

GLOBAL DIVERSIFIED INVESTMENT GRADE INCOME TRUST II

APERÇU DU PORTEFEUILLE

AU 31 MARS 2008

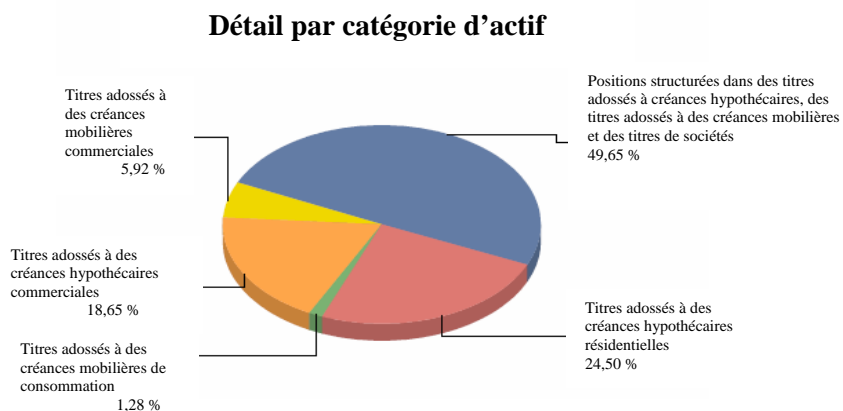
APERÇU DU PORTEFEUILLE AU 31 MARS 2008

Le portefeuille de Global Diversified Investment Grade Income Trust II est formé des instruments suivants :

1. Contrats de swap A, B et C totalisant \$97,319,000;
2. Billet de dépôt à terme noté A de la Banque Nationale du Canada, totalisant \$77,344,481;
3. Montant à recevoir de \$19,974,519 portant intérêt aux termes des contrats de swap A, B et C.

Les contrats de swap procurent aux porteurs de parts une participation financière dans les portefeuilles de titres adossés à des créances hypothécaires, de titres adossés à des créances mobilières, et de titres de positions structurées (les « obligations de référence »). Veuillez vous reporter à l'annexe A pour une description détaillée des positions crédit dans les obligations de référence. Les obligations de référence aux termes des positions crédit A, B et C indiquées à l'annexe A pourraient changer en raison des opérations de portefeuille continues effectuées par Winchester Capital, une division de Deutsche Bank. La prochaine mise à jour trimestrielle sera intégrée dans le rapport intermédiaire de la direction sur le rendement du fonds du 30 juin 2008.

Le graphique qui suit fournit le détail des obligations de référence par catégorie d'actif :



Pondération selon la notation équivalente de S&P au 31 mars 2008 (en fonction de la notation S&P et lorsque cette notation n'est pas disponible, la notation équivalente de Moody's Investor Service, Inc. (« Moody's ») est retenue).

	Portefeuille A	Portefeuille B	Portefeuille C	Total
AAA	74.00%	67.97%	44.06%	59.19%
AA+	3.20%	0.55%	2.76%	2.14%
AA	5.14%	2.09%	7.71%	5.24%
AA-	0.94%	0.39%	2.71%	1.52%
A+	5.41%	4.24%	4.91%	4.81%
A	7.60%	12.68%	19.93%	14.56%
A-	1.25%	4.70%	6.80%	4.76%
BBB+	0.09%	1.05%	2.35%	1.37%
BBB	0.00%	0.30%	0.88%	0.48%
BBB-	0.15%	2.77%	0.17%	1.02%
BB+	0.24%	0.00%	0.54%	0.29%
BB	0.63%	0.63%	1.89%	1.17%
BB-	0.00%	0.00%	0.69%	0.29%
B+	0.00%	0.00%	2.37%	1.02%
B	0.00%	0.24%	0.00%	0.08%
B-	0.00%	0.38%	0.46%	0.32%
CCC+	0.46%	0.00%	1.01%	0.55%
CCC	0.00%	1.15%	0.23%	0.48%
CCC-	0.88%	0.65%	0.00%	0.43%
CC	0.00%	0.20%	0.54%	0.30%
Total	100.00%	100.00%	100.00%	100.00%
Pourcentage du portefeuille total	24.29%	32.86%	42.86%	100.00%

ANNEXE A
PORTEFEUILLE A

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
A4 Funding LP	2003-A	US008275AA74	AAA	Aaa	0.38%	9 404 920
ABACUS Ltd	2006-10	US00257AAA51	AAA	Aaa	1.44%	23 634 614
Access Group Inc	2002-A	US00432CAQ42	AAA	Aaa	0.26%	6 496 683
ACCREDITED MORTGAGE LOAN TRUST	2005-2	US004375DH15_C 764626M_C	A	A2	0.26%	6 561 572
Ace Securities Corp	2004-FM1	US004421DL47	A+	A2	0.04%	946 921
Ace Securities Corp	2004-HE3	US004421HT37	AA	A1	0.33%	8 221 650
Ace Securities Corp	2004-HE3	US004421HU00	AA	A2	0.29%	7 254 474
Ace Securities Corp	2004-HE4	US004421JL82	AA	A1	0.43%	10 604 375
Alrcastle Aircraft Lease Backed Trust	2006-1	US00505HAA05	A-	Baa3	0.78%	19 368 438
Alesco Preferred Funding , Ltd	14A	US014498AB56	AAA	Aaa	1.05%	23 634 614
Alesco Preferred Funding , Ltd	10A	US01449WAB28	NR	Aaa	0.97%	23 634 614
Alesco Preferred Funding I, Ltd	1	US01447YAA29	AAA	Aaa	0.34%	8 555 295
ALESCO PREFERRED FUNDING, LTD.	7A	US01448YAB92	AAA	Aaa	0.73%	18 129 718
Alpine III	III	US021059AA87	AAA	Aaa	0.44%	10 935 954
ALPSTAR CLO 1 PLC	1	XS0249393595	AAA	Aaa	0.82%	20 356 409
Annington finance no. 4 plc	B3	XS0198259813	A	A2	0.61%	15 281 901
Anthracite CDO II Ltd	2002	US03702SAA15	AAA	Aaa	0.28%	7 029 415
Anthracite CDO Ltd	1	US03702WAA27	AAA	Aaa	0.34%	8 393 808
Anthracite CDO, Ltd.	2002-CIBA	US03702LAA61	AAA	Aaa	0.33%	8 234 817
ANTHRACITE CDO, LTD.	2006-HY3A	US03703FAA84	AAA	Aaa	0.24%	5 873 389
Arbor Realty Mortgage Securities Series 2005-1, Ltd	2005-1A	US038927AA73	AAA	Aaa	0.35%	8 748 763
Arcap REIT, Inc	2004-1	US039279AD64	A	A1	0.09%	2 187 191
Archimedes Funding IV (Cayman) Ltd.	4X	USG04532AA82	AAA	Aaa	0.17%	4 114 879
Ares Commercial Loan Trust 2006-1	2006-1	US002043AG23	A	A2	0.14%	3 499 505
ARTS Ltd	2005	US00971VAB27	AAA	Aaa	0.21%	5 249 258
Asset Backed Securities Corporation	2004-HE8	US04541GMP45	A	A2	0.53%	13 123 144
Atrium CDO	1	US04963JAA34	AAA	Aaa	0.77%	19 084 392
ATTENTUS CDO LTD.	2006-1A	US049730AC83	AA	Aa2	0.42%	10 498 515
Aviation Capital Group Trust	2003-2	US004448AA42	AAA	Aaa	0.83%	20 571 743
BALLYROCK CDO LIMITED	2	US058739AA12	AAA	Aaa	1.05%	23 634 614
Bamburgh Finance No. 1 Plc	1	XS0159966844	AAA	NR	0.44%	10 839 319
Bayview Commercial Asset Trust	2006-4A	US07325BAC28	AAA	Aaa	0.38%	9 460 349
BAyview commercial Asset Trust	2005-3A	US07324SCB60	AAA	Aaa	0.14%	3 567 911
BAyview commercial Asset Trust	2005-3A	US07324SCC44	NR	Aaa	0.72%	17 962 316
Bayview commercial Asset Trust 2005-4	2005-4A	US07324SCS95	AAA	Aaa	0.77%	19 188 164
Bear Stearns Alt-A Trust	2004-13	US07386HPY17	AAA	Aaa	0.19%	4 819 744
Bear Stearns Asset Backed Securities I LLC	2004-HE11	US073879NZ74	A	A2	0.21%	5 249 258
BELLA VISTA MORTGAGE TRUST	2005-1	US07820QBM69	AAA	Aaa	0.21%	5 236 372
BELLA VISTA MORTGAGE TRUST	2005-2	US07820QCE35	AAA	Aaa	0.16%	3 877 494
BL Super Finance		XS0244892054	AA	NR	0.57%	14 137 753
BLACK Diamond CLO 2005-1 Ltd	2005-1	US09202EAE68	A-	A2	0.21%	5 249 258
Brascan Real Estate Financial Partners LLC	2004-1	US10550TAA79	AAA	Aaa	0.14%	3 504 086
Brascan Structured Notes 2005-2 Ltd	2005-2A	US10550YAA64	AAA	Aaa	0.18%	4 374 381
BROADWICK FUNDING, LTD.	2006-1A	US11161RAD44	A+	Aaa	0.24%	5 892 996
CAPITALSOURCE COMMERCIAL LOAN TRUST	2006-2A	US14056GAC24	AAA	Aaa	0.39%	9 623 639
CAPITALSOURCE COMMERCIAL LOAN TRUST	2006-2A	US14056GAE89	A	A2	0.27%	6 670 932
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AD50	A+	A1	0.35%	8 748 763
CapMark VII-CRE Ltd	2006-7	US14068XAB38	AAA	Aaa	0.25%	6 124 134
Carbon Capital II Real Estate CDO 2005-1, Ltd	2005-1	US140818AA38	AAA	Aaa	0.18%	4 374 381

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
Castle Hill II - Ingots , Ltd	2	US14845TAA43	AAA	Aaa	0.84%	20 918 595
Castle Trust	2003-1	US14852MAF86	AAA	Aa2	0.31%	7 708 209
C-Bass Ltd	16A	US12498YAE95	CCC+	Caa1	0.46%	11 373 392
CCCIT	2002-A4	US17305EAZ88	AAA	Aaa	0.53%	13 123 144
CDC Mortgage Capital Trust	2004-HE4	US45071KAF12	A	A2	0.21%	5 303 500
CHL Mortgage Pass-Through Trust 2004-25	2004-25	US12669GKJ93	AAA	Aaa	0.19%	4 772 190
CHL Mortgage Pass-Through Trust 2004-29	2004-29	US12669GJC69	AAA	Aaa	0.32%	8 061 903
Citigroup Mortgage Loan Trust, Inc	2004-RES1	US17307GKP27	AA-	A1	0.15%	3 642 253
Cloverie Plc		XS0226947827	NR	Aaa	0.53%	13 123 144
Coast CFO LTD	2006-1A	US190320AA91	AAA	Aaa	0.70%	17 497 526
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-J2	US12667F6A87	AAA	NR	0.60%	14 993 342
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-45	US12667G6R94	AA	Aa2	0.39%	9 608 990
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-59	US12668AFA88	A	A3	0.49%	12 202 609
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-56	US12668AMB88	A+	A1	0.12%	3 038 321
Countrywide Asset Backed Certificates	2004-5	US1266716H42	AAA	Aaa	0.10%	2 392 403
Countrywide Asset Backed Certificates	2004-8	US126673EU25	AAA	NR	0.25%	6 313 379
Countrywide Asset Backed Certificates	2004-10	US126673JR41	AAA	Aaa	0.06%	1 454 866
Countrywide Asset Backed Certificates	2004-11	US126673LQ30	AAA	NR	0.31%	7 827 927
COUNTRYWIDE ASSET-BACKED CERTIFICATES	2004-13	US126673RQ75	A	A2	0.09%	2 187 191
COUNTRYWIDE HOME LOANS	2005-7	US12669GNQ00	AAA	Aaa	0.10%	2 456 472
COUNTRYWIDE HOME LOANS	2005-3	US12669GTT84	AAA	Aaa	0.75%	18 745 270
Credit-Linked and Structured Securities (CLASS) Limited		CLASS	AAA	NR	1.23%	23 634 614
CREST 2002-1 Ltd	2002-IG	USG2550JAA90	AAA	Aaa	0.11%	2 731 416
DECO		XS0235683736	AA	Aa2	0.43%	10 615 042
DECO		XS0235684114	A	A2	0.43%	10 615 042
Dow Jones CDX.EM.Diversified 7years	3	EMDJCDX7YAAA	AAA	Aaa	0.88%	21 871 907
Dow Jones CDX.NA.IG.2 2009	NA.IG.2	DJ_CD_X_10-15_C	AAA	Aaa	0.88%	21 871 907
Downey Savings and Loan Association, FA	2004-AR1	US23332UAA25	AAA	Aaa	0.12%	3 008 901
Downey Savings and Loan Association, FA	2004-AR1	US23332UAC80	AAA	Aaa	0.53%	13 232 486
DRYDEN LEVERAGED LOAN CDO	2003-5A	US26243WAA99	AAA	Aaa	0.44%	10 935 954
DSL MORTGAGE LOAN TRUST	2004-AR2	US23332UAR59	AAA	Aaa	0.45%	11 208 225
DSL MORTGAGE LOAN TRUST	2005-AR1	US23332UCN28	AAA	Aaa	0.12%	2 966 231
DSL MORTGAGE LOAN TRUST	2005-AR1	US23332UCP75	AAA	Aaa	0.14%	3 476 742
DSL MORTGAGE LOAN TRUST	2205-AR3	US23332UDX90	AAA	Aaa	0.67%	16 544 593
Duke Weeks Industrial Trust	2000-DW1	US36228CHK27	AAA	Aaa	1.47%	23 634 614
Eagle Creek CLO Ltd	2006-1	US269491AE68	A	A2	0.31%	7 655 167
Exum Ridge	IV	US76129SAB07	AAA	Aaa	0.70%	17 410 038
FAXTOR ABS BV	2004-1X	XS0191002780	AAA	Aaa	0.18%	4 456 664
Fort Point CDO Ltd	2003-2A	US348522AA18	A	A2	0.21%	5 249 258
Fortius Funding, Ltd	2006-1	US34958CAB00	AAA	Aaa	0.13%	3 343 595
FORTRESS CREDIT INVESTMENTS LTD	2006-1A	US34957TAD00	A	A1	0.14%	3 499 505
Four Corners CLO	1A	US35083VAL18	A	A2	0.14%	3 565 121
Franklin CLO	4A	US352504AA20	AAA	Aaa	1.05%	23 634 614
GALL 2005-1A A1L	2005-1A	US363631AA07	AAA	Aaa	1.03%	23 634 614
GLACIER FUNDING CDO	2006-4A	US37638NAB73	BBB-	Baa2	0.15%	3 853 205
Global Leveraged Capital Credit	2006-1A	US379372AA30	AAA	Aaa	1.49%	23 634 614
GRAPHITE MORTGAGES PLC	2006-1	GRAPH_LSS	AAA	NR	0.79%	19 684 716
GRAPHITE MORTGAGES PLC		XS0258744555	AA-	Aa2	0.71%	17 559 846
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR1	US39538WFM55	AAA	Aaa	0.63%	15 731 990
GREENPOINT MORTGAGE FUNDING TRUST	2007-AR1	US39539KAJ25	AA+	Aaa	0.62%	15 342 225

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
GreenPoint Mortgage Funding Trust 2006-AR3	2006-AR3	US39538WHP68	A	Aa3	0.19%	4 811 820
GreenPoint MTA Trust 2005-AR2	2006-AR6	US39538BAK08	AA+	Aaa	0.44%	10 955 003
GreenPoint MTA Trust 2005-AR2	2005-AR2	US39538RBD08	AAA	Aaa	0.14%	3 504 488
GreenPoint MTA Trust 2006-AR7	2006-AR7	US39538CAK80	AA+	Aaa	0.70%	17 506 013
GreenPoint MTA Trust 2006-AR8	2006-AR8	US39539HAG56	AA+	Aaa	0.44%	10 944 217
GSC Partners CDO Fund, Limited	2006-7	US36298AAD46	AA	Aa2	0.53%	13 123 144
GSR Mortgage Loan Trust	2006-OA1	US362631AD55	AAA	Aaa	0.44%	10 940 756
HARBORVIEW MORTGAGE LOAN TRUST	2004-9	US41161PHV85	AAA	Aaa	0.12%	3 099 232
Harborview Mortgage Loan Trust Series 2006-12	2006-12	US41162DAN93	A-	A2	0.26%	6 561 572
Harborview Mortgage Loan Trust Series 2006-9	2006-9	US41161XAH98	NR	Aa2	0.53%	13 123 144
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR14	US45660LAB53	AAA	Aaa	0.16%	3 956 014
INDYMAC INDX Mortgage Loan Trust	2005-Ar14	US45660LSD28	AA+	Aa2	0.39%	9 749 399
INDYMAC INDX Mortgage Loan Trust	2004-AR8	US45660N2K06	AAA	Aaa	0.08%	1 984 936
INDYMAC INDX MORTGAGE LOAN TRUST	2004-AR12	US45660N5J06	AAA	Aaa	0.10%	2 558 599
IXIS ABS CDO LTD.	2006-3A	US46603EAA10	BB+	Ba2	0.24%	5 999 152
JER CDO	2005-1A	US46614KAA43	AAA	Aaa	1.23%	23 634 614
JER CDO	2005-1A	US46614KAC09	A	A2	0.35%	8 748 763
JETBLUE AIRWAYS PTC 2004-2	2004-1	US47714RAB42	AAA	Aaa	0.50%	12 423 243
Katonah III, Ltd	III	USG52177AA32	AAA	Aaa	0.53%	13 119 688
Katonah IV, Ltd.	IV	USG52168AA25	AAA	Aaa	0.70%	17 497 526
Landmark CDO, LLC	2003-3	US51507JAA79	AAA	Aaa	0.58%	14 435 459
LEHMAN XS TRUST	2005-9N	US525221GN14	AAA	Aaa	0.22%	5 522 345
LEHMAN XS TRUST	2006-2N	US525221HB66	AAA	Aaa	0.80%	19 850 121
LEHMAN XS TRUST		US52522CAD56	AAA	Aaa	0.42%	10 545 158
LEHMAN XS TRUST		US52522DAP69	AAA	Aaa	0.66%	16 314 144
LNR	2002-1A	US50211NAA72	AAA	Aaa	0.70%	17 531 208
LNR CDO LTD.	2003-1A	US50211MAA99	AAA	Aaa	0.12%	3 062 067
Long Beach Mortgage Loan Trust	2004-2	US542514FZ20	A	A2	0.14%	3 499 505
Lynx Ltd	2002-1	US55181TAA97	AAA	Aaa	0.02%	567 187
MARATHON FINANCING, B.V.	2006-1A	US56580TAA43	AAA	Aaa	1.56%	23 634 614
Marquette Park CLO Ltd	2005-1A	US57160RAB24	A	A2	0.25%	6 124 134
MCG Commercial Loan Trust 2006-1	2006-1A	US55271KAM36	AAA	Aaa	0.29%	7 217 729
MCG Commercial Loan Trust 2006-1	2006-1A	US55271KAQ40	AA	Aa2	0.35%	8 748 763
MERRILL LYNCH MORTGAGE INVESTORS, INC.	2004-W2	US59020UQX62	A+	A2	0.49%	12 248 268
Merrill Lynch Mortgage Investors, Inc.	2005-NC1	US59020URQ03	A+	A2	0.30%	7 436 448
Merritt Funding Trust	2005-1A	US590428AG30	A	A2	0.16%	3 972 331
Midgaard Finance Ltd		1 XS0190303189	A+	Aa1	0.59%	14 647 592
ML AAA Financials 10_15%		AAAFIN10-15_C974798M_C	AAA	Aaa	1.24%	23 634 614
Morgan Stanley ABS Capital I	2004-NC4	US61744CCJ36	A	A2	0.39%	9 625 389
MORGAN STANLEY ABS CAPITAL I	2004-HE8	US61744CHE93	A	A2	0.34%	8 554 540
Morgan Stanley ABS Capital I	2004-NC5	US61746RFW60	A	A2	0.23%	5 706 381
MORGAN STANLEY Capital I	2006-SRR1	BCC0SU391	AAA	Aaa	0.95%	23 621 660
Morgan Stanley Dean Witter Capital I Inc. Series 2003-NC2	2003-NC2	US61746WA750	AA+	Aaa	0.28%	7 047 712
MPS Assets Securitisation S.p.A		1 IT0003366314	AAA	Aaa	0.14%	3 378 151
NOMURA CRE CDO LTD	2007-2A	US65537HAA59	AAA	Aaa	0.40%	10 061 077
Northwoods Capital Limited	2004-4A	USG66661AA01	AAA	Aaa	0.53%	13 123 144
N-star Real Estate CDO LTD	2006-6A	US62940PAC14	A+	A1	0.19%	4 702 460
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAA45	AAA	Aaa	0.40%	9 842 358
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.21%	5 249 258
Oak Hill Credit Partners II, Limited	II	US67133UAA07	AAA	Aaa	0.62%	15 310 335
Octagon Investment Partners V, Ltd.	V	US67571MAA71	AAA	Aaa	0.77%	19 247 278

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
Pan-European Industrial Properties	3	XS0163580961	AA	A2	0.35%	8 649 727
Permanent Custodians Limited	XII	AU000ARMJ032	AAA	Aaa	0.37%	9 277 016
Permanent Custodians Limited	2002-1A	AU000CRU3025	AAA	Aaa	0.36%	8 844 235
Phoenix Funding Ltd	2001-1	XS0125438670	AAA	Aaa	0.41%	10 107 815
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.57%	23 634 614
Preferred Term Securities 20 Ltd	XX	US74042DAA46	AAA	Aaa	1.17%	23 634 614
Preferred Term Securities 22 Ltd	XXII	US74042MAA45	AAA	Aaa	0.87%	21 738 434
Preferred Term Securities 23 Ltd	XXIII	US74043AAE10	AAA	Aaa	0.52%	13 028 264
Preferred Term XIX	XIX	US74042HAA59	AAA	Aaa	1.14%	23 634 614
Progress 2002-1 Trust	2002-1	AU000PR20067	AAA	Aaa	0.21%	5 303 765
Project Funding Corporation I	I	US74338PAA03	BB	Ba2	0.11%	2 738 959
Puma MasterFund P8	P8	AU000PT10403	AAA	Aaa	0.62%	15 488 340
RACE POINT CLO	2A	US74981SAA42	AAA	Aaa	0.36%	9 054 970
RAMS MORTGAGE SECURITIES PTY LIMITED	2004-1E	AU300RMM1016	AAA	Aaa	0.23%	5 718 205
Residential Asset Securities Corporation	2004-KS5	US76110WYN00	A+	A2	0.11%	2 687 578
RMAC	2003-NS2X	XS0171105439	AAA	Aaa	0.00%	27
RMAC	2003-NS3X	XS0177532743	AAA	Aaa	0.96%	23 634 614
RMAC 2003-NS1 Plc.	2003-NS1	XS0163011165	AAA	Aaa	0.72%	17 991 283
RMS Trust 2002-1	2002-1	AU000RM00033	AAA	Aaa	0.35%	8 676 351
Rosetta SA	I	XS0156925967	AAA	Aaa	0.46%	11 543 993
Rosetta SA	I	XS0156926007	AA	Aa2	0.34%	8 453 829
Santiago CDO Limited	2005-1A	US802884AA40	AAA	Aaa	0.88%	21 871 907
Securitized Asset Backed Receivables LLC	2004-OP1	US81375WAC01	A	A2	0.13%	3 341 941
Securitized Asset Backed Receivables LLC	2004-NC1	US81375WAL00	A	A2	0.44%	10 935 954
SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST	2005-HE1	US81375WGG50	A+	A2	0.26%	6 561 572
SHerwood ABS CDO		US82437RAC51	A+	Aaa	0.65%	16 185 211
SLM Private Credit Student Loan Trust 2002-A	2004-A	US78443CBH60	AAA	Aaa	0.65%	16 185 211
SLM Student Loan Trust	2003-C	US78443CAZ77	AAA	Aaa	0.49%	12 248 268
SoundView Home Equity Loan Trust	2006-WF2	US83612MAJ62	NR	A1	0.53%	13 123 144
SoundView Home Equity Loan Trust	2006-WF2	US83612MAK36	NR	A2	0.11%	2 624 629
STAtic repackaging trust, ltd	2004-1A	US85233VAA98	AAA	Aaa	0.06%	1 415 197
STATIC RESIDENTIAL CDO (START) 2006-A Ltd	2006-A	US85768VAC81	BB	Aa1	0.52%	13 057 598
STATIC RESIDENTIAL CDO (START) 2006-B Ltd	2006-B	US85768XAB64	CCC-	Baa1	0.88%	21 871 907
Sterlingmax MBS Ltd	I	XS0177867255	AAA	NR	0.61%	15 159 736
Straits Global ABS CDO 2004-1	2004-1	US86258PAB85	AAA	Aaa	1.23%	23 634 614
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-AR5	US86360JAW18	AA-	A2	0.09%	2 187 162
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-AR5	US86360JAX90	BBB+	Baa1	0.09%	2 187 170
STRuctured Asset Mortgage Investments, Inc	2005-AR7	US86359LQV44	AAA	Aaa	0.12%	2 971 047
STRUCTURED ASSET SECURITIES CORPORATION	2005-WF4	US863576DK73	A	A2	0.18%	4 374 381
Tourmaline CDO	2005-1	US89155XAB91	A+	A2	1.13%	23 634 614
Trapeza CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	0.18%	4 571 399
Trapeza CDO II, LLC	2003-2	US894128AA50	AAA	Aaa	0.56%	13 905 776
Trapeza CDO LLC	2003-4A	US894126AA94	AAA	Aaa	0.64%	15 849 945
TRAPEZA CDO LLC	2003-3A	US89412MAA45	AAA	Aaa	1.31%	23 634 614
TRAPEZA CDO LLC	2005-9A	US89413AAB70	NR	Aaa	0.35%	8 748 763
UNION SQUARE CDO, LTD	2003-1A	US908393AA98	AAA	Aaa	0.70%	17 497 526
Venture CBO III CDO Ltd.	2003-1A	US92327WAA09	AAA	Aaa	0.35%	8 748 763
Vermeer Funding Ltd	2004-1A	US92344VAA17	AAA	Aaa	0.29%	7 163 082
VICTORIA FALLS CLO, LTD.	2005-1A	US926244AC81	AAA	Aaa	0.87%	21 740 676

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
VICTORIA FALLS CLO, LTD.	2005-HE1	US926244AE48	A	A2	0.21%	5 249 258
WACHOVIA CRE CDO 2006-1	2006-1	US92978CAA62	AAA	Aaa	0.91%	22 746 783
WAMu MOrtgage Passthrough Certificates, Series 2005-AR17	2005-AR17	US92922F7X08	AAA	Aaa	0.61%	15 203 605
WAMu MOrtgage Passthrough Certificates, Series 2005-AR19	2005-AR19	US92925CBL54	AA+	Aa1	0.32%	7 994 921
WAMu MOrtgage Passthrough Certificates, Series 2005-AR19	2005-AR19	US92925CBN11	AA	Aa3	0.19%	4 796 953
WASHINGTON MUTUAL	2005-AR13	US92922F5B06	A+	A1	0.25%	6 103 211
WASHINGTON MUTUAL	2004-AR10	US92922FXJ29	AAA	Aaa	0.29%	7 103 298
WASHINGTON MUTUAL	2005-AR19	US92925CBJ09	AAA	Aaa	0.17%	4 148 869
WASHINGTON MUTUAL	2006-AR9	US93363DAN75	A+	Aa3	0.18%	4 374 284
WASHINGTON MUTUAL	2006-AR9	US93363DAP24	A	A1	0.14%	3 499 427
WASHINGTON MUTUAL	2007-OA3	US93364AAF93	AAA	Aaa	1.13%	23 634 614
WASHINGTON MUTUAL	2005-AR1	US939336X573	AAA	Aaa	0.39%	9 608 270
WILLIAM STREET FUNDING CORPORATION		US969285AL98	AAA	Aaa	1.51%	23 634 614
WILLIAM STREET FUNDING CORPORATION	2006-2	US969285AN54	AAA	Aaa	0.53%	13 123 144
WMALT MORTGAGE PASS-THROUGH CERTIFICATES	2006-AR1	US93934FJS20	AAA	Aaa	0.58%	14 459 790

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Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
Ace Securities Corp	2004-FM2	US004421GK37	AA	A2	0.31%	8 029 165
ACE SECURITIES CORP.	2006-HE1	US004421WX73	CCC	Ba2	0.55%	14 045 142
ACT 2005-RR Depositor Corp.	2005-RR	US00503NAA90	AAA	NR	0.88%	22 569 541
Aegis Asset Backed Securities Trust	2004-6	US00764MCU99	A	A2	0.25%	6 314 526
Aircastle Aircraft Lease Backed Trust	2006-1	US00505HAA05	A-	Baa3	1.72%	31 976 243
Alesco Preferred Funding , Ltd	13	US014495AA35	AAA	Aaa	0.26%	6 688 163
Alesco Preferred Funding III, Ltd	III	US01448MAA71	AAA	Aaa	0.74%	18 810 458
Alesco Preferred Funding V, Ltd	V	US01448TAA25	AAA	Aaa	1.74%	31 976 243
ALESCO PREFERRED FUNDING, LTD.	6	US01448XAA37	AAA	Aaa	1.17%	29 871 276
Aleutian Investments LLC		US01446EAF60	AAA	Aaa	0.99%	25 415 018
Altius Funding Ltd	2005-2	US02149WAD92	A	A2	0.56%	14 270 094
Annington finance no. 4 plc	B3	XS0198259813	A	A2	0.24%	6 041 732
Archimedes Funding IV (Cayman) Ltd.	4	US039549AA87	AAA	Aaa	0.20%	5 124 015
Asset Backed Securities Corp Home Equity	2005-HE2	US04541GQD78	A	A2	0.01%	183 924
Avalon Capital Ltd 3	3	US05342RAD89	A	A2	0.26%	6 688 163
Aviation Capital Group Trust	2003-2	US004448AA42	AAA	Aaa	1.02%	25 987 786
BAyview commercial Asset Trust	2005-2A	US07324SBN18	AAA	Aaa	0.86%	21 875 803
Bayview commercial Asset Trust 2005-4	2005-4A	US07324SCR13	AAA	Aaa	1.37%	31 976 243
BEAR STEARNS ASSET BACKED SECURITIES, INC.	2006-HE3	US07387UHW45	B	A2	0.24%	6 019 346
BLACKROCK SENIOR INCOME SERIES CORP.	2004-2	US09250FAG90	A	A2	0.34%	8 677 891
BROADWICK FUNDING, LTD.	2006-1A	US11161RAF91	BB	A2	0.38%	9 711 758
CAPITAL ONE MULTI-ASSET EXECUTION TRUST		XS0203199509	A	A2	0.13%	3 344 081
CAPITAL TRUST RE CDO LTD.	2004-1A	US140574AA24	AAA	Aaa	0.72%	18 392 447
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AC77	AA	Aa2	0.13%	3 344 081
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AN33	AAA	Aaa	1.05%	26 752 651
Citius Funding Ltd	2006-1	US17305CAD11	CC	A2	0.20%	5 019 708
Clare Island B.V.	1	XS0143891132	AAA	Aaa	1.43%	31 976 243
Coast CFO LTD	2005-1A	US190314AA24	AAA	Aaa	1.31%	31 976 243
COUNTRYWIDE ALTERNATIVE LOAN TRUST		US12667FU603	AAA	Aaa	2.55%	31 976 243
Countrywide Asset Backed Certificates	2004-AB1	US126673HG04	AAA	Aaa	0.49%	12 410 762
CREST 2003-1, Ltd.	2003-1	US22608SAE81	AAA	Aaa	1.56%	31 976 243
Dekania CDO	2003-1A	US244882AB20	AAA	NR	0.98%	25 194 309
Dekania CDO	2004-2A	US24488RAA95	AAA	Aaa	0.52%	13 233 008
Denali Capital CLO IV Ltd	IV	US24821PAB76	A	A2	1.05%	26 752 651
Downey Savings and Loan Association, FA	2004-AR1	US23332UAC80	AAA	Aaa	0.12%	3 033 020
Dryden IX - Senior Loan Fund 2005 plc	2005-9A	US262483AB66	A	A1	0.52%	13 376 325
DRYDEN LEVERAGED LOAN CDO	2003-5A	US26243WAA99	AAA	Aaa	1.68%	31 976 243
DSL A Mortgage Loan Trust 2006-AR1	2006-AR1	US23332UGU25	A	A2	0.08%	2 006 449
DUKE FUNDING, LTD.	2006-11	XS0261421480	BBB-	A3	1.05%	26 752 651
FAirHazel Street	1	CEDAR26_28_C7 71567M_C	A	A2	0.92%	23 408 569
Fairway Loan Funding Limited	2006-1A	US30605KAE10	A	A2	0.39%	10 032 244
FIRST CLO Ltd	2004-1A1	US33736EAD31_C	A	A2	0.47%	12 038 693
FIXED-LINK FINANCE BV	G2-X	XS0125468230	AAA	Aaa	0.70%	17 879 247
Frans 2003 plc		XS0171588055	NR	Aaa	0.77%	19 585 543
FREMONT HOME LOAN TRUST	2004-D	US35729PGG90	A	A2	0.05%	1 240 278
GALL 2005-1A A1L	2005-1A	US363631AA07	AAA	Aaa	1.70%	31 976 243
GALP INVESTMENT PLC	1	XS0171061475	NR	Aaa	0.77%	19 714 563
GEmstone CDO Ltd	2004-1	US36867KAE10	A	A2	0.39%	10 032 244
GEMSTONE CDO LTD		US36867VAE74	A	A2	0.13%	3 344 081

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
Global Leveraged Capital Credit	2006-1A	US379372AA30	AAA	Aaa	0.55%	14 045 142
GOLDENTREE CAPITAL OPPORTUNITIES LP	2006-1A	US38136CAA80	AAA	Aaa	1.10%	28 090 283
GREENPOINT MORTGAGE FUNDING TRUST	2005-AR4	US39538WCN65	A+	A3	0.69%	17 721 615
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR4	US39539FAU84	NR	A1	0.47%	12 038 693
GreenPoint MTA Trust 2006-AR6	2006-AR6	US39538BAP94	NR	A1	1.05%	26 790 260
GreenPoint MTA Trust 2006-AR6	2006-AR6	US39538BAQ77	NR	A2	0.26%	6 697 565
GSAA Trust	2004-11	US36242DQF32	AAA	Aaa	0.19%	4 935 577
GSC PARTNERS CDO FUND, LIMITED	2006-7A	US36298AAC62	A	A2	0.31%	8 025 795
Harborview Mortgage Loan Trust Series 2006-12	2006-12	US41162DAN93	A-	A2	1.18%	30 096 732
Harborview Mortgage Loan Trust Series 2006-7	2006-7	US41161VAK61	A+	A2	0.31%	8 025 795
Harborview Mortgage Loan Trust Series 2006-9	2006-9	US41161XAJ54	A-	A1	0.60%	15 382 774
Harvest CLO SA	II	XS0216227370	AAA	Aaa	0.55%	14 017 720
HERTZ VEHICLE FINANCING LLC	2005-2A	US42805RAS85	AAA	Aaa	1.57%	31 976 243
Home Equity Asset Trust	2006-4	US437084VV50	CCC	A3	0.13%	3 344 081
ICG Mezzanine Fund 2003 No.1 Funding limited	2003-1	XS0207113530	BBB+	A3	1.05%	26 752 651
INDEEPENDENCE IV CDO, LTD	4	US453433AP90	AAA	Aaa	0.81%	20 673 057
INDYMAC INDX Mortgage Loan Trust	2004-AR8	US45660N2L88	AAA	Aaa	0.23%	5 757 143
INDYMAC INDX MORTGAGE LOAN TRUST	2006-AR2	US45661EAD67	AAA	Aaa	0.45%	11 467 634
INDYMAC INDX MORTGAGE LOAN TRUST	2006-AR4	US45661EBC75	A	A2	0.21%	5 350 530
Ivy Lane CDO 2006-1	2006-1	US46601QAC24	BBB-	A2	1.42%	31 976 243
JETBLUE AIRWAYS CORP	2004-2	US47714NAA54	AAA	Aaa	1.02%	26 065 406
Katonah Capital LLC	6	US48601QAD60	A	A2	0.16%	4 012 898
Katonah IV, Ltd.	4	US48600PAA57	AAA	Aaa	0.60%	15 241 621
KazKommerts DPR Company	2006-B	XS0256195016	AAA	Aaa	1.70%	31 976 243
KNOLLWOOD CDO LTD.	2006-2A	US49916RAD26	BB	Baa3	0.25%	6 521 372
Lagonda 2006-2	2006-2	LAGONDA062A	AAA	Aaa	1.05%	26 752 651
Landmark CDO, LLC	2003-3	US51507JAE91	A-	A2	0.13%	3 344 081
Landmark V CDO Ltd	2005-1A	US51506JAC45	A-	A2	0.26%	6 688 163
LATITUDE CLO LTD.	2005-1A	US51829NAC56	A	A2	1.05%	26 752 651
LEHMAN XS TRUST	2006-10N	US525229AF79	AAA	Aaa	0.48%	12 201 867
LNR CDO LTD.	2003-1A	US50211MAA99	AAA	Aaa	1.83%	31 976 243
Madison Park Funding I, Ltd	2005-1	US558176AD59	A	A2	0.13%	3 344 081
MAGNETITE CLO, LIMITED	2003-5	US55952SAC44	A	A2	0.16%	4 012 898
Merrill Lynch Mortgage Investors, Inc.	2006-HE1	US59020U3J29	A	A2	0.39%	10 032 244
Merrill Lynch Mortgage Investors, Inc.	2004-WMC5	US59020UMJ15	AA	Aa3	0.49%	12 659 354
Merrill Lynch Mortgage Investors, Inc.	2004-WMC5	US59020UMK87	AA	A1	0.43%	11 068 909
Morgan Stanley ABS Capital I	2004-NC1	US61744CAX48	A	A2	0.26%	6 688 163
Morgan Stanley ABS Capital I	2004-HE6	US61744CFE12	A	A2	0.42%	10 780 649
Morgan Stanley ABS Capital I	2004-HE7	US61744CGG50	A	A2	0.39%	10 032 244
Morgan Stanley ABS Capital I	2004-HE8	US61744CHD11	A+	A1	0.55%	14 013 707
Morgan Stanley ABS Capital I	2004-HE9	US61744CJW73	A+	A1	0.35%	8 907 295
MORGAN STANLEY Capital I	2006-SRR2	BCC0U7QW3	AAA	NR	1.05%	26 752 651
MORGAN STANLEY Capital I	2006-HE2	US617451FA24	CCC	A3	0.13%	3 344 081
Morgan Stanley Dean Witter Capital I Inc	2003-NC4	US61746WF544	AA+	Aaa	0.55%	14 027 834
Nautilus CDO	2007-4	US63910JAD72	BBB	NR	0.30%	7 764 060
New Century Home Equity Loan Trust 2004-3	2004-3	US64352VHY02	AA-	A1	0.39%	10 032 244
New Century Home Equity Loan Trust 2004-3	2004-3	US64352VHZ76	A	A2	0.35%	8 995 579
North Street Referenced Linked Notes	2005-9	USG66587AA77	AAA	Aaa	1.83%	31 976 243
Northwoods Capital Limited	2004-4A	USG66661AA01	AAA	Aaa	1.83%	31 976 243
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAA45	AAA	Aaa	1.27%	31 976 243

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.13%	3 344 081
Octagon Investment Partners VI, Ltd	VI	US67571YAE32	A-	A2	0.16%	4 012 898
OPTION ONE MASTER LOAN TRUST	2004-2	US68389FFF62	AAA	Aaa	0.00%	2 966
OPTION ONE MASTER LOAN TRUST	2005-1	US68389FGP36	A	NR	0.52%	13 376 325
OPTION ONE MORTGAGE LOAN TRUST	2004-2	US68389FFH29	AA	A2	0.72%	18 392 447
Pan-European Industrial Properties	2	XS0148289746	AAA	Aaa	0.19%	4 973 314
Pan-European Industrial Properties	3	XS0163580458	AAA	Aaa	0.63%	16 077 449
Pan-European Industrial Properties	3	XS0163580615	AAA	Aa2	0.26%	6 688 163
Phoenix Funding Ltd	2001-1	XS0125438670	AAA	Aaa	0.69%	17 562 645
Preferred Term Secs XI	X	US74041WAA36	AAA	Aaa	1.12%	28 750 678
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.81%	31 976 243
Preferred Term Securities 15 Ltd	15	US74041CAA71	AAA	Aaa	1.31%	31 976 243
Preferred Term Securities 17 Ltd	XVII	US74042EAA29	AAA	Aaa	1.56%	31 976 243
Preferred Term Securities XIV		US74041UAA79	AAA	Aaa	1.57%	31 976 243
Preferred Term XIX	XIX	US74042HAA59	AAA	Aaa	0.65%	16 652 288
Puma MasterFund P9	P9	AU300PUMA029	AAA	Aaa	0.42%	10 764 876
Raspro Trust	2005-1	US75405RAA14	AAA	Aaa	1.43%	31 976 243
RESIDENTIAL ASSET MORTGAGE PRODUCTS, INC.	2006-NC2	US75156TAH32	CCC	A2	0.13%	3 344 081
Residential Asset Securities Trust	2005-A5	US45660LJX82	AAA	Aaa	1.35%	31 976 243
Securitized Asset Backed Receivables LLC	2004-OP1	US81375WAC01	A	A2	0.67%	17 053 627
Securitized Asset Backed Receivables LLC	2006-OP1	US81375WJM91	CCC	Baa1	0.21%	5 350 530
Signature QSPE	1	US82669YAA38	AAA	Aaa	0.09%	2 321 435
Silverado CLO Ltd	2006-1	US82834WAJ80	A	A2	0.39%	10 032 244
SLM Student Loan Trust	2003-C	US78443CAZ77	AAA	Aaa	0.44%	11 151 375
SMART HOME REINSURANCE LIMITED	2006-1X	US83170GAE44	A+	A1	0.52%	13 376 325
SoundView Home Equity Loan Trust	2006-WF2	US83612MAL19	NR	A3	0.65%	16 720 407
STATIC RESIDENTIAL CDO (START) 2006-A Ltd	2006-A	US85768VAE48	B-	A3	0.38%	9 830 220
STATIC RESIDENTIAL CDO (START) 2006-B Ltd	2006-B	US85768XAB64	CCC-	Baa1	0.65%	16 720 407
STAtic reSIDENTIAL TRUST	2005-A	US85768PAC14	A	A2	0.07%	1 672 041
STAtic reSIDENTIAL TRUST	2005-C	US85768TAG40	BBB-	A2	0.30%	7 769 892
Sterlingmax MBS Ltd	I	XS0177867255	AAA	NR	0.52%	13 376 325
Stone Tower CLO Ltd	2005-3	US86175NAD93	A	A2	0.24%	6 019 346
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST		US863579WU83	AAA	Aaa	0.21%	5 415 304
STRUCTURED ASSET MORTGAGE INVESTMENTS INC	2006-Ar4	US86360QAV77	A	A2	0.18%	4 681 714
Terwin Mortgage Trust	2004-9HE	US881561JW56	AAA	Aaa	0.43%	11 058 199
Terwin Mortgage Trust 2003-8, LLC	2003-8HE	US881561CX03	AAA	Aaa	0.05%	1 356 720
TITAN EUROPE PLC	2006-5A	XS0277726500	AAA	NR	1.27%	31 976 243
Trapeza CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	0.46%	11 750 759
Trapeza CDO II, LLC	2003-2	US894128AA50	AAA	Aaa	0.25%	6 378 325
TRAPEZA CDO LLC	2003-3A	US89412MAA45	AAA	Aaa	0.26%	6 710 303
Trapeza CDO LLC	2003-5A	US89412RAA32	AAA	Aaa	0.91%	23 208 354
Trapeza CDO VI, LLC	6	US89412UAA60	AAA	Aaa	0.78%	20 064 488
US Capital Funding III	III	US90342BAA17	AAA	Aaa	1.57%	31 976 243
Velocity CLO Ltd	2004-1A	US92257GAB77	A	A2	0.22%	5 684 938
Venture CBO III CDO Ltd.	2003-1A	US92327WAA09	AAA	Aaa	1.01%	25 950 071
Vitesse CLO Ltd	2006-1	US928496AD08	A	A2	0.39%	10 032 244
WASHINGTON MUTUAL	2005-AR8	US92922FS583	AAA	Aaa	0.33%	8 369 404
WASHINGTON MUTUAL		US92922FV39	AAA	Aaa	0.27%	6 919 329
WASHINGTON MUTUAL	2005-AR19	US92925CBQ42	A+	A2	0.30%	7 694 406
WRIGHTWOOD CAPITAL REAL ESTATE CDO LTD	2005-1A	US982512AA32	AAA	Aaa	1.57%	31 976 243
Zing Investment Grade Limited V	5	US98885YAA73	AAA	Aaa	0.92%	23 408 569

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Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
ABACUS Ltd	2005-4	US00256GAA31	AAA	Aaa	0.18%	5 114 574
ABACUS Ltd	2006-NS1	US002573AA19	AAA	Aaa	0.57%	15 983 043
ABACUS Ltd	2006-NS1	US002573AC74	AA	Aa2	0.21%	5 753 895
ABACUS Ltd	2006-NS1	US002573AD57	AA-	Aa3	0.14%	3 835 930
Accredited Mortgage Loan Trust	2004-3	US004375BP58	AAA	Aaa	0.11%	2 949 038
Ace Securities Corp	2004-OP1	US004421EZ24_C	A	Baa1	0.05%	1 328 823
Ace Securities Corp	2004-FM2	US004421GL10	AA-	A3	0.04%	978 097
Ace Securities Corp	2004-HE2	US004421GU19	AA	A2	0.18%	4 972 081
Ace Securities Corp	2004-HE3	US004421HV82	AA-	A3	0.34%	9 542 516
Ace Securities Corp	2004-HE4	US004421JH70	AA+	Aa1	1.17%	32 597 198
Ace Securities Corp	2004-HE4	US004421JJ37	AA+	Aa2	0.99%	27 455 031
Ace Securities Corp	2004-HE4	US004421JM65	A-	A2	0.54%	15 056 026
Ace Securities Corp	2004-HE4	US004421JN49	BB+	A3	0.42%	11 728 147
Ace Securities Corp	2004-RM2	US004421KA09	A+	A2	0.04%	1 187 630
Ace Securities Corp	2005-RM2	US004421NY57	A	A3	0.23%	6 393 217
Ace Securities Corp	2005-HE6	US004421ST18	BB	Baa1	0.46%	12 786 434
ACE SECURITIES CORP.	2005-HE4	US004421PV90	A	A3	0.41%	11 468 153
Alesco Preferred Funding , Ltd	11A	US01450AAB61	NR	Aaa	0.92%	25 572 868
ALESCO PREFERRED FUNDING, LTD.	7A	US01448YAB92	AAA	Aaa	0.64%	17 664 550
Alexander Park CDO, Ltd	2004-1A	US014684AD66	A	Baa2	0.05%	1 278 643
Annington finance no. 4 plc	B3	XS0198259813	A	A2	0.83%	22 965 895
Anthracite CDO II Ltd	2002	US03702SAA15	AAA	Aaa	0.15%	4 106 614
Anthracite CDO Ltd	2006-HY3A	US03703FAL40	A-	A3	0.10%	2 862 724
ANTHRACITE CDO, LTD.	2006-HY3A	US03703FAC41	AA	Aa2	0.18%	4 975 921
Anthracite Euro CRE CDO	1	XS0276697272	AAA	Aaa	0.34%	9 589 826
Arbor Realty Mortgage Securities Series 2004-1, Ltd	2004-1	US03877VAA35	AAA	Aaa	1.08%	30 048 120
Asset Backed Securities Corporation	2003-HE3	US04541GEM06	A	Aa3	0.04%	1 247 366
ATTENTUS CDO LTD.	2006-1A	US049730AC83	AA	Aa2	0.41%	11 507 791
Avalon Capital Ltd 3	3	US05342RAD89	A	A2	0.17%	4 794 913
AVERY STREET CLO	2006-1A	US053643AG79	A	A2	0.21%	5 753 895
BANC OF AMERICA COMMERCIAL MORTGAGE INC	2005-2	US05947UM471	AAA	Aaa	0.61%	16 942 025
Bayberry Funding, Ltd	2006-1A	US07272PAA84	AAA	Aaa	0.23%	6 353 350
Bayberry Funding, Ltd	2006-1A	US07272PAC41	A	A2	0.17%	4 765 012
BAyview commercial Asset Trust	2004-2	US07324SAR31	AAA	Aaa	0.05%	1 258 658
BAyview commercial Asset Trust		US07324SAX09	AAA	Aaa	0.47%	13 150 443
BAYVIEW COMMERCIAL ASSET TRUST	2005-1	US07324SBF83	NR	Aaa	0.11%	2 979 228
BAyview commercial Asset Trust	2005-3A	US07324SCC44	NR	Aaa	0.46%	12 867 946
Bear Stearns Asset Backed Securities I LLC	2004-HE11	US073879PA06	A-	A3	0.41%	11 507 791
Bear Stearns Asset Backed Securities I LLC	2005-HE1	US073879PS14	A	A2	0.31%	8 630 843
BEAR STEARNS ASSET BACKED SECURITIES, INC.		US073879X453	AA	NR	0.11%	3 196 609
Bear Stearns Commercial Mortgage Securities Inc.	2005-T18	US07383F5M69	NR	Aaa	0.17%	4 794 913
Bear Stearns Commercial Mortgage Securities Inc.	2005-T18	US07383F5M69_C757774M_C	NR	Aaa	0.46%	12 786 434
Bear Stearns Commercial Mortgage Securities Inc.	2005-PWR8	US07383F7Y89	NR	Aaa	0.69%	19 179 651
BLACK Diamond CLO 2005-1 Ltd	2005-1	US09202EAE68	A-	A2	0.21%	5 753 895
Brascan Real Estate Financial Partners LLC	2004-1	US10550TAA79	AAA	Aaa	0.35%	9 674 704
Brascan Real Estate Financial Partners LLC	2004-1	US10550TAC36	A-	A3	0.23%	6 393 217
BROADWICK FUNDING, LTD.	2006-1A	US11161RAF91	BB	A2	0.19%	5 304 842
Capital ONE MULTI ASSET EXECUTION TRUST	2004-B3	US14041NBL47	A	A2	0.18%	5 114 574

Émetteur	Série	ISIN	Notation S&P	Notations Moody's	Pondération	Exposition (\$)
Capital Trust RE CDO Ltd.	2005-1A	US140558AA57	AAA	NR	0.41%	11 507 791
Capital Trust RE CDO Ltd.	2005-1A	US140558AB31	AA	NR	0.17%	4 672 802
Capital Trust RE CDO Ltd.	2005-1A	US140558AC14	A	NR	0.09%	2 557 287
CAPITALSOURCE REAL ESTATE LOAN TRUST	2006-1A	US140560AD50	A+	A1	0.28%	7 671 860
C-BASS LTD	15A	US124670AC45	A	Ba1	0.25%	7 032 539
C-Bass Ltd	9A	US12497LAD01	AA	Aa1	0.23%	6 393 217
CHL Mortgage Pass-Through Trust 2004-25	2004-25	US12669GKJ93	AAA	Aaa	0.31%	8 591 045
Citigroup Mortgage Loan Trust, Inc	2004-OPT1	US17307GJM15	A+	A1	0.45%	12 594 638
Citigroup Mortgage Loan Trust, Inc	2004-OPT1	US17307GJQ29	A-	Baa1	0.09%	2 557 287
Citigroup Mortgage Loan Trust, Inc	2004-RES1	US17307GKQ00	A+	A2	0.02%	668 472
CITIGROUP MORTGAGE LOAN TRUST, INC.	2004-RES1	US17307GKR82	A	A3	0.03%	852 437
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2006-OA11	US02147DAK72	A	A1	0.14%	3 835 930
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2006-OA11	US02147DAL55	A	A2	0.14%	3 835 930
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-51	US12668ADE29	A	A2	0.44%	12 101 585
COUNTRYWIDE ALTERNATIVE LOAN TRUST	2005-56	US12668AMB88	A+	A1	0.09%	2 415 967
Countrywide Asset Backed Certificates	2004-10	US126673JX19	AA-	A2	0.16%	4 587 654
Countrywide Asset Backed Certificates	2004-11	US126673LT78	AA	NR	0.19%	5 149 736
COUNTRYWIDE ASSET-BACKED CERTIFICATES		US126673LD27	A	NR	0.23%	6 393 217
Dekania CDO	2003-1A	US244882AB20	AAA	NR	0.80%	22 376 260
Dekania CDO	2004-2A	US24488RAA95	AAA	Aaa	0.16%	4 427 303
Dryden VIII-Leveraged Loan CDO 2005	2005-8A	US26243YAC12	A	A2	0.26%	7 288 267
Duchess CDO SA	1X	XS0131194226	AAA	Aaa	0.58%	16 004 248
Duke Funding IX	2005-9	US26450AAC18	B+	A2	1.55%	41 708 143
Duke Funding VI Ltd	2004-1	US264407AF46	B+	A2	0.82%	22 797 157
Duke Funding VII Ltd	2004-1A	US264403AC01	BB	Aa2	0.46%	12 781 041
DUNHILL ABS CDO, LTD.	2004-1	US26545QAE98	AA	Aaa	0.93%	25 892 529
E*Trade ABS CDO III, Ltd.	2004-1	US26925JAB17	AAA	Aaa	0.55%	15 183 890
E*Trade ABS CDO III, Ltd.	2006-5A	US26925WAC01	B-	Ba2	0.34%	9 589 826
Encore Credit Receivables Trust 2005-2	2005-2	US126673J605	A	A3	0.25%	7 032 539
EPIC PLC	MLDN	XS0251156435	A	NR	0.34%	9 567 403
FAirHazel Street		CEDAR26_28_C7 171567M_C	A	A2	1.15%	31 966 085
FIRST CLO Ltd	2004-1A1	US33736EAD31	A	A2	0.20%	5 434 234
FIRST FRANKLIN MTG LOAN ASSET BACKED CERTIFICATES	2006-FF17	US32028KAJ51	CCC	Aa3	0.23%	6 393 217
FIXED-LINK FINANCE BV	G2-X	XS0125468230	AAA	Aaa	0.80%	22 283 824
Fort Point CDO Ltd	2003-2A	US348522AA18	A	A2	1.68%	41 708 143
Fortius Funding, Ltd	2006-1	US34958CAD65	A	A2	0.11%	3 189 650
FORTRESS CREDIT FUNDING LP	2005-1A	US34957LAD73	NR	Aa2	0.46%	12 786 434
FORTRESS CREDIT FUNDING LP	2006-3A	US34957RAG74	NR	A2	0.46%	12 786 434
FORTRESS CREDIT FUNDING LP	2006-3A	US34957RAJ14	NR	A2	0.90%	24 933 546
FORTRESS CREDIT FUNDING LP	2006-4A	US34957XAE94	NR	A2	0.28%	7 671 860
Four Corners CLO	1A	US35083VAL18	A	A2	0.19%	5 210 472
Franklin CLO	4A	US352504AB03	AA	Aa2	0.23%	6 393 217
Fremont Home Loan Trust	2004-C	US35729PEV85	AA-	A2	0.17%	4 784 716
Fund America Investors III Ltd	2004-3A	US80410JAD63	A-	A3	0.31%	8 618 712
Gallatin Funding Ltd	2005-1	US363631AC62	A-	A2	0.46%	12 786 434
GEMSTONE CDO LTD		US36867VAE74	A	A2	0.23%	6 393 217
GEMSTONE CDO LTD	2005-3A	US36868AAJ16	A	A2	0.48%	13 425 756
GEMSTONE CDO LTD		US36868BAE02	A-	Baa3	0.23%	6 393 217
Glacier Funding CDO	2004-2A	US37638VAB99	AAA	Aaa	0.14%	3 835 930
GOLDENTREE CAPITAL OPPORTUNITIES LP	2006-1A	US38136CAD20	AA	Aa2	0.11%	3 196 609

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GRAPHITE MORTGAGES PLC	2006-1	GRAPH_LSS	AAA	NR	0.69%	19 105 422
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR5	US39538AAS50	NR	Aa3	0.16%	4 476 018
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR5	US39538AAV89	NR	A3	0.14%	3 836 587
GREENPOINT MORTGAGE FUNDING TRUST	2005-AR4	US39538WCM65	A+	A3	0.13%	3 615 119
GREENPOINT MORTGAGE FUNDING TRUST	2006-AR1	US39538WFM55	AAA	Aaa	0.14%	3 830 753
GREENPOINT MORTGAGE FUNDING TRUST	2007-AR2	US39539LAQ41	NR	A2	0.49%	13 681 484
GSAMP TRUST	2004-NC2	US36242DHC02	A-	NR	0.18%	4 993 103
GSAMP TRUST	2004-AHL	US36242DHS53	A	A3	0.11%	3 010 566
GSAMP TRUST	2004-OPT	US36242DNV19	AA	A2	0.34%	9 589 826
GSC ABS CDO Ltd.	2005-1A	US362470AC01	BBB+	A2	0.34%	9 589 826
GSC Partners CDO Fund, Limited	2006-7	US36298AAD46	AA	Aa2	0.46%	12 786 434
G-Star Ltd	2004-4	US36242CAF23	AA	NR	0.46%	12 786 434
Harborview Mortgage Loan Trust Series 2006-12	2006-12	US41162DAM11	A+	Aa3	0.92%	25 572 868
Harborview Mortgage Loan Trust Series 2006-12	2006-12	US41162DAN93	A-	A2	0.23%	6 393 217
Harborview Mortgage Loan Trust Series 2006-7	2006-7	US41161VAK61	A+	A2	0.11%	3 196 609
Harborview Mortgage Loan Trust Series 2006-9	2006-9	US41161XAJ54	A-	A1	0.16%	4 475 252
Harvest CLO SA	II	XS0216228428	A	A2	0.28%	7 671 860
Home Equity Asset Trust	2004-7	US437084FW18	A+	Baa2	0.14%	3 835 930
Hudson Straits CLO Ltd	2004-1A	US44413QAC50	AA	Aa2	0.23%	6 393 217
Hudson Straits CLO Ltd	2004-1A	US44413QAD34	A	A2	0.28%	7 831 691
ICG Mezzanine Fund 2003 No.1 Funding limited	2003-1	XS0207113530	BBB+	A3	1.54%	41 708 143
INDYMAC RESIDENTIAL ASSET BACKED TRUST	2005-A	US43708AAAX00	A-	Baa1	0.11%	3 196 609
I-Preferred Term Securities IV, Ltd	IV	US44984RAA68	AAA	Aaa	1.38%	38 359 302
JER CDO	2005-1A	US46614KAA43	AAA	Aaa	0.46%	12 786 434
JETBLUE AIRWAYS CORP	2004-2	US47714NAA54	AAA	Aaa	0.60%	16 587 876
JETBLUE AIRWAYS CORP	2004-2	US47714NAB38	AAA	Aaa	0.46%	12 786 434
JP MORGAN Chase Commercial Mortgage Securities 2006-RR1	2006-RR1	US48123HAE36	A-	A3	0.32%	8 950 504
Katonah Capital LLC	6	US48601QAD60	A	A2	0.23%	6 393 217
KNOLLWOOD CDO LTD.	2006-2A	US49916RAE09	CCC+	B1	0.45%	12 645 186
Landmark CDO, LLC	2004-3	US51506DAE31	A-	A2	0.11%	3 196 609
LATITUDE CLO LTD.	2006-2A	US51829TAL26	AAA	Aaa	0.46%	12 786 434
LCM Limited Partnership	3A	US50182CAC29	A	A2	0.16%	4 475 252
LEHMAN XS TRUST	2005-9N	US525221GN14	AAA	Aaa	0.21%	5 977 660
LNR CDO LTD.	2006-1A	US53944MAA71	AAA	Aaa	0.11%	3 196 609
LNR CDO LTD.	2006-1A	US53944MAB54	AA	Aa2	0.23%	6 393 217
LNR CDO LTD.	2006-1A	US53944MAD11	A	A2	0.90%	24 933 546
LNR CDO LTD.	2005-1A	US53944PAD42	A	A3	0.30%	8 297 582
Long Beach Mortgage Loan Trust	2004-4	US542514HY37	A+	A3	0.26%	7 347 085
LONG BEACH MORTGAGE LOAN TRUST	2004-4	US542514HZ02	A	Baa1	0.08%	2 237 626
Long Beach Mortgage Loan Trust	2005-1	US542514KD52	A	A2	0.14%	3 835 930
LONG HILL, LTD.	2006-1A	US54266TAE29	CCC+	Caa1	0.18%	5 114 574
MAGNETITE CLO, LIMITED	2003-5	US55952SAC44	A	A2	0.23%	6 393 217
MARATHON REAL ESTATE CDO LTD	2006-1A	US565853AA65	AAA	Aaa	0.69%	19 179 651
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHU35	A+	NR	0.34%	9 589 826
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHV18	A	NR	0.42%	11 780 781
MASTR ASSET BACKED SECURITIES TRUST	2005-OPT1	US57643LHW90	BBB	NR	0.33%	9 135 907
MCG Commercial Loan Trust 2006-1	2006-1A	US55271KAQ40	AA	Aa2	0.34%	9 589 826
Merrill Lynch Mortgage Investors, Inc.	2004-OPT1	US59020UKP92	AA+	NR	0.09%	2 580 244
Merrill Lynch Mortgage Investors, Inc.	2004-OPT1	US59020UKQ75	AA	NR	0.11%	3 183 717
Merrill Lynch Mortgage Investors, Inc.	2004-WMC5	US59020UMJ15	AA	Aa3	0.44%	12 101 081

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Merrill Lynch Mortgage Investors, Inc.	2004-WMC5	US59020UMK87	AA	A1	0.46%	12 786 434
ML AAA CMBS Portfolio		AAA_CMBSPORT	A+	Aa2	0.28%	7 671 860
ML AAA Financials 10_15%		AAAFIN10-15_C974798M_C	AAA	Aaa	1.03%	28 753 651
ML AJ CMBS Portfolio		AJ_CMBSPORT_C992167M_C	AAA	Aaa	0.69%	19 179 651
MM COMMUNITY FUNDING CORP.	2003-9X	US606867AA79	AAA	Aaa	0.13%	3 475 922
Morgan Stanley ABS Capital I	2004-NC6	US61744CEV46	A	A2	0.44%	12 163 095
Morgan Stanley ABS Capital I	2004-NC7	US61744CFS08	A	A2	0.34%	9 589 826
Morgan Stanley ABS Capital I	2004-NC8	US61744CHS89	A+	A1	0.25%	7 015 916
Morgan Stanley ABS Capital I	2004-NC8	US61744CHT62	A	A2	0.23%	6 393 217
Morgan Stanley ABS Capital I	2004-HE9	US61744CJX56	A	A2	0.25%	6 959 656
Morgan Stanley ABS Capital I	2004-HE9	US61744CJY30	A-	A3	0.13%	3 715 098
MORGAN STANLEY ABS CAPITAL I	2005-NC1	US61744CKS43	A	Baa1	0.16%	4 475 252
MORGAN STANLEY Capital	2005-T17	US61745MW666	AAA	NR	0.68%	18 891 956
MORGAN STANLEY Capital I	2006-SRR2	BCC0U7QW3	AAA	NR	0.92%	25 572 868
MORGAN STANLEY Capital I	2005-IQ9	US61745M2H50	AAA	NR	1.15%	31 966 085
Morgan Stanley Home Equity Loans 2005-1	2005-1	US61744CLH78	A+	A1	0.11%	3 196 609
Morgan Stanley Investment Management Corp	2005-1	US61748RAE99	A	A2	0.69%	19 179 651
Nautilus CDO	2006-3	US639099AD28	BBB	NR	0.11%	3 076 153
Nautilus CDO	2005-2	US639103AD22	A	NR	0.41%	11 395 810
NEW CENTURY HOME EQUITY LOAN TRUST	2004-4	US64352VJN29	A	Baa3	0.22%	6 044 791
New Century Home Equity Loan Trust 2004-3	2004-3	US64352VHY02	AA-	A1	0.34%	9 589 826
New Century Home Equity Loan Trust 2004-3	2004-3	US64352VJA08	A-	A3	0.14%	3 882 058
New Century Home Equity Loan Trust 2004-3	2005-3	US64352VLP49	A-	Baa2	0.56%	15 672 972
Newcastle CDO IV, Limited	2004-4A	US65105YAA01	AAA	Aaa	1.08%	30 074 131
North Street Referenced Linked Notes	2005-9	USG66587AA77	AAA	Aaa	1.49%	41 555 911
Northwesterly CDO II	II	XS0199037531	BBB+	A3	0.46%	12 831 394
N-Star Real Estate CDO 2006-8	2006-8A	US62940FAC32	NR	Aaa	0.57%	15 983 043
N-Star Real Estate CDO 2006-8	2006-8A	US62940FAD15	NR	Aa1	0.51%	14 065 077
N-star Real Estate CDO LTD	2005-3A	US629387AG68	A-	NR	0.55%	15 286 294
N-star Real Estate CDO LTD		US62939WAA36	AAA	Aaa	0.62%	17 261 686
N-star Real Estate CDO LTD		US62939WAC91	A	A2	0.34%	9 589 826
N-star Real Estate CDO LTD	2005-5	US62940HAE53	AA	NR	0.29%	8 097 777
N-star Real Estate CDO LTD	2006-6A	US62940PAD96	A-	A3	0.23%	6 393 217
NYLIM FLATIRON CLO LTD.	2003-1A	US62948MAB28	AA	Aa2	0.23%	6 393 217
NYLIM FLATIRON CLO LTD.	2004-1	US67073MAC64	A	A2	0.46%	12 786 434
Octagon Investment Partners VI, Ltd	VI	US67571YAE32	A-	A2	0.25%	7 032 539
OPTION ONE MASTER LOAN TRUST	2004-3	US68389FFX78	A+	A2	0.20%	5 434 234
OPTION ONE MASTER LOAN TRUST	2005-1	US68389FGP36	A	NR	0.11%	3 196 609
PARK PLACE SECURITIES INC	2005-WCW2	US70069FLK11	AA-	A1	0.21%	5 753 895
People's Choice Home Loan Trust	2004-2	US71085PAX15	A+	A2	0.30%	8 311 182
Preferred Term Secs XI	X	US74041WAA36	AAA	Aaa	0.14%	4 016 509
PREFERRED TERM SECS XIV	XIV	US74041UAB52	AAA	Aaa	0.11%	3 196 609
PREFERRED TERM SECS XVI	XVI	US74041EAA38	AAA	Aaa	1.25%	34 672 316
Preferred Term Securities 15 Ltd	15	US74041CAB54	AAA	Aaa	0.20%	5 434 234
Preferred Term Securities 20 Ltd	XX	US74042DAC02	AAA	Aaa	0.46%	12 742 588
Preferred Term Securities VI Ltd	A-2	US74040YAB83	AAA	Aaa	0.92%	25 572 868
Preferred Term Securities XIII	13	US74041AAA16	AAA	Aaa	0.80%	22 376 260
Preferred Term Securities XIV		US74041UAA79	AAA	Aaa	0.69%	19 179 651
Preferred Term XVIII	XVIII	US74042WAA27	AAA	Aaa	0.46%	12 786 434

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PULS CDO 2006-1 PLC	2006-1	XS0260584148	AAA	Aaa	0.11%	3 184 237
RACE POINT CLO	2A	US74981SAA42	AAA	Aaa	0.28%	7 671 860
Raspro Trust	2005-1	US75405RAA14	AAA	Aaa	1.02%	28 270 439
Regional Diversified Funding	2004-1	US75902XAA63	AAA	Aaa	0.32%	8 923 865
Resource Real Estate Funding	2007-1A	US76121BAK52	NR	Aa3	0.74%	20 713 135
SAXON ASSET SECURITIES TRUST	2005-1	US805564RQ68	A+	A1	0.20%	5 434 234
Securitized Asset Backed Receivables LLC	2004-OP2	US81375WBP05	A+	A2	0.41%	11 507 791
Securitized Asset Backed Receivables LLC	2004-OP2	US81375WBR60	A-	Baa1	0.05%	1 278 643
Silverado CLO Ltd	2006-2A	US82835AAJ51	A	A2	0.34%	9 589 826
STAtic repackaging trust, ltd	2004-1	US85233VAC54	A	A2	0.46%	12 786 434
STATIC RESIDENTIAL CDO (START) 2006-A Ltd	2006-A	US85768VAD64	BB-	Aa3	0.69%	19 135 523
STATIC RESIDENTIAL CDO (START) 2006-A Ltd	2006-A	US85768VAE48	B-	A3	0.11%	3 132 237
STATIC RESIDENTIAL CDO (START) 2006-B Ltd	2006-B	US85768XAF78	CC	Ca	0.54%	15 001 894
STAtic reSIDENTIAL TRUST	2005-A	US85768PAC14	A	A2	0.53%	14 704 399
STAtic reSIDENTIAL TRUST	2005-BA	US85768QAF28	BBB	A3	0.44%	12 253 153
STAtic reSIDENTIAL TRUST	2005-C	US85768TAG40	BBB-	A2	0.17%	4 630 170
Stone Tower CLO Ltd	2005-3	US86175NAD93	A	A2	0.16%	4 475 252
SUMMIT RMBS CDO, LTD	2005-1	US866244AB23	AAA	NR	0.46%	12 786 434
SUMMIT RMBS CDO, LTD	2005-1	US866244AC06	AA	NR	0.69%	19 288 336
TITAN EUROPE 2006-3 PLC	2006-3A	XS0257769769	A	A3	0.14%	3 756 574
TRAFFORD CENTRE FIN LTD	A3	XS0222488396	AAA	Aaa	1.15%	31 935 942
TRAINER WORTHAM FIRST REPUBLIC CBO	3A	US892881AA10	AAA	Aaa	0.56%	15 559 665
TRAINER WORTHAM FIRST REPUBLIC CBO	3	US892881AD58	BB	Baa2	0.78%	21 736 938
Trapeza CDO I, LLC	2002-1	US894127AA77	AAA	Aaa	0.12%	3 219 901
TRAPEZA EDGE CDO LTD		US89412LAB45	NR	Aaa	0.23%	6 356 429
TROPIC CDO CORP.	2004-4	US89707YAA29	AAA	Aaa	0.87%	24 113 624
UNITED CAPITAL AVIATION TRUST		US90264FAE88	AAA	Aaa	2.64%	41 708 143
US Capital Funding I	I	US903329AA80	AAA	Aaa	1.14%	31 726 940
US Capital Funding II	II	US90390KAA25	AAA	Aaa	2.70%	41 708 143
US Capital Funding III	III	US90342BAA17	AAA	Aaa	1.48%	41 077 444
US Capital Funding III	III	US90342BAC72	AAA	Aaa	0.53%	14 704 399
Velocity CLO Ltd	2004-1A	US92257GAB77	A	A2	0.25%	7 032 539
VERTICAL CDO LTD.	2A	US925338AC98	BB+	Ba1	0.11%	3 196 609
VERTICAL CDO LTD.		US925345AE06	CCC+	Ba1	0.37%	10 403 994
VICTORIA FALLS CLO, LTD.	2005-HE1	US926244AE48	A	A2	0.28%	7 671 860
WACHOVIA CRE CDO 2006-1	2006-1	US92978CAE84	A-	A3	0.46%	12 786 434
WAMu MOrtgage Passthrough Certificates, Series 2005-AR19	2005-AR19	US92925CBP68	AA-	A1	0.40%	11 218 332
WASHINGTON MUTUAL	2005-AR13	US92922F4W51	AAA	Aaa	0.53%	14 637 472
WASHINGTON MUTUAL	2005-AR13	US92922F5B06	A+	A1	0.21%	5 938 895
WASHINGTON MUTUAL	2005-AR19	US92925CBQ42	A+	A2	0.15%	4 254 644
WELLS FARGO HOME EQUITY TRUST		US9497ERAH70	A-	Baa2	0.57%	15 983 043