

**GLOBAL DIVERSIFIED INVESTMENT GRADE INCOME TRUST II**

**SUMMARY OF INVESTMENT PORTFOLIO**

**AS AT SEPTEMBER 30, 2007**

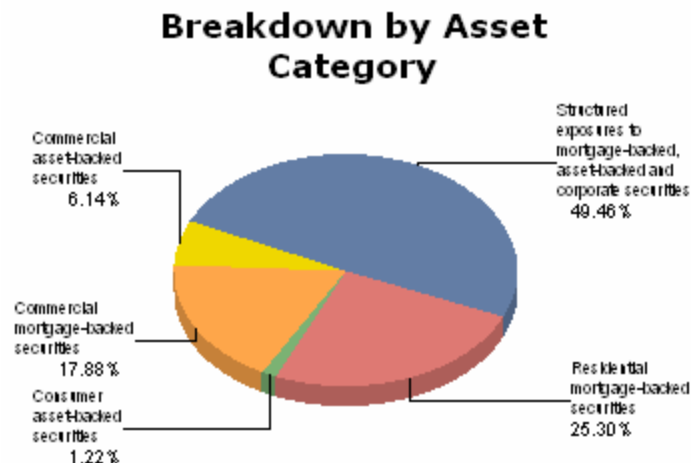
## SUMMARY OF INVESTMENT PORTFOLIO AS AT SEPTEMBER 30, 2007

**The portfolio of Global Diversified Investment Grade Income Trust II is comprised of:**

1. Swap agreements A, B, C and D for a total of \$2,116,902,000;
2. Bayerische Landesbank rated AAA Floating Rate Note for a total of \$2,000,000,000;
3. National Bank of Canada rated A Term Deposit Note for a total of \$74,629,690;
4. An interest-bearing receivable of \$21,172,294 under the swap agreements A, B and C.

The swaps agreements provide the unitholders with an economic interest in respect of portfolios of mortgage-backed securities, assets-backed securities and structured exposures securities (the "Reference Obligations"). See Schedule A for a detailed description of the credit exposures to the Reference Obligations. The reference obligations to which swap agreement D has an exposure is a more senior tranche of the same portfolio to which swap agreements A, B and C are providing exposure, except for one additional Reference Obligation, Credit Select, a synthetic corporate exposure rated AAA by Standard & Poors Rating Service ("S&P"). The Reference Obligations under credit exposures A, B and C listed in Schedule A may change due to ongoing portfolio transactions by Winchester Capital, a division of Deutsche Bank. The next update will be included in the Management Report of Fund Performance as at December 31, 2007.

The following pie-chart provides a break-down of the Reference Obligations by asset category.



**S&P equivalent ratings distribution as of September 30, 2007 (based on S&P ratings and where no S&P ratings are available, the equivalent Moody's Investors Service, Inc. ("Moody's") rating is taken).**

	Credit Exposure A	Credit Exposure B	Credit Exposure C	Total
<b>AAA</b>	75.59%	73.06%	47.19%	65.59%
<b>AA+</b>	3.75%	0.53%	2.74%	2.26%
<b>AA</b>	6.23%	2.41%	7.59%	5.56%
<b>AA-</b>	0.97%	0.38%	2.92%	1.61%
<b>A+</b>	3.59%	4.54%	5.81%	4.85%
<b>A</b>	9.40%	14.27%	24.43%	17.44%
<b>A-</b>	0.47%	3.79%	7.27%	4.47%
<b>BBB+</b>	0.00%	1.02%	1.53%	0.99%
<b>BBB</b>	0.00%	0.00%	0.53%	0.23%
<b>Total</b>	100.0%	100.0%	100.0%	100.0%
<b>Percentage of Total Portfolio</b>	24.29%	32.86%	42.85%	100.0%

Schedule A

Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
A4 FUNDING LP	2003-A	US008275AA74	AAA	Aaa	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ABACUS LTD	2006-10	US00257AAA51	NR	Aaa	1.43%	Commercial mortgage-backed securities
ACCESS GROUP INC	2002-A	US00432CAQ42	AAA	Aaa	0.30%	Consumer asset-backed securities
ACCREDITED MORTGAGE LOAN TRUST	2005-2	US004375DH15_C 764626M_C	A	A2	0.26%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-FM1	US004421DL47	A+	A2	0.04%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE3	US004421HT37	AA	A1	0.33%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE3	US004421HU00	AA	A2	0.29%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE4	US004421JL82	AA	A1	0.42%	Residential mortgage-backed securities
AIRCASTLE AIRCRAFT LEASE BACKED TRUST	2006-1	US00505HAA05	AAA	Aaa	0.79%	Commercial asset-backed securities
ALESCO PREFERRED FUNDING , LTD	10A	US01449WAB28	NR	Aaa	0.96%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING , LTD	14A	US014498AB56	AAA	Aaa	1.05%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING I, LTD	1	US01447YAA29	AAA	Aaa	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING, LTD.	7A	US01448YAB92	AAA	Aaa	0.77%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALPINE III	III	US021059AA87	AAA	Aaa	0.44%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALPSTAR CLO 1 PLC	1	XS0249393595	AAA	Aaa	0.81%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ANNINGTON FINANCE NO. 4 PLC	B3	XS0198259813	A	A2	0.62%	Commercial mortgage-backed securities
ANTHRACITE CDO II LTD	2002	US03702SAA15	AAA	Aaa	0.33%	Commercial mortgage-backed securities
ANTHRACITE CDO LTD	1	US03702WAA27	AAA	Aaa	0.34%	Commercial mortgage-backed securities
ANTHRACITE CDO, LTD.	2002-CIBA	US03702LAA61	AAA	Aaa	0.33%	Commercial mortgage-backed securities
ANTHRACITE CDO, LTD.	2006-HY3A	US03703FAA84	AAA	Aaa	0.23%	Commercial mortgage-backed securities

Schedule A

Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
ARBOR REALTY MORTGAGE SECURITIES SERIES 2005-1, LTD	2005-1A	US038927AA73	AAA	Aaa	0.35%	Commercial mortgage-backed securities
ARCAP REIT, INC	2004-1	US039279AD64	A	A1	0.09%	Commercial mortgage-backed securities
ARCHIMEDES FUNDING IV (CAYMAN) LTD.	4X	USG04532AA82	AAA	Aaa	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ARES COMMERCIAL LOAN TRUST 2006-1	2006-1	US002043AG23	A	A2	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ARTS LTD	2005	US00971VAB27	AAA	Aaa	0.21%	Commercial asset-backed securities
ASSET BACKED SECURITIES CORPORATION	2004-HE8	US04541GMP45	A	A2	0.52%	Residential mortgage-backed securities
ATRIUM CDO	1	US04963JAA34	AAA	Aaa	0.79%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ATTENTUS CDO LTD.	2006-1A	US049730AC83	AA	Aa2	0.42%	Structured exposures to mortgage-backed, asset-backed and corporate securities
AVIATION CAPITAL GROUP TRUST	2003-2	US004448AA42	AAA	Aaa	0.86%	Commercial asset-backed securities
BALLYROCK CDO LIMITED	2	US058739AA12	AAA	Aaa	1.05%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BAMBURGH FINANCE NO. 1 PLC	1	XS0159966844	AAA	NR	0.43%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2006-4A	US07325BAC28	AAA	Aaa	0.41%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2005-3A	US07324SCB60	AAA	Aaa	0.16%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2005-3A	US07324SCC44	NR	Aaa	0.82%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST 2005-4	2005-4A	US07324SCS95	AAA	Aaa	0.84%	Commercial mortgage-backed securities
BEAR STEARNS ALT-A TRUST	2004-13	US07386HPY17	AAA	Aaa	0.30%	Residential mortgage-backed securities
BEAR STEARNS ASSET BACKED SECURITIES I LLC	2004-HE11	US073879NZ74	A	A2	0.21%	Residential mortgage-backed securities
BELLA VISTA MORTGAGE TRUST	2005-1	US07820QBM69	AAA	Aaa	0.27%	Residential mortgage-backed securities

Schedule A

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BELLA VISTA MORTGAGE TRUST	2005-2	US07820QCE35	AAA	Aaa	0.18%	Residential mortgage-backed securities
BL SUPER FINANCE		XS0244892054	AA	NR	0.56%	Commercial mortgage-backed securities
BLACK DIAMOND CLO 2005-1 LTD	2005-1	US09202EAE68	A-	A2	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BRASCAN REAL ESTATE FINANCIAL PARTNERS LLC	2004-1	US10550TAA79	AAA	Aaa	0.17%	Commercial mortgage-backed securities
BRASCAN STRUCTURED NOTES 2005-2 LTD	2005-2A	US10550YAA64	AAA	Aaa	0.17%	Commercial mortgage-backed securities
BROADWICK FUNDING, LTD.	2006-1A	US11161RAD44	AAA	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
C-BASS LTD	16A	US12498YAE95	A	A2	0.45%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CABRAL LTD	1	XS0125882323	NR	Aaa	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CAPITALSOURCE COMMERCIAL LOAN TRUST	2006-2A	US14056GAC24	AAA	Aaa	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CAPITALSOURCE COMMERCIAL LOAN TRUST	2006-2A	US14056GAE89	A	A2	0.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AD50	A+	A1	0.35%	Commercial mortgage-backed securities
CAPMARK VII-CRE LTD	2006-7	US14068XAB38	AAA	Aaa	0.24%	Commercial mortgage-backed securities
CARBON CAPITAL II REAL ESTATE CDO 2005-1, LTD	2005-1	US140818AA38	AAA	Aaa	0.17%	Commercial mortgage-backed securities
CASTLE HILL II - INGOTS , LTD	2	US14845TAA43	AAA	Aaa	0.86%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CASTLE TRUST	2003-1	US14852MAF86	AAA	Aa2	0.33%	Commercial asset-backed securities
CCCIT	2002-A4	US17305EAZ88	AAA	Aaa	0.52%	Consumer asset-backed securities
CDC MORTGAGE CAPITAL TRUST	2004-HE4	US45071KAF12	A	A2	0.21%	Residential mortgage-backed securities
CHL MORTGAGE PASS-THROUGH TRUST 2004-25	2004-25	US12669GKJ93	AAA	Aaa	0.24%	Residential mortgage-backed securities

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CHL MORTGAGE PASS-THROUGH TRUST 2004-29	2004-29	US12669GJC69	AAA	Aaa	0.42%	Residential mortgage-backed securities
CITIGROUP MORTGAGE LOAN TRUST, INC	2004-RES1	US17307GKP27	AA-	A1	0.18%	Residential mortgage-backed securities
CLOVERIE PLC		XS0226947827	NR	Aaa	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities
COAST CFO LTD	2006-1A	US190320AA91	AAA	Aaa	0.70%	Structured exposures to mortgage-backed, asset-backed and corporate securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-45	US12667G6R94	AA	Aa2	0.38%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-56	US12668AMB88	A+	A1	0.12%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-59	US12668AFA88	A	A2	0.49%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-J2	US12667F6A87	AAA	NR	0.63%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-10	US126673JR41	AAA	Aaa	0.18%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-11	US126673LQ30	AAA	NR	0.41%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-5	US1266716H42	AAA	Aaa	0.10%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-7	US126673DZ21	AAA	Aaa	0.14%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-8	US126673EU25	AAA	NR	0.31%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-AB1	US126673HG04	AAA	Aaa	0.35%	Residential mortgage-backed securities
COUNTRYWIDE ASSET-BACKED CERTIFICATES	2004-13	US126673RQ75	A	A2	0.09%	Residential mortgage-backed securities
COUNTRYWIDE HOME LOANS	2005-3	US12669GTT84	AAA	Aaa	0.84%	Residential mortgage-backed securities
COUNTRYWIDE HOME LOANS	2005-7	US12669GNQ00	AAA	Aaa	0.11%	Residential mortgage-backed securities
CREDIT-LINKED AND STRUCTURED SECURITIES (CLASS) LIMITED		CLASS	AAA	NR	1.22%	Residential mortgage-backed securities

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CREST 2002-1 LTD	2002-IG	USG2550JAA90	AAA	Aaa	0.12%	Commercial mortgage-backed securities
DECO		XS0235683736	AA	Aa2	0.42%	Commercial mortgage-backed securities
DECO		XS0235684114	A	A2	0.42%	Commercial mortgage-backed securities
DOW JONES CDX.EM.DIVERSIFIED 7YEARS	3	EMDJCDX7YAAA	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DOW JONES CDX.NA.IG.2 2009	NA.IG.2	DJ_CD_X_10-15_C	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DOWNEY SAVINGS AND LOAN ASSOCIATION, FA	2004-AR1	US23332UAA25	AAA	Aaa	0.18%	Residential mortgage-backed securities
DOWNEY SAVINGS AND LOAN ASSOCIATION, FA	2004-AR1	US23332UAC80	AAA	Aaa	0.76%	Residential mortgage-backed securities
DRYDEN LEVERAGED LOAN CDO	2003-5A	US26243WAA99	AAA	Aaa	0.44%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DSL A MORTGAGE LOAN TRUST	2004-AR2	US23332UAR59	AAA	Aaa	0.66%	Residential mortgage-backed securities
DSL A MORTGAGE LOAN TRUST	2005-AR1	US23332UCN28	AAA	Aaa	0.15%	Residential mortgage-backed securities
DSL A MORTGAGE LOAN TRUST	2005-AR1	US23332UCP75	AAA	Aaa	0.18%	Residential mortgage-backed securities
DUKE FUNDING, LTD.	2006-10	US26441NAD30	A	A2	0.24%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUKE FUNDING, LTD.	2006-11	XS0261422702	A	A2	0.24%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUKE WEEKS INDUSTRIAL TRUST	2000-DW1	US36228CHK27	AAA	Aaa	0.87%	Commercial mortgage-backed securities
EAGLE CREEK CLO LTD	2006-1	US269491AE68	A	A2	0.31%	Structured exposures to mortgage-backed, asset-backed and corporate securities
EXUM RIDGE	IV	US76129SAB07	AAA	Aaa	0.70%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FAXTOR ABS BV	2004-1X	XS0191002780	AAA	Aaa	0.18%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORT POINT CDO LTD	2003-2A	US348522AA18	AAA	Aaa	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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FORTIUS FUNDING, LTD	2006-1	US34958CAB00	AAA	Aaa	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTRESS CREDIT INVESTMENTS LTD	2006-1A	US34957TAD00	A	A1	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FOUR CORNERS CLO	1A	US35083VAL18	A	A2	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FRANKLIN CLO	4A	US352504AA20	AAA	Aaa	1.05%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GLACIER FUNDING CDO	2006-4A	US37638NAB73	AAA	Aaa	0.15%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GLOBAL ENHANCED LOAN FUND S.A.	2005-1	US37945GAB05	NR	A2	0.81%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GOLDEN KNIGHT CDO LTD	1A	US38108PAA30	AAA	Aaa	0.72%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GRAPHITE MORTGAGES PLC		XS0258744555	AA-	Aa2	0.70%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR1	US39538WFM55	AAA	Aaa	0.68%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2007-AR1	US39539KAJ25	AA+	Aaa	0.61%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST 2006-AR3	2006-AR3	US39538WHP68	A	Aa3	0.19%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2005-AR2	2005-AR2	US39538RBD08	AAA	Aaa	0.15%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2005-AR2	2006-AR6	US39538BAK08	AA+	Aaa	0.44%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2006-AR7	2006-AR7	US39538CAK80	AA+	Aaa	0.70%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2006-AR8	2006-AR8	US39539HAG56	AA+	Aaa	0.44%	Residential mortgage-backed securities
GS MORTGAGE SECURITIES CORPORATION	2003-1	US36228FLK02	AAA	Aaa	0.08%	Residential mortgage-backed securities
GSC PARTNERS CDO FUND, LIMITED	2006-7	US36298AAD46	AA	Aa2	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities

Schedule A

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GSR MORTGAGE LOAN TRUST	2006-OA1	US362631AD55	AAA	Aaa	0.47%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST	2004-9	US41161PHV85	AAA	Aaa	0.16%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-12	2006-12	US41162DAN93	A-	A2	0.26%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-9	2006-9	US41161XAH98	NR	Aa2	0.52%	Residential mortgage-backed securities
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR12	US45660N5J06	AAA	Aaa	0.19%	Residential mortgage-backed securities
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR14	US45660LAB53	AAA	Aaa	0.28%	Residential mortgage-backed securities
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR8	US45660N2K06	AAA	Aaa	0.15%	Residential mortgage-backed securities
INDYMAC INDX MORTGAGE LOAN TRUST	2005-Ar14	US45660LSD28	AA+	Aa2	0.39%	Residential mortgage-backed securities
INTERMODAL CHASSIS ISSUANCE, LLC	2003-1	US45881WAA62	AAA	Aaa	0.38%	Commercial asset-backed securities
IXIS ABS CDO LTD.	2006-3A	US46603EAA10	AAA	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
JER CDO	2005-1A	US46614KAA43	AAA	Aaa	1.22%	Commercial mortgage-backed securities
JER CDO	2005-1A	US46614KAC09	A	A2	0.35%	Commercial mortgage-backed securities
JETBLUE AIRWAYS PTC 2004-2	2004-1	US47714RAB42	AAA	Aaa	0.50%	Commercial asset-backed securities
KATONAH III, LTD	III	USG52177AA32	AAA	Aaa	0.56%	Structured exposures to mortgage-backed, asset-backed and corporate securities
KATONAH IV, LTD.	IV	USG52168AA25	AAA	Aaa	0.70%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LANDMARK CDO, LLC	2003-3	US51507JAA79	AAA	Aaa	0.58%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LEHMAN XS TRUST		US52522CAD56	AAA	Aaa	0.44%	Residential mortgage-backed securities
LEHMAN XS TRUST		US52522DAP69	AAA	Aaa	0.71%	Residential mortgage-backed securities
LEHMAN XS TRUST	2005-9N	US525221GN14	AAA	Aaa	0.24%	Residential mortgage-backed securities

Schedule A

Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
LEHMAN XS TRUST	2006-2N	US525221HB66	AAA	Aaa	0.85%	Residential mortgage-backed securities
LINEA AAA SRL	2002	IT0003277552	AAA	Aaa	0.00%	Consumer asset-backed securities
LNR	2002-1A	US50211NAA72	AAA	Aaa	0.70%	Commercial mortgage-backed securities
LNR CDO LTD.	2003-1A	US50211MAA99	AAA	Aaa	0.12%	Commercial mortgage-backed securities
LONG BEACH MORTGAGE LOAN TRUST	2004-2	US542514FZ20	A	A2	0.14%	Residential mortgage-backed securities
LYNX LTD	2002-1	US55181TAA97	AAA	Aaa	0.03%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MARQUETTE PARK CLO LTD	2005-1A	US57160RAB24	A	A2	0.24%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MBNA MASTER CREDIT CARD TRUST II	2000-J	CH0011299606	NR	Aaa	0.70%	Consumer asset-backed securities
MCG COMMERCIAL LOAN TRUST 2006-1	2006-1A	US55271KAM36	AAA	Aaa	0.29%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MCG COMMERCIAL LOAN TRUST 2006-1	2006-1A	US55271KAQ40	AA	Aa2	0.35%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-W2	US59020UQX62	A+	A2	0.49%	Residential mortgage-backed securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2005-NC1	US59020URQ03	A+	A2	0.30%	Residential mortgage-backed securities
MERRITT FUNDING TRUST	2005-1A	US590428AG30	A	A2	0.16%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MIDGAARD FINANCE LTD	1	XS0190303189	A+	Aa1	0.58%	Commercial asset-backed securities
ML AAA FINANCIALS 10_15%		AAAFIN10-15_C974798M_C	AAA	Aaa	1.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MORGAN STANLEY ABS CAPITAL I	2004-HE8	US61744CHE93	A	A2	0.34%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC4	US61744CCJ36	A	A2	0.38%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC5	US61746RFW60	A	A2	0.23%	Residential mortgage-backed securities
MORGAN STANLEY CAPITAL I	2006-SRR1	BCC0SU391	AAA	Aaa	0.94%	Commercial mortgage-backed securities

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Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
MORGAN STANLEY DEAN WITTER CAPITAL I INC. SERIES 2003-NC2	2003-NC2	US61746WA750	AA+	Aaa	0.31%	Residential mortgage-backed securities
MPS ASSETS SECURITISATION S.P.A	1	IT0003366314	AAA	Aaa	0.16%	Consumer asset-backed securities
N-STAR REAL ESTATE CDO LTD	2006-6A	US62940PAC14	A+	A1	0.19%	Commercial mortgage-backed securities
NORTHWOODS CAPITAL LIMITED	2004-4A	USG66661AA01	AAA	Aaa	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAA45	AAA	Aaa	0.39%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OAK HILL CREDIT PARTNERS II, LIMITED	II	US67133UAA07	AAA	Aaa	0.61%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OCTAGON INVESTMENT PARTNERS V, LTD.	V	US67571MAA71	AAA	Aaa	0.77%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PAN-EUROPEAN INDUSTRIAL PROPERTIES	3	XS0163580961	AA	A2	0.35%	Commercial mortgage-backed securities
PERMANENT CUSTODIANS LIMITED	2002-1A	AU000CRU3025	AAA	Aaa	0.42%	Residential mortgage-backed securities
PERMANENT CUSTODIANS LIMITED	XII	AU000ARMJ032	AAA	Aaa	0.44%	Residential mortgage-backed securities
PHOENIX FUNDING LTD	2001-1	XS0125438670	AAA	Aaa	0.55%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.57%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 20 LTD	XX	US74042DAA46	AAA	Aaa	1.17%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 22 LTD	XXII	US74042MAA45	AAA	Aaa	0.70%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
PREFERRED TERM SECURITIES 23 LTD	XXIII	US74043AAE10	AAA	Aaa	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM XIX	XIX	US74042HAA59	AAA	Aaa	1.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PROGRESS 2002-1 TRUST	2002-1	AU000PR20067	AAA	Aaa	0.25%	Residential mortgage-backed securities
PUMA MASTERFUND P8	P8	AU000PT10403	AAA	Aaa	0.74%	Residential mortgage-backed securities
RACE POINT CLO	2A	US74981SAA42	AAA	Aaa	0.36%	Structured exposures to mortgage-backed, asset-backed and corporate securities
RAMS MORTGAGE SECURITIES PTY LIMITED	2004-1E	AU300RMM1016	AAA	Aaa	0.29%	Residential mortgage-backed securities
RESIDENTIAL ASSET SECURITIES CORPORATION	2004-KS5	US76110WYN00	A+	A2	0.21%	Residential mortgage-backed securities
RMAC	2003-NS2X	XS0171105439	AAA	Aaa	0.00%	Residential mortgage-backed securities
RMAC	2003-NS3X	XS0177532743	AAA	Aaa	0.96%	Residential mortgage-backed securities
RMAC 2003-NS1 PLC.	2003-NS1	XS0163011165	AAA	Aaa	0.80%	Residential mortgage-backed securities
RMS TRUST 2002-1	2002-1	AU000RM00033	AAA	Aaa	0.43%	Residential mortgage-backed securities
ROSETTA SA	I	XS0156925967	AAA	Aaa	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ROSETTA SA	I	XS0156926007	AA	Aa2	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SANTIAGO CDO LIMITED	2005-1A	US802884AA40	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SECURITIZED ASSET BACKED RECEIVABLES LLC	2004-NC1	US81375WAL00	A	A2	0.44%	Residential mortgage-backed securities
SECURITIZED ASSET BACKED RECEIVABLES LLC	2004-OP1	US81375WAC01	A	A2	0.18%	Residential mortgage-backed securities
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST	2005-HE1	US81375WGG50	A+	A2	0.26%	Residential mortgage-backed securities
SHERWOOD ABS CDO		US82437RAC51	AAA	Aaa	0.65%	Structured exposures to mortgage-backed, asset-backed and corporate securities

Schedule A

Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
SLM PRIVATE CREDIT STUDENT LOAN TRUST 2002-A	2004-A	US78443CBH60	AAA	Aaa	0.30%	Consumer asset-backed securities
SLM STUDENT LOAN TRUST	2003-C	US78443CAZ77	AAA	Aaa	0.49%	Consumer asset-backed securities
SOUNDVIEW HOME EQUITY LOAN TRUST	2006-WF2	US83612MAJ62	NR	A1	0.52%	Residential mortgage-backed securities
SOUNDVIEW HOME EQUITY LOAN TRUST	2006-WF2	US83612MAK36	NR	A2	0.10%	Residential mortgage-backed securities
STATIC REPACKAGING TRUST, LTD	2004-1A	US85233VAA98	AAA	Aaa	0.07%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL CDO (START) 2006-A LTD	2006-A	US85768VAC81	AA+	Aa1	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL CDO (START) 2006-B LTD	2006-B	US85768XAB64	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STERLINGMAX MBS LTD	I	XS0177867255	AAA	NR	0.61%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STRAITS GLOBAL ABS CDO 2004-1	2004-1	US86258PAB85	AAA	Aaa	1.22%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-AR5	US86360JAW18	AA-	A1	0.09%	Residential mortgage-backed securities
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-AR5	US86360JAX90	A+	A2	0.09%	Residential mortgage-backed securities
STRUCTURED ASSET MORTGAGE INVESTMENTS, INC	2005-AR7	US86359LQV44	AAA	Aaa	0.12%	Residential mortgage-backed securities
STRUCTURED ASSET SECURITIES CORPORATION	2005-WF4	US863576DK73	A	A2	0.17%	Residential mortgage-backed securities
TOURMALINE CDO	2005-1	US89155XAB91	AA	Aa2	1.12%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	0.41%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO II, LLC	2003-2	US894128AA50	AAA	Aaa	0.59%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
TRAPEZA CDO LLC	2003-3A	US89412MAA45	AAA	Aaa	1.31%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO LLC	2003-4A	US894126AA94	AAA	Aaa	0.63%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO LLC	2005-9A	US89413AAB70	NR	Aaa	0.35%	Structured exposures to mortgage-backed, asset-backed and corporate securities
UNION SQUARE CDO, LTD	2003-1A	US908393AA98	AAA	Aaa	0.70%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VENTURE CBO III CDO LTD.	2003-1A	US92327WAA09	AAA	Aaa	0.35%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VERMEER FUNDING LTD	2004-1A	US92344VAA17	AAA	Aaa	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VERTICAL CDO LTD.		US925345AE06	A	A2	0.24%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VICTORIA FALLS CLO, LTD.	2005-1A	US926244AC81	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VICTORIA FALLS CLO, LTD.	2005-HE1	US926244AE48	A	A2	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WACHOVIA CRE CDO 2006-1	2006-1	US92978CAA62	AAA	Aaa	0.91%	Commercial mortgage-backed securities
WAMU MORTGAGE PASSTHROUGH CERTIFICATES, SERIES 2005-AR17	2005-AR17	US92922F7X08	AAA	Aaa	0.67%	Residential mortgage-backed securities
WAMU MORTGAGE PASSTHROUGH CERTIFICATES, SERIES 2005-AR19	2005-AR19	US92925CBL54	AA+	Aa1	0.34%	Residential mortgage-backed securities
WAMU MORTGAGE PASSTHROUGH CERTIFICATES, SERIES 2005-AR19	2005-AR19	US92925CBN11	AA	Aa3	0.20%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2004-AR10	US92922FXJ29	AAA	Aaa	0.34%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR1	US939336X573	AAA	Aaa	0.45%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR13	US92922F5B06	A+	A1	0.26%	Residential mortgage-backed securities

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Credit Exposure A Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
WASHINGTON MUTUAL	2005-AR19	US92925CBJ09	AAA	Aaa	0.19%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2006-AR9	US93363DAN75	A+	Aa3	0.17%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2006-AR9	US93363DAP24	A	A1	0.14%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2007-OA3	US93364AAF93	AAA	Aaa	1.15%	Residential mortgage-backed securities
WILLIAM STREET FUNDING CORPORATION	2004-5	US969285AJ43	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WILLIAM STREET FUNDING CORPORATION		US969285AL98	AAA	Aaa	0.17%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WILLIAM STREET FUNDING CORPORATION	2006-2	US969285AN54	AAA	Aaa	0.52%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WMALT MORTGAGE PASS-THROUGH CERTIFICATES	2006-AR1	US93934FJS20	AAA	Aaa	0.61%	Residential mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
ACE SECURITIES CORP	2004-FM2	US004421GK37	AA	A2	0.42%	Residential mortgage-backed securities
ACE SECURITIES CORP.	2006-HE1	US004421WX73	A	Baa1	0.53%	Residential mortgage-backed securities
ACT 2005-RR DEPOSITOR CORP.	2005-RR	US00503NAA90	AAA	NR	0.86%	Commercial mortgage-backed securities
AEGIS ASSET BACKED SECURITIES TRUST	2004-6	US00764MCU99	A	A2	0.25%	Residential mortgage-backed securities
AIRCASTLE AIRCRAFT LEASE BACKED TRUST	2006-1	US00505HAA05	AAA	Aaa	1.71%	Commercial asset-backed securities
ALESCO PREFERRED FUNDING , LTD	13	US014495AA35	AAA	Aaa	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING III, LTD	III	US01448MAA71	AAA	Aaa	0.72%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING V, LTD	V	US01448TAA25	AAA	Aaa	1.69%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING, LTD.	6	US01448XAA37	AAA	Aaa	1.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALEUTIAN INVESTMENTS LLC		US01446EAF60	AAA	Aaa	0.97%	Commercial asset-backed securities
ALTIUS FUNDING LTD	2005-2	US02149WAD92	A	A2	0.54%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ANNINGTON FINANCE NO. 4 PLC	B3	XS0198259813	A	A2	0.23%	Commercial mortgage-backed securities
ARCHIMEDES FUNDING IV (CAYMAN) LTD.	4	US039549AA87	AAA	Aaa	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ASSET BACKED SECURITIES CORP HOME EQUITY	2005-HE2	US04541GQD78	A	A2	0.01%	Residential mortgage-backed securities
AVALON CAPITAL LTD 3	3	US05342RAD89	A	A2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
AVIATION CAPITAL GROUP TRUST	2003-2	US004448AA42	AAA	Aaa	1.05%	Commercial asset-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2005-2A	US07324SBN18	AAA	Aaa	0.95%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST 2005-4	2005-4A	US07324SCR13	AAA	Aaa	1.48%	Commercial mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
BEAR STEARNS ASSET BACKED SECURITIES, INC.	2006-HE3	US07387UHW45	A	A2	0.23%	Residential mortgage-backed securities
BLACKROCK SENIOR INCOME SERIES CORP.	2004-2	US09250FAG90	A	A2	0.33%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BROADWICK FUNDING, LTD.	2006-1A	US11161RAF91	A	A2	0.37%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CABRAL LTD	1	XS0125882323	NR	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CAPITAL ONE MULTI-ASSET EXECUTION TRUST		XS0203199509	A	A2	0.13%	Consumer asset-backed securities
CAPITAL TRUST RE CDO LTD.	2004-1A	US140574AA24	AAA	Aaa	0.70%	Commercial mortgage-backed securities
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AN33	AAA	Aaa	1.02%	Commercial mortgage-backed securities
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AC77	AA	Aa2	0.13%	Commercial mortgage-backed securities
CITIUS FUNDING LTD	2006-1	US17305CAD11	A	A2	0.19%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CLARE ISLAND B.V.	1	XS0143891132	AAA	Aaa	1.39%	Structured exposures to mortgage-backed, asset-backed and corporate securities
COAST CFO LTD	2005-1A	US190314AA24	AAA	Aaa	1.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST		US12667FU603	AAA	Aaa	2.68%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-AB1	US126673HG04	AAA	Aaa	0.91%	Residential mortgage-backed securities
CREST 2003-1, LTD.	2003-1	US22608SAE81	AAA	Aaa	1.56%	Commercial mortgage-backed securities
DEKANIA CDO	2003-1A	US244882AB20	AAA	NR	0.96%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DEKANIA CDO	2004-2A	US24488RAA95	AAA	Aaa	0.51%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
DENALI CAPITAL CLO IV LTD	IV	US24821PAB76	A	A2	1.02%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DOWNEY SAVINGS AND LOAN ASSOCIATION, FA	2004-AR1	US23332UAC80	AAA	Aaa	0.15%	Residential mortgage-backed securities
DRYDEN IX - SENIOR LOAN FUND 2005 PLC	2005-9A	US262483AB66	A	A1	0.51%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DRYDEN LEVERAGED LOAN CDO	2003-5A	US26243WAA99	AAA	Aaa	1.63%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DSL A MORTGAGE LOAN TRUST 2006-AR1	2006-AR1	US23332UGU25	A	A2	0.08%	Residential mortgage-backed securities
DUKE FUNDING, LTD.	2006-11	XS0261421480	AAA	Aaa	1.02%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FAIRHAZEL STREET	1	CEDAR26_28_C7 71567M_C	A	A2	0.89%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FAIRWAY LOAN FUNDING LIMITED	2006-1A	US30605KAE10	A	A2	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FIRST CLO LTD	2004-1A1	USG34935AD14_C	A	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FIXED-LINK FINANCE BV	G2-X	XS0125468230	AAA	Aaa	0.68%	Commercial mortgage-backed securities
FRANS 2003 PLC		XS0171588055	NR	Aaa	0.82%	Commercial asset-backed securities
FREMONT HOME LOAN TRUST	2004-D	US35729PGG90	A	A2	0.13%	Residential mortgage-backed securities
GALL 2005-1A A1L	2005-1A	US363631AA07	AAA	Aaa	1.65%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GALP INVESTMENT PLC	1	XS0171061475	NR	Aaa	0.75%	Commercial asset-backed securities
GEMSTONE CDO LTD		US36867VAE74	A	A2	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GEMSTONE CDO LTD	2004-1	US36867KAE10	A	A2	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
GLOBAL LEVERAGED CAPITAL CREDIT	2006-1A	US379372AA30	AAA	Aaa	0.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GOLDENTREE CAPITAL OPPORTUNITIES LP	2006-1A	US38136CAA80	AAA	Aaa	1.07%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GREENPOINT MORTGAGE FUNDING TRUST	2005-AR4	US39538WCN65	A+	A3	0.69%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2006-Ar4	US39539FAU84	NR	A1	0.46%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2006-AR6	2006-AR6	US39538BAP94	NR	A1	1.02%	Residential mortgage-backed securities
GREENPOINT MTA TRUST 2006-AR6	2006-AR6	US39538BAQ77	NR	A2	0.25%	Residential mortgage-backed securities
GSA TRUST	2004-11	US36242DQF32	AAA	Aaa	0.22%	Residential mortgage-backed securities
GSC PARTNERS CDO FUND, LIMITED	2006-7A	US36298AAC62	A	A2	0.31%	Structured exposures to mortgage-backed, asset-backed and corporate securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-12	2006-12	US41162DAN93	A-	A2	1.15%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-7	2006-7	US41161VAK61	A+	A2	0.31%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-9	2006-9	US41161XAJ54	A-	A1	0.59%	Residential mortgage-backed securities
HARVEST CLO SA	II	XS0216227370	AAA	Aaa	0.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
HERTZ VEHICLE FINANCING LLC	2005-2A	US42805RAS85	AAA	Aaa	1.53%	Consumer asset-backed securities
HOME EQUITY ASSET TRUST	2006-4	US437084VV50	A+	A2	0.13%	Residential mortgage-backed securities
ICG MEZZANINE FUND 2003 NO.1 FUNDING LIMITED	2003-1	XS0207113530	BBB+	A3	1.02%	Structured exposures to mortgage-backed, asset-backed and corporate securities
INDEEPENDENCE IV CDO, LTD	4	US453433AP90	AAA	Aaa	0.81%	Structured exposures to mortgage-backed, asset-backed and corporate securities
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR8	US45660N2L88	AAA	Aaa	0.36%	Residential mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
INDYMAC INDX MORTGAGE LOAN TRUST	2006-Ar4	US45661EBC75	A	A2	0.20%	Residential mortgage-backed securities
INTERMODAL CHASSIS ISSUANCE, LLC	2003-1	US45881WAA62	AAA	Aaa	0.34%	Commercial asset-backed securities
IVY LANE CDO 2006-1	2006-1	US46601QAC24	AAA	Aaa	1.40%	Structured exposures to mortgage-backed, asset-backed and corporate securities
JETBLUE AIRWAYS CORP	2004-2	US47714NAA54	AAA	Aaa	1.02%	Commercial asset-backed securities
KATONAH CAPITAL LLC	6	US48601QAD60	A	A2	0.15%	Structured exposures to mortgage-backed, asset-backed and corporate securities
KATONAH IV, LTD.	4	US48600PAA57	AAA	Aaa	0.58%	Structured exposures to mortgage-backed, asset-backed and corporate securities
KAZKOMMERTS DPR COMPANY	2006-B	XS0256195016	AAA	Aaa	1.65%	Commercial asset-backed securities
KNOLLWOOD CDO LTD.	2006-2A	US49916RAD26	AA	Aa2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LAGONDA 2006-2	2006-2	LAGONDA062A	AAA	Aaa	1.02%	Commercial mortgage-backed securities
LANDMARK CDO, LLC	2003-3	US51507JAE91	A-	A2	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LANDMARK V CDO LTD	2005-1A	US51506JAC45	A-	A2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LATITUDE CLO LTD.	2005-1A	US51829NAC56	A	A2	1.02%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LNR CDO LTD.	2003-1A	US50211MAA99	AAA	Aaa	1.78%	Commercial mortgage-backed securities
MADISON PARK FUNDING I, LTD	2005-1	US558176AD59	A	A2	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MAGNETITE CLO, LIMITED	2003-5	US55952SAC44	A	A2	0.15%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-WMC5	US59020UMJ15	AA	A1	0.48%	Residential mortgage-backed securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-WMC5	US59020UMK87	AA	A2	0.42%	Residential mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2006-HE1	US59020U3J29	A	A2	0.38%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-HE6	US61744CFE12	A	A2	0.41%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-HE7	US61744CGG50	A	A2	0.38%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-HE8	US61744CHD11	A+	A1	0.53%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-HE9	US61744CJW73	A+	A1	0.34%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC1	US61744CAX48	A	A2	0.25%	Residential mortgage-backed securities
MORGAN STANLEY CAPITAL I	2006-HE2	US617451FA24	A+	A2	0.13%	Commercial mortgage-backed securities
MORGAN STANLEY CAPITAL I	2006-SRR2	BCC0U7QW3	AAA	NR	1.02%	Commercial mortgage-backed securities
MORGAN STANLEY DEAN WITTER CAPITAL I INC	2003-NC4	US61746WF544	AA+	Aaa	0.53%	Residential mortgage-backed securities
NAUTILUS CDO	2007-4	US63910JAD72	A	NR	0.30%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NEW CENTURY HOME EQUITY LOAN TRUST 2004-3	2004-3	US64352VHY02	AA-	A1	0.38%	Residential mortgage-backed securities
NEW CENTURY HOME EQUITY LOAN TRUST 2004-3	2004-3	US64352VHZ76	A	A2	0.34%	Residential mortgage-backed securities
NORTH STREET REFERENCED LINKED NOTES	2005-9	USG66587AA77	AAA	Aaa	1.78%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NORTHWOODS CAPITAL LIMITED	2004-4A	USG66661AA01	AAA	Aaa	1.78%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAA45	AAA	Aaa	1.24%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OCTAGON INVESTMENT PARTNERS VI, LTD	VI	US67571YAE32	A-	A2	0.15%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OPTION ONE MASTER LOAN TRUST	2004-2	US68389FFF62	AAA	Aaa	0.00%	Residential mortgage-backed securities
OPTION ONE MASTER LOAN TRUST	2005-1	US68389FGP36	A	NR	0.51%	Residential mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
OPTION ONE MORTGAGE LOAN TRUST	2004-2	US68389FFH29	AA	A2	0.70%	Residential mortgage-backed securities
PAN-EUROPEAN INDUSTRIAL PROPERTIES	2	XS0148289746	AAA	Aaa	0.20%	Commercial mortgage-backed securities
PAN-EUROPEAN INDUSTRIAL PROPERTIES	3	XS0163580458	AAA	Aaa	0.66%	Commercial mortgage-backed securities
PAN-EUROPEAN INDUSTRIAL PROPERTIES	3	XS0163580615	AAA	Aa2	0.25%	Commercial mortgage-backed securities
PARK PLACE SECURITIES INC	2004-WCW1	US70069FAA57	AAA	Aaa	0.01%	Residential mortgage-backed securities
PHOENIX FUNDING LTD	2001-1	XS0125438670	AAA	Aaa	0.91%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECS XI	X	US74041WAA36	AAA	Aaa	1.10%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.77%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 15 LTD	15	US74041CAA71	AAA	Aaa	1.28%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 17 LTD	XVII	US74042EAA29	AAA	Aaa	1.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES XIV		US74041UAA79	AAA	Aaa	1.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM XIX	XIX	US74042HAA59	AAA	Aaa	0.64%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PUMA MASTERFUND P9	P9	AU300PUMA029	AAA	Aaa	0.49%	Residential mortgage-backed securities
RASPRO TRUST	2005-1	US75405RAA14	AAA	Aaa	1.44%	Commercial asset-backed securities
RESIDENTIAL ASSET MORTGAGE PRODUCTS, INC.	2006-NC2	US75156TAH32	A+	A2	0.13%	Residential mortgage-backed securities
RESIDENTIAL ASSET SECURITIES TRUST	2005-A5	US45660LJX82	AAA	Aaa	1.47%	Residential mortgage-backed securities
SECURITIZED ASSET BACKED RECEIVABLES LLC	2004-OP1	US81375WAC01	A	A2	0.86%	Residential mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
SECURITIZED ASSET BACKED RECEIVABLES LLC	2006-OP1	US81375WJM91	A-	Baa1	0.20%	Residential mortgage-backed securities
SIGNATURE QSPE	1	US82669YAA38	AAA	Aaa	0.18%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SILVERADO CLO LTD	2006-1	US82834WAJ80	A	A2	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SMART HOME REINSURANCE LIMITED	2006-1X	US83170GAE44	A+	A1	0.51%	Residential mortgage-backed securities
SOUNDVIEW HOME EQUITY LOAN TRUST	2006-WF2	US83612MAL19	NR	A3	0.64%	Residential mortgage-backed securities
STATIC RESIDENTIAL CDO (START) 2006-A LTD	2006-A	US85768VAE48	A-	A3	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL CDO (START) 2006-B LTD	2006-B	US85768XAB64	AAA	Aaa	0.64%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL TRUST	2005-A	US85768PAC14	A	A2	0.06%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL TRUST	2005-C	US85768TAG40	A-	A2	0.30%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STERLINGMAX MBS LTD	I	XS0177867255	AAA	NR	0.51%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STONE TOWER CLO LTD	2005-3	US86175NAD93	A	A2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST		US863579WU83	AAA	Aaa	0.24%	Residential mortgage-backed securities
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-Ar4	US86360QAV77	A	A2	0.18%	Residential mortgage-backed securities
TERWIN MORTGAGE TRUST	2004-9HE	US881561JW56	AAA	Aaa	0.42%	Residential mortgage-backed securities
TERWIN MORTGAGE TRUST 2003-8, LLC	2003-8HE	US881561CX03	AAA	Aaa	0.05%	Residential mortgage-backed securities
TITAN EUROPE PLC	2006-5A	XS0277726500	AAA	NR	1.27%	Commercial mortgage-backed securities

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Credit Exposure B Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
TRAPEZA CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	1.00%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO II, LLC	2003-2	US894128AA50	AAA	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO LLC	2003-3A	US89412MAA45	AAA	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO LLC	2003-5A	US89412RAA32	AAA	Aaa	0.88%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO VI, LLC	6	US89412UAA60	AAA	Aaa	0.76%	Structured exposures to mortgage-backed, asset-backed and corporate securities
US CAPITAL FUNDING III	III	US90342BAA17	AAA	Aaa	1.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VELOCITY CLO LTD	2004-1A	US92257GAB77	A	A2	0.22%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VENTURE CBO III CDO LTD.	2003-1A	US92327WAA09	AAA	Aaa	0.99%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VITESSE CLO LTD	2006-1	US928496AD08	A	A2	0.38%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WASHINGTON MUTUAL		US92922FZV39	AAA	Aaa	0.30%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR19	US92925CBQ42	A+	A2	0.31%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR8	US92922FS583	AAA	Aaa	0.37%	Residential mortgage-backed securities
WRIGHTWOOD CAPITAL REAL ESTATE CDO LTD	2005-1A	US982512AA32	AAA	Aaa	1.53%	Commercial mortgage-backed securities
ZING INVESTMENT GRADE LIMITED V	5	US98885YAA73	AAA	Aaa	0.89%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
ABACUS LTD	2005-4	US00256GAA31	AAA	Aaa	0.18%	Commercial mortgage-backed securities
ABACUS LTD	2006-NS1	US002573AA19	AAA	Aaa	0.57%	Commercial mortgage-backed securities
ABACUS LTD	2006-NS1	US002573AC74	AA	Aa2	0.21%	Commercial mortgage-backed securities
ABACUS LTD	2006-NS1	US002573AD57	AA-	Aa3	0.14%	Commercial mortgage-backed securities
ACCREDITED MORTGAGE LOAN TRUST	2004-3	US004375BP58	AAA	Aaa	0.11%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-FM2	US004421GL10	AA-	A3	0.04%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE2	US004421GU19	AA	A2	0.28%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE3	US004421HV82	AA-	A3	0.34%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE4	US004421JH70	AA+	Aa1	1.17%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE4	US004421JJ37	AA+	Aa2	0.98%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE4	US004421JM65	A+	A2	0.54%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-HE4	US004421JN49	A	A3	0.46%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-OP1	US004421EZ24_C	A	Baa1	0.05%	Residential mortgage-backed securities
ACE SECURITIES CORP	2004-RM2	US004421KA09	A+	A2	0.11%	Residential mortgage-backed securities
ACE SECURITIES CORP	2005-HE6	US004421ST18	A	Baa1	0.46%	Residential mortgage-backed securities
ACE SECURITIES CORP	2005-RM2	US004421NY57	A	A3	0.23%	Residential mortgage-backed securities
ACE SECURITIES CORP.	2005-HE4	US004421PV90	A	A3	0.41%	Residential mortgage-backed securities
ALESCO PREFERRED FUNDING , LTD	11A	US01450AAB61	NR	Aaa	0.91%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALESCO PREFERRED FUNDING, LTD.	7A	US01448YAB92	AAA	Aaa	0.67%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ALEXANDER PARK CDO, LTD	2004-1A	US014684AD66	A	A2	0.05%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ANNINGTON FINANCE NO. 4 PLC	B3	XS0198259813	A	A2	0.83%	Commercial mortgage-backed securities
ANTHRACITE CDO II LTD	2002	US03702SAA15	AAA	Aaa	0.17%	Commercial mortgage-backed securities
ANTHRACITE CDO LTD	2006-HY3A	US03703FAL40	A-	A3	0.10%	Commercial mortgage-backed securities
ANTHRACITE EURO CRE CDO	1	XS0276697272	NR	Aaa	0.34%	Commercial mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
ARBOR REALTY MORTGAGE SECURITIES SERIES 2004-1, LTD	2004-1	US03877VAA35	AAA	Aaa	1.07%	Commercial mortgage-backed securities
ASSET BACKED SECURITIES CORPORATION	2003-HE3	US04541GEM06	A	Aa3	0.05%	Residential mortgage-backed securities
ATTENTUS CDO LTD.	2006-1A	US049730AC83	AA	Aa2	0.41%	Structured exposures to mortgage-backed, asset-backed and corporate securities
AVALON CAPITAL LTD 3	3	US05342RAD89	A	A2	0.17%	Structured exposures to mortgage-backed, asset-backed and corporate securities
AVERY STREET CLO	2006-1A	US053643AG79	A	A2	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BANC OF AMERICA COMMERCIAL MORTGAGE INC	2005-2	US05947UM471	AAA	Aaa	0.61%	Commercial mortgage-backed securities
BAYBERRY FUNDING, LTD	2006-1A	US07272PAA84	AAA	Aaa	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BAYBERRY FUNDING, LTD	2006-1A	US07272PAC41	A	A2	0.17%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BAYVIEW COMMERCIAL ASSET TRUST		US07324SAX09	AAA	Aaa	0.60%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2004-2	US07324SAR31	AAA	Aaa	0.06%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2005-1	US07324SBF83	NR	Aaa	0.12%	Commercial mortgage-backed securities
BAYVIEW COMMERCIAL ASSET TRUST	2005-3A	US07324SCC44	NR	Aaa	0.53%	Commercial mortgage-backed securities
BEAR STEARNS ASSET BACKED SECURITIES I LLC	2004-HE11	US073879PA06	A-	A3	0.41%	Residential mortgage-backed securities
BEAR STEARNS ASSET BACKED SECURITIES I LLC	2005-HE1	US073879PS14	A	A2	0.31%	Residential mortgage-backed securities
BEAR STEARNS ASSET BACKED SECURITIES, INC.		US073879X453	AA	NR	0.11%	Residential mortgage-backed securities
BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC.	2005-PWR8	US07383F7Y89	NR	Aaa	0.69%	Commercial mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moody's Rating	Concentration	Asset Category
BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC.	2005-T18	US07383F5M69_C757774M_C	AAA	Aaa	0.46%	Commercial mortgage-backed securities
BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC.	2005-T18	US07383F5M69	AAA	Aaa	0.17%	Commercial mortgage-backed securities
BLACK DIAMOND CLO 2005-1 LTD	2005-1	US09202EAE68	A-	A2	0.21%	Structured exposures to mortgage-backed, asset-backed and corporate securities
BRASCAN REAL ESTATE FINANCIAL PARTNERS LLC	2004-1	US10550TAA79	AAA	Aaa	0.43%	Commercial mortgage-backed securities
BRASCAN REAL ESTATE FINANCIAL PARTNERS LLC	2004-1	US10550TAC36	A-	A3	0.11%	Commercial mortgage-backed securities
BROADWICK FUNDING, LTD.	2006-1A	US11161RAF91	A	A2	0.19%	Structured exposures to mortgage-backed, asset-backed and corporate securities
C-BASS LTD	15A	US124670AC45	A	A2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
C-BASS LTD	9A	US12497LAD01	AA	Aa1	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
CAPITAL ONE MULTI ASSET EXECUTION TRUST	2004-B3	US14041NBL47	A	A2	0.18%	Consumer asset-backed securities
CAPITAL TRUST RE CDO LTD.	2005-1A	US140558AA57	AAA	Aaa	0.41%	Commercial mortgage-backed securities
CAPITAL TRUST RE CDO LTD.	2005-1A	US140558AB31	AA	Aa2	0.17%	Commercial mortgage-backed securities
CAPITAL TRUST RE CDO LTD.	2005-1A	US140558AC14	A	A2	0.09%	Commercial mortgage-backed securities
CHL MORTGAGE PASS-THROUGH TRUST 2004-25	2004-25	US12669GKJ93	AAA	Aaa	0.39%	Residential mortgage-backed securities
CITIGROUP MORTGAGE LOAN TRUST, INC	2004-OPT1	US17307GJM15	A+	A1	0.45%	Residential mortgage-backed securities
CITIGROUP MORTGAGE LOAN TRUST, INC	2004-OPT1	US17307GJQ29	A-	Baa1	0.09%	Residential mortgage-backed securities
CITIGROUP MORTGAGE LOAN TRUST, INC	2004-RES1	US17307GKQ00	A+	A2	0.11%	Residential mortgage-backed securities
CITIGROUP MORTGAGE LOAN TRUST, INC.	2004-RES1	US17307GKR82	A	A3	0.04%	Residential mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-51	US12668ADE29	A	A2	0.43%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-56	US12668AMB88	A+	A1	0.09%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2006-OA11	US02147DAK72	A	A1	0.14%	Residential mortgage-backed securities
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2006-OA11	US02147DAL55	A	A2	0.14%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-10	US126673JX19	AA-	A2	0.18%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-11	US126673LT78	AA	Aa2	0.18%	Residential mortgage-backed securities
COUNTRYWIDE ASSET BACKED CERTIFICATES	2004-7	US126673DZ21	AAA	Aaa	0.10%	Residential mortgage-backed securities
COUNTRYWIDE ASSET-BACKED CERTIFICATES		US126673LD27	A	A2	0.23%	Residential mortgage-backed securities
DEKANIA CDO	2003-1A	US244882AB20	AAA	Aaa	0.80%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DEKANIA CDO	2004-2A	US24488RAA95	AAA	Aaa	0.16%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DRYDEN VIII-LEVERAGED LOAN CDO 2005	2005-8A	US26243YAC12	A	A2	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUCHESS CDO SA	1X	XS0131194226	AAA	Aaa	0.57%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUKE FUNDING IX	2005-9	US26450AAC18	A	A2	1.54%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUKE FUNDING VI LTD	2004-1	US264407AF46	A	A2	0.80%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUKE FUNDING VII LTD	2004-1A	US264403AC01	AA	Aa2	0.48%	Structured exposures to mortgage-backed, asset-backed and corporate securities
DUNHILL ABS CDO, LTD.	2004-1	US26545QAE98	AAA	Aaa	0.93%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
E*TRADE ABS CDO III, LTD.	2004-1	US26925JAB17	AAA	Aaa	0.54%	Structured exposures to mortgage-backed, asset-backed and corporate securities
E*TRADE ABS CDO III, LTD.	2006-5A	US26925WAC01	AA	Aa2	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ENCORE CREDIT RECEIVABLES TRUST 2005-2	2005-2	US126673J605	A	A3	0.25%	Residential mortgage-backed securities
EPIC PLC	MLDN	XS0251156435	A	A2	0.34%	Commercial mortgage-backed securities
FAIRHAZEL STREET	1	CEDAR26_28_C7 71567M_C	A	A2	1.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FIRST CLO LTD	2004-1A1	USG34935AD14	A	A2	0.19%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FIRST FRANKLIN MTG LOAN ASSET BACKED CERTIFICATES	2006-FF17	US32028KAJ51	AA-	Aa3	0.23%	Residential mortgage-backed securities
FIXED-LINK FINANCE BV	G2-X	XS0125468230	AAA	Aaa	0.80%	Commercial mortgage-backed securities
FORT POINT CDO LTD	2003-2A	US348522AA18	AAA	Aaa	1.67%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTIUS FUNDING, LTD	2006-1	US34958CAD65	A	A2	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTRESS CREDIT FUNDING LP	2005-1A	US34957LAD73	A	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTRESS CREDIT FUNDING LP	2006-3A	US34957RAG74	AA	Aa2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTRESS CREDIT FUNDING LP	2006-3A	US34957RAJ14	A	A2	0.89%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FORTRESS CREDIT FUNDING LP	2006-4A	US34957XAE94	A	A2	0.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FOUR CORNERS CLO	1A	US35083VAL18	A	A2	0.19%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
FRANKLIN CLO	4A	US352504AB03	AA	Aa2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
FREMONT HOME LOAN TRUST	2004-C	US35729PEV85	AA-	A2	0.17%	Residential mortgage-backed securities
FUND AMERICA INVESTORS III LTD	2004-3A	US80410JAD63	A-	A3	0.31%	Structured exposures to mortgage-backed, asset-backed and corporate securities
G-STAR LTD	2004-4	US36242CAF23	AA	Aa2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GALLATIN FUNDING LTD	2005-1	US363631AC62	A-	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GEMSTONE CDO LTD		US36868BAE02	A	A2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GEMSTONE CDO LTD		US36867VAE74	A	A2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GEMSTONE CDO LTD	2005-3A	US36868AAJ16	A	A2	0.48%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GLACIER FUNDING CDO	2004-2A	US37638VAB99	AAA	Aaa	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GLOBAL ENHANCED LOAN FUND S.A.	2005-1	US37945GAB05	A	A2	0.54%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GOLDENTREE CAPITAL OPPORTUNITIES LP	2006-1A	US38136CAD20	AA	Aa2	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GRAPHITE MORTGAGES PLC	2006-1	GRAPH_LSS	AAA	Aaa	0.68%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2005-AR4	US39538WCN65	A+	A3	0.13%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR1	US39538WFM55	AAA	Aaa	0.15%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR5	US39538AAS50	AA-	Aa3	0.16%	Residential mortgage-backed securities
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR5	US39538AAV89	A-	A3	0.14%	Residential mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
GREENPOINT MORTGAGE FUNDING TRUST	2007-AR2	US39539LAQ41	A+	A1	0.49%	Residential mortgage-backed securities
GSAMP TRUST	2004-AHL	US36242DHS53	A	A3	0.11%	Residential mortgage-backed securities
GSAMP TRUST	2004-NC2	US36242DHC02	A-	A3	0.18%	Residential mortgage-backed securities
GSAMP TRUST	2004-OPT	US36242DNV19	AA	A2	0.34%	Residential mortgage-backed securities
GSC ABS CDO LTD.	2005-1A	US362470AC01	A	A2	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
GSC PARTNERS CDO FUND, LIMITED	2006-7	US36298AAD46	AA	Aa2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-12	2006-12	US41162DAM11	A+	Aa3	0.91%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-12	2006-12	US41162DAN93	A-	A2	0.23%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-7	2006-7	US41161VAK61	A+	A2	0.11%	Residential mortgage-backed securities
HARBORVIEW MORTGAGE LOAN TRUST SERIES 2006-9	2006-9	US41161XAJ54	A-	A1	0.16%	Residential mortgage-backed securities
HARVEST CLO SA	II	XS0216228428	A	A2	0.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
HOME EQUITY ASSET TRUST	2004-7	US437084FW18	A+	A2	0.14%	Residential mortgage-backed securities
HUDSON STRAITS CLO LTD	2004-1A	US44413QAC50	AA	Aa2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
HUDSON STRAITS CLO LTD	2004-1A	US44413QAD34	A	A2	0.28%	Structured exposures to mortgage-backed, asset-backed and corporate securities
I-PREFERRED TERM SECURITIES IV, LTD	IV	US44984RAA68	AAA	Aaa	1.37%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ICG MEZZANINE FUND 2003 NO.1 FUNDING LIMITED	2003-1	XS0207113530	BBB+	A3	1.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
INDYMAC RESIDENTIAL ASSET BACKED TRUST	2005-A	US43708AAX00	A-	Baa1	0.11%	Residential mortgage-backed securities
JER CDO	2005-1A	US46614KAA43	AAA	Aaa	0.46%	Commercial mortgage-backed securities
JETBLUE AIRWAYS CORP	2004-2	US47714NAA54	AAA	Aaa	0.61%	Commercial asset-backed securities
JETBLUE AIRWAYS CORP	2004-2	US47714NAB38	AAA	Aaa	0.46%	Commercial asset-backed securities
JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES 2006-RR1	2006-RR1	US48123HAE36	A-	A3	0.32%	Commercial mortgage-backed securities
KATONAH CAPITAL LLC	6	US48601QAD60	A	A2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
KNOLLWOOD CDO LTD.	2006-2A	US49916RAE09	A	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LANDMARK CDO, LLC	2004-3	US51506DAE31	A-	A2	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LATITUDE CLO LTD.	2006-2A	US51829TAL26	AAA	Aaa	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LCM LIMITED PARTNERSHIP	3A	US50182CAC29	A	A2	0.16%	Structured exposures to mortgage-backed, asset-backed and corporate securities
LEHMAN XS TRUST	2005-9N	US525221GN14	AAA	Aaa	0.23%	Residential mortgage-backed securities
LNR CDO LTD.	2005-1A	US53944PAD42	A	A3	0.30%	Commercial mortgage-backed securities
LNR CDO LTD.	2006-1A	US53944MAA71	AAA	Aaa	0.11%	Commercial mortgage-backed securities
LNR CDO LTD.	2006-1A	US53944MAB54	AA	Aa2	0.23%	Commercial mortgage-backed securities
LNR CDO LTD.	2006-1A	US53944MAD11	A	A2	0.89%	Commercial mortgage-backed securities
LONG BEACH MORTGAGE LOAN TRUST	2004-4	US542514HY37	A+	A3	0.26%	Residential mortgage-backed securities
LONG BEACH MORTGAGE LOAN TRUST	2004-4	US542514HZ02	A	Baa1	0.08%	Residential mortgage-backed securities
LONG BEACH MORTGAGE LOAN TRUST	2005-1	US542514KD52	A	A2	0.14%	Residential mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
LONG HILL, LTD.	2006-1A	US54266TAE29	A-	A3	0.18%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MAGNETITE CLO, LIMITED	2003-5	US55952SAC44	A	A2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MARATHON REAL ESTATE CDO LTD	2006-1A	US565853AA65	AAA	Aaa	0.69%	Commercial mortgage-backed securities
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHU35	A+	A1	0.34%	Residential mortgage-backed securities
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHV18	A	A2	0.42%	Residential mortgage-backed securities
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHW90	A-	A3	0.33%	Residential mortgage-backed securities
MCG COMMERCIAL LOAN TRUST 2006-1	2006-1A	US55271KAQ40	AA	Aa2	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-OPT1	US59020UKP92	AA+	Aa1	0.09%	Residential mortgage-backed securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-OPT1	US59020UKQ75	AA	Aa2	0.11%	Residential mortgage-backed securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-WMC5	US59020UMJ15	AA	A1	0.43%	Residential mortgage-backed securities
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-WMC5	US59020UMK87	AA	A2	0.46%	Residential mortgage-backed securities
ML AAA CMBS PORTFOLIO		AAA_CMBSPORT	A+	Aa2	0.27%	Commercial mortgage-backed securities
ML AAA FINANCIALS 10_15%		AAAFIN10-15_C974798M_C	AAA	Aaa	1.03%	Structured exposures to mortgage-backed, asset-backed and corporate securities
ML AJ CMBS PORTFOLIO		AJ_CMBSPORT_C992167M_C	AAA	Aaa	0.69%	Commercial mortgage-backed securities
MM COMMUNITY FUNDING CORP.	2003-9X	US606867AA79	AAA	Aaa	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
MORGAN STANLEY ABS CAPITAL I	2004-HE9	US61744CJX56	A	A2	0.25%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-HE9	US61744CJY30	A-	A3	0.13%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC6	US61744CEV46	A	A2	0.43%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC7	US61744CFS08	A	A2	0.34%	Residential mortgage-backed securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
MORGAN STANLEY ABS CAPITAL I	2004-NC8	US61744CHS89	A+	A1	0.25%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2004-NC8	US61744CHT62	A	A2	0.23%	Residential mortgage-backed securities
MORGAN STANLEY ABS CAPITAL I	2005-NC1	US61744CKS43	A	A2	0.16%	Residential mortgage-backed securities
MORGAN STANLEY CAPITAL	2005-T17	US61745MW666	AAA	Aaa	0.68%	Commercial mortgage-backed securities
MORGAN STANLEY CAPITAL I	2005-IQ9	US61745M2H50	AAA	Aaa	1.14%	Commercial mortgage-backed securities
MORGAN STANLEY CAPITAL I	2006-SRR2	BCC0U7QW3	AAA	Aaa	0.91%	Commercial mortgage-backed securities
MORGAN STANLEY HOME EQUITY LOANS 2005-1	2005-1	US61744CLH78	A+	A1	0.11%	Residential mortgage-backed securities
MORGAN STANLEY INVESTMENT MANAGEMENT CORP	2005-1	US61748RAE99	A	A2	0.69%	Structured exposures to mortgage-backed, asset-backed and corporate securities
N-STAR REAL ESTATE CDO 2006-8	2006-8A	US62940FAC32	AAA	Aaa	0.57%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO 2006-8	2006-8A	US62940FAD15	AA+	Aa1	0.50%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO LTD		US62939WAA36	AAA	Aaa	0.62%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO LTD		US62939WAC91	A	A2	0.34%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO LTD	2005-3A	US629387AG68	A-	A3	0.55%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO LTD	2005-5	US62940HAE53	AA	Aa2	0.29%	Commercial mortgage-backed securities
N-STAR REAL ESTATE CDO LTD	2006-6A	US62940PAD96	A-	A3	0.23%	Commercial mortgage-backed securities
NAUTILUS CDO	2005-2	US639103AD22	A	A2	0.41%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NAUTILUS CDO	2006-3	US639099AD28	A	A2	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NEW CENTURY HOME EQUITY LOAN TRUST	2004-4	US64352VJN29	A	A2	0.23%	Residential mortgage-backed securities
NEW CENTURY HOME EQUITY LOAN TRUST 2004-3	2004-3	US64352VHY02	AA-	A1	0.34%	Residential mortgage-backed securities
NEW CENTURY HOME EQUITY LOAN TRUST 2004-3	2004-3	US64352VJA08	A-	A3	0.30%	Residential mortgage-backed securities
NEW CENTURY HOME EQUITY LOAN TRUST 2004-3	2005-3	US64352VLP49	A-	A3	0.56%	Residential mortgage-backed securities
NEWCASTLE CDO IV, LIMITED	2004-4A	US65105YAA01	AAA	Aaa	0.83%	Commercial mortgage-backed securities

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NORTH STREET REFERENCED LINKED NOTES	2005-9	USG66587AA77	AAA	Aaa	1.49%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NORTHWESTERLY CDO II	II	XS0199037531	A	A1	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAB28	AA	Aa2	0.23%	Structured exposures to mortgage-backed, asset-backed and corporate securities
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OCTAGON INVESTMENT PARTNERS VI, LTD	VI	US67571YAE32	A-	A2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
OPTION ONE MASTER LOAN TRUST	2004-3	US68389FFX78	A+	A2	0.19%	Residential mortgage-backed securities
OPTION ONE MASTER LOAN TRUST	2005-1	US68389FGP36	A	A2	0.11%	Residential mortgage-backed securities
PARK PLACE SECURITIES INC	2005-WCW2	US70069FLK11	AA-	A1	0.21%	Residential mortgage-backed securities
PEOPLE'S CHOICE HOME LOAN TRUST	2004-2	US71085PAX15	A+	A2	0.30%	Residential mortgage-backed securities
PREFERRED TERM SECS XI	X	US74041WAA36	AAA	Aaa	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECS XIV	XIV	US74041UAB52	AAA	Aaa	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 15 LTD	15	US74041CAB54	AAA	Aaa	0.19%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES 20 LTD	XX	US74042DAC02	AAA	Aaa	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES VI LTD	A-2	US74040YAB83	AAA	Aaa	0.91%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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PREFERRED TERM SECURITIES XIII	13	US74041AAA16	AAA	Aaa	0.80%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM SECURITIES XIV		US74041UAA79	AAA	Aaa	0.69%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREFERRED TERM XVIII	XVIII	US74042WAA27	AAA	Aaa	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PREMIUM EMERGING MANAGED CAPITAL BV	1	XS0159198331	AAA	Aa3	0.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
PULS CDO 2006-1 PLC	2006-1	XS0260584148	AAA	Aaa	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
RACE POINT CLO	2A	US74981SAA42	AAA	Aaa	0.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
RASPRO TRUST	2005-1	US75405RAA14	AAA	Aaa	1.04%	Commercial asset-backed securities
REGIONAL DIVERSIFIED FUNDING	2004-1	US75902XAA63	AAA	Aaa	0.32%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SAXON ASSET SECURITIES TRUST	2005-1	US805564RQ68	A+	A1	0.19%	Residential mortgage-backed securities
SECURITIZED ASSET BACKED RECEIVABLES LLC	2004-OP2	US81375WBR60	A-	Baa1	0.05%	Residential mortgage-backed securities
SECURITIZED ASSET BACKED RECEIVABLES LLC	2004-OP2	US81375WBP05	A+	A2	0.41%	Residential mortgage-backed securities
SILVERADO CLO LTD	2006-2A	US82835AAJ51	A	A2	0.34%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC REPACKAGING TRUST, LTD	2004-1	US85233VAC54	A	A2	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL CDO (START) 2006-A LTD	2006-A	US85768VAD64	AA-	Aa3	0.68%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL CDO (START) 2006-A LTD	2006-A	US85768VAE48	A-	A3	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities

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Credit Exposure C Issuer	Series	ISIN	S&P Rating	Moodys Rating	Concentration	Asset Category
STATIC RESIDENTIAL CDO (START) 2006-B LTD	2006-B	US85768XAF78	BBB	Ba1	0.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL TRUST	2005-A	US85768PAC14	A	A2	0.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL TRUST	2005-BA	US85768QAF28	A-	A3	0.45%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STATIC RESIDENTIAL TRUST	2005-C	US85768TAG40	A-	A2	0.17%	Structured exposures to mortgage-backed, asset-backed and corporate securities
STONE TOWER CLO LTD	2005-3	US86175NAD93	A	A2	0.16%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SUMMIT RMBS CDO, LTD	2005-1	US866244AB23	AAA	Aaa	0.46%	Structured exposures to mortgage-backed, asset-backed and corporate securities
SUMMIT RMBS CDO, LTD	2005-1	US866244AC06	AA	Aa2	0.69%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TITAN EUROPE 2006-3 PLC	2006-3A	XS0257769769	A	A3	0.14%	Commercial mortgage-backed securities
TRAFFORD CENTRE FIN LTD	A3	XS0222488396	AAA	Aaa	1.14%	Commercial mortgage-backed securities
TRAINER WORTHAM FIRST REPUBLIC CBO	3	US892881AD58	A	A2	0.78%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAINER WORTHAM FIRST REPUBLIC CBO	3A	US892881AA10	AAA	Aaa	0.58%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	0.26%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TRAPEZA EDGE CDO LTD		US89412LAB45	AAA	Aaa	0.14%	Structured exposures to mortgage-backed, asset-backed and corporate securities
TROPIC CDO CORP.	2004-4	US89707YAA29	AAA	Aaa	0.87%	Structured exposures to mortgage-backed, asset-backed and corporate securities
UNITED CAPITAL AVIATION TRUST		US90264FAE88	AAA	Aaa	2.66%	Commercial asset-backed securities

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US CAPITAL FUNDING I	I	US903329AA80	AAA	Aaa	1.13%	Structured exposures to mortgage-backed, asset-backed and corporate securities
US CAPITAL FUNDING II	II	US90390KAA25	AAA	Aaa	2.68%	Structured exposures to mortgage-backed, asset-backed and corporate securities
US CAPITAL FUNDING III	III	US90342BAA17	AAA	Aaa	1.56%	Structured exposures to mortgage-backed, asset-backed and corporate securities
US CAPITAL FUNDING III	III	US90342BAC72	AAA	Aaa	0.53%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VELOCITY CLO LTD	2004-1A	US92257GAB77	A	A2	0.25%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VERTICAL CDO LTD.		US925345AE06	A	A2	0.37%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VERTICAL CDO LTD.	2A	US925338AC98	AA	Aa2	0.11%	Structured exposures to mortgage-backed, asset-backed and corporate securities
VICTORIA FALLS CLO, LTD.	2005-HE1	US926244AE48	A	A2	0.27%	Structured exposures to mortgage-backed, asset-backed and corporate securities
WACHOVIA CRE CDO 2006-1	2006-1	US92978CAE84	A-	A3	0.46%	Commercial mortgage-backed securities
WAMU MORTGAGE PASSTHROUGH CERTIFICATES, SERIES 2005-AR19	2005-AR19	US92925CBP68	AA-	A1	0.42%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR13	US92922F4W51	AAA	Aaa	0.59%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR13	US92922F5B06	A+	A1	0.22%	Residential mortgage-backed securities
WASHINGTON MUTUAL	2005-AR19	US92925CBQ42	A+	A2	0.16%	Residential mortgage-backed securities
WELLS FARGO HOME EQUITY TRUST		US9497ERAH70	A-	Baa2	0.57%	Residential mortgage-backed securities