006-C26	A2	2,300	2,300	3.1	AAA	\$ 719	285. SWAP	100.27
GRE	WBCMT	2006-C28	A3	1,347	1,347	8.1	AAA	\$ 421	200. SWAP	98.121
UBS	WBCMT	2006-C28	A4	1,250	1,250	8.3	AAA	\$ 391		
CIT	WBCMT	2007-C33	AM	25,000	25,000	9.2	AAA	\$ 7,813	340. SWAP	90.57
MER	WBCMT	2006-C29	C	5,657	5,657	8.6	AA	\$ 1,768	670.	71.531
BAC	WBCMT	2006-C29	E	6,400	6,400	8.6	A	\$ 2,000	875. SWAP	63.425
CIT	WBCMT	2007-C30	A3	65,155	65,155	3.7	AAA	\$ 20,361	300. SWAP	96.92
COU	WBCMT	2007-C30	A3	25,000	25,000	3.7	AAA	\$ 7,813	382. SWAP	96.
UBS	WBCMT	2007-C31	A4	24,913	24,913	8.8	AAA	\$ 7,785		
MER	WBCMT	2007-C31	AJ	8,300	8,300	8.9	AAA	\$ 2,594	535.	78.5
MER	WBCMT	2007-C31	F	15,000	15,000	8.9	A	\$ 4,688	875.	64.375
UBS	WBCMT	2007-C32	APB	8,795	8,795	6.4	AAA	\$ 2,748		
UBS	WBCMT	2007-C32	A3	29,000	29,000	8.9	AAA	\$ 9,063		
FLL	WBCMT	2007-C32	AJ	300	300	9.1	AAA	\$ 94	550. SWAP	
FLS	WBCMT	2007-C32	AJ	300	300	9.1	AAA	\$ 94	550. SWAP	
BEA	WBCMT	2007-ESH	A3	50,000	50,000	4.1	AAA	\$ 15,625		
BEA	WBCMT	2007-ESH	A2FX	50,000	50,000	4.1	AAA	\$ 15,625		
MSS	WMCMS	2007-SL2	A	15,000	14,473	2.8	AAA	\$ 4,523	240. LIB	96.803
MSS	WMCMS	2006-SL1	A	23,469	22,845	2.7	AAA	\$ 7,139	240. LIB	96.7
LEH	WMCMS	2005-C1A	A1	1,610	32	0.1	AAA	\$ 10	270. EDSF	