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Reconciliation Date: 20-Jul-2014

Policy Number	Deal Name	CUSIP	Tranche	Deferred Loss Amount	Accretion Amounts
AB0572BE	Accredited Mortgage Loan Trust 2002-1	004375AE1	A1	0.00	0.00
AB0392BE	American Business Financial Services 2000-3	000759B76	A	1,267,290.91	1,072.26
AB0541BE	American Business Financial Services Inc. Series 2002-1	000759CF5	A5	6,537,945.46	3,299.23
AB0351BE	American Business Financial Services Inc. Series 2000-1	000759BP4	A1	1,772,245.96	3,303.86
AB0351BE	American Business Financial Services Inc. Series 2000-1	000759BQ2	A2	142,722.29	1,450.28
AB0422BE	American Business Financial Services, Inc. 2000-4	00079CAA7	A	2,452,291.39	1,614.86
AB0896BE	American Home Mortgage Investment Trust 2005-2	02660TFM0	VA4D	3,656,483.66	0.00
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BA2	VA1	4,906,254.51	446,222.68
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BB0	VA1A	995,314.27	90,523.52
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BC8	VA1A	5,353,387.09	486,889.33
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BD6	VI1A1	14,437,015.96	1,313,043.17
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	073866BE4	IXA1	16,971,048.17	1,543,512.89
AB1034BE	Bear Stearns Mortgage Funding Trust 2006-AR2	07401AAV3	IIA2	38,617,819.00	3,190,900.00
AB1047BE	Bear Stearns Mortgage Funding Trust 2006-AR4, Class A-2	07401IAB4	A2	57,806,476.31	4,064,014.66
AB1075BE(1)	Bear Stearns Second Lien Trust 2007-1, Class I-A	07401WAA7	IA	38,610,224.78	3,389,475.49
AB1075BE(2)	Bear Stearns Second Lien Trust 2007-1, Class II-A	07401WAP4	IIA	73,925,632.65	6,580,827.03
AB1075BE(3)	Bear Stearns Second Lien Trust 2007-1, Class III-A	07401WBA6	IIIA	48,979,155.51	4,272,773.18
AB0939BE	Chevy Chase Funding LLC, Series 2005-2	A11	A11	617.31	68.76
AB0939BE	Chevy Chase Funding LLC, Series 2005-2	ANA	ANA	109.00	12.41
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	A11	A11	392,687.33	26,440.42
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	ANA	ANA	19,648.53	3,525.13
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	A11	A11	8,925,624.91	428,903.35
AB1022BE	Chevy Chase Funding LLC, Series 2006-3	A11	A11	15,499,647.11	921,755.00
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	A11	A11	15,000,320.04	892,563.15
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	ANA	ANA	2.77	0.15
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	A11	A11	26,883,885.82	1,602,923.50
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	ANA	ANA	79,355.58	4,767.34
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	A11	A11	37,063,335.34	2,217,676.62
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	ANA	ANA	211,148.16	12,633.93
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AA6	1A1	8,524,017.81	647,529.73
AB0995BE	Citigroup HELOC Trust 2006-NCB1	172978AC2	2A2	39,199,143.32	2,943,388.03
AB1045BE	Countrywide Alternative Loan Trust Series 2006-OA19, Class A-3A	12668RAC2	A3A	47,941,708.00	4,143,935.00
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	12667ONV6	1AF	12,926,826.49	1,611,191.33
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	12667ONX2	2AF2	5,736,767.42	364,155.25
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	12667ONY0	2AF3	17,214,016.38	1,026,590.16
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	12667ONZ7	2AF4	8,642,801.97	515,429.70
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	12667OPA0	2AF5	6,158,621.74	381,996.40
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	12667OQ50	1AF2	8,971,411.18	607,340.48
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	12667OQ78	1AF3	29,373,084.87	1,861,382.70
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	12667OQJ5	1AF4	14,843,285.14	940,624.13
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	12667OQV3	1AF5	10,853,100.81	1,71,864.48
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAB5	1AF2	1,447,994.18	122,931.67
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAC3	1AF3	16,816,493.05	1,151,154.88
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAD1	1AF4	12,545,228.72	851,986.49
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EA9	1AF5	14,411,965.32	978,762.54
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	23242EAF6	1AF6	7,651,703.73	528,436.96
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAA4	1AF1	276,732.00	23,919.79
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAB2	1AF2	13,595,575.35	984,472.10
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAC0	1AF3	18,036,398.71	1,216,071.03
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAD8	1AF4	33,702,048.60	2,272,298.54
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAE6	1AF5	21,950,780.99	1,479,990.90
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	12666TAF3	1AF6	13,879,509.35	954,355.45
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	12668SC27	A2	20,358,158.87	1,737,271.20
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	12668SDA1	A3	45,404,959.64	3,686,323.84
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	12668SD89	A4	10,456,941.28	848,787.89
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	12668SD7	A5	21,660,246.21	1,793,267.63
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAD0	A1	2,224,128.00	192,246.76
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAE8	A2	13,235,923.00	1,144,169.43
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAF5	A3	42,763,473.96	3,467,055.84
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAG3	A4	18,611,540.22	1,487,415.95
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAH1	A5	17,424,690.05	1,391,515.37
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	23243NAJ7	A6	19,798,328.77	1,614,029.71
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AA7	A1	55,925.00	4,833.98
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AAB5	A2	13,663,841.00	1,181,060.61
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AAC3	A3	44,562,407.00	3,627,430.21
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AAD1	A4	17,735,250.83	1,411,884.89
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AAE9	A5	19,552,650.43	1,555,860.26
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	12668AAF6	A6	20,841,708.66	1,694,395.79
AB0959BE	Countrywide Home Loans Alternative Trust 2005-81	12668BBQ5	A3	42,299,434.00	3,660,250.65
AB0798BE	Countrywide Revolving Home Equity Loan Trust 2004-K	126673KF8	1A	0.01	4,879.36
AB0809BE	Countrywide Revolving Home Equity Loan Trust 2004-L	126673KG4	2A	1,871,885.24	209,366.34
AB0810BE	Countrywide Revolving Home Equity Loan Trust 2004-M	126673KL5	2A	0.00	38,464.59
AB0811BE	Countrywide Revolving Home Equity Loan Trust 2004-N	126673KN1	2A	0.00	8,059.99
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	126673KS0	2A	1,874,951.78	238,511.58
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TN2	1A	0.00	300,182.95
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	126673TP7	2A	0.00	297,212.08
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AJ5	1A	25,851,804.65	2,085,854.48
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	126685AK2	2A	67,351,279.54	5,429,610.62
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CS3	2A	55,181,281.06	4,639,813.82
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	126685CX2	1A	32,638,254.94	2,766,870.69
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DH6	1A	32,683,364.11	2,782,801.48
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	126685DJ2	2A	91,258,401.89	7,611,786.02
AB1110BE	Deutsche Alt-A Securities, Inc. Re-REMIC Trust Certificates Series 2007-RS1	25152DAB0	A2	26,010,937.00	1,356,627.68
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AD3	A4	4,882,102.94	369,862.75
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AE1	AA5	4,831,529.84	367,196.50
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	251511AG6	A6	13,990,236.22	1,272,408.75
AB0881BE	DSLA Mortgage Loan Trust 2005-AR2	23332UDE1	2A1C	3,106,615.96	135,635.86
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	23332QAB9	1A1B	48,887,878.00	4,066,395.99
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	23332QAF0	2A1C	37,018,906.05	3,366,897.36
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	23333YAB1	1A1B	33,560,750.41	2,732,078.38
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	23333YAE5	2A1C	32,672,429.48	2,971,595.18
AB0515BE	EQCC Home Equity Loan Trust 2001-1F #1	26882JAA4	A1	3,749,602.08	0.00
AB0516BE	EQCC Home Equity Loan Trust 2001-1F #2	26882JAB2	A2	2,272,246.48	0.00
AB0517BE	EQCC Home Equity Loan Trust 2001-1F #3	26882JAC0	A3	1,152,332.68	0.00
AB0518BE	EQCC Home Equity Loan Trust 2001-1F #4	26882JAD8	A4	1,777,928.92	0.00
AB0204BE	Equity One ABS 1998-1	294751AF9	A1	42,458.45	0.00
AB0204BE	Equity One ABS 1998-1	294751AG7	A2	72,825.00	255.81
AB0283BE	Equity One ABS 1999-1	294751AH5	A	256,692.12	0.00
AB0550BE	Equity One ABS 2002-2	294754A29	AV1	0.00	68.46
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAB8	A2A	55,261,956.00	4,218,123.40
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	32029HAC6	A2B	17,544,107.00	1,306,927.68
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	36185EH6	A2	8,082,210.36	1,105,531.97
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	36185EJ2	A3	6,640,244.44	908,291.44
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	36185EK9	A1_VPRN	4,038,620.32	552,426.08
AB0772BE	Greenpoint Home Equity Loan Trust 2004-3	39538SAW7	A	0.00	55.38

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AB0794BE	Greenpoint Home Equity Loan Trust 2004-4	395385A20	A	10.47	10,605.02
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEF1	IIA2	39,387,712.52	3,399,340.32
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	39538WEL8	IIIA2	11,069,066.68	815,832.06
AB0917BE	Greenpoint Mortgage Funding Trust 2005-HE3	39538WC29	A	4,254,286.93	532,669.83
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGB8	IA2	17,621,887.20	1,293,065.86
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	39538WGD4	IIA2	7,706,719.77	544,672.17
AB0990BE	Greenpoint Mortgage Funding Trust 2006-AR3	39538WHB7	IIA2	71,560,752.00	5,476,972.14
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTM5	1A1B	27,955,833.96	1,754,781.61
AB0918BE	Harborview Mortgage Loan Trust 2005-10	41161PTO6	2A1C1	28,458,387.04	2,000,566.66
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVH3	1A1B	7,374,357.81	670,036.99
AB0929BE	Harborview Mortgage Loan Trust 2005-12	41161PVL4	2A1B	28,190,531.30	1,981,990.27
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PW7	1A1B	10,049,812.38	634,177.32
AB0930BE	Harborview Mortgage Loan Trust 2005-13	41161PWE9	2A1C	18,905,209.96	1,380,588.96
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PY9	1A1B	17,420,311.29	1,254,457.50
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PY3	2A1C	5,199,020.67	457,578.59
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZB2	3A1C	24,686,254.80	2,201,377.28
AB0949BE	Harborview Mortgage Loan Trust 2005-16	41161PZD8	4A1B	20,353,014.15	1,372,697.29
AB0877BE	Harborview Mortgage Loan Trust 2005-2, Class 2A-1C	41161PLT8	2A1C	4,953,029.60	207,463.13
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161POT3	1A1B	22,352,506.41	1,668,556.21
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PQW6	1A2C	24,901,903.95	1,898,192.14
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRP0	2A1B	22,640,660.25	1,504,624.51
AB0913BE	Harborview Mortgage Loan Trust 2005-8	41161PRR6	2A2B	9,955,395.36	637,789.49
AB1057BE	Harborview Mortgage Loan Trust 2006-14, Class 2A-1C	41162NAE7	2A1C	49,798,087.94	5,512,031.33
AB1014BE	Harborview Mortgage Loan Trust 2006-7	41161VAE0	2A1C	56,205,752.81	5,112,707.49
AB1037BE	Harborview Mortgage Loan Trust 2006-9	41161XAP1	2A1C2	47,037,174.00	4,393,589.51
AB1072BE	Harborview Mortgage Loan Trust 2007-2	41164LAD1	2A1C	62,741,274.34	5,713,485.80
AB1064BE	Home Equity Mortgage Trust 2007-1	43710ABB3	A1	18,030,728.21	1,352,651.82
AB1039BE	Home Loan Mortgage Loan Trust 2006-1	43718UAB2	A2	2,247,159.02	181,730.43
AB0924BE	Impac CMB Trust Series 2005-7	45254NQX8	A1	6,839,107.54	521,027.87
AB0924BE	Impac CMB Trust Series 2005-7	45254NQY6	A2	528,373.46	40,253.42
AB0955BE	IMPAC Secured Assets Corp. 2005-2	45254TTF1	A1W	0.00	387,201.66
AB1032BE	IMPAC Secured Assets Corp. 2006-3	45255RAA5	A1	28,544,960.00	3,092,458.78
AB1055BE	IMPAC Secured Assets Corp. 2006-5, Class 2-A	45257EAE4	2A	0.00	0.00
AB1069BE(A)	IMPAC Secured Assets Corp. 2007-2, 1AM	45257OAE6	1AM	91,451,976.00	6,544,833.96
AB1069BE(B)	IMPAC Secured Assets Corp. 2007-2, 2-A	45257OAE4	2A	0.00	0.00
AB1076BE	IMPAC Secured Assets Corp. 2007-3, Class AM	45257VAD8	AM	62,599,874.00	4,535,288.34
AB0601BE	IndyMac Bank Residential Asset Securitization Trust 2002-A12	45660NHV8	A4	0.00	0.00
AB0807BE	IndyMac Home Equity Loan Trust 2004-2 Certificates	45661AAD4	INHEL 2004-2 A	9,942,167.22	855,721.66
AB1050BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-3	43709RAA2	A	59,984,913.00	4,618,133.26
AB1006BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-HE2	45661DAA4	A	30,133,350.18	2,622,582.60
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWC9	1A3B	4,349,138.05	1,234,764.62
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	45660LWH8	2A3B	4,873,146.95	1,320,415.32
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAC4	1A3B	25,036,908.00	2,277,100.83
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	45661EAG9	2A2	25,257,740.00	2,161,903.92
AB0851BE	IndyMac Residential Asset-Backed Trust 2004-LH1	45660GK2	A1	15,935,499.81	1,308,065.01
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	45660LM2	A2	12,341,939.02	1,056,723.84
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	45660LN0	A3	28,221,531.17	2,229,041.08
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAB7	A2	10,570,984.23	947,348.75
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	45667HAC5	A3	20,786,000.00	1,656,259.12
AB1054BE	IndyMac Residential Mortgage-Backed Trust 2006-L4	45660AAA1	A	31,993,743.43	2,732,882.90
AB1068BE	IndyMac Residential Mortgage-Backed Trust 2007-L1	45668OAA8	A	24,930,126.60	2,088,272.69
AB1080BE(1)	Irwin HELOC Trust 2007-1, Class IA-1	46412RAA3	IA1	5,102,151.49	433,199.10
AB1040BE	Irwin Home Equity Loan Trust 2006-3	46412SA1	IA	1,513,716.32	119,125.37
AB1040BE	Irwin Home Equity Loan Trust 2006-3	46412SA7	IIA2	7,722,274.40	0.00
AB1040BE	Irwin Home Equity Loan Trust 2006-3	46412SAE3	IIA4	1,672,868.59	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAA0	IA1	2,745,944.24	234,706.98
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAC6	IIA2	0.00	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAD4	IIA3	4,065,204.96	0.00
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	46412AAE2	IIA4	1,710,004.88	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAB1	IIA1	0.00	205,431.92
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAC9	IIA2	15,729,913.81	0.00
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	46412RAE5	IIA4	2,395,007.96	0.00
AB0860BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2005-1	52517OCG9	A	0.00	33,750.28
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CB1	1A4	0.00	0.00
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	525221CM7	2A4	1,195,795.75	42,519.95
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221E06	1A3	48,457,827.31	4,407,227.97
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221ES2	2A2	14,770,209.69	1,341,083.38
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	525221EU7	3A2	3,566,557.45	118,940.60
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GP6	1A3	39,603,522.00	3,601,931.11
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	525221GR2	2A2	17,789,478.00	1,617,948.78
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HC4	1A3	48,052,493.00	4,370,362.92
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	525221HE0	2A2A	11,791,922.00	1,072,472.54
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PA67	3A1	11,664,740.82	642,309.26
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAH5	3A2	4,532,886.06	234,852.66
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAK8	3A4	3,968,999.44	205,637.29
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAL6	3A5	4,820,878.70	254,552.50
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAN2	3A7	26,224,702.72	1,401,643.60
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAY8	3A31	2,928,504.54	151,728.32
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PAZ5	3A32	3,272,277.77	170,834.85
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	52524PBA9	3A33	53,634.24	1,474.80
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAJ1	2A1B	49,282,211.15	2,883,319.81
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	52524GAL6	2A2B	49,282,344.28	2,883,327.52
AB1094BE(1)	Lehman XS Trust Series 2007-10H, Classes I-A1-2	525237BG7	IIA2	1,541,179.62	125,184.63
AB1103BE(1)	Lehman XS Trust Series 2007-14H, Class A2-2	52525LAS9	A22	42,383,522.18	3,048,545.98
AB1105BE(1)	Lehman XS Trust Series 2007-15N, Class 3-A2	52524VAN9	3A2	65,021,972.00	4,337,813.38
AB1105BE(2)	Lehman XS Trust Series 2007-15N, Class 4-A3	52524VAT6	4A3	45,361,478.00	4,045,465.65
AB1113BE	Lehman XS Trust Series 2007-17H, Class A1	52525PAA9	A1	60,083,421.75	3,832,377.06
AB0899BE	MASTR ABS NIM Trust 2005-OPT1	52565DAH8	NOTES	4,377,400.00	398,123.37
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAA4		1,793,033.00	125,860.85
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAB2		187,243.00	13,143.43
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAC0		6,413,183.00	450,169.36
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAH9		2,756,087.00	238,227.91
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAJ5		2,585,421.00	223,476.04
17548BE	NEVADA ST DEPT BUS & INDUSTRY	25457VAL0		3,757,500.00	62,821.34
SB1080BE	NEVADA ST DEPT BUS & INDUSTRY	Surety Bond	Surety Bond	344,277.00	31,311.90
AB1078BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-1, Class II-AM	65538NAE3	IIAM	26,278,443.43	2,390,026.82
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UA6	A1	27,776,692.67	2,244,438.09
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAB4	A2	11,338,944.25	916,181.63
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAC2	A3	14,631,412.23	1,182,272.43
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	65537UAD0	A4	9,115,138.37	736,508.58
AB0899BE	Option One Mortgage Loan Trust 2005-2	68399CBH3	NOTES	4,314,304.00	392,385.01
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAA0	IA1	21,761,172.78	178,620.91
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAB8	IIA1	23,001,648.09	205,161.26
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAC6	IIIA1	2,917.62	276.19
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAD4	IIIA2	498,230.77	37,831.64
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAE2	IIIA3	20,430,291.38	90,528.93
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAF9	IIIA4	1,624,222.31	86,075.18
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAG7	IIIA5	1,148,406.09	60,869.26

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AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	68402VAH5	IIIA6	2,829,278.03	46,439.83
AB1116BE	Origen Manufactured Housing Contract Trust 2007-B	68620KAA0	A	2,109,350.25	99,100.25
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAA8	A1	1,370,344.89	77,902.48
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	68620CAB6	A2	5,053,235.49	165,712.65
AB1044BE	RALI 2006-QH1, Class A-3	75115GAC2	A3	17,559,491.77	1,810,008.93
AB0649BE	Residential Asset Mge. Products 2003-RS1	76098SD4	AI1	0.00	37.46
AB0763BE	Residential Asset Mge. Products 2004-RS5 Trust	76098S4A6	AI5	447,394.56	34,208.79
AB0763BE	Residential Asset Mge. Products 2004-RS5 Trust	76098S4B4	AI6	67,929.44	6,942.45
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMM3	AI5	383,681.77	40,025.63
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WXM1	AI6	141,789.92	18,509.37
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WYM9	AI1A	113,334.81	8,037.32
AB0532BE	Residential Asset Securities Corp 2002-KS1	76110WMZ6	AI1B	208,106.50	8,167.77
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXQ4	AI4	0.00	0.00
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXR2	AI5	0.00	0.00
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXS0	AI6	0.00	0.00
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXT8	AI1A	226,370.00	55,716.66
AB0752BE	Residential Asset Securities Corp. 2004-KS4	76110WXX1	AI1B3	281,833.00	65,889.67
AB0562BE	Residential Funding Corp 2002-KS4	76110WPC4	AI5	2,131,666.06	201,687.73
AB0562BE	Residential Funding Corp 2002-KS4	76110WPD2	AI6	1,097,644.54	114,317.11
AB0562BE	Residential Funding Corp 2002-KS4	76110WPF7	AI1A	594,054.87	56,334.04
AB0562BE	Residential Funding Corp 2002-KS4	76110WPG5	AI1B	490,452.67	46,138.28
AB0593BE	Residential Funding Corp 2002-KS6	749248AA8	AI1	736,281.73	88,976.40
AB0593BE	Residential Funding Corp 2002-KS6	749248AF7	AI5	839,904.84	96,428.84
AB0593BE	Residential Funding Corp 2002-KS6	749248AG5	AI6	485,416.82	58,021.10
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQA7	AI5	3,192,762.65	330,886.69
AB0636BE	Residential Funding Corp. 2002-KS8	76110WQB5	AI6	670,020.00	66,673.74
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCF5	AI4	69,406.93	8,357.05
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCG3	AI5	532,295.74	43,805.09
AB0795BE	Residential Funding Corporation 2004-RS9	76112BCH1	AI6	126,521.97	13,826.42
AB0971BE	SACO I Trust 2006-2, Class I-A	785778PF2	IA	26,859,413.00	2,296,788.84
AB0972BE	SACO I Trust 2006-2, Class II-A	785778PG0	IIA	21,826,006.08	1,878,186.23
AB1020BE	SACO I Trust 2006-8, Class A Notes	785813AA4	A	25,940,026.08	2,269,692.65
AB0961BE	SACO I Trust, 2005-10	785778ND9	IA	22,309,373.45	1,905,338.22
AB0734BE	SASCO Series 2004-4XS	863598HM6	1A6	0.00	0.00
AB0741BE	SASCO Series 2004-6XS	863598MB4	ASB	29,566.00	619.17
AB0856BE	SASCO Series 2005-2XS	8635982C4	1A2B	0.00	0.00
AB0856BE	SASCO Series 2005-2XS	8635982D2	1A3	0.00	129.31
AB0856BE	SASCO Series 2005-2XS	8635982E0	1A4	0.00	169.22
AB0856BE	SASCO Series 2005-2XS	8635982G5	1A5B	0.00	43.06
AB0856BE	SASCO Series 2005-2XS	8635982H3	2A1	0.00	2.33
AB0861BE	SASCO Series 2005-4XS	8635984V0	1A4B	0.00	830.57
AB0861BE	SASCO Series 2005-4XS	8635984W8	1A5A	0.00	120.32
AB0861BE	SASCO Series 2005-4XS	8635985H0	3A5	0.00	296.69
AB0870BE	SASCO Series 2005-7XS	8635987H8	1A3	0.00	1,254.35
AB0870BE	SASCO Series 2005-7XS	8635987J4	1A4A	0.00	147.51
AB0892BE	SASCO Series 2005-9XS	863598EM5	1A3A	0.00	0.00
AB0897BE	Soundview NIM Trust 2005-OPT1	83611NACO	NOTES	5,522,763.00	502,294.02
AB1019BE	Structured Asset Mortgage Investment Trust, Series 2006-AR7	86361HAS3	A13B	59,070,100.80	5,287,403.33
AB1043BE	Structured Asset Mortgage Investment Trust, Series 2006-AR8	86361WAK7	A6B	40,843,396.25	3,697,518.04
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561W91	A1	741,732.97	59,384.58
AB0989BE	Terwin Mortgage Trust 2006-4SL	881561X25	A2	960,257.03	75,920.24
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612T0	IA1	2,065,555.97	163,938.69
AB1011BE	Terwin Mortgage Trust 2006-6SL	8815612U7	IA2	1,896,739.21	149,200.17