
UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of The Securities Exchange Act of 1934

Date of Report (Date of earliest event reported): March 10, 2011

AMERICAN INTERNATIONAL GROUP, INC.

(Exact name of registrant as specified in its charter)

Delaware

(State or other jurisdiction
of incorporation)

1-8787

(Commission File Number)

13-2592361

(IRS Employer
Identification No.)

180 Maiden Lane

New York, New York 10038

(Address of principal executive offices)

Registrant's telephone number, including area code: **(212) 770-7000**

(Former name or former address, if changed since last report.)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions ([see](#) General Instruction A.2. below):

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- Pre-commencement communications pursuant to Rule 13e4(c) under the Exchange Act (17 CFR 240.13e-4(c))

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Item 7.01 Regulation FD Disclosure

On March 10, 2011, American International Group, Inc. delivered a letter to the Federal Reserve Bank of New York (FRBNY) offering to repay the loan by the FRBNY to, and to purchase all of the assets of, Maiden Lane II LLC.

A copy of the letter is attached as Exhibit 99.1 to this Current Report on Form 8-K and incorporated into this Item 7.01 by reference.

Item 9.01. Financial Statements and Exhibits.

(d) Exhibits.

99.1 Letter of American International Group, Inc. to the Federal Reserve Bank of New York, dated March 10, 2011

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

AMERICAN INTERNATIONAL GROUP, INC.
(Registrant)

Date: March 10, 2011

By: /s/ Kathleen E. Shannon
Name: Kathleen E. Shannon
Title: Senior Vice President and Deputy General Counsel

EXHIBIT INDEX

Exhibit No.	Description
99.1	Letter from American International Group, Inc. to the Federal Reserve Bank of New York, dated March 10, 2011

[AIG LETTERHEAD]

March 10, 2011

Maiden Lane II LLC
c/o Federal Reserve Bank of New York
33 Liberty Street
New York, New York 10045

Federal Reserve Bank of New York, as Controlling Party and Senior Lender
33 Liberty Street
New York, New York 10045

Attention: Helen Mucciolo, Senior Vice President
Telecopy: (212) 720-1953
E-mail: helen.mucciolo@ny.frb.org

Attention: William Walsh, Assistant Vice President
Telecopy: (212) 720-5686
E-mail: william.walsh@ny.frb.org

Attention: Joyce M. Hansen, Deputy General Counsel and Senior Vice President
Telecopy: (212) 720-1756
E-mail: joyce.hansen@ny.frb.org

Re: Offer to Repay the Loan by the Federal Reserve Bank of New York to, and to Purchase All of the Assets of, Maiden Lane II

American International Group, Inc. (AIG) hereby submits an offer to purchase all of the residential mortgage backed securities (RMBS) owned by Maiden Lane II for \$15.7 billion in cash in accordance with the provisions of the attached term sheet.

AIG believes this offer is in the best interest of the U.S. Taxpayers, the U.S. Government and AIG itself. If accepted, this offer will substantially reduce the amount of outstanding government assistance to AIG; help AIG ensure that the U.S. government recoups all of the money it has invested in AIG; and guarantee that the Federal Reserve Bank of New York (FRBNY) earns a profit on its interest in Maiden Lane II while reducing the amount of AIG-related assets on the FRBNY's balance sheet.

On January 14, 2011, AIG completed its recapitalization plan with the U.S. Government when it:

(a) repaid in full the FRBNY revolving credit facility;

- (b) purchased in full the Preferred Interests of the FRBNY in the AIA and ALICO SPVs and transferred certain of the Preferred Interests in the ALICO and AIA SPVs to the U.S. Treasury Department; and
- (c) exchanged the AIG Preferred Shares held by the U.S. Treasury Department for AIG common stock, giving the U.S. Treasury Department approximately 92 percent ownership of AIG's outstanding common stock, and setting a path for the U.S. Treasury Department to monetize and exit its equity ownership in AIG over time.

In February, AIG paid the U.S. Treasury Department \$2.2 billion from the sale of AIG Star Life Insurance and AIG Edison Life Insurance to repay and retire Preferred Interests in the ALICO SPV. Earlier this week, AIG paid the U.S. Treasury Department \$6.9 billion from the proceeds of the sale of securities of MetLife, Inc., originally acquired by AIG in connection with the sale of ALICO, to repay and retire Preferred Interests in the ALICO and AIA SPVs.

As of the date of this letter, in addition to the U.S. Treasury Department's 92 percent common equity stake in AIG, AIG has an outstanding balance of AIA Preferred Interests to be repaid to the U.S. Government of approximately \$11 billion. However, AIG's outstanding assistance from the U.S. Government totals approximately \$39 billion as a result of a \$2 billion undrawn line of credit and an additional \$26 billion associated with the Maiden Lane II and III transactions.

AIG seeks to further reduce its outstanding U.S. Government assistance by repurchasing the assets of Maiden Lane II. Maiden Lane II was formed to help AIG alleviate the liquidity challenges in its securities lending program by purchasing from AIG approximately \$20.5 billion of RMBS. Since then, the conditions that necessitated Maiden Lane II in the first place have been resolved. Today AIG is a stable company, with a bright outlook and strong liquidity, positioned to match the Maiden Lane II assets with appropriate, longer-term insurance liabilities, not shorter-term liabilities.

AIG is uniquely positioned to purchase the Maiden Lane II assets as we currently hold the subordinated interest in Maiden Lane II. Maiden Lane II is structured such that the FRBNY is the senior lender, AIG is the subordinated lender, and the FRBNY owns a majority of the residual equity interest with AIG owning a minority residual equity interest. At the time that Maiden Lane II was formed, AIG's \$1 billion subordinated loan to Maiden Lane II represented the first loss position, such that if the value of the Maiden Lane II assets fell and Maiden Lane II was unable to pay its obligations, AIG suffered the initial losses. Since the original transaction was executed in December 2008, Maiden Lane II has paid the FRBNY interest incurred on the senior loans and reduced the principal balance of the senior loans. In addition, the value of the Maiden Lane II assets has increased. If the FRBNY accepts this offer, the loans that the FRBNY made to Maiden Lane II will be repaid in full, with interest, and the FRBNY will realize a profit of approximately \$1.5 billion on its residual equity interest in Maiden Lane II. In addition, the total outstanding assistance to AIG from the U.S. Government will be reduced by approximately \$13 billion to a total of approximately \$26 billion.

U.S. Taxpayers and the U.S. Government are best served by allowing AIG to purchase the Maiden Lane II assets now. This purchase transaction will accelerate the time period within which the U.S. Government will be able to terminate all of its assistance to AIG. AIG is offering to purchase all of the approximately 800 RMBS owned by Maiden Lane II in a single transaction and AIG will close this transaction promptly after the FRBNY accepts the offer. After closing, the FRBNY can remove Maiden Lane II from its balance sheet.

If the FRBNY does not accept AIG's offer (i) the U.S. Treasury Department, as owner of approximately 92 percent of AIG's common stock, will not benefit from the enhanced investment income that AIG will receive as a result of owning the assets and (ii) the FRBNY will need to retain the Maiden Lane II transaction on its balance sheet indefinitely. This scenario could potentially slow down the efforts of the U.S. Treasury Department to sell its AIG common stock and potentially decrease the proceeds received for the stock.

AIG has prepared extensively over the last year to make this offer and has conducted significant research in order to fully analyze the incremental benefits and risks of purchasing these securities. The organization has invested heavily in risk management with the hiring of professionals with backgrounds in mortgage risk management and development of required infrastructure and analytics. AIG anticipates that more than 98 percent of the Maiden Lane II securities will be classified as NAIC 1 securities by AIG's insurance company regulators, a classification that is assigned to obligations where credit risk is at its lowest relative to book value. At the proposed purchase price, the Maiden Lane II securities have an attractive risk/return profile to AIG. In addition, AIG has extensively evaluated the risk in the portfolio and has determined it is within AIG's overall risk tolerance for residential mortgage risk. AIG has discussed the potential for this transaction with its rating agencies and AIG does not expect the transaction to have a material effect on its ratings. It will, however, further improve AIG's current rating agency fixed charge and interest coverage metrics. It will also better balance the relative liquidity position of the holding company and its insurance subsidiaries. AIG has set aside the cash necessary to pay the purchase price in full and has strong liquidity reserves after giving effect to the transaction.

AIG looks forward to receiving your response to this offer. AIG reserves the right to change or withdraw this offer at any time.

Very truly yours,

/s/ Robert H. Benmosche
Robert H. Benmosche
President and Chief Executive Officer

PURCHASE AGREEMENT
Binding Term Sheet

March 10, 2011

Pursuant to that certain Asset Purchase Agreement, dated as of December 12, 2008 (as amended to date, the “**Asset Purchase Agreement**”), by and among the sellers party thereto (such entities, the “**Original Sellers**”), Maiden Lane II LLC (“**ML II**”), as buyer, the Federal Reserve Bank of New York (the “**FRBNY**”), as controlling party, American International Group, Inc. (“**AIG Inc.**”) and AIG Securities Lending Corp., as AIG agent, ML II purchased from the Original Sellers tranches of residential mortgage-backed securities. Pursuant to that certain Credit Agreement, dated as of December 12, 2008 (as amended to date, the “**Credit Agreement**”) among ML II, as Borrower, the FRBNY, as Controlling Party and as Senior Lender, and The Bank of New York Mellon, as Collateral Agent, the FRBNY made a loan to ML II to finance the purchase of the assets (the “**Senior Loan**”). Capitalized terms used but not defined herein, shall have the meanings ascribed thereto in the Credit Agreement and if not defined therein, the meaning ascribed thereto in the Asset Purchase Agreement.

Set forth below is a summary of proposed terms under which AIG Inc. would propose to enter into a Purchase Agreement (the “**AIG Inc. PA**”) with ML II and FRBNY, as Senior Lender and Controlling Party, pursuant to which one or more Buyers (as defined below) would purchase from ML II all of the assets (other than cash) owned by ML II as of the Cut-Off Date set forth below (each such asset, individually, an “**Asset**”, and collectively, the “**Assets**”).

I. PARTIES

Seller:	ML II
Buyer(s):	AIG Inc. and certain direct or indirect subsidiaries, including insurance company subsidiaries (such subsidiaries, the “ Insurance Companies ”)
Senior Lender:	FRBNY
Controlling Party:	FRBNY

II. PURCHASE AGREEMENT

Signing Date:	A date agreed to by the parties to the AIG Inc. PA.
Closing Date:	No later than April 6, 2011, or such other date agreed to by the parties to the AIG Inc. PA.

Purchase Agreement: On the Signing Date, Seller, AIG Inc., the Senior Lender and the Controlling Party will enter into the AIG Inc. PA. Under the AIG Inc. PA, AIG Inc. shall purchase, or arrange for one or more other Buyers to purchase on the Closing Date all of the Assets, in accordance with the procedures set forth herein and in the AIG Inc. PA. In connection with the purchase of any Assets by a Buyer, it is intended that such Buyer will execute a purchase agreement with Seller, the Senior Lender and the Controlling Party having terms substantially similar to those of the AIG Inc. PA but limited to the Assets to be purchased by such Buyer (all such purchase agreements, together with the AIG Inc. PA, are collectively referred to as the “PA”).

Assets: The Assets listed on Exhibit A hereto.

Asset Purchase Allocation: The Assets to be purchased by each Buyer under the related PA will be set forth in a schedule to such PA (each such schedule, an “**Asset Schedule**”). Each Asset Schedule will identify the specific Assets to be purchased by the related Buyer and the Purchase Price allocated to each such Asset.

On any date on or prior to 4 business days before the Closing Date, Buyers may modify the Asset Schedules to each PA to reallocate among Buyers the specific Assets being purchased by each Buyer on the Closing Date.

Purchase Price: The purchase price for the Assets will be (i) \$15,700,000,000 (the “**Initial Purchase Price**”) minus (ii) the amount of collections on, under or in respect of, the Assets received by Seller during the period from and including the Cut-Off Date to and including the Closing Date (such amount, the “**Purchase Price Adjustment**”).

The foregoing calculation of the Purchase Price Adjustment shall be subject to reconciliation as between Buyer and Seller to be completed within 30 days after the Closing Date.

Cut-Off Date: March 1, 2011, or such other date agreed to by the parties to the AIG Inc. PA.

Use of Proceeds: Upon receipt of proceeds from the purchase of the Assets under the PA, ML II will apply such proceeds in accordance with the Transaction Documents; provided that the Senior Loan, the Contingent Interest and the Deferred Purchase Price shall be paid in full on or prior to the second business day following the Closing Date.

Agreements of Seller, the Senior Lender and the Controlling Party:

Seller, the Controlling Party and the Senior Lender shall (i) fully cooperate in assisting Buyer in performing all due diligence, that Buyer shall reasonably request, and undertake all actions that, upon completion by Buyer of such due diligence, Buyer reasonably determines to be necessary or prudent to effectuate the purposes of the transaction outlined herein and (ii) provide all information, reports, audits documents and other materials relating to the Assets that any such party has, or is entitled to request or receive in any capacity.

III. CERTAIN DOCUMENTARY MATTERS

Representations and Warranties:

The PA shall contain standard representations and warranties deemed appropriate by each party thereto, including, without limitation: corporate existence; compliance with law; corporate power and authority; enforceability of the PA; no conflict with law or contractual obligations; no litigation; no default; no liquidation event; taxes; Federal Reserve regulations; ERISA; Investment Company Act; subsidiaries; use of proceeds; accuracy of disclosure. With respect to each Asset, Seller shall represent as of the Closing Date that it owns such Asset free and clear of all liens and has the unrestricted right to transfer such Asset.

Amendments:

The terms and conditions of the PA may not be amended, supplemented or otherwise modified absent the express written consent of each party thereto.

Further Assurances:

Under the PA (a) each of Seller, the Senior Lender, the Controlling Party and each Buyer will agree to execute and deliver all further documents, financing statements, agreements and instruments and to take all further actions that may be required under applicable law, or that any Buyer may reasonably request, in order to effectuate the transaction outlined herein; (b) if Seller receives a distribution or payment on any Asset purchased by a Buyer under the PA after the Closing Date, Seller shall promptly deliver such distribution or payment to, or at the direction of such Buyer; and (c) if requested by a Buyer, Seller will fully cooperate with such Buyer to amend, restructure, repackage and/or otherwise modify any of the Assets in preparation for purchase of such Assets by Buyer.

Governing Law and Forum:

State of New York

Counsel to Seller/Controlling
Party/Senior Lender:

Davis Polk & Wardwell LLP

Counsel to Buyers/AIG Inc.:

Weil, Gotshal & Manges LLP

The undersigned hereby accept and agree to the foregoing terms. AIG reserves the right to change or withdraw this term sheet at any time prior to its acceptance by the FRBNY and ML II.

Date: March ____, 2011

FEDERAL RESERVE BANK OF NEW YORK

By: _____
Name:
Title:

MAIDEN LANE II LLC

By: _____
Name:
Title:

AMERICAN INTERNATIONAL GROUP, INC.

By: _____
Name:
Title:

Exhibit A
List of Assets

Bond	CUSIP	Current Balance
AHM 2007-1 GA1A	026932AA1	221,077,223
AHM 2007-1 GA1B	026932AB9	5,600,000
ARMT 2005-11 5A1	007036UQ7	13,435,937
ARMT 2005-3 8A32	007036JF4	7,240,439
ARMT 2005-4 7A32	007036KP0	5,638,107
ARMT 2005-8 7A31	007036QU3	9,937,800
ARMT 2005-8 7A32	007036QV1	13,250,000
ARMT 2007-1 5A22	007037BH6	10,488,722
BAFC 2005-A 5A1	05946XQY2	5,741,224
BAFC 2005-A 5A2	05946XQZ9	2,328,385
BAFC 2005-A 5M1	05946XRH8	4,612,000
BAFC 2005-B 3A1B	05946XRY1	31,052,135
BAFC 2006-D 1A1	058933AA0	76,390,535
BAFC 2006-D 1A2	058933AB8	99,554,000
BAFC 2006-G 2A3	05950MAD2	220,999,000
BAFC 2006-G 2A4	05950MAE0	144,814,000
BAFC 2007-A 2A4	05952DAQ1	32,150,468
BAFC 2007-D 1A4	05952GAD3	37,072,000
BALTA 2004-12 1A1	07386HNQ0	20,910,381
BALTA 2005-10 11A1	07386HYW5	37,002,494
BALTA 2005-4 1A1	07386HSP7	18,732,838
BALTA 2005-5 1A3	07386HUA7	51,167,185
BALTA 2005-7 11A1	07386HVG3	69,823,134
BALTA 2006-1 11A1	07386HA92	20,080,727
BALTA 2006-2 11A1	07386HH46	44,056,467
BALTA 2006-3 1A1	07386HK26	55,242,044
BALTA 2006-4 11A1	073871AA3	41,980,036
BALTA 2006-4 13A1	073871AE5	58,146,544
BALTA 2006-5 1A1	073873AA9	68,864,212
BALTA 2006-6 1A1	073868AA9	68,658,181
BALTA 2006-7 1A1	073875AA4	67,227,629
BALTA 2006-8 1A1	07387QAA8	6,427,683
BALTA 2007-1 1A1	07386XAA4	32,549,570
BALTA 2007-3 1A1	07387RAA6	134,663,869
BCAP 2007-AA1 1A2	05530PAB8	30,000,000
BCAP 2007-AA1 1A3	05530PAC6	102,579,000
BSABS 2006-IM1 A2	07387UFE6	19,272,513
BSABS 2006-IM1 A3	07387UFW6	35,742,888
BSABS 2006-IM1 A5	07387UFY2	42,989,458
CFLX 2007-M1 1A2	16165YAB8	32,247,150
CMLTI 2006-AR9 1A2	17310RAB5	18,996,291
CWALT 2004-J5 2A3	12667FNG6	7,926,803
CWALT 2005-41 2A2	12667GS20	3,818,615
CWALT 2005-44 2A2B	12667G3U5	6,374,663
CWALT 2005-AR1 2A3A	12668A4S1	81,275,000
CWALT 2006-OA1 2A2	126694A40	6,034,297

Bond	CUSIP	Current Balance
CWALT 2006-OA11 A1B	02147DAB7	172,292,536
CWALT 2006-OA12 A1B	23243AAB2	85,429,766
CWALT 2006-OA12 A1C	23243AAC0	9,972,224
CWALT 2006-OA16 A1C	23242GAC8	160,300,000
CWALT 2006-OA16 A1D	23242GAD6	38,000,000
CWALT 2006-OA16 A4B	23242GAR5	44,849,401
CWALT 2006-OA17 1A1C	12668PAC6	49,991,131
CWALT 2006-OA17 1A1D	12668PAD4	14,044,994
CWALT 2006-OA8 2A3	02147CAF0	33,750,000
CWALT 2006-OA9 2A1B	02146YAD8	3,539,141
CWALT 2006-OC1 2A3A	12668BJU8	148,305,000
CWALT 2006-OC11 2A2A	23244JAC0	22,338,463
CWALT 2006-OC2 2A2	12668BRF2	40,738,361
CWALT 2006-OC7 2A2A	23243VAC4	9,647,523
CWALT 2006-OC8 2A2B	232434AD2	169,494,234
CWALT 2007-OH1 A1B	02150KAX7	17,000,000
CWALT 2007-OH1 A1C	02150KAY5	11,203,000
CWALT 2007-OH1 A2B	02150KBB4	7,000,000
CWALT 2007-OH1 A2C	02150KBC2	4,949,000
CWHL 2005-1 2A1	12669GRQ6	7,257,667
CWHL 2005-7 2A1	12669GNP2	1,313,165
CWL 2005-IM1 A2	1266733W0	25,621,844
CWL 2005-IM2 A4	126670FC7	11,000,000
CWL 2005-IM3 A3	126670JD1	97,179,269
DBALT 2006-AF1 A4	251510NC3	125,388,000
DBALT 2006-AR3 A5	25151AAE1	120,463,549
DBALT 2006-AR6 A4	25150RAD7	89,143,665
DBALT 2007-1 1A2	25151YAB5	19,916,407
DBALT 2007-1 1A3A	25151YAC3	139,392,000
DBALT 2007-AR2 A4	25151UAD9	8,661,603
DBALT 2007-AR2 A5	25151UAE7	9,436,000
DBALT 2007-AR2 A6	25151UAF4	4,042,007
DBALT 2007-AR2 A7	25151UAG2	4,309,000
DBALT 2007-AR3 1A3	25150VAC0	26,614,483
DBALT 2007-AR3 1A4	25150VAD8	26,433,686
DBALT 2007-AR3 2A2B	25150VBA3	139,340,000
DBALT 2007-AR3 2A4	25150VAL0	96,270,000
DBALT 2007-BAR1 A2	25151TAB6	5,344,797
DBALT 2007-BAR1 A4	25151TAD2	73,020,000
DBALT 2007-RMP1 A2	25150MAC0	76,279,361
DBALT 2007-RMP1 A3	25150MAD8	40,896,000
FRBPT 2000-FRB2 B1	336161AT1	463,989
GPMF 2006-AR4 A2A	39539FAC8	36,443,920
GPMF 2006-AR4 A3A	39539FAE4	188,086,660
GPMF 2006-AR5 A2A1	39538AAC0	33,232,131
GPMF 2006-AR5 A3A1	39538AAG1	57,795,215
GPMF 2006-AR6 A2A1	39538BAB0	33,881,189

Bond	CUSIP	Current Balance
GPMF 2006-AR6 A2A2	39538BAC8	23,725,133
GPMF 2006-AR6 A3A	39538BAE4	56,954,129
GPMF 2006-AR7 1A21	39538CAC6	34,500,000
GPMF 2006-AR7 1A22	39538CAD4	46,758,000
GPMF 2006-AR7 1A31	39538CAE2	60,000,000
GPMF 2006-AR8 1A2A	39539HAC4	30,008,034
GPMF 2006-AR8 1A3A	39539HAD2	180,048,204
GSAH 2007-S1 A1	781100AB8	101,313,043
GSR 2007-OA1 2A2	3622NAAD2	74,739,000
HASC 2005-NC2 1A	40430HBP2	3,211,373
HASC 2006-NC1 2A	40430HER5	16,555,565
HMBT 2004-1 2A	43739EAB3	23,147,562
HMBT 2004-2 A1	43739EAJ6	37,193,024
HMBT 2005-1 A1	43739EAP2	90,875,761
HMBT 2005-1 A2	43739EAQ0	18,312,127
HMBT 2005-2 A1	43739EAO0	6,103,286
HMBT 2005-3 A1	43739EBJ5	91,335,560
HMBT 2005-4 A1	43739EBSS	70,990,321
HMBT 2005-5 A1	43739ECB1	139,813,163
HMBT 2005-5 M1	43739ECD7	13,009,400
HMBT 2005-5 M2	43739ECE5	9,506,800
HMBT 2006-2 A1	43739HAA8	8,904,288
IMM 2003-11 1A1	45254NFY8	3,706,292
IMM 2004-10 2A	45254NLL9	774,346
IMM 2004-11 2A1	45254NMB0	22,801,887
IMM 2004-4 1A2	45254NHT7	13,839,895
IMM 2004-5 1A2	45254NJH1	22,543,488
IMM 2004-7 1A1	45254NKF3	18,643,389
IMM 2004-8 1A	45254NKQ9	9,343,372
IMM 2004-8 2A2	45254NKS5	3,831,770
IMM 2005-1 1A1	45254NML8	14,101,017
IMM 2005-1 2A2	45254NMP9	6,995,281
IMM 2005-2 1A1	45254NMY0	38,055,965
IMM 2005-3 A2	45254NNQ6	6,376,454
IMM 2005-4 1A1A	45254NPA9	33,552,183
IMM 2005-5 A1	45254NPU5	46,414,443
IMM 2005-6 1A1	45254NQG5	7,491,497
IMM 2005-8 1A	45254NRG4	79,453,272
IMM 2007-A A	452550AA4	105,111,194
IMSA 2004-3 1A4	45254TPX6	194,412
IMSA 2005-1 5A3	45254TRU0	11,878,422
IMSA 2006-2 1A11	45256VAA5	80,615,036
IMSA 2006-3 A6	45255RAX5	170,914,361
IMSA 2006-3 A7	45255RAZ0	26,212,984
IMSA 2006-4 A2C	45257BAD2	55,914,449
IMSA 2006-5 1A1B	45257EAB0	155,852,851
IMSA 2006-5 1A1C	45257EAC8	16,700,802

Bond	CUSIP	Current Balance
IMSA 2007-1 A2	452559AB3	200,000,000
IMSA 2007-1 A3	452559AC1	97,972,000
IMSA 2007-2 1A1A	452570AA2	3,854,490
IMSA 2007-2 1A1B	452570AB0	167,983,288
IMSA 2007-2 1A1C	452570AC8	82,093,208
IMSA 2007-3 A1B	45257VAB2	90,795,163
INDX 2005-AR31 5A1	45660LW96	49,491,039
INDX 2006-AR27 1A2	45661LAB4	158,100,460
INDX 2006-AR27 1A3	45661LAC2	11,367,893
INDX 2007-FLX1 A2	45668WAB3	15,000,000
INDX 2007-FLX1 A3	45668WAC1	46,890,000
INDX 2007-FLX2 A1B	45668RAB4	51,828,948
INDX 2007-FLX2 A1C	45668RAC2	17,228,805
INDYL 2007-L1 A1	45668QAA8	44,695,397
JPALT 2007-A1 1A3A	466287AC3	10,627,824
LXS 2007-10H 1A2	525237AB9	107,994,330
LXS 2007-10H 1A3	525237AC7	51,998,923
LXS 2007-8H A2	52524TAB0	168,057,784
LXS 2007-8H A3	52524TAC8	83,347,463
MANA 2007-A1 A2B	59023MAC4	18,309,387
MANA 2007-OAR4 A1	59025EAV8	79,689,705
MHL 2005-1 1A1	61913PAP7	37,900,446
MHL 2005-2 1A2	61915RAB2	7,206,094
MHL 2007-1 2A13	61915YAD3	44,472,682
MHL 2007-1 2A14	61915YAE1	17,324,237
MLCC 2003-F B1	5899292T4	871,808
MLCC 2004-G A2	59020UPA7	1,841,114
MLMI 2005-A6 2A2	59020UZH1	28,741,632
MSM 2006-9AR A4	61748JAD9	11,090,690
NAA 2005-AR4 5A1	65535VNA2	3,388,790
NAA 2005-AR4 5A2	65535VNB0	7,879,000
NAA 2005-AR5 3A2	65535VQH4	9,150,131
NAA 2005-AR5 3A3	65535VPY8	23,969,000
NAA 2005-AR6 4A1	65535VRK6	36,252,041
NAA 2006-AR1 5A1	65535VSF6	37,600,325
NAA 2007-1 2A2	65538NAB9	34,036,653
NAA 2007-1 2A3	65538NAC7	32,951,523
OPMAC 2005-2 A13	68383NAT0	8,454,309
OPMAC 2005-3 A1B	68383NBL6	3,353,999
OPMAC 2005-4 1A1B	68383NCC5	33,415,835
OPMAC 2005-4 1A1C	68383NCD3	47,190,000
OPMAC 2005-5 1A1C	68383NCX9	20,692,294
OPMAC 2005-5 1A1D	68383NCY7	41,107,000
OPMAC 2006-1 1A1B	68383NDV2	91,170,945
OPMAC 2006-1 1A1C	68383NDW0	77,617,000
OPMAC 2006-2 A1B	68384CAB2	103,626,005
OPMAC 2006-2 A1C	68384CAC0	41,694,230

Bond	CUSIP	Current Balance
PHHAM 2007-1 1A1	69337BAA2	111,403,535
PHHAM 2007-1 1A2	69337BAB0	58,737,000
PHHAM 2007-2 1A1	69337HAA9	1,504,346
PHHAM 2007-3 A1	69337MAA8	4,608,664
PHHAM 2007-3 A2	69337MAB6	79,013,000
RALI 2006-QO5 2A1	75114HAD9	42,115,274
RALI 2006-QO5 2A2	75114HAE7	14,439,522
RALI 2006-QO8 1A3A	75115FAD2	186,877,369
SAMI 2006-AR7 A11	86361HAP9	9,943,000
SARM 2004-8 B1	86359BWS6	42,591,485
SARM 2005-8XS A3	863579NY0	18,676,468
SASC 2005-OPT1 A2	86359DVC8	55,644,145
SASC 2005-OPT1 M1	86359DVF1	12,956,857
TBW 2007-2 A2A	872227AC7	73,874,860
TMST 2003-4 A1	885220DW0	3,111,795
TMST 2007-3 2A1	88522XAC5	38,060,778
WMALT 2007-HY1 A2A	93936AAB7	39,077,555
WMALT 2007-HY1 A3A	93936AAD3	36,150,523
WMALT 2007-OC2 A1	93936LAA5	8,829,507
WMALT 2007-OC2 A2	93936LAB3	40,557,721
CWHEL 2003-D A	126671ZJ8	179,781
CWHEL 2004-J 2A	126673HC9	3,796,062
CWHEL 2005-E 2A	126685AH9	44,871,632
CWHEL 2005-L A	126685BA3	1,364,628
CWHEL 2005-M A4	126685BW5	95,000,000
CWHEL 2006-C 2A	126685DJ2	35,937,882
CWHEL 2006-G 2A	23243JAB3	41,251,524
CWHEL 2007-A A	126682AA1	40,097,756
CWHEL 2007-C A	12670CAA5	60,569,237
GMACM 2003-HE1 A3	361856CK1	47,765,871
GMACM 2004-HE1 A3	361856CV7	41,030,471
GMACM 2004-HE3 A3	361856DL8	72,563,538
GMACM 2004-HE4 A3	361856DP9	53,367,289
GMACM 2005-HE1 A3	361856EC7	5,663,267
GMACM 2005-HE3 A3	361856EJ2	112,000,686
GMACM 2006-HE4 A2	38012UAB5	1,018,816
GMACM 2006-HE4 A3	38012UAC3	39,855,509
GPHE 2004-1 A	395385AQ0	657,185
GPMF 2006-HE1 AC	781100AA0	44,297,006
GSR 2007-HEL1 A	36245HAA9	35,106,557
INABS 2006-H2 A	45661DAA4	39,662,826
MSHLC 2003-1 A	55353WAA4	4,292,733
TMTS 2004-23HE A	881561PM0	11,380,035
ABFC 2006-OPT2 M1	00075XAG2	13,466,000
ABFC 2006-OPT2 M2	00075XAH0	12,000,000
ABSHE 2006-HE1 A3	04541GVJ8	15,462,188
ABSHE 2006-HE2 A3	04541GWE8	2,991,381

Bond	CUSIP	Current Balance
ABSHE 2006-HE3 M1	04541GXD9	70,472,000
ABSHE 2006-HE7 A5	04544QAE7	22,500,000
ABSHE 2007-HE2 A3	04544TAC5	20,998,000
ABSHE 2007-HE2 A4	04544TAD3	30,073,000
ACCR 2005-2 A2C	004375DC2	56,405,474
ACCR 2005-3 A2D	004375DT5	31,000,000
ACCR 2006-1 A3	004375EW7	74,828,383
ACCR 2006-1 A4	004375FG1	42,000,000
ACCR 2006-2 A3	00437NAC6	91,467,000
ACCR 2006-2 A4	00437NAD4	50,000,000
ACCR 2007-1 A4	00438QAD6	22,500,000
ACE 2005-SD1 A1	004421KJ1	450,935
ACE 2006-ASP1 A2D	004421VW0	12,500,000
ACE 2006-ASP2 A2C	004421XE8	15,839,557
ACE 2006-HE1 A2C	004421WP4	61,045,713
ACE 2006-HE3 M1	00441TAF0	24,845,000
ACE 2006-HE3 M2	00441TAG8	5,162,228
ACE 2006-NC1 A2C	004421US0	33,274,311
ACE 2006-NC1 A2D	004421UT8	67,164,000
ACE 2006-NC3 A2D	00442EAH8	44,745,000
ACE 2006-NC3 M1	00442EAJ4	16,046,000
ACE 2006-OP1 A2D	00442PAF7	42,758,000
ACE 2006-OP1 M1	00442PAG5	7,000,000
ACE 2007-ASP2 A2B	00442UAC3	14,000,000
ACE 2007-ASP2 A2C	00442UAD1	11,000,000
AMIT 2005-3 A2	00252FCD1	35,658,000
AMIT 2005-4 2A3S	00252FCS8	8,634,626
AMSI 2005-R1 A1B	03072SXR1	3,245,954
AMSI 2005-R3 A3D	03072SZW8	25,285,114
AMSI 2005-R9 A2C	03072SP41	9,430,000
ARSI 2004-W3 A3	040104FW6	4,986,796
ARSI 2005-W2 A2C	040104NC1	20,782,000
ARSI 2005-W3 A2C	040104PA3	17,961,492
ARSI 2006-W1 A2D	040104RG8	43,000,000
BASIC 2006-1 A2	06983NAB3	8,121,668
BASIC 2006-1 A3	06983NAC1	11,386,000
BAYV 2006-A 2A3	07325NCW0	29,405,670
BAYV 2006-B 2A3	07325NDS8	16,395,117
BAYV 2007-B 2A1	07324FAG5	867,192
BNCMT 2007-1 A4	05569GAD8	36,857,000
BNCMT 2007-2 A3	05569QAC8	89,897,000
BNCMT 2007-3 A4	05568QAD7	30,000,000
BSABS 2005-HE11 A2	0738793L0	9,136,341
BSABS 2005-HE11 A3	0738793M8	13,553,000
BSABS 2005-SD1 1A3	073877AC6	34,376,070
BSABS 2005-SD2 2A1	073877BQ4	12,005,487
BSABS 2005-SD3 2A1	073877CY6	14,866,594

Bond	CUSIP	Current Balance
BSABS 2005-SD4 2A1	073877EF5	12,427,092
BSABS 2005-TC1 M1	073879VF2	1,800,000
BSABS 2005-TC2 A2	073879D88	13,346,554
BSABS 2006-HE1 1A3	0738796N3	14,565,000
BSABS 2006-HE1 2A3	07387UBQ3	3,810,000
BSABS 2006-HE2 1A2	07387UEJ6	18,718,577
BSABS 2006-HE2 1A3	07387UEK3	14,310,000
BSABS 2006-HE3 A2	07387UHQ7	33,621,804
BSABS 2006-HE5 1A2	07388CAB6	9,847,683
BSABS 2006-SD2 A1	07388EAA4	4,017,610
BSABS 2006-SD2 A2	07388EAJ5	2,866,012
BSABS 2007-HE1 21A2	07389UAP4	50,325,000
BSABS 2007-HE3 1A2	073852AB1	53,601,000
BSABS 2007-HE3 1A3	073852AC9	32,461,000
BSABS 2007-HE4 1A2	07386RAB5	62,309,000
BSABS 2007-HE4 1A3	07386RAC3	63,813,000
BSABS 2007-HE5 1A2	073859AB6	27,092,000
BSABS 2007-HE5 1A3	073859AC4	32,856,000
BSSLT 2007-1 1A	07401WAA7	11,930,411
BSSLT 2007-1 2A	07401WAP4	17,780,407
BSSLT 2007-1 3A	07401WBA6	30,286,498
CARR 2005-FRE1 A3	144531EB2	18,478,688
CARR 2005-NC3 A2	144531CX6	2,801,941
CARR 2005-NC4 A3	78514RAC9	18,743,100
CARR 2006-NC1 A3	144531EW6	97,232,070
CARR 2006-NC1 A4	144531EX4	40,745,000
CARR 2006-NC4 A3	14453MAC8	108,721,000
CARR 2006-OPT1 A3	144531FL9	24,107,562
CARR 2007-HE1 A1	14454EAA9	10,844,996
CARR 2007-HE1 A3	14454EAC5	42,820,000
CARR 2007-HE1 A4	14454EAD3	19,963,000
CBASS 2005-CB4 M1	12489WMD3	7,000,000
CBASS 2005-CB5 M1	12489WMZ4	6,000,000
CBASS 2006-CB3 M1	12489WQY3	14,000,000
CBASS 2006-CB3 M2	12489WQZ0	6,672,406
CBASS 2006-CB6 A22	14986PAC7	1,972,247
CBASS 2006-CB9 M1	12465MAE4	19,281,748
CBASS 2007-CB6 A3	1248RHAC1	24,179,000
CFAB 2004-1 2A2	161546HZ2	596,143
CFLAT 2004-AQ1 A2	161542DN2	10,087,837
CMLTI 2003-HE3 A	17307GCU0	15,425,872
CMLTI 2003-HE4 A	17307GCZ9	8,440,928
CMLTI 2004-HE1 A	17307GGP7	12,375,301
CMLTI 2005-HE4 A2C	17307GP44	8,943,377
CMLTI 2006-NCB1 2A3	172978AD0	27,500,000
CMLTI 2006-WFH4 A4	17309SAD2	31,400,000
CMLTI 2007-AHL2 A3B	17312TAJ2	48,000,000

Bond	CUSIP	Current Balance
CMLTI 2007-AHL3 A3B	17312GAB7	32,151,000
CMLTI 2007-AMC1 A2B	17311BAB9	114,517,000
CMLTI 2007-AMC1 A2C	17311BAC7	11,405,000
CMLTI 2007-AMC2 A3B	17311XAB1	170,788,000
CMLTI 2007-AMC4 A2C	17313BAD3	36,285,000
CMLTI 2007-WFH3 A2	17313CAB5	120,244,173
CSMC 2006-CF1 A1	225470TY9	9,322,364
CWL 2003-BC3 A2	126671B47	247,957
CWL 2005-16 4AV3	126670PF9	30,704,459
CWL 2005-16 4AV4	126670PG7	71,308,000
CWL 2005-17 4A2A	126670RB6	66,734,046
CWL 2005-3 MV1	126673B43	18,087,586
CWL 2005-9 2A4	1266736Q0	11,873,243
CWL 2005-AB4 2A3	126670KM9	54,743,012
CWL 2005-AB5 2A2	126670QB7	15,042,144
CWL 2005-AB5 2A3	126670QC5	61,792,000
CWL 2006-1 AV3	126670TV0	12,542,000
CWL 2006-10 3AV3	12666PAU8	63,260,806
CWL 2006-11 3AV2	12666TAJ5	108,010,980
CWL 2006-11 MV1	12666TAL0	33,100,000
CWL 2006-16 2A2	23242FAC0	96,949,715
CWL 2006-21 M1	12667LAF9	26,100,000
CWL 2006-23 M1	12666CAF0	20,000,000
CWL 2006-25 2A3	12667TAD7	200,000,000
CWL 2006-25 M1	12667TAF2	40,000,000
CWL 2006-26 2A3	12668HAD2	164,548,000
CWL 2006-4 2A2	126670WT1	7,056,394
CWL 2006-5 2A2	126670YG7	15,425,433
CWL 2006-6 2A2	126670ZL5	45,474,461
CWL 2006-6 2A3	126670ZM3	25,000,000
CWL 2006-6 M1	126670ZN1	10,000,000
CWL 2006-8 2A3	045427AC5	175,000,000
CWL 2006-8 M1	045427AE1	38,000,000
CWL 2006-9 3AV3	12666RAU4	43,053,470
CWL 2006-9 MV1	12666RAW0	15,622,000
CWL 2006-ABC1 A2	23242NAB5	55,959,403
CWL 2006-BC1 2A2	126670XP8	10,200,018
CWL 2006-S10 A2	12668YAB9	114,273,294
CWL 2006-S10 A3	12668YAC7	75,506,874
CWL 2007-1 M1	23245CAF7	51,000,000
CWL 2007-10 2A3	23246BAJ0	103,206,000
CWL 2007-11 2A3	23247LAC2	106,697,000
CWL 2007-5 2A2	12668KAC7	35,000,000
CWL 2007-5 2A3	12668KAD5	143,352,000
CWL 2007-6 2A2	12669LAC4	49,897,000
CWL 2007-6 2A3	12669LAD2	92,794,000
CWL 2007-7 2A3	12669VAD0	62,461,000

Bond	CUSIP	Current Balance
CWL 2007-8 2A3	12669WAE6	50,000,000
CWL 2007-8 2A4	12669WAF3	24,027,000
CWL 2007-BC1 M1	12668TAF1	9,375,000
CWL 2007-BC2 2A2	12669QAC3	11,358,000
CWL 2007-BC2 2A3	12669QAD1	47,554,000
CWL 2007-BC3 2A3	23246LAD1	25,000,000
CWL 2007-S2 A4V	12670BAL3	26,026,984
CWL 2007-S3 A2	12670HAB2	132,835,383
CXHE 2004-B M2	152314JW1	1,670,105
CXHE 2006-A AV3	15231AAC0	44,501,223
FBRSI 2005-1 A2	30246QAB9	21,349,858
FFMER 2007-3 A2C	59024VAG4	54,210,000
FFMER 2007-4 2A3	59025CAD2	61,548,000
FFML 2004-FF10 A3	32027NMH1	8,530,498
FFML 2004-FF5 A3C	32027NKU4	14,231,815
FFML 2004-FFH3 1A2	32027NMD0	10,456,055
FFML 2005-FF1 A1B	32027NQF1	3,082,119
FFML 2005-FF7 A4	32027NUJ8	2,841,777
FFML 2005-FF9 A3	32027NVU2	20,463,474
FFML 2006-FF1 2A3	32027NYP0	82,416,249
FFML 2006-FF1 2A4	32027NYQ8	16,041,000
FFML 2006-FF10 A4	32028HAD5	28,031,000
FFML 2006-FF11 M1	32028PAG0	24,000,000
FFML 2006-FF14 M1	32027LAG0	9,239,964
FFML 2006-FF16 2A4	320275AE0	28,000,000
FFML 2006-FF18 M1	32029AAF4	25,122,503
FFML 2006-FF2 A4	32027NA27	39,706,219
FFML 2006-FF2 A5	32027NA35	15,397,000
FFML 2006-FF2 M1	32027NA43	19,527,220
FFML 2006-FF3 A2B	362334AU8	39,837,015
FFML 2006-FF5 2A4	32027EAF8	25,000,000
FFML 2006-FF6 A3	31561EAC9	61,180,592
FFML 2006-FF7 2A3	320277AE6	60,505,533
FFML 2006-FF8 IIA3	320278AC8	15,000,000
FFML 2006-FF9 2A3	320276AE8	121,946,000
FFML 2006-FFH1 A4	32027NZL8	7,500,000
FFML 2007-FF1 M1	32028TAF4	8,774,160
FFML 2007-FF2 A2C	32029GAD6	201,362,629
FFML 2007-FF2 A2D	32029GAE4	64,976,385
FFML 2007-FFC A2A	32029HAB8	34,830,741
FMIC 2005-3 2A2	31659TEG6	44,248,076
FMIC 2006-1 A2	31659TEY7	71,797,674
FMIC 2006-3 2A4	316599AE9	15,000,000
FNLC 2005-1 A	32113JAA3	40,220,693
GEWMC 2005-1 A2C	367910AD8	6,203,646
GPMF 2005-HY1 1A1B	39538WBM9	14,259,250
GSAA 2005-11 3A1	362341QF9	42,035,087

Bond	CUSIP	Current Balance
GSAA 2005-14 2A3	362341ZV4	83,800,000
GSAA 2005-15 2A3	362341D89	114,715,000
GSAA 2005-8 A3	362341CT4	33,732,000
GSAA 2006-1 A3	362341Z44	91,078,566
GSAA 2006-12 A2A	362381AS4	31,836,966
GSAA 2006-2 2A2	3623415R6	10,315,052
GSAA 2006-2 2A4	362334AA2	18,946,000
GSAA 2006-3 A3	362334BS2	74,637,540
GSAMP 2005-WMC3 A2B	362341L49	7,514,721
GSAMP 2006-HE1 A2D	3623414S5	13,102,000
GSAMP 2006-HE2 A2	362334LG7	21,923,444
GSAMP 2006-HE3 A2C	36244KAD7	51,980,000
GSAMP 2006-HE8 A2C	3622M8AD8	85,335,000
GSAMP 2006-HE8 M1	3622M8AF3	45,700,000
GSAMP 2006-SD2 A2	362405AB8	16,227,000
GSAMP 2007-NC1 A2C	3622MGAD0	136,365,000
GSAMP 2007-NC1 A2D	3622MGAE8	79,824,000
GSAMP 2007-NC1 M1	3622MGAF5	58,966,393
HASC 2005-OPT1 M1	40430HCA4	33,491,000
HASC 2006-OPT1 2A4	40430HDD7	8,000,000
HASC 2006-OPT3 3A3	40430HFL7	18,069,152
HASC 2006-OPT3 M2	40430HFP8	7,000,000
HASC 2006-OPT4 M1	40430KAH4	29,000,000
HASC 2006-WMC1 A3	40430MAD9	84,942,851
HASC 2007-OPT1 2A3	40431JAD5	28,466,000
HASC 2007-OPT1 M1	40431JAF0	17,396,000
HASC 2007-OPT1 M2	40431JAG8	6,000,000
HASC 2007-WF1 2A3	40431RAD7	58,647,000
HEAT 2006-4 M1	437084VR4	41,000,000
HELT 2007-FRE1 2AV2	43710XAC2	22,355,000
HELT 2007-FRE1 2AV3	43710XAD0	33,800,000
HEMT 2005-HF1 A1	2254W0LE3	17,971,938
HEMT 2007-2 2A2	43710DAC6	15,280,645
HEMT 2007-2 2A3	43710DAD4	6,791,398
HEMT 2007-2 2A4	43710DAE2	3,056,129
HFCHC 2005-1 A	40430GAA8	46,889,414
HFCHC 2005-2 A1	40430GAC4	32,117,594
HFCHC 2005-2 M2	40430GAF7	586,355
HFCHC 2005-3 A1	40430GAG5	20,992,418
HFCHC 2006-1 A1	40430WAA3	35,752,511
HFCHC 2006-1 A2	40430WAB1	22,881,607
HFCHC 2006-1 M1	40430WAC9	15,062,533
HFCHC 2006-1 M2	40430WAD7	10,725,753
HFCHC 2006-2 A2	40430YAB7	30,962,571
HFCHC 2006-2 M1	40430YAC5	21,491,666
HFCHC 2006-2 M2	40430YAD3	14,570,621
HFCHC 2006-3 A4	40430XAG8	68,000,000

Bond	CUSIP	Current Balance
HFCHC 2006-3 M1	40430XAH6	18,000,000
HFCHC 2006-3 M2	40430XAJ2	10,000,000
HFCHC 2006-4 M1	40430VAH0	49,680,000
HFCHC 2006-4 M2	40430VAJ6	21,500,000
HFCHC 2007-1 A2V	40431FAF8	14,350,000
HFCHC 2007-1 A3V	40431FAH4	17,100,000
HFCHC 2007-1 A4	40431FAJ0	24,300,000
HFCHC 2007-1 AM	40431FAB7	11,998,548
HFCHC 2007-1 AS	40431FAA9	19,197,676
HFCHC 2007-1 M1	40431FAK7	20,200,000
HFCHC 2007-1 M2	40431FAL5	20,000,000
HFCHC 2007-2 A2V	40431MAF3	9,226,434
HFCHC 2007-2 A3V	40431MAH9	10,000,000
HFCHC 2007-2 A4	40431MAJ5	30,000,000
HFCHC 2007-2 AM	40431MAB2	24,470,136
HFCHC 2007-2 AS	40431MAA4	24,470,135
HFCHC 2007-2 M1	40431MAK2	8,000,000
HFCHC 2007-2 M2	40431MAL0	5,000,000
HLMLT 2005-1 A3	43718RAD5	23,144,886
INABS 2006-E 2A4	43709XAF8	30,000,000
INABS 2007-B 2A2	43710EAD2	63,693,501
INABS 2007-B 2A3	43710EAE0	32,651,000
INDS 2006-2B A	43709KAA7	37,372,818
INDS 2007-1 A	43708DAA4	23,516,006
IXIS 2006-HE1 A4	45071KDE1	24,000,000
IXIS 2006-HE3 A3	46602UAC2	150,000,000
IXIS 2007-HE1 A3	45073DAC2	42,857,137
IXIS 2007-HE1 A4	45073DAD0	43,809,519
JPMAC 2006-ACC1 M2	46628RAG0	17,500,000
JPMAC 2006-CH1 A5	46629TAE0	20,000,000
JPMAC 2006-CH2 AV5	46629QAW6	66,197,000
JPMAC 2006-HE2 A4	46625SAD8	15,844,000
JPMAC 2006-WMC1 A4	46626LHT0	105,900,485
JPMAC 2006-WMC2 A4	46628TAD3	70,305,000
JPMAC 2006-WMC4 A5	46630BAF3	76,756,082
JPMAC 2007-CH4 A4	46630CAD6	20,000,000
JPMAC 2007-CH5 A4	46631KAD7	40,000,000
JPMAC 2007-HE1 AV3	46630KAT3	38,300,000
LBMLT 2006-11 2A3	542512AD0	101,118,112
LBMLT 2006-5 2A3	54251PAD9	74,602,185
LXS 2005-10 1A3	525221FP7	4,969,004
LXS 2005-10 1A4	525221FQ5	26,985,731
LXS 2005-3 1A3	525221AC1	51,188,415
LXS 2005-4 1A3	525221CA3	53,736,519
LXS 2005-4 1A4	525221CB1	5,964,512
LXS 2005-6 1A3	525221CV7	7,800,648
LXS 2005-6 1A4	525221CW5	27,342,000

Bond	CUSIP	Current Balance
LXS 2005-8 1A3	525221DT1	47,274,000
LXS 2006-11 1A2	52522WAB5	153,824,559
LXS 2006-11 1A3	52522WAC3	63,732,873
LXS 2006-13 1A2	52523LAB8	114,149,225
LXS 2006-13 1A3	52523LAC6	41,552,000
LXS 2006-15 A2	52523MAB6	40,051,000
LXS 2006-15 A3	52523MAC4	40,000,000
LXS 2006-19 A2	52523YAB0	92,392,017
LXS 2006-20 A2	52523QAB7	104,927,482
LXS 2006-20 A3	52523QAC5	71,248,656
LXS 2006-3 A3	525221JJ7	22,658,000
LXS 2006-7 2A2	52522EAD1	54,050,764
LXS 2006-7 2A3A	52522EAE9	28,442,349
LXS 2006-8 2A3	52522HAE2	32,521,780
LXS 2006-8 2A4A	52522HAF9	16,479,000
LXS 2006-9 A1B	52523DAB6	175,824,013
LXS 2006-9 A1C	52523DAC4	71,637,000
LXS 2006-GP1 A2A	52522RAB6	26,821,166
LXS 2006-GP3 3A2A	525228AH5	31,980,419
LXS 2006-GP3 3A3A	525228AK8	74,230,947
LXS 2006-GP4 3A2A	525161AH8	79,443,659
LXS 2006-GP4 3A3A	525161AK1	122,563,524
LXS 2007-1 1A4	525241AD7	33,580,351
LXS 2007-11 A1	525249AA6	3,771,589
LXS 2007-11 A2	525249AB4	89,924,842
LXS 2007-11 A3	525249AC2	46,219,988
LXS 2007-3 2A2	525245AG1	79,771,000
LXS 2007-3 2A3	525245AH9	40,805,000
LXS 2007-9 1A2	52524MAC3	81,023,780
LXS 2007-9 1A3	52524MAD1	40,185,490
MABS 2005-NC2 A3	57643LMN3	97,808,593
MABS 2006-AM1 A3	57643LQB5	22,409,000
MABS 2006-AM2 A3	57645FAC1	29,720,000
MABS 2006-AM2 M1	57645FAD9	18,615,000
MABS 2006-AM2 M2	57645FAE7	4,183,000
MABS 2006-AM2 M3	57645FAF4	3,501,000
MABS 2006-AM3 A3	57645EAC4	30,000,000
MABS 2006-HE1 A3	57643LQT6	12,954,985
MABS 2006-HE2 A3	57644UAE5	16,760,000
MABS 2006-HE2 M1	57644UAG0	2,657,084
MABS 2006-NC2 M1	55275BAF4	7,577,644
MABS 2006-NC3 A5	55275RAE2	52,105,000
MABS 2006-WMC1 A3	57643LRK4	32,264,252
MLMI 2005-HE2 A2B	59020US22	7,289,363
MLMI 2006-HE1 A2C	59020U3C7	24,255,652
MLMI 2006-HE1 A2D	59020U3D5	19,554,000
MLMI 2006-HE3 A3	590212AC0	93,192,000

Bond	CUSIP	Current Balance
MLMI 2006-HE5 A2C	59022QAD4	117,353,000
MLMI 2006-HE5 M1	59022QAF9	50,235,000
MLMI 2006-HE5 M2	59022QAG7	24,753,944
MLMI 2006-OPT1 M1	59022VAF8	49,884,000
MLMI 2006-OPT1 M2	59022VAG6	35,826,000
MLMI 2007-MLN1 A2C	59024UAD3	114,600,000
MSAC 2004-HE1 A4	61746REV9	939,550
MSAC 2005-HE1 A1MZ	61744CKG0	343,224
MSAC 2006-HE2 A2C	617451EU9	81,837,161
MSAC 2006-HE3 A2C	61749HAD2	23,549,407
MSAC 2006-WMC1 A2B	61744CXL5	10,006,483
MSAC 2006-WMC1 A2C	61744CXM3	25,000,000
MSAC 2007-HE5 A2B	61753KAC0	29,500,000
MSAC 2007-HE5 A2C	61753KAD8	77,000,000
MSAC 2007-HE6 A3	61755CAC6	68,000,000
MSAC 2007-NC1 A2D	617505AE2	17,385,000
MSAC 2007-NC2 A2C	61753NAE0	57,000,000
MSAC 2007-NC2 A2D	61753NAF7	30,000,000
MSAC 2007-NC3 A2B	61755AAC0	52,980,000
MSAC 2007-NC3 A2C	61755AAD8	71,000,000
MSAC 2007-NC3 A2D	61755AAE6	26,000,000
MSAC 2007-NC4 A2C	61755EAD0	42,140,187
MSHEL 2006-1 A2C	61744CWX0	55,000,000
MSHEL 2006-2 A4	61744CYP5	32,000,000
MSIX 2006-1 A3	61749QAD2	39,317,578
MSM 2006-16AX 2A2	617487AC7	53,309,639
MSM 2007-2AX 2A2	61751TAC3	28,549,717
MSM 2007-2AX 2A3	61751TAD1	9,788,474
MSM 2007-5AX 2A2	61751GAC1	5,718,828
MSM 2007-5AX 2A3	61751GAD9	8,251,452
NAA 2006-S1 A2	65535VTP3	8,125,227
NCHET 2005-2 A1ZC	64352VKN0	12,677,261
NCHET 2005-4 A2B	64352VMS7	7,713,149
NCHET 2005-B A2C	64352VNH0	121,638,422
NCMT 2006-1 A3	65106AAL7	93,109,146
NCMT 2006-1 A4	65106AAM5	106,279,000
NCMT 2007-1 2A2	65106FAC6	27,683,000
NCMT 2007-1 2A3	65106FAD4	34,007,000
NHEL 2006-1 M1	669884AF5	40,000,000
NHEL 2006-3 M1	66988WAF3	41,550,000
NHEL 2006-4 A2C	66988XAC8	72,382,000
NHEL 2006-6 A2C	66988RAD9	30,000,000
NHEL 2006-6 A2D	66988RAE7	45,475,000
NHELI 2006-HE2 A3	65536MAC1	24,547,819
NSTR 2006-B AV4	63860FAD5	59,274,000
NSTR 2007-A AV3	63860HAC3	35,000,000
NSTR 2007-A AV4	63860HAD1	39,000,000

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NSTR 2007-B 2AV2	63860LAC4	58,395,000
NSTR 2007-B 2AV3	63860LAD2	28,708,000
NSTR 2007-C 2AV3	63860KAD4	10,000,000
NSTR 2007-C 2AV4	63860KAE2	42,306,000
OOMLT 2005-1 A1B	68389FGF5	970,469
OOMLT 2005-2 M1	68389FHB3	8,200,000
OOMLT 2005-4 A3	68389FJF2	12,232,796
OOMLT 2005-5 A3	68389FJW5	5,217,239
OOMLT 2006-3 2A4	68389BAP8	30,000,000
OOMLT 2006-3 M2	68389BAE3	11,084,443
OOMLT 2007-6 2A3	68403KAC9	10,000,000
OOMLT 2007-6 2A4	68403KAD7	14,451,000
OOMLT 2007-CP1 2A3	68402YAD8	10,190,000
OOWLT 2002-1 A1	68400XAK6	189,356
OWNIT 2005-4 A2A2	69121PAV5	5,173,591
OWNIT 2005-4 A3	69121PAX1	12,000,000
OWNIT 2005-5 A2B	69121PBT9	10,693,351
OWNIT 2006-4 A2C	69121QAD3	48,798,000
POPLR 2006-A A4	73316PJV3	46,877,784
POPLR 2006-C A3	73316MAC1	16,363,775
POPLR 2006-E A3	73316TAC6	11,867,000
POPLR 2007-A A2	73316NAB1	76,090,000
PPSI 2004-WHQ2 A2B	70069FEY9	3,243,510
QUEST 2006-X1 A2	748351AR4	20,087,811
QUEST 2006-X1 A3	748351AS2	6,365,000
RAAC 2006-SP2 A2	74919PAB5	9,975,021
RAAC 2006-SP2 A3	74919PAC3	20,337,000
RAAC 2006-SP3 A2	74919QAB3	20,760,885
RAAC 2006-SP3 A3	74919QAC1	36,505,000
RAAC 2006-SP4 A2	74919VAB2	18,983,071
RAAC 2006-SP4 A3	74919VAC0	22,545,000
RAMC 2006-1 AV2	759950GR3	2,443,856
RAMC 2006-1 AV3	759950GS1	19,210,000
RAMC 2006-2 AV2	759676AB5	5,049,299
RAMP 2004-RS7 A2B2	7609857J4	18,629,933
RAMP 2005-EFC5 A2	76112BH29	2,440,229
RAMP 2005-EFC7 A14	76112BR77	63,873,569
RAMP 2005-RS3 A1A3	76112BLD0	1,565,959
RAMP 2005-RS5 A13	76112BPU8	18,516,952
RAMP 2005-RS8 A2	76112BZF0	31,096,737
RAMP 2005-RS9 A14	76112BL81	94,934,329
RAMP 2006-NC1 A3	76112BX21	16,044,500
RAMP 2006-NC2 A2	75156TAB6	7,450,020
RAMP 2006-RS1 A12	76112BT83	30,343,893
RAMP 2006-RS2 A2	76112B2C3	25,340,081
RAMP 2006-RS2 A3A	76112B2D1	80,007,000
RAMP 2006-RS4 A3	75156WAC7	53,663,992

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RAMP 2006-RZ1 A2	76112BY87	19,133,295
RAMP 2006-RZ1 A3	76112BY95	49,479,000
RAMP 2007-RS2 A2	75157DAB0	55,000,000
RASC 2001-KS1 AII	76110WLD6	1,122,266
RASC 2003-KS5 AIIB	76110WSK3	2,557,066
RASC 2003-KS9 A2B	76110WUP9	2,760,481
RASC 2004-KS10 AII2	76110WG26	1,932,461
RASC 2004-KS11 AII2	76110WJ23	257,661
RASC 2004-KS8 MIII	76110WD52	700,842
RASC 2005-AHL3 A2	76110W6L5	10,696,858
RASC 2005-AHL3 A3	76110W6M3	20,805,000
RASC 2005-KS12 A2	753910AB4	2,990,680
RASC 2005-KS4 A4B	76110WU53	904,621
RASC 2006-EMX3 A2	76113ABZ3	65,030,259
RASC 2006-EMX5 A3	74924QAC4	50,509,032
RASC 2006-EMX6 A3	754065AC4	40,860,000
RASC 2006-EMX6 AD2	754065AD2	39,011,000
RASC 2006-KS4 A3	75406EAC5	37,819,687
RASC 2006-KS5 A3	75406VAC7	63,853,341
RASC 2006-KS6 A3	75406WAC5	30,000,000
RASC 2006-KS7 A3	75406XAC3	25,000,000
RASC 2006-KS9 A13	75406YAC1	45,000,000
RASC 2006-KS9 M1S	75406YAF4	35,000,000
RASC 2007-KS1 A3	74924SAC0	35,455,000
RASC 2007-KS3 A13	74924YAC7	118,000,000
RSMLT 2006-1 A2C	76116RAE1	20,314,518
SABR 2006-NC1 A3	81375HAC3	45,000,000
SABR 2006-NC3 A2C	81377CAC2	15,949,000
SABR 2007-BR5 A2B	81379EAB8	169,142,000
SABR 2007-NC2 M1	81378GAE8	10,000,000
SACO 2005-10 1A	785778ND9	14,232,301
SACO 2006-2 1A	785778PF2	12,128,511
SACO 2006-2 2A	785778PG0	9,585,913
SAIL 2004-7 A7	86358EKH8	56,409,691
SAIL 2004-7 A8	86358EKJ4	17,500,000
SAIL 2004-8 A8	86358ELS3	10,256,786
SAIL 2005-10 A5	86358EYX8	20,956,182
SAIL 2005-11 A5	86358EZRO	31,906,194
SAIL 2005-2 A1	86358EQU3	2,195,961
SAIL 2005-5 A3	86358ESY3	2,437,088
SAIL 2005-8 A4	86358EXP6	141,891,090
SAIL 2005-8 M3	86358EXS0	6,325,842
SAIL 2005-9 A3	86358EYC4	186,684,849
SAIL 2005-9 A6	86358EYS9	13,547,809
SAIL 2006-1 A3	86358EA89	42,420,462
SAIL 2006-2 A3	86358EE69	53,464,262
SAIL 2006-2 M1	86358EE85	18,283,117

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SAIL 2006-4 A4	86360WAD4	120,163,000
SAIL 2006-4 M1	86360WAF9	58,099,137
SAIL 2006-BNC1 A4	86358EC87	23,222,465
SAIL 2006-BNC2 M1	86358GAG6	2,649,821
SAIL 2006-BNC3 M1	86361KAF4	73,858,951
SASC 2005-GEL2 A	86359DAW7	3,705,223
SASC 2005-WF3 A2	86359DLJ4	6,192,848
SASC 2005-WF4 A4	863576DE1	37,101,342
SASC 2006-11 A3	86360DAE4	47,888,125
SASC 2006-BC4 A4	86359RAD8	50,880,000
SASC 2006-BC4 M1	86359RAF3	36,488,000
SASC 2006-GEL1 A2	863576EF7	36,156,908
SASC 2006-GEL2 A2	86360CAB2	57,434,197
SASC 2006-GEL3 A2	86360XAB6	40,894,000
SASC 2006-GEL4 A2	86361NAB7	50,707,000
SASC 2006-OPT1 M1	86359UAG4	10,995,000
SASC 2006-W1A A4	86361CAD7	11,801,000
SASC 2006-WF1 A4	863576FF6	3,632,639
SASC 2007-BC1 M1	86362PAG0	35,000,000
SASC 2007-GEL1 A2	86362QAB9	10,000,000
SASC 2007-GEL1 A3	86362QAC7	13,630,000
SASC 2007-GEL2 A1	86363MAA9	12,254,090
SASC 2007-GEL2 A2	86363MAB7	49,025,000
SAST 2004-1 A	805564PL9	4,507,570
SAST 2006-1 M1	80556UAF0	26,748,000
SAST 2006-2 M1	80556XAG2	9,500,000
SAST 2006-3 A3	80556AAC1	111,000,000
SGMS 2006-OPT2 M1	78420MAG4	18,701,000
SHOME 2005-1A M1	83169RAA1	3,817,060
SHOME 2006-1A M2	83170GAA2	22,000,000
SHOME 2006-1A M3	83170GAC8	14,000,000
SURF 2004-BC4 A1B	84751PDZ9	3,315,600
SURF 2005-AB3 A2C	84751PJG5	20,841,000
SURF 2006-AB1 A4	84751PKW8	78,735,000
SURF 2006-BC1 A2C	84751PKA6	22,755,856
SURF 2006-BC5 A2E	84751NAF1	18,463,000
SVHE 2005-OPT3 A5	83611MGT9	51,418,000
SVHE 2005-OPT4 2A3	83611MJH2	37,278,956
SVHE 2006-1 A4	83611MKY3	14,076,000
SVHE 2006-3 A3	83612HAC2	57,384,724
SVHE 2006-EQ1 M1	83612JAE4	47,271,000
SVHE 2006-EQ2 A3	83611XAC8	105,017,000
SVHE 2006-OPT2 M1	83611MMM7	25,000,000
SVHE 2006-OPT3 2A4	83611MPJ1	15,000,000
SVHE 2006-OPT3 M1	83611MPK8	85,000,000
SVHE 2006-OPT4 M1	83611YAF9	15,000,000
SVHE 2006-OPT5 M1	83612CAF6	60,000,000

Bond	CUSIP	Current Balance
SVHE 2006-OPT5 M2	83612CAG4	68,500,000
SVHE 2006-WF1 A4	83612LAU3	100,000,000
SVHE 2007-1 2A2	83612PAC4	13,560,000
SVHE 2007-1 2A3	83612PAD2	39,370,000
SVHE 2007-1 2A4	83612PAE0	29,764,000
SVHE 2007-NS1 A3	83612QAC2	85,880,000
SVHE 2007-OPT3 2A3	83612KAD3	34,671,000
TMTS 2004-19HE A1	881561LR3	3,948,605
TMTS 2005-12AL AV2	881561WB6	3,069,313
TMTS 2005-14HE AV2	881561XP4	10,248,045
TMTS 2005-16HE AV2	881561ZF4	19,729,332
TMTS 2005-18AL A2	881561F25	60,155,043
TMTS 2005-18AL A3	881561F33	56,728,662
TMTS 2006-1 1A2	881561L93	15,108,438
TMTS 2006-1 1A3	881561M27	12,178,000
TMTS 2006-5 1A2B	8815612F0	22,854,996
TMTS 2006-5 2A2	881561Z56	32,863,683
TMTS 2006-7 2A2	88156PAY7	17,050,329
TMTS 2006-7 2A3	88156PAZ4	57,300,000
TMTS 2007-2ALT A1A	88157JAA2	6,966,172
TRUMN 2004-2 A1	897896AW6	3,849,357
VBSSL 2009-1 UAB9	929090AA6	152,192,000
VBSSL 2009-1 UAU7	92910YAA9	13,338,150
WFHET 2006-1 A4	9497EUAD9	3,000,000
WFHET 2006-1 M1	9497EUAH0	10,000,000
WFHET 2006-1 M2	9497EUAJ6	7,242,000
WFHET 2006-3 M1	9497EBAD1	36,550,000
WMABS 2006-HE1 2A3	92925CES7	10,375,522
WMABS 2006-HE4 2A2	93934QAC2	27,249,734
WMABS 2006-HE5 2A2	93934XAC7	25,000,000
WMHE 2007-HE3 2A2	93364EAC8	14,000,000
WMHE 2007-HE3 2A3	93364EAD6	39,000,000
WMHE 2007-HE3 2A4	93364EAE4	12,000,000
WMHE 2007-HE4 2A3	93363XAD5	16,711,000
WMLT 2006-AMN1 A2	92978EAB0	48,134,780
CBASS 2006-CB3	12489WRA4	0
FFML 2007-FF2	32029GAF1	0
FFML 2007-FF2	32029GAG9	0
GSAMP 2006-S1	3623412K4	0
JPMAC 2006-WMC3	46629KAG4	0
LBMLT 2006-11	542512AF5	0
MABS 2006-HE2	57644UAH8	0
POPLR 2005-5	73316PGT1	0