

Policy Number	Policy Name	TRANCHE	Pre-Record Date Deferred Amounts	Cash Consideration	Secured Note Consideration	Surplus Note Consideration	Discount
17548BE	NEVADA ST DEPT BUS & INDUSTRY		2,683,879.88	1,073,551.95	1,100,390.00	335,484.00	174,452.19
17548BE	NEVADA ST DEPT BUS & INDUSTRY		1,217,808.89	487,123.55	499,301.00	152,226.00	79,157.58
17548BE, SB1080BE	NEVADA ST DEPT BUS & INDUSTRY		2,333,472.09	933,388.83	956,723.00	291,684.00	151,675.69
17548BE, SB1080BE	NEVADA ST DEPT BUS & INDUSTRY		233,138.93	93,255.57	95,586.00	29,142.00	15,154.03
17548BE, SB1080BE	NEVADA ST DEPT BUS & INDUSTRY		4,304,867.66	1,721,947.07	1,764,995.00	538,108.00	279,816.40
17548BE, SB1080BE	NEVADA ST DEPT BUS & INDUSTRY		2,731,769.88	1,092,707.95	1,120,025.00	341,471.00	177,565.04
17548BE, SB1080BE	NEVADA ST DEPT BUS & INDUSTRY		2,371,771.05	948,708.42	972,426.00	296,471.00	154,165.12
AB0204BE	Equity One ABS 1998-1	A1	101,485.91	40,594.38	41,609.00	12,685.00	6,596.58
AB0204BE	Equity One ABS 1998-1	A2	107,191.80	42,876.73	43,948.00	13,398.00	6,967.47
AB0283BE	Equity One ABS 1999-1	A	662,272.24	264,909.02	271,531.00	82,784.00	43,047.70
AB0351BE	American Business Financial Services Inc., Series 2000-1	A1	1,991,810.95	796,724.40	816,642.00	248,976.00	129,467.71
AB0351BE	American Business Financial Services Inc., Series 2000-1	A2	1,763.42	705.39	723.00	220.00	114.62
AB0392BE	American Business Financial Services 2000-3	A	1,554,831.89	621,932.85	637,481.00	194,353.00	101,064.07
AB0422BE	American Business Financial Services, Inc. 2000-4	A	3,141,578.94	1,256,631.75	1,288,047.00	392,697.00	204,202.63
AB0504BE	Equity One ABS 2001-3	AF4	14,437.99	5,775.19	5,919.00	1,804.00	938.47
AB0504BE	Equity One ABS 2001-3	AV1	249,385.43	99,754.17	102,248.00	31,173.00	16,210.05
AB0515BE	EQCC Home Equity Loan Trust 2001-1F #1	A1	1,665,321.39	666,128.76	682,781.00	208,165.00	108,245.89
AB0516BE	EQCC Home Equity Loan Trust 2001-1F #2	A2	903,953.80	361,581.76	370,622.00	112,994.00	58,757.00
AB0517BE	EQCC Home Equity Loan Trust 2001-1F #3	A3	41,909.01	16,764.16	17,182.00	5,238.00	2,724.09
AB0532BE	Residential Asset Securities Corp 2002-KS1	A15	1,488,656.89	595,462.79	610,349.00	186,082.00	96,762.70
AB0532BE	Residential Asset Securities Corp 2002-KS1	A16	399,811.47	159,924.66	163,922.00	49,976.00	25,987.75
AB0532BE	Residential Asset Securities Corp 2002-KS1	A11A	407,409.00	162,963.70	167,037.00	50,926.00	26,481.59
AB0532BE	Residential Asset Securities Corp 2002-KS1	A11B	279,620.65	111,848.52	114,644.00	34,952.00	18,175.34
AB0538BE	Residential Asset Mtge Products 2002-RP1	A1	43.51	17.42	17.00	5.00	2.83
AB0541BE	American Business Financial Services Inc, Series 2002-1	A5	8,797,959.11	3,519,183.66	3,607,163.00	1,099,744.00	571,867.34
AB0550BE	Equity One ABS 2002-2	AF4	397,612.62	159,045.06	163,021.00	49,701.00	25,844.82
AB0550BE	Equity One ABS 2002-2	AV1	77.21	30.92	31.00	9.00	5.02
AB0562BE	Residential Funding Corp 2002-KS4	A15	2,633,721.14	1,053,488.48	1,079,825.00	329,215.00	171,191.87
AB0562BE	Residential Funding Corp 2002-KS4	A16	1,171,805.04	468,722.04	480,440.00	146,475.00	76,167.33
AB0562BE	Residential Funding Corp 2002-KS4	A11A	739,083.29	295,633.97	303,024.00	92,385.00	48,040.41
AB0562BE	Residential Funding Corp 2002-KS4	A11B	577,459.85	230,984.27	236,758.00	72,182.00	37,534.89
AB0593BE	Residential Funding Corp 2002-KS6	A11	977,800.48	391,120.80	400,898.00	122,225.00	63,557.03
AB0593BE	Residential Funding Corp 2002-KS6	A15	1,104,344.54	441,737.81	452,781.00	138,043.00	71,782.40
AB0593BE	Residential Funding Corp 2002-KS6	A16	512,810.26	205,124.10	210,252.00	64,101.00	33,332.67
AB0608BE	Residential Asset Mtge Products 2002-RP2	A1	218,846.03	89,485.92	89,726.00	27,355.00	12,277.56
AB0636BE	Residential Funding Corp. 2002-KS8	A5	4,995,584.95	1,998,234.05	2,048,189.00	624,448.00	324,713.02
AB0636BE	Residential Funding Corp. 2002-KS8	A6	980,010.72	392,004.32	401,804.00	122,501.00	63,700.70
AB0649BE	Residential Asset Mtge. Products 2003-RS1	A11	67,632.27	27,053.20	27,729.00	8,454.00	4,396.10
AB0670BE	Residential Asset Securities Corp. 2003-KS4	A11A	4,232.12	1,897.00	1,735.00	529.00	70.98
AB0670BE	Residential Asset Securities Corp. 2003-KS4	A11B	5,768.35	2,585.60	2,365.00	721.00	96.77
AB0704BE	Residential Asset Securities Corp. 2003-KS9	A15	302,456.92	130,553.14	124,007.00	37,807.00	10,089.32
AB0704BE	Residential Asset Securities Corp. 2003-KS9	A16	22,205.61	9,546.75	9,104.00	2,775.00	778.85
AB0704BE	Residential Asset Securities Corp. 2003-KS9	A11A	75,073.79	30,029.85	30,780.00	9,384.00	4,879.80
AB0704BE	Residential Asset Securities Corp. 2003-KS9	A11B	182,603.81	73,041.75	74,867.00	22,825.00	11,869.25
AB0707BE	GSAMP Mortgage Loan Trust 2003-SEA2	A1	119.38	47.84	48.00	14.00	7.76
AB0734BE	SASCO Series 2004-4XS	1A6	8.39	3.36	3.00	1.00	0.55
AB0741BE	SASCO Series 2004-6XS	A5B	105,604.10	42,241.64	43,297.00	13,200.00	6,864.27
AB0752BE	Residential Asset Securities Corp. 2004-KS4	A14	15,043.79	6,017.53	6,167.00	1,880.00	977.85
AB0752BE	Residential Asset Securities Corp. 2004-KS4	A15	389,724.71	156,088.67	159,787.00	48,715.00	25,133.33
AB0752BE	Residential Asset Securities Corp. 2004-KS4	A16	36,447.42	14,578.97	14,943.00	4,555.00	2,369.08
AB0752BE	Residential Asset Securities Corp. 2004-KS4	A11A	645,110.62	258,044.25	264,495.00	80,638.00	41,932.19
AB0752BE	Residential Asset Securities Corp. 2004-KS4	A11B3	639,194.87	255,677.95	262,069.00	79,899.00	41,547.67
AB0753BE	Deutsche Mortgage Securities, Inc. 2004-3	IA5	8.70	3.49	3.00	1.00	0.57
AB0753BE	Deutsche Mortgage Securities, Inc. 2004-3	IA6	0.32	0.12	-	-	0.02
AB0763BE	Residential Asset Mtge. Products 2004-RS5 Trust	A15	1,415,693.98	566,277.60	580,434.00	176,961.00	92,020.11
AB0763BE	Residential Asset Mtge. Products 2004-RS5 Trust	A16	162,804.10	65,121.64	66,749.00	20,350.00	10,582.27
AB0772BE	Greenpoint Home Equity Loan Trust 2004-3	A	48.94	19.74	20.00	6.00	3.18
AB0777BE	Sequoia HELOC Trust 2004-1	A	1,820.19	728.25	746.00	227.00	118.31
AB0794BE	Greenpoint Home Equity Loan Trust 2004-4	A	9,373.42	3,749.39	3,843.00	1,171.00	609.27
AB0795BE	Residential Funding Corporation 2004-RS9	A14	77,975.12	31,190.07	31,969.00	9,746.00	5,068.38
AB0795BE	Residential Funding Corporation 2004-RS9	A15	1,303,636.09	521,454.44	534,490.00	162,954.00	84,736.35
AB0795BE	Residential Funding Corporation 2004-RS9	A16	207,642.87	83,057.15	85,133.00	25,955.00	13,496.79
AB0798BE	Countrywide Revolving Home Equity Loan Trust 2004-K	1A	4,312.83	1,725.44	1,768.00	539.00	280.33
AB0807BE	IndyMac Home Equity Loan Trust 2004-2 Certificates	INHEL 2004-2	1,363,772.16	545,509.00	559,146.00	170,471.00	88,645.19
AB0809BE	Countrywide Revolving Home Equity Loan Trust 2004-L	2A	286,604.77	114,642.00	117,507.00	35,825.00	18,629.31
AB0810BE	Countrywide Revolving Home Equity Loan Trust 2004-M	2A	36,480.74	14,592.74	14,957.00	4,560.00	2,371.25
AB0811BE	Countrywide Revolving Home Equity Loan Trust 2004-N	2A	7,124.17	2,850.02	2,920.00	890.00	463.07
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	1A	8.58	3.79	3.00	1.00	0.56
AB0813BE	Countrywide Revolving Home Equity Loan Trust 2004-O	2A	549,473.25	219,789.62	225,284.00	68,684.00	35,715.76
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	1A	265,329.41	106,131.80	108,785.00	33,166.00	17,246.41
AB0849BE	Countrywide Revolving Home Equity Loan Trust 2004-T	2A	262,703.49	105,081.46	107,708.00	32,837.00	17,075.73
AB0851BE	IndyMac Residential Asset-Backed Trust 2004-LH1	A	2,643,025.34	1,057,210.50	1,083,640.00	330,378.00	171,796.65
AB0856BE	SASCO Series 2005-2XS	1A3	114.62	45.84	46.00	14.00	7.45
AB0856BE	SASCO Series 2005-2XS	1A4	149.98	60.00	61.00	18.00	9.75
AB0856BE	SASCO Series 2005-2XS	1A5B	38.18	15.27	15.00	4.00	2.48
AB0856BE	SASCO Series 2005-2XS	2A1	2.14	0.86	-	-	0.14
AB0860BE	Lehman ABS Corporation Home Equity Loan Asset Backed Notes Series 2005-1	A	29,915.57	11,966.32	12,265.00	3,739.00	1,944.51
AB0861BE	SASCO Series 2005-4XS	1A4B	29,029.53	11,611.82	11,902.00	3,628.00	1,886.92
AB0861BE	SASCO Series 2005-4XS	1A5A	715.93	286.37	293.00	89.00	46.54
AB0861BE	SASCO Series 2005-4XS	3A5	262.98	105.22	107.00	32.00	17.09

AB0870BE	SASCO Series 2005-7XS	1A3	1,111.84	444.74	455.00	138.00	72.27
AB0870BE	SASCO Series 2005-7XS	1A4A	130.74	52.29	53.00	16.00	8.50
AB0877BE	Harborview Mortgage Loan Trust 2005-2, Class 2-A-1C	2A1C	8,416,664.20	3,366,665.75	3,450,832.00	1,052,083.00	547,083.17
AB0881BE	DSLA Mortgage Loan Trust 2005-AR2	2A1C	4,276,107.47	1,710,443.10	1,753,204.00	534,513.00	277,946.99
AB0889BE	Option One Mortgage Loan Trust 2005-2	NOTES	4,171,910.44	1,668,764.17	1,710,483.00	521,488.00	271,174.18
AB0893BE	Chevy Chase Funding LLC, Series 2005-2	A-11	278.31	111.52	114.00	34.00	18.09
AB0896BE	American Home Mortgage Investment Trust 2005-2	VA4D	6,956,266.79	2,782,506.79	2,852,069.00	869,533.00	452,157.34
AB0897BE	Soundview NIM Trust 2005-OPT1	NOTES	5,340,484.17	2,136,193.68	2,189,598.00	667,560.00	347,131.47
AB0899BE	MASTR ABS NIM Trust 2005-OPT1	NOTES	4,232,923.50	1,693,169.40	1,735,498.00	529,115.00	275,140.03
AB0913BE	Harborview Mortgage Loan Trust 2005-8	1A1B	21,094,447.96	8,437,779.20	8,648,723.00	2,636,805.00	1,371,139.12
AB0913BE	Harborview Mortgage Loan Trust 2005-8	1A2C	23,677,399.78	9,470,959.97	9,707,733.00	2,959,674.00	1,539,030.99
AB0913BE	Harborview Mortgage Loan Trust 2005-8	2A1B	27,247,042.00	10,898,816.85	11,171,287.00	3,405,880.00	1,771,057.73
AB0913BE	Harborview Mortgage Loan Trust 2005-8	2A2B	11,589,072.77	4,635,629.10	4,751,519.00	1,448,634.00	753,289.73
AB0917BE	Greenpoint Mortgage Funding Trust 2005-HE3	A	3,308,512.10	1,323,404.87	1,356,489.00	413,564.00	215,053.29
AB0918BE	Harborview Mortgage Loan Trust 2005-10	1A1B	28,760,626.21	11,504,250.51	11,791,856.00	3,595,078.00	1,869,440.70
AB0918BE	Harborview Mortgage Loan Trust 2005-10	2A1C1	26,817,750.13	10,727,100.12	10,995,277.00	3,352,218.00	1,743,153.76
AB0920BE	Chevy Chase Funding LLC, Series 2005-3	A-11	430.63	172.36	176.00	53.00	27.99
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	1A3B	1,174,068.05	469,627.28	481,367.00	146,758.00	76,314.42
AB0921BE	IndyMac INDX Mortgage Loan Trust 2005-AR18	2A3B	1,259,577.44	503,830.98	516,426.00	157,447.00	81,872.53
AB0924BE	Impac CMB Trust Series 2005-7	A1	4,895,407.04	1,958,163.06	2,007,116.00	611,925.00	318,201.46
AB0924BE	Impac CMB Trust Series 2005-7	A2	378,207.73	151,283.10	155,065.00	47,275.00	24,583.50
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	1A	20,542,805.08	8,217,122.62	8,422,550.00	2,567,850.00	1,335,282.33
AB0925BE	Countrywide Revolving Home Equity Loan Trust 2005-F	2A	55,673,879.25	22,269,551.90	22,826,290.00	6,959,234.00	3,618,802.15
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	A2	9,095,844.23	3,638,337.74	3,729,296.00	1,136,980.00	591,229.87
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	A3	7,473,033.52	2,989,213.55	3,063,943.00	934,129.00	485,747.18
AB0927BE	GMACM Home Equity Loan Trust 2005-HE3	A1_VPRN	4,545,125.51	2,654,311.20	1,222,628.00	372,752.00	295,433.16
AB0928BE	Chevy Chase Funding LLC, Series 2005-B	A-11	3.62	1.52	1.00	-	0.24
AB0929BE	Harborview Mortgage Loan Trust 2005-12	1A1B	7,083,144.12	2,833,257.65	2,904,089.00	885,393.00	460,404.37
AB0929BE	Harborview Mortgage Loan Trust 2005-12	2A1B	32,679,146.38	13,071,658.63	13,398,450.00	4,084,893.00	2,124,144.51
AB0930BE	Harborview Mortgage Loan Trust 2005-13	1A1B	12,370,523.99	4,948,209.66	5,071,914.00	1,546,315.00	804,084.06
AB0930BE	Harborview Mortgage Loan Trust 2005-13	2A1C	17,866,768.51	7,146,707.42	7,325,375.00	2,233,346.00	1,161,339.95
AB0931BE	Lehman XS Trust Mortgage, Series 2005-4	2A4	2,901,706.35	1,160,682.56	1,189,699.00	362,713.00	188,610.91
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	IIA2	37,912,245.58	15,164,898.24	15,544,020.00	4,739,030.00	2,464,295.96
AB0936BE	Greenpoint Mortgage Funding Trust 2005-AR5	IIIA2	11,325,540.18	4,530,216.07	4,643,471.00	1,415,692.00	736,160.11
AB0942BE	Chevy Chase Funding LLC, Series 2005-C	A-11	113.28	45.38	46.00	14.00	7.36
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	1A3	46,762,840.21	18,705,136.13	19,172,764.00	5,845,355.00	3,039,584.61
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	2A2	14,280,712.07	5,712,284.83	5,855,091.00	1,785,089.00	928,246.28
AB0947BE	Lehman XS Trust Mortgage, Series 2005-7N	3A2	3,266,748.02	1,306,699.23	1,339,366.00	408,343.00	212,338.62
AB0949BE	Harborview Mortgage Loan Trust 2005-16	1A1B	21,650,353.35	8,660,141.37	8,876,644.00	2,706,294.00	1,407,272.97
AB0949BE	Harborview Mortgage Loan Trust 2005-16	2A1C	4,998,641.00	1,999,456.40	2,049,442.00	624,830.00	324,911.67
AB0949BE	Harborview Mortgage Loan Trust 2005-16	3A1C	23,677,267.19	9,470,906.90	9,707,679.00	2,959,658.00	1,539,022.37
AB0949BE	Harborview Mortgage Loan Trust 2005-16	4A1B	24,892,327.98	9,956,931.21	10,205,854.00	3,111,540.00	1,618,001.32
AB0952BE	Chevy Chase Funding LLC, Series 2005-4	A-11	733.98	293.72	300.00	91.00	47.71
AB0955BE	IMPAC Secured Assets Corp. 2005-2	1A1W	343,207.42	137,283.25	140,715.00	42,900.00	22,308.48
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	1AF	24,478,024.54	9,791,209.84	10,035,990.00	3,059,753.00	1,591,071.60
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	2AF2	6,486,706.94	2,594,682.82	2,659,549.00	810,838.00	421,635.95
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	2AF3	26,549,079.40	10,619,631.89	10,885,122.00	3,318,634.00	1,725,690.16
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	2AF4	13,434,037.11	5,373,614.84	5,507,955.00	1,679,254.00	873,212.41
AB0956BE	Countrywide Asset Backed Certificates Trust 2005-16	2AF5	7,909,725.05	3,163,890.03	3,242,987.00	988,715.00	514,132.13
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	1AF2	9,875,999.36	3,950,399.81	4,049,159.00	1,234,499.00	641,939.96
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	1AF3	43,557,958.29	17,423,183.41	17,858,762.00	5,444,744.00	2,831,267.29
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	1AF4	22,144,844.74	8,857,937.90	9,079,386.00	2,768,105.00	1,439,414.91
AB0958BE	Countrywide Asset Backed Certificates Trust 2005-17	1AF5	13,680,956.93	5,472,382.77	5,609,192.00	1,710,119.00	889,262.20
AB0959BE	Countrywide Home Loans Alternative Trust 2005-81	A3	40,737,699.48	16,295,079.87	16,702,456.00	5,092,212.00	2,647,950.47
AB0961BE	SACO I Trust, 2005-10	IA	23,885,532.42	9,554,213.14	9,793,068.00	2,985,691.00	1,552,559.61
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	1A3	38,296,406.80	15,318,562.73	15,701,526.00	4,787,050.00	2,489,266.44
AB0967BE	Lehman XS Trust Mortgage, Series 2005-9N	2A2	17,200,777.79	6,880,311.11	7,052,318.00	2,150,097.00	1,118,056.50
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	1A3	42,181,115.63	16,872,446.33	17,294,257.00	5,272,639.00	2,741,772.52
AB0970BE	Lehman XS Trust Mortgage, Series 2006-2N	2A2A	10,351,105.30	4,140,442.15	4,243,953.00	1,293,888.00	672,821.84
AB0971BE	SACO I Trust 2006-2, Class I-A	IA	28,944,719.62	11,577,887.89	11,867,335.00	3,618,089.00	1,881,406.78
AB0972BE	SACO I Trust 2006-2, Class II-A	IIA	23,252,349.05	9,300,939.71	9,533,463.00	2,906,543.00	1,511,402.69
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	1A3B	23,920,898.99	9,568,359.65	9,807,568.00	2,990,112.00	1,554,858.43
AB0973BE	IndyMac INDX Mortgage Loan Trust 2006-AR2	2A2	28,916,354.32	11,566,541.75	11,855,705.00	3,614,544.00	1,879,563.03
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	A2	10,960,469.91	4,384,187.98	4,493,792.00	1,370,058.00	712,430.54
AB0977BE	IndyMac Residential Asset-Backed Trust 2006-L1	A3	26,200,506.21	10,480,202.50	10,742,207.00	3,275,063.00	1,703,032.90
AB0978BE	Chevy Chase Funding LLC, Series 2006-1	A-11	25,078.48	10,031.60	10,282.00	3,134.00	1,630.10
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	2A	52,875,407.54	21,150,163.50	21,678,917.00	6,609,425.00	3,436,901.49
AB0979BE	Countrywide Revolving Home Equity Loan Trust 2006-B	1A	31,294,319.31	12,517,728.00	12,852,791.00	3,911,789.00	2,034,130.76
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	IIA2	21,552,521.06	8,621,008.42	8,836,533.00	2,694,065.00	1,400,913.87
AB0982BE	Greenpoint Mortgage Funding Trust 2006-AR2	IIA2	8,877,946.66	3,551,178.68	3,639,958.00	1,109,743.00	577,066.53
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	A2	19,585,149.87	7,834,060.04	8,029,911.00	2,448,143.00	1,273,034.74
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	A3	49,866,741.21	19,946,696.48	20,445,363.00	6,233,342.00	3,241,338.18
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	A4	11,970,894.18	4,788,357.69	4,908,066.00	1,496,361.00	778,108.12
AB0984BE	Countrywide Home Equity Loan Trust 2006-S1	A5	21,587,683.18	8,635,073.29	8,850,950.00	2,698,460.00	1,403,199.41
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	1A	31,348,272.20	12,539,309.12	12,852,791.00	3,918,534.00	2,037,637.69
AB0985BE	Countrywide Revolving Home Equity Loan Trust 2006-C	2A	87,390,601.65	34,956,241.04	35,830,146.00	10,923,825.00	5,680,389.11
AB0989BE	Terwin Mortgage Trust 2006-4SL	A1	911,789.90	364,716.05	373,833.00	113,973.00	59,266.34
AB0989BE	Terwin Mortgage Trust 2006-4SL	A2	1,335,743.58	534,297.51	547,654.00	166,967.00	86,823.33
AB0990BE	Greenpoint Mortgage Funding Trust 2006-AR3	IIA2	73,137,312.03	29,254,924.82	29,986,297.00	9,142,164.00	4,753,925.28
AB0995BE	Citigroup HELOC Trust 2006-NCB1	1A1	6,448,471.32	2,579,388.73	2,643,873.00	806,058.00	419,150.64
AB0995BE	Citigroup HELOC Trust 2006-NCB1	2A2	4,180,907.59	1,672,363.08	1,714,172.00	522,613.00	271,758.99

AB0995BE	Citigroup HELOC Trust 2006-NCB1	2A3	23,905,604.37	9,562,241.75	9,801,297.00	2,988,200.00	1,553,864.28
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	A4	6,765,703.86	2,706,281.56	2,773,938.00	845,712.00	439,770.75
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	ASA	6,673,920.18	2,669,568.07	2,736,307.00	834,240.00	433,804.81
AB0999BE	Deutsche Alt-B Securities Mortgage Loan Trust, Series 2006-AB2	A6	13,528,209.49	5,411,283.79	5,546,565.00	1,691,026.00	879,333.62
AB1003BE	Chevy Chase Funding LLC, Series 2006-2	A-1I	699,643.32	279,857.50	286,853.00	87,455.00	45,476.82
AB1006BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-HE2	A	27,727,659.77	11,091,064.14	11,368,340.00	3,465,957.00	1,802,297.89
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF1	266,491.24	106,596.51	109,261.00	33,311.00	17,321.93
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF2	14,301,243.92	5,720,497.58	5,863,510.00	1,787,655.00	929,580.85
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF3	24,066,542.78	9,626,617.14	9,867,282.00	3,008,317.00	1,564,325.28
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF4	45,579,437.75	18,231,775.10	18,687,569.00	5,697,429.00	2,962,663.45
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF5	29,686,748.07	11,874,699.29	12,171,566.00	3,710,843.00	1,929,638.62
AB1009BE	Countrywide Asset-Backed Certificates Trust 2006-11	1AF6	16,836,312.63	6,734,525.07	6,902,888.00	2,104,539.00	1,094,360.32
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	IA1	2,259,708.92	903,883.57	926,480.00	282,463.00	146,881.08
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	IIA3	4,321,122.50	1,728,449.00	1,771,660.00	540,140.00	280,872.96
AB1010BE	Irwin Home Equity Loan Trust 2006-P1	IIA4	761,511.58	304,604.63	312,219.00	95,188.00	49,498.25
AB1011BE	Terwin Mortgage Trust 2006-6SL	IA1	2,292,193.94	916,877.93	939,799.00	286,524.00	148,992.61
AB1011BE	Terwin Mortgage Trust 2006-6SL	IA2	2,215,731.61	886,292.68	908,449.00	276,966.00	144,022.55
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	1AF2	1,392,435.21	556,974.09	570,898.00	174,054.00	90,508.29
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	1AF3	21,911,737.30	8,764,694.94	8,983,812.00	2,738,967.00	1,424,262.92
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	1AF4	18,545,586.23	7,418,234.50	7,603,690.00	2,318,198.00	1,205,463.10
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	1AF5	21,305,180.17	8,522,072.07	8,735,123.00	2,663,147.00	1,384,836.71
AB1013BE	Countrywide Asset Backed Certificates Trust 2006-13	1AF6	9,582,039.12	3,832,815.64	3,928,636.00	1,197,754.00	622,832.54
AB1014BE	Harborview Mortgage Loan Trust 2006-7	2A1C	48,715,045.09	19,486,018.04	19,973,168.00	6,089,380.00	3,166,477.93
AB1015BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2006-A	A2	2,251,993.34	900,797.41	923,317.00	281,499.00	146,379.57
AB1019BE	Structured Asset Mortgage Investment Trust, Series 2006-AR7	AI3B	57,045,140.60	22,818,056.25	23,388,507.00	7,130,642.00	3,707,934.14
AB1020BE	SACO I Trust 2006-8, Class A Notes	A	27,698,769.90	11,079,508.20	11,356,495.00	3,462,346.00	1,800,420.04
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	1A1B	26,637,720.10	10,655,088.16	10,921,465.00	3,329,715.00	1,731,451.81
AB1021BE	DSLA Mortgage Loan Trust 2006-AR2	2A1C	20,522,461.71	8,208,984.69	8,414,209.00	2,565,307.00	1,333,960.01
AB1022BE	Chevy Chase Funding LLC, Series 2006-3	A-1I	1,440,797.45	576,319.13	590,726.00	180,099.00	93,651.83
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A1	2,141,823.68	856,729.86	878,147.00	267,727.00	139,218.54
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A2	12,746,212.00	5,098,484.81	5,225,946.00	1,593,276.00	828,503.78
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A3	46,929,131.91	18,771,652.91	19,240,944.00	5,866,141.00	3,050,393.57
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A4	24,225,940.46	9,690,376.19	9,932,635.00	3,028,242.00	1,574,686.13
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A5	22,683,600.27	9,073,440.17	9,300,276.00	2,835,450.00	1,474,434.02
AB1023BE	Countrywide Home Equity Loan Trust 2006-S4	A6	8,290,065.80	3,290,065.80	3,497,317.00	2,590,645.00	1,347,135.68
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	A2	9,015,708.36	3,606,283.36	3,696,440.00	1,126,963.00	586,021.04
AB1028BE	IndyMac Residential Asset-Backed Trust 2006-L3	A3	19,312,981.25	7,725,192.51	7,918,322.00	2,414,122.00	1,255,343.78
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A1	53,855.36	21,542.22	22,080.00	6,731.00	3,500.60
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A2	13,158,208.99	5,263,283.68	5,394,865.00	1,644,776.00	855,283.58
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A3	48,224,979.63	19,289,991.88	19,772,241.00	6,028,122.00	3,134,623.68
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A4	23,557,048.28	9,422,819.34	9,658,389.00	2,944,631.00	1,531,208.14
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A5	25,973,112.11	10,389,244.87	10,648,975.00	3,246,639.00	1,688,252.29
AB1031BE	Countrywide Home Equity Loan Trust 2006-S6	A6	21,990,445.57	8,796,178.27	9,016,082.00	2,748,805.00	1,429,378.96
AB1032BE	IMPAC Secured Assets Corp. 2006-3	A1	15,186,633.40	6,074,653.60	6,226,519.00	1,898,329.00	987,131.17
AB1034BE	Bear Stearns Mortgage Funding Trust 2006-AR2	IIA2	37,058,370.79	14,823,348.39	15,193,932.00	4,632,296.00	2,408,794.10
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	VA1	4,744,323.46	1,897,729.38	1,945,172.00	593,040.00	308,381.02
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	VI1A	962,463.74	384,985.49	394,610.00	120,307.00	62,560.14
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	VIIA1	5,176,698.39	2,070,679.35	2,122,446.00	647,087.00	336,485.40
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	VIIIA1	13,960,521.57	5,584,208.63	5,723,813.00	1,745,065.00	907,433.90
AB1035BE	Bear Stearns Alt-A Trust 2006-R1	IXA1	16,410,918.29	6,564,367.33	6,728,476.00	2,051,364.00	1,066,709.69
AB1037BE	Harborview Mortgage Loan Trust 2006-9	2A1C2	39,403,530.88	15,761,412.39	16,155,447.00	4,925,441.00	2,561,229.51
AB1039BE	Home Loan Mortgage Loan Trust 2006-1	A2	294,648.11	117,859.27	120,805.00	36,831.00	19,152.13
AB1039BE	Home Loan Mortgage Loan Trust 2006-1	A3	225,678.02	90,271.21	92,527.00	28,209.00	14,669.07
AB1040BE	Irwin Home Equity Loan Trust 2006-3	IA	1,248,865.90	499,546.39	512,035.00	156,108.00	81,176.28
AB1040BE	Irwin Home Equity Loan Trust 2006-3	IIA2	453,529.20	181,411.71	185,946.00	56,691.00	29,479.40
AB1040BE	Irwin Home Equity Loan Trust 2006-3	IIA3	5,151,788.17	2,060,715.26	2,112,233.00	643,973.00	334,866.23
AB1040BE	Irwin Home Equity Loan Trust 2006-3	IIA4	365,559.23	146,223.70	149,879.00	45,694.00	23,761.35
AB1043BE	Structured Asset Mortgage Investment Trust, Series 2006-AR8	AG6B	39,480,131.34	15,792,052.60	16,186,853.00	4,935,016.00	2,566,208.54
AB1044BE	RALI 2006-QH1, Class A-3	A3	17,168,718.83	6,867,487.54	7,039,174.00	2,146,089.00	1,115,966.72
AB1045BE	Countrywide Alternative Loan Trust Series 2006-OA19, Class A-3A	A3A	46,007,372.22	18,402,948.90	18,863,022.00	5,750,921.00	2,990,479.19
AB1047BE	Bear Stearns Mortgage Funding Trust 2006-AR4, Class A-2	A2	58,731,228.05	23,492,491.29	24,079,803.00	7,341,403.00	3,817,529.82
AB1049BE	Chevy Chase Funding LLC, Series 2006-4	A-1I	1,940,950.61	776,380.25	795,789.00	242,618.00	126,161.79
AB1050BE	IndyMac Home Equity Mortgage Loan Asset-Backed Trust 2006-3	A	56,996,902.13	22,798,760.92	23,368,729.00	7,124,612.00	3,704,798.64
AB1054BE	IndyMac Residential Mortgage-Backed Trust 2006-L4	A	26,377,481.32	10,550,992.63	10,814,767.00	3,297,185.00	1,714,536.29
AB1057BE	Harborview Mortgage Loan Trust 2006-14, Class 2A-1C	2A1C	20,453,207.34	8,181,282.99	8,385,815.00	2,556,650.00	1,329,458.48
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IA1	10,083,436.88	4,033,374.81	4,134,209.00	1,260,429.00	655,423.40
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIA1	9,481,537.91	3,792,615.28	3,887,430.00	1,185,192.00	616,299.96
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA1	621.13	248.53	254.00	77.00	40.37
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA2	47,176.98	18,870.80	19,342.00	5,897.00	3,066.50
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA3	6,710,018.81	2,684,007.56	2,751,107.00	838,752.00	436,151.22
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA4	1,219,309.82	487,723.93	499,917.00	152,413.00	79,255.14
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA5	862,066.48	344,826.59	353,447.00	107,758.00	56,034.32
AB1060BE	Option One Mortgage Loan Trust 2007-FXD1	IIIA6	1,459,890.50	583,956.21	598,555.00	182,486.00	94,892.88
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	1A1B	33,844,567.40	13,537,826.96	13,876,272.00	4,230,570.00	2,199,896.88
AB1062BE	DSLA Mortgage Loan Trust 2007-AR1	2A1C	31,330,493.90	12,532,197.59	12,845,502.00	3,916,311.00	2,036,412.10
AB1064BE	Home Equity Mortgage Trust 2007-1	A1	18,594,649.55	7,437,859.97	7,623,806.00	2,324,331.00	1,208,652.22
AB1065BE	Chevy Chase Funding LLC, Series 2007-1	A-1I	3,649,442.92	1,459,777.21	1,496,271.00	456,180.00	237,213.79
AB1068BE	IndyMac Residential Mortgage-Backed Trust 2007-L1	A	21,316,739.20	8,526,695.78	8,739,863.00	2,664,592.00	1,385,588.05
AB1069BE(A)	IMPAC Secured Assets Corp. 2007-2, 1AM	1AM	97,578,955.15	39,031,582.22	40,007,371.00	12,197,369.00	6,342,632.08
AB1072BE	Harborview Mortgage Loan Trust 2007-2	2A1C	60,722,874.99	24,289,150.11	24,896,378.00	7,590,359.00	3,946,986.87
AB1075BE(1)	Bear Stearns Second Lien Trust 2007-1, Class I-A	IA	37,397,475.88	14,958,990.61	15,332,965.00	4,674,684.00	2,430,835.93

AB1075BE(2)	Bear Stearns Second Lien Trust 2007-1, Class II-A	IIA	74,682,668.40	29,873,067.62	30,619,894.00	9,335,333.00	4,854,373.45
AB1075BE(3)	Bear Stearns Second Lien Trust 2007-1, Class III-A	IIIA	50,547,460.52	20,218,984.24	20,724,458.00	6,318,432.00	3,285,584.93
AB1076BE	IMPAC Secured Assets Corp. 2007-3, Class AM	AM	65,273,618.41	26,109,447.36	26,762,183.00	8,159,202.00	4,242,785.20
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	A1	1,416,574.01	566,629.65	580,795.00	177,071.00	92,077.31
AB1077BE	Origen Manufacturing Housing Contract Trust Collateralized Notes 2007-A	A2	4,840,792.85	1,936,317.20	1,984,725.00	605,099.00	314,651.54
AB1078BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-1, Class II-AM	IIAM	25,409,528.32	10,163,811.45	10,417,906.00	3,176,191.00	1,651,619.34
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A1	16,896,852.08	6,758,740.92	6,927,709.00	2,112,106.00	1,098,295.39
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A2	7,406,784.84	2,962,713.95	3,036,781.00	925,848.00	481,441.01
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A4	6,485,391.37	2,594,156.55	2,659,010.00	810,673.00	421,550.44
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A5	6,851,389.62	2,740,555.84	2,809,069.00	856,423.00	445,340.33
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A7	36,047,450.91	14,418,980.40	14,779,454.00	4,505,931.00	2,343,084.31
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A31	4,785,208.21	1,914,083.28	1,961,935.00	598,151.00	311,038.53
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A32	5,374,724.25	2,149,889.70	2,203,636.00	671,840.00	349,357.08
AB1079BE	Lehman XS Trust Mortgage, Series 2007-6	3A33	59,787.65	23,915.06	24,512.00	7,473.00	3,886.20
AB1080BE(1)	Irwin HELOC Trust 2007-1, Class IA-1	IA1	4,765,289.01	1,906,115.63	1,953,768.00	595,661.00	309,743.79
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	IIA1	182,090.54	72,836.29	74,657.00	22,761.00	11,835.89
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	IIA2	13,412,506.17	5,365,002.48	5,499,127.00	1,676,563.00	871,812.90
AB1080BE(2)	Irwin Home Equity Loan Trust 2007-1, Class IIA-1, IIA-2, IIA-3, IIA-4	IIA4	632,978.28	253,191.31	259,521.00	79,122.00	41,143.59
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	2A1B	22,019,404.82	8,807,761.94	9,027,955.00	2,752,425.00	1,431,261.31
AB1081BE	Lehman XS Trust Mortgage, Series 2007-7N	2A2B	22,019,369.69	8,807,747.88	9,027,941.00	2,752,421.00	1,431,259.03
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	A2A	55,173,588.20	22,069,435.34	22,621,171.00	6,896,698.00	3,586,283.23
AB1082BE	First Franklin Mortgage Loan Trust, Series 2007-FFC	A2B	17,448,818.91	6,979,527.61	7,154,015.00	2,181,102.00	1,134,173.23
AB1088BE	Chevy Chase Funding LLC, Series 2007-2	A-1I	4,605,273.94	1,842,109.80	1,888,162.00	575,659.00	299,342.81
AB1094BE(1)	Lehman XS Trust Series 2007-10H, Classes I-A1-2	IA12	1,712,991.25	685,196.50	702,326.00	214,123.00	111,344.43
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	A1	31,661,248.78	12,664,499.58	12,981,111.00	3,957,656.00	2,057,981.17
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	A2	12,923,633.85	5,169,453.57	5,298,689.00	1,615,454.00	840,036.20
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	A3	16,675,966.47	6,670,386.59	6,837,146.00	2,084,495.00	1,083,937.82
AB1099BE	Nomura Asset Acceptance Corporation, Alternative Loan Trust, 2007-3	A4	10,388,993.42	4,155,597.38	4,259,487.00	1,298,624.00	675,284.57
AB1103BE(1)	Lehman XS Trust Series 2007-14H, Class A2-2	A22	49,888,753.55	19,955,501.49	20,454,388.00	6,236,094.00	3,242,768.98
AB1105BE(1)	Lehman XS Trust Series 2007-15N, Class 3-A2	3A2	89,854,689.30	35,941,875.89	36,840,422.00	11,231,836.00	5,840,554.80
AB1105BE(2)	Lehman XS Trust Series 2007-15N, Class 4-A3	4A3	43,757,043.64	17,502,817.53	17,940,387.00	5,469,630.00	2,844,207.84
AB1110BE	Deutsche Alt-A Securities, Inc. Re-REMIC Trust Certificates Series 2007-RS1	A2	39,895,535.71	15,958,214.31	16,357,169.00	4,986,941.00	2,593,209.82
AB1113BE	Lehman XS Trust Series 2007-17H, Class A1	A1	88,244,605.37	35,297,842.26	36,180,288.00	11,030,575.00	5,735,899.35
AB1116BE	Origen Manufactured Housing Contract Trust 2007-B	A	2,437,963.75	975,185.57	999,565.00	304,745.00	158,467.64
Total			3,856,992,498.13	1,543,646,143.89	1,580,725,914.00	481,928,546.00	250,691,648.99