

Certificate Purchased (Securitization)	Certificate Purchased (Tranche)	Certificate Purchased (CUSIP)
HEAT 2006-4	1A1	437084VJ2
HEAT 2006-4	2A1	437084VK9
HEAT 2006-4	2A2	437084VL7
HEAT 2006-4	2A3	437084VM5
HEAT 2006-4	2A4	437084VN3
HEAT 2006-4	R	437084VP8
HEAT 2006-4	R2	437084VQ6
HEAT 2006-4	M1	437084VR4
HEAT 2006-4	M2	437084VS2
HEAT 2006-4	M3	437084VT0
HEAT 2006-4	M4	437084VU7
HEAT 2006-4	M5	437084VV5
HEAT 2006-4	M6	437084VW3
HEAT 2006-4	M7	437084VX1
HEAT 2006-4	M8	437084VY9
HEAT 2006-4	B1	437084VZ6
HEAT 2006-4	B2	437084WA0
HEAT 2006-4	B3	437084WB8
HEAT 2006-4	B4	437084WC6
HEAT 2006-4	P	437084WE2
HEAT 2006-4	AIOS	437084WF9
HEAT 2006-4	X	437084WG7
HEAT 2006-5	1A1	437096AA8
HEAT 2006-5	2A1	437096AB6
HEAT 2006-5	2A2	437096AC4
HEAT 2006-5	2A3	437096AD2
HEAT 2006-5	2A4	437096AE0
HEAT 2006-5	R	437096AF7
HEAT 2006-5	M1	437096AH3
HEAT 2006-5	M2	437096AJ9
HEAT 2006-5	M3	437096AK6
HEAT 2006-5	M4	437096AL4
HEAT 2006-5	M5	437096AM2
HEAT 2006-5	M6	437096AN0
HEAT 2006-5	M7	437096AP5
HEAT 2006-5	M8	437096AQ3
HEAT 2006-5	B1	437096AR1
HEAT 2006-5	B2	437096AS9
HEAT 2006-5	B3	437096AT7
HEAT 2006-5	P	437096AU4
HEAT 2006-5	AIOS	437096AV2
HEAT 2006-5	X	437096AW0

HEAT 2006-6	1A1	437097AA6
HEAT 2006-6	2A1	437097AB4
HEAT 2006-6	2A2	437097AC2
HEAT 2006-6	2A3	437097AD0
HEAT 2006-6	2A4	437097AE8
HEAT 2006-6	R	437097AF5
HEAT 2006-6	M1	437097AG3
HEAT 2006-6	M2	437097AH1
HEAT 2006-6	M3	437097AJ7
HEAT 2006-6	M4	437097AK4
HEAT 2006-6	M5	437097AL2
HEAT 2006-6	M6	437097AM0
HEAT 2006-6	M7	437097AN8
HEAT 2006-6	M8	437097AP3
HEAT 2006-6	B1	437097AQ1
HEAT 2006-6	B2	437097AR9
HEAT 2006-6	B3	437097AS7
HEAT 2006-6	B4	437097AT5
HEAT 2006-6	AIOS	437097AU2
HEAT 2006-6	X	437097AV0
HEAT 2006-6	P	437097AW8
HEAT 2006-7	1A1	43709NAA1
HEAT 2006-7	2A1	43709NAB9
HEAT 2006-7	2A2	43709NAC7
HEAT 2006-7	2A3	43709NAD5
HEAT 2006-7	2A4	43709NAE3
HEAT 2006-7	R	43709NAF0
HEAT 2006-7	M1	43709NAG8
HEAT 2006-7	M2	43709NAH6
HEAT 2006-7	M3	43709NAJ2
HEAT 2006-7	M4	43709NAK9
HEAT 2006-7	M5	43709NAL7
HEAT 2006-7	M6	43709NAM5
HEAT 2006-7	M7	43709NAN3
HEAT 2006-7	M8	43709NAP8
HEAT 2006-7	B1	43709NAQ6
HEAT 2006-7	B2	43709NAR4
HEAT 2006-7	B3	43709NAS2
HEAT 2006-7	P	43709NAT0
HEAT 2006-7	AIOS	43709NAU7
HEAT 2006-7	X	43709NAV5
HEAT 2006-8	1A1	43709QAA4
HEAT 2006-8	1A1	43709QAA7
HEAT 2006-8	2A1	43709QAB2
HEAT 2006-8	1A2	43709QAB5
HEAT 2006-8	2A2	43709QAC0

HEAT 2006-8	2A1	43709QAC3
HEAT 2006-8	2A2	43709QAD1
HEAT 2006-8	2A3	43709QAD8
HEAT 2006-8	2A4	43709QAE6
HEAT 2006-8	M1	43709QAE9
HEAT 2006-8	R	43709QAF3
HEAT 2006-8	M2	43709QAF6
HEAT 2006-8	M1	43709QAG1
HEAT 2006-8	M3	43709QAG4
HEAT 2006-8	M4	43709QAH2
HEAT 2006-8	M2	43709QAH9
HEAT 2006-8	M5	43709QAI0
HEAT 2006-8	M3	43709QAJ5
HEAT 2006-8	M6	43709QAJ8
HEAT 2006-8	M4	43709QAK2
HEAT 2006-8	M7	43709QAK5
HEAT 2006-8	M5	43709QAL0
HEAT 2006-8	M8	43709QAL3
HEAT 2006-8	M6	43709QAM8
HEAT 2006-8	M7	43709QAN6
HEAT 2006-8	M8	43709QAP1
HEAT 2006-8	B1	43709QAQ9
HEAT 2006-8	B2	43709QAR7
HEAT 2006-8	B3	43709QAS5
HEAT 2006-8	P	43709QAT3
HEAT 2006-8	AIOS	43709QAU0
HEAT 2006-8	X	43709QAV8
HEAT 2007-1	1A1	43710LAA0
HEAT 2007-1	1A1	43710LAA2
HEAT 2007-1	2A1	43710LAB0
HEAT 2007-1	1A2	43710LAB8
HEAT 2007-1	2A1	43710LAC6
HEAT 2007-1	2A2	43710LAC8
HEAT 2007-1	2A2	43710LAD4
HEAT 2007-1	2A3	43710LAD6
HEAT 2007-1	M1	43710LAE2
HEAT 2007-1	2A4	43710LAE4
HEAT 2007-1	M1	43710LAF1
HEAT 2007-1	M2	43710LAF9
HEAT 2007-1	M3	43710LAG7
HEAT 2007-1	M2	43710LAG9
HEAT 2007-1	M4	43710LAH5
HEAT 2007-1	M3	43710LAH7
HEAT 2007-1	M5	43710LAI3
HEAT 2007-1	M6	43710LAJ1
HEAT 2007-1	M4	43710LAJ3

HEAT 2007-1	M5	43710LAK0
HEAT 2007-1	M7	43710LAK8
HEAT 2007-1	M8	43710LAL6
HEAT 2007-1	M6	43710LAL8
HEAT 2007-1	M7	43710LAM6
HEAT 2007-1	M8	43710LAN4
HEAT 2007-1	B1	43710LAP9
HEAT 2007-1	B2	43710LAQ7
HEAT 2007-1	B3	43710LAR5
HEAT 2007-1	R	43710LAS3
HEAT 2007-1	P	43710LAT1
HEAT 2007-1	X	43710LAU8
HEAT 2007-1	AIOS	43710LAV6
HEAT 2007-2	1A1	43710KAA4
HEAT 2007-2	2A1	43710KAB2
HEAT 2007-2	2A2	43710KAC0
HEAT 2007-2	2A3	43710KAD8
HEAT 2007-2	2A4	43710KAE6
HEAT 2007-2	M1	43710KAF3
HEAT 2007-2	M2	43710KAG1
HEAT 2007-2	M3	43710KAH9
HEAT 2007-2	M4	43710KAJ5
HEAT 2007-2	M5	43710KAK2
HEAT 2007-2	M6	43710KAL0
HEAT 2007-2	M7	43710KAM8
HEAT 2007-2	M8	43710KAN6
HEAT 2007-2	M9	43710KAP1
HEAT 2007-2	R	43710KAR7
HEAT 2007-2	P	43710KAS5
HEAT 2007-2	X	43710KAT3
HEAT 2007-2	AIOS	43710KAU0
HEAT 2007-2	1A1	43710NAA6
HEAT 2007-2	1A2	43710NAB4
HEAT 2007-2	2A1	43710NAC2
HEAT 2007-2	2A2	43710NAD0
HEAT 2007-2	M1	43710NAE8
HEAT 2007-2	M2	43710NAF5
HEAT 2007-2	M3	43710NAG3
HEAT 2007-2	M4	43710NAH1
HEAT 2007-2	M5	43710NAI9
HEAT 2007-2	M6	43710NAJ7
HEAT 2007-2	M7	43710NAK4
HEAT 2007-2	M8	43710NAL2
HEAT 2007-3	1A1	43710TAA5
HEAT 2007-3	2A1	43710TAB3
HEAT 2007-3	2A2	43710TAC1

HEAT 2007-3	2A3	43710TAD9
HEAT 2007-3	2A4	43710TAE7
HEAT 2007-3	M1	43710TAF4
HEAT 2007-3	M2	43710TAG2
HEAT 2007-3	M3	43710TAH0
HEAT 2007-3	M5	43710TAI8
HEAT 2007-3	M4	43710TAJ6
HEAT 2007-3	M5	43710TAK3
HEAT 2007-3	M6	43710TAL1
HEAT 2007-3	M7	43710TAM9
HEAT 2007-3	M8	43710TAN7
HEAT 2007-3	M9	43710TAP2
HEAT 2007-3	B1	43710TAQ0
HEAT 2007-3	R	43710TAR8
HEAT 2007-3	P	43710TAS6
HEAT 2007-3	X	43710TAT4
HEAT 2007-3	AIOS	43710TAU1
HEMT 2006-4	A1	43709JAA0
HEMT 2006-4	A2	43709JAB8
HEMT 2006-4	A3	43709JAC6
HEMT 2006-4	AR	43709JAD4
HEMT 2006-4	M1	43709JAE2
HEMT 2006-4	M2	43709JAF9
HEMT 2006-4	M3	43709JAG7
HEMT 2006-4	M4	43709JAH5
HEMT 2006-4	M5	43709JAJ1
HEMT 2006-4	M6	43709JAK8
HEMT 2006-4	M7	43709JAL6
HEMT 2006-4	M8	43709JAM4
HEMT 2006-4	M9	43709JAN2
HEMT 2006-4	B1	43709JAP7
HEMT 2006-4	B2	43709JAQ5
HEMT 2006-4	P	43709JAR3
HEMT 2006-4	X1	43709JAS1
HEMT 2006-4	X2	43709JAT9
HEMT 2006-4	XS	43709JAU6
HEMT 2006-5	AIO	43709PAA6
HEMT 2006-5	A1	43709PAB4
HEMT 2006-5	A2	43709PAC2
HEMT 2006-5	A3	43709PAD0
HEMT 2006-5	AR	43709PAE8
HEMT 2006-5	M1	43709PAF5
HEMT 2006-5	M2	43709PAG3
HEMT 2006-5	M3	43709PAH1
HEMT 2006-5	M4	43709PAJ7
HEMT 2006-5	M5	43709PAK4

HEMT 2006-5	M6	43709PAL2
HEMT 2006-5	M7	43709PAM0
HEMT 2006-5	M8	43709PAN8
HEMT 2006-5	M9	43709PAP3
HEMT 2006-5	B1	43709PAQ1
HEMT 2006-5	P	43709PAR9
HEMT 2006-5	X1	43709PAS7
HEMT 2006-5	X2	43709PAT5
HEMT 2006-5	XS	43709PAU2
HEMT 2006-6	1A1	43709YAA7
HEMT 2006-6	2A1	43709YAB5
HEMT 2006-6	2A2	43709YAC3
HEMT 2006-6	2A3	43709YAD1
HEMT 2006-6	AR	43709YAE9
HEMT 2006-6	M1	43709YAF6
HEMT 2006-6	M2	43709YAG4
HEMT 2006-6	M3	43709YAH2
HEMT 2006-6	M5	43709YAI0
HEMT 2006-6	M4	43709YAJ8
HEMT 2006-6	M5	43709YAK5
HEMT 2006-6	M6	43709YAL3
HEMT 2006-6	M7	43709YAM1
HEMT 2006-6	M8	43709YAN9
HEMT 2006-6	B	43709YAO7
HEMT 2006-6	M9	43709YAP4
HEMT 2006-6	P	43709YAQ2
HEMT 2006-6	X1	43709YAR0
HEMT 2006-6	X2	43709YAS8
HEMT 2006-6	XS	43709YAT6
HEMT 2007-1	G	43710ABA5
HEMT 2007-1	A1	43710ABB3
HEMT 2007-1	AR	43710ABC1
HEMT 2007-1	P	43710ABD9
HEMT 2007-1	X1	43710ABE7
HEMT 2007-1	X2	43710ABF4
HEMT 2007-2	1A2	43710CAB0
HEMT 2007-2	2A1	43710CAC8
HEMT 2007-2	2A2	43710CAD6
HEMT 2007-2	M1	43710CAE4
HEMT 2007-2	M2	43710CAF1
HEMT 2007-2	M3	43710CAG9
HEMT 2007-2	M4	43710CAH7
HEMT 2007-2	M5	43710CAI5
HEMT 2007-2	M6	43710CAJ3
HEMT 2007-2	M7	43710CAK0
HEMT 2007-2	M8	43710CAL8

HEMT 2007-2	M9	43710CAM6
HEMT 2007-2	M10	43710CAN4
HEMT 2007-2	B	43710CAO2
HEMT 2007-2	1A1	43710DAA0
HEMT 2007-2	2A1A	43710DAB8
HEMT 2007-2	2A2	43710DAC6
HEMT 2007-2	2A3	43710DAD4
HEMT 2007-2	2A4	43710DAE2
HEMT 2007-2	AR	43710DAF9
HEMT 2007-2	M1	43710DAG7
HEMT 2007-2	M2	43710DAH5
HEMT 2007-2	M3	43710DAJ1
HEMT 2007-2	M4	43710DAK8
HEMT 2007-2	B1	43710DAL6
HEMT 2007-2	P	43710DAM4
HEMT 2007-2	X1	43710DAN2
HEMT 2007-2	X2	43710DAP7
HEMT 2007-2	XS	43710DAQ5
HEMT 2007-2	2A1F	43710DAR3
HEMT 2007-2	B2	43710DAS1