

POSITION BY SECURITY TYPE

ACCT : MT3-A - MORTGAGE TRUST III - ASSETS

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
FHFB - FEDERAL HOME LOAN BANK								
B189127	RESOLUTION PDG BK CPN ST	0.0000	10/15/20	07/08/11	3.5737	2,960,000.00	2,955,955.67	0.00
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SUBTOTALS						2,960,000.00	2,955,955.67	0.00
----->								
AVERAGE WEIGHTED YIELD						3.5737		
AVERAGE WEIGHTED DAYS TO MATURITY						15.00		
----->								
ACCOUNT SUBTOTALS						2,960,000.00	2,955,955.67	0.00
----->								
AVERAGE WEIGHTED YIELD						3.5737		
AVERAGE WEIGHTED DAYS TO MATURITY						15.00		

POSITION BY SECURITY TYPE

ACCT : MT3-L - MORTGAGE TRUST III - LIABILITY

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCURED INT
BOZZ - ZERO COUPON CLASS Z-2								
93182043	CLASS Z-2	0.0000	01/01/21	07/01/93	7.0083	2,960,000.00	2,909,093.38	0.00
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SUBTOTALS						2,960,000.00	2,909,093.38	0.00
----->								
AVERAGE WEIGHTED YIELD						: 7.0083		
AVERAGE WEIGHTED DAYS TO MATURITY						: 93.00		
----->								
ACCOUNT SUBTOTALS						2,960,000.00	2,909,093.38	0.00
----->								
AVERAGE WEIGHTED YIELD						: 7.0083		
AVERAGE WEIGHTED DAYS TO MATURITY						: 93.00		

POSITION BY SECURITY TYPE

ACCT : NHS-L - NUEVO HOGAR SEGURO - LIABILITY

SECURITY ID	DESCRIPTION	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCURED INT
L/C3 - LINE OF CREDIT (ANNUALY)								
A5151101	LC \$50 MILLONES	3.8455	06/30/27	05/31/05	3.8455	45,846,858.71	45,846,858.71	455,452.23
SUBTOTALS --->								
						45,846,858.71	45,846,858.71	455,452.23

AVERAGE WEIGHTED YIELD : 3.8455
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,464.00

ACCOUNT SUBTOTALS --->
 AVERAGE WEIGHTED YIELD : 3.8455
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,464.00

POSITION BY SECURITY TYPE

ACCT : OF-A - OPERATING FUND - ASSETS

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
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MMF1 - TREASURY OBLIGATION FUND

H6321003	TIME DEPOSIT FEDERATED GOVT	0.0113	12/31/30	11/16/16	0.0113	10,404,181.26	10,404,181.26	97.06
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SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.0113
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,744.00

TDD2 - TIME DEPOSIT- TRUST

C0073001	TIME DEP BPPR 72-0235-01-9	0.1390	03/13/40	03/13/20	0.1390	56,883,547.99	56,883,547.99	6,589.07
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SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.1390
 AVERAGE WEIGHTED DAYS TO MATURITY : 7,104.00

ACCOUNT SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.1193
 AVERAGE WEIGHTED DAYS TO MATURITY : 6,584.46

67,287,729.25	67,287,729.25	6,686.13
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