

ACCT : FASE6 - FASE 6 GOVERNMENTAL FUND

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETTLE DT YIELD PAGE AMOUNT PRINCIPAL BAL ACCRUED INT

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 G122 - INVESTMENT AGREEMENT - MONTHLY
 =====
 A2182148 I/A STANTANDER 5.20% 5.2000 01/10/32 07/01/02 5.2000 5,144,313.92 5,144,313.92 12,881.68

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 5.2000
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,119.00

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 MBS5 - FNMA US 30/360
 =====
 A2182147 FNMA 440738 6.0000 12/01/28 07/01/02 6.0000 28,902.76 28,902.76 144.51

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 6.0000
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,984.00

ACCOUNT SUBTOTALS ---->

 5,173,216.68 5,173,216.68 13,026.19

AVERAGE WEIGHTED YIELD : 5.2045
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,112.65

ACCT : FAS7A - FASE 7 GOVERNMENTAL FUND

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
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GI22 - INVESTMENT AGREEMENT - MONTHLY
 A2182111 TRINITY MONTHLY 6.75% 6.7500 03/01/32 07/01/02 6.7500 13,570,161.34 13,570,161.34 53,714.95

SUBTOTALS ---> 13,570,161.34 13,570,161.34 53,714.95

AVERAGE WEIGHTED YIELD : 6.7500
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,170.00

MBS2 - GNMA-P.R. 30/360

A8260084 GNMA 670394	5.5000	01/15/38	09/16/08	5.5000	334,009.43	334,009.43	1,530.88
A8211120 GNMA 688689	5.5000	05/15/38	07/29/08	5.5000	439,414.45	439,414.45	2,013.98
A8260085 GNMA 688716	5.5000	07/15/38	09/16/08	5.5000	45,673.77	45,673.77	209.34
A8274094 GNMA 646252	5.5000	07/15/38	09/30/08	5.5000	236,717.52	236,717.52	1,084.96
A8274095 GNMA 646254	5.5000	09/15/38	09/30/08	5.5000	153,087.95	153,087.95	701.65
B0056064 GNMA 694134	5.5000	09/15/38	02/25/10	5.5000	145,917.67	145,917.67	668.79
A9147096 GNMA 694394	5.5000	12/15/38	05/27/09	5.5000	59,124.15	59,124.15	270.99
A9147097 GNMA 702986	5.5000	02/15/39	05/27/09	5.5000	184,652.80	184,652.80	846.33
A9147098 GNMA 702995	5.5000	03/15/39	05/27/09	5.5000	423,206.05	423,206.05	1,939.69
B0056065 GNMA 703005	5.5000	04/15/39	02/25/10	5.5000	335,653.37	335,653.37	1,538.41
B0056066 GNMA 703019	5.5000	05/15/39	02/25/10	5.5000	340,498.49	340,498.49	1,560.62
A9237131 GNMA 11-G24521	5.5000	08/20/39	08/25/09	5.5000	42,001.74	42,001.74	192.51
B0056067 GNMA 711458	5.5000	09/15/39	02/25/10	5.5000	68,568.86	68,568.86	314.27
B0084086 GNMA2-4659	5.5000	03/20/40	03/25/10	5.5000	76,325.74	76,325.74	349.83

SUBTOTALS ---> 2,884,851.99 2,884,851.99 13,222.25

AVERAGE WEIGHTED YIELD : 5.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 6,625.71

MMF1 - TREASURY OBLIGATION FUND

A9365086 FEDERATED GOVERNMENT OBLIGATIO	0.0113	12/31/30	12/31/09	0.0113	1,455,291.14	1,455,291.14	13.38
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SUBTOTALS ---> 1,455,291.14 1,455,291.14 13.38

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

ACCOUNT SUBTOTALS ---> 17,910,304.47 17,910,304.47 66,950.58

SIR400 (RUN-TIME: 08:43:54)
ORG : 31 - PUERTO RICO HOUSING FINANCE
ISSUANCE

SECURITIES INVESTMENT SYSTEM
ACCOUNTING DIVISION
POSITION BY SECURITY TYPE

PAGE : 3
RUN DATE : 10/05/20
AS OF : 09/30/20

ACCT : PASTA - FASE 7 GOVERNMENTAL FUND

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	PAGE AMOUNT	PRINCIPAL BAL	ACCURED INT
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AVERAGE WEIGHTED YIELD : 6.0011

AVERAGE WEIGHTED DAYS TO MATURITY : 4,530.93

ACCT : PAS7L - FASE 7 GOVERNMT. FUND LIAB1.

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETT DT YIELD FACE AMOUNT PRINCIPAL BAL ACCRUED INT

BO02 - ISSUE BONDS 30/360 SEMI-ANNUAL

B1349001	PFC SERIE 2011-B	6.0000	08/01/24	12/15/11	5.7591	130,875.00	131,736.55	1,308.75
B1349002	PFC SERIE 2011-B	6.0000	08/01/25	12/15/11	5.7705	130,875.00	131,880.27	1,308.75
B1349003	PFC SERIE 2011-B	6.0000	08/01/26	12/15/11	5.7803	77,478.00	78,141.58	774.78
B1349004	PFC SERIE 2011-B	5.5000	08/01/27	12/15/11	5.2959	52,350.00	52,850.46	479.88
B2230090	PFC SERIE 2011-A	6.5000	08/01/27	08/17/12	6.1491	808,781.33	821,249.90	8,761.80
B1349005	PFC SERIE 2011-B	5.5000	08/01/28	12/15/11	5.3035	395,425.73	399,470.33	3,624.74
B2230089	PFC SERIE 2011-A	6.5000	08/01/28	08/17/12	6.1622	460,339.73	467,971.68	4,987.01
B1349006	PFC SERIE 2011-B	5.5000	08/01/29	12/15/11	5.3101	317,188.65	320,638.25	2,907.56
B1349007	PFC SERIE 2011-B	5.5000	08/01/30	12/15/11	5.3160	335,144.70	338,986.24	3,072.16

SUBTOTALS >>> 2,708,458.14 2,742,925.26 27,225.43

AVERAGE WEIGHTED YIELD : 5.7633
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,734.56

BO12 - ISSUE BONDS 30/360 MONTHLY

B2165007	PFC SERIE 2012-A	4.5500	08/01/21	06/13/12	4.5500	101,402.20	101,402.20	384.48
B2165008	PFC SERIE 2012-A	4.7500	08/01/22	06/13/12	4.7500	106,017.20	106,017.20	419.65
B2165009	PFC SERIE 2012-A	5.1000	08/01/23	06/13/12	5.1000	31,541.04	31,541.04	134.05

SUBTOTALS >>> 238,960.44 238,960.44 938.18

AVERAGE WEIGHTED YIELD : 4.7113
 AVERAGE WEIGHTED DAYS TO MATURITY : 563.29

ACCOUNT SUBTOTALS >>> 2,947,418.58 2,981,885.70 28,163.61

AVERAGE WEIGHTED YIELD : 5.6790
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,560.56

ACCT : FAS8A - FASE 8 GOVERNMT. FUND ASSET
 POSITION BY SECURITY TYPE

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
G123 - GIC GDB - MONTHLY								
A2182152	GDB I/A 5.25%	5.2500	11/01/32	07/01/02	5.2500	19,055,824.23	19,055,824.23	83,369.23

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 5.2500
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,415.00

MBS5 - FNMA US 30/360

A2182150	FNMA 535933	6.5000	05/01/31	07/01/02	6.5000	96,171.68	96,171.68	520.93
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SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 6.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,865.00

ACCOUNT SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 5.2563
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,412.23

19,151,995.91 19,151,995.91 83,890.16

POSITION BY SECURITY TYPE

ACCT : F11GA - FASE XI GOVERNMENT 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
MMF1 - TREASURY OBLIGATION FUND								
A9365087	FEDERATED GOVERNMENT OBLIGATIO	0.0113	12/31/30	12/31/09	0.0113	1,411,692.88	1,411,692.88	13.24
SUBTOTALS --->						1,411,692.88	1,411,692.88	13.24
AVERAGE WEIGHTED YIELD : 0.0113								
AVERAGE WEIGHTED DAYS TO MATURITY : 3,744.00								
ACCOUNT SUBTOTALS --->						1,411,692.88	1,411,692.88	13.24

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

ACCT : GFS-A - GOVERN. FUND PORTF 125M
 POSITION BY SECURITY TYPE

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
CDD4 - CD - BANCO DE DESARROLLO								
B6354005	RHA-A	0.6000	01/18/17	12/19/16	0.6000	479,245.52	479,245.52	11,030.64
SUBTOTALS ---->								
						479,245.52	479,245.52	11,030.64

AVERAGE WEIGHTED YIELD : 0.6000
 AVERAGE WEIGHTED DAYS TO MATURITY : 0.00

G123 - GIC GDB - MONTHLY

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
A7117117	ORPHANS POOL/75-0100-02-6	4.5000	12/01/30	04/27/07	4.5000	666,704.19	666,704.19	2,500.14
SUBTOTALS ---->								
						666,704.19	666,704.19	2,500.14

AVERAGE WEIGHTED YIELD : 4.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,714.00

MBS2 - GNMA-P.R. 30/360

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
B2121138	GNMA 607474	5.4500	06/15/33	04/30/12	5.4500	18,851.20	18,851.20	85.62
B2121139	GNMA 607475	5.4500	11/15/33	04/30/12	5.4500	24,642.18	24,642.18	111.92
B2121141	GNMA 608597	5.4500	03/15/34	04/30/12	5.4500	36,098.83	36,098.83	163.95
B2121140	GNMA 607526	5.4500	04/15/34	04/30/12	5.4500	27,486.30	27,486.30	124.83
B2121161	GNMA 618185	5.4500	04/15/34	04/30/12	5.4500	19,658.26	19,658.26	89.28
B2121120	GNMA 572105	5.4500	05/15/34	04/30/12	5.4500	19,953.85	19,953.85	90.62
B2121126	GNMA 580485	5.4500	05/15/34	04/30/12	5.4500	15,971.28	15,971.28	72.54
B2121142	GNMA 608632	5.4500	05/15/34	04/30/12	5.4500	36,692.72	36,692.72	166.65
B2121160	GNMA 618175	5.4500	05/15/34	04/30/12	5.4500	44,845.18	44,845.18	203.67
B2121162	GNMA 618186	5.4500	05/15/34	04/30/12	5.4500	19,909.00	19,909.00	90.42
B2121121	GNMA 572110	5.4500	06/15/34	04/30/12	5.4500	21,778.28	21,778.28	98.91
B2121122	GNMA 572118	5.4500	06/15/34	04/30/12	5.4500	22,800.25	22,800.25	103.55
B2121143	GNMA 608672	5.4500	07/15/34	04/30/12	5.4500	63,921.50	63,921.50	290.31
B2121163	GNMA 618187	5.4500	07/15/34	04/30/12	5.4500	20,020.97	20,020.97	90.93
B2121123	GNMA 572133	5.4500	08/15/34	04/30/12	5.4500	28,600.89	28,600.89	129.90
B2121144	GNMA 608692	5.4500	08/15/34	04/30/12	5.4500	38,225.80	38,225.80	173.61
B2121145	GNMA 608693	5.4500	08/15/34	04/30/12	5.4500	31,467.61	31,467.61	142.92
B2121146	GNMA 608694	5.4500	09/15/34	04/30/12	5.4500	16,526.16	16,526.16	75.06
B2121147	GNMA 608695	5.4500	09/15/34	04/30/12	5.4500	33,335.84	33,335.84	151.40
B2121148	GNMA 608707	5.4500	09/15/34	04/30/12	5.4500	45,464.61	45,464.61	206.49
B2121151	GNMA 608715	5.4500	09/15/34	04/30/12	5.4500	44,835.89	44,835.89	203.63
B2121152	GNMA 608716	5.4500	09/15/34	04/30/12	5.4500	24,213.17	24,213.17	109.97
SUBTOTALS ---->								
						666,704.19	666,704.19	2,500.14

ACCT : GFS-A - GOVERN. FUND PORTF 125M

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
B2121164	GNMA 618195	5.4500	09/15/34	04/30/12	5.4500	37,323.30	37,323.30	169.51
B2121165	GNMA 618202	5.4500	09/15/34	04/30/12	5.4500	22,987.94	22,987.94	104.40
B2121149	GNMA 608713	5.4500	10/15/34	04/30/12	5.4500	26,224.93	26,224.93	119.10
B2121153	GNMA 608735	5.4500	10/15/34	04/30/12	5.4500	20,580.52	20,580.52	93.47
B2121153	GNMA 608735	5.4500	11/15/34	04/30/12	5.4500	45,436.98	45,436.98	206.36
B2121179	GNMA 636414	5.4500	11/15/34	04/30/12	5.4500	26,878.22	26,878.22	122.07
B2121180	GNMA 636415	5.4500	11/15/34	04/30/12	5.4500	39,667.10	39,667.10	180.15
B2121181	GNMA 636433	5.4500	11/15/34	04/30/12	5.4500	37,906.27	37,906.27	172.16
B2121166	GNMA 618216	5.4500	12/15/34	04/30/12	5.4500	48,347.06	48,347.06	219.58
B2121168	GNMA 618230	5.4500	12/15/34	04/30/12	5.4500	17,345.70	17,345.70	78.78
B2121182	GNMA 636446	5.4500	12/15/34	04/30/12	5.4500	31,220.52	31,220.52	141.79
B2121119	GNMA II 572147	5.4500	12/20/34	04/30/12	5.4500	47,660.71	47,660.71	216.46
B2121183	GNMA 636466	5.4500	01/15/35	04/30/12	5.4500	20,546.03	20,546.03	93.31
B2121183	GNMA 636470	5.4500	01/15/35	04/30/12	5.4500	40,050.70	40,050.70	181.90
B2121185	GNMA 636471	5.4500	01/15/35	04/30/12	5.4500	12,751.62	12,751.62	57.91
B2121184	GNMA 636472	5.4500	01/15/35	04/30/12	5.4500	17,698.45	17,698.45	80.38
B2121125	GNMA 572159	5.4500	02/15/35	04/30/12	5.4500	4,738.50	4,738.50	21.52
B2121127	GNMA 580486	5.4500	02/15/35	04/30/12	5.4500	13,880.07	13,880.07	63.04
B2121167	GNMA 618229	5.4500	02/15/35	04/30/12	5.4500	37,774.98	37,774.98	171.56
B2121187	GNMA 636494	5.4500	02/15/35	04/30/12	5.4500	31,332.96	31,332.96	142.30
B2121188	GNMA 636508	5.4500	02/15/35	04/30/12	5.4500	33,304.33	33,304.33	151.26
B2121169	GNMA 618246	5.4500	04/15/35	04/30/12	5.4500	20,471.98	20,471.98	92.98
B2121189	GNMA 636522	5.4500	04/15/35	04/30/12	5.4500	37,692.90	37,692.90	171.19
B2121190	GNMA 636524	5.4500	04/15/35	04/30/12	5.4500	33,742.79	33,742.79	153.25
B2121192	GNMA 636545	5.4500	05/15/35	04/30/12	5.4500	24,570.48	24,570.48	111.59
B2121193	GNMA 636546	5.4500	05/15/35	04/30/12	5.4500	32,709.78	32,709.78	148.56
B2121194	GNMA 636551	5.4500	05/15/35	04/30/12	5.4500	25,238.04	25,238.04	114.62
B2121195	GNMA 636556	5.4500	05/15/35	04/30/12	5.4500	40,319.85	40,319.85	183.12
B2121129	GNMA 592835	5.4500	05/15/35	04/30/12	5.5000	54,469.61	54,469.61	247.38
B2121129	GNMA 592835	5.4500	06/15/35	04/30/12	5.4500	80,972.33	80,972.33	371.12
B2121196	GNMA 636557	5.4500	06/15/35	04/30/12	5.4500	2,915.12	2,915.12	13.24
B2121197	GNMA 636558	5.4500	06/15/35	04/30/12	5.4500	33,744.47	33,744.47	153.26
B2121198	GNMA 636559	5.4500	06/15/35	04/30/12	5.4500	53,727.27	53,727.27	244.01
B2121199	GNMA 636560	5.4500	06/15/35	04/30/12	5.4500	42,842.95	42,842.95	194.58
B2121159	GNMA 554113	5.4500	06/15/35	04/30/12	5.4500	29,863.95	29,863.95	135.63
B2121200	GNMA 636561	5.4500	07/15/35	04/30/12	5.4500	47,430.18	47,430.18	215.41
B2121201	GNMA 636575	5.4500	07/15/35	04/30/12	5.4500	23,940.16	23,940.16	108.73
B2121116	GNMA II 3773	5.4500	07/20/35	04/30/12	5.4500	71,825.44	71,825.44	326.21
B2121202	GNMA 636584	5.4500	08/15/35	04/30/12	5.4500	24,925.65	24,925.65	113.20
B2121203	GNMA 636585	5.4500	08/15/35	04/30/12	5.4500	56,574.20	56,574.20	256.94
B2121204	GNMA 636593	5.4500	08/15/35	04/30/12	5.4500	36,612.17	36,612.17	166.28
B2121205	GNMA 636603	5.4500	09/15/35	04/30/12	5.4500	43,644.47	43,644.47	198.22
B2121206	GNMA 636604	5.4500	09/15/35	04/30/12	5.4500	44,524.94	44,524.94	202.22
B2121212	GNMA 647502	5.4500	09/15/35	04/30/12	5.4500	37,542.16	37,542.16	170.50
B2121207	GNMA 636610	5.4500	10/15/35	04/30/12	5.4500	13,963.85	13,963.85	63.42
B2121208	GNMA 636611	5.4500	10/15/35	04/30/12	5.4500	49,553.17	49,553.17	225.05
B2121209	GNMA 636613	5.4500	10/15/35	04/30/12	5.4500	58,031.05	58,031.05	263.56
B2121211	GNMA 647494	5.4500	10/15/35	04/30/12	5.4500	26,763.55	26,763.55	121.55
B2121211	GNMA 647494	5.4500	10/15/35	04/30/12	5.4500	52,876.16	52,876.16	240.15

ACCT : GFS-A - GOVERN. FUND PORTF 125M

POSITION BY SECURITY TYPE

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
B2121213	GNVA 647503	5.4500	10/15/35	04/30/12	5.4500	23,739.93	23,739.93	107.82
B2121214	GNVA 647504	5.4500	10/15/35	04/30/12	5.4500	25,933.53	25,933.53	117.78
B2121218	GNVA 580491	5.4500	11/15/35	04/30/12	5.4500	29,953.56	29,953.56	136.04
B2121130	GNVA 592856	5.4500	11/15/35	04/30/12	5.4500	12,444.79	12,444.79	56.52
B2121215	GNVA 647505	5.4500	11/15/35	04/30/12	5.4500	16,955.20	16,955.20	77.00
B2121216	GNVA 647506	5.4500	11/15/35	04/30/12	5.4500	39,932.15	39,932.15	181.36
B2121217	GNVA 647513	5.4500	11/15/35	04/30/12	5.4500	38,941.26	38,941.26	176.86
B2121218	GNVA 647514	5.4500	11/15/35	04/30/12	5.4500	28,767.12	28,767.12	130.65
B2121219	GNVA 647515	5.4500	11/15/35	04/30/12	5.4500	10,413.66	10,413.66	47.30
B2121117	GNVA II 3818	5.4500	11/20/35	04/30/12	5.4500	5,961.50	5,961.50	27.08
B2121220	GNVA 647520	5.4500	12/15/35	04/30/12	5.4500	13,708.74	13,708.74	62.26
B2121221	GNVA 647521	5.4500	12/15/35	04/30/12	5.4500	25,119.80	25,119.80	114.09
B2121222	GNVA 647522	5.4500	12/15/35	04/30/12	5.4500	13,203.85	13,203.85	59.97
B2121227	GNVA 647529	5.4500	12/15/35	04/30/12	5.4500	33,603.84	33,603.84	152.62
B2121228	GNVA 647530	5.4500	12/15/35	04/30/12	5.4500	29,266.79	29,266.79	132.92
B2121132	GNVA 592861	5.4500	01/15/36	04/30/12	5.4500	8,864.89	8,864.89	40.26
B2121170	GNVA 618317	5.4500	01/15/36	04/30/12	5.4500	65,828.25	65,828.25	298.97
B2121223	GNVA 647522	5.4500	01/15/36	04/30/12	5.4500	18,659.73	18,659.73	84.75
B2121224	GNVA 647526	5.4500	01/15/36	04/30/12	5.4500	28,499.18	28,499.18	129.43
B2121225	GNVA 647527	5.4500	01/15/36	04/30/12	5.4500	33,543.06	33,543.06	152.34
B2121226	GNVA 647528	5.4500	01/15/36	04/30/12	5.4500	19,990.27	19,990.27	90.79
B2121229	GNVA 647531	5.4500	01/15/36	04/30/12	5.4500	35,609.31	35,609.31	161.73
B2121230	GNVA 647532	5.4500	01/15/36	04/30/12	5.4500	45,409.10	45,409.10	206.23
B2121233	GNVA 647587	5.5000	07/15/36	04/30/12	5.5000	21,175.65	21,175.65	97.06
B2121234	GNVA 647589	5.5000	07/15/36	04/30/12	5.5000	35,129.42	35,129.42	161.01
B2121234	GNVA 647596	5.5000	07/15/36	04/30/12	5.5000	19,364.03	19,364.03	88.75
B2121133	GNVA 592907	5.5000	08/15/36	04/30/12	5.5000	10,080.03	10,080.03	46.20
B2121231	GNVA 647582	5.5000	08/15/36	04/30/12	5.5000	32,459.85	32,459.85	107.52
B2121235	GNVA 647598	5.5000	08/15/36	04/30/12	5.5000	32,608.99	32,608.99	149.46
B2121236	GNVA 647606	5.5000	08/15/36	04/30/12	5.5000	25,454.81	25,454.81	116.67
B2121134	GNVA 592924	5.5000	09/15/36	04/30/12	5.5000	3,536.91	3,536.91	16.21
B2121237	GNVA 647607	5.5000	09/15/36	04/30/12	5.5000	16,392.73	16,392.73	75.13
B2121238	GNVA 647611	5.5000	09/15/36	04/30/12	5.5000	19,415.24	19,415.24	88.99
B2121239	GNVA 647612	5.5000	09/15/36	04/30/12	5.5000	27,327.93	27,327.93	125.25
B2121171	GNVA 629765	5.5000	10/15/36	04/30/12	5.5000	41,650.05	41,650.05	190.90
B2121135	GNVA 592933	5.5000	11/15/36	04/30/12	5.5000	24,121.27	24,121.27	110.56
B2121240	GNVA 647615	5.5000	11/15/36	04/30/12	5.5000	32,238.97	32,238.97	147.76
B2121241	GNVA 647616	5.5000	11/15/36	04/30/12	5.5000	26,590.42	26,590.42	121.87
B2121242	GNVA 647627	5.5000	11/15/36	04/30/12	5.5000	33,627.71	33,627.71	154.13
B2121243	GNVA 647628	5.5000	11/15/36	04/30/12	5.5000	38,472.30	38,472.30	176.33
B2121244	GNVA 647629	5.5000	11/15/36	04/30/12	5.5000	28,939.93	28,939.93	132.64
B2121172	GNVA 629766	5.5000	12/15/36	04/30/12	5.5000	7,014.54	7,014.54	32.15
B2121245	GNVA 647633	5.5000	12/15/36	04/30/12	5.5000	41,634.42	41,634.42	190.82
B2121154	GNVA 609087	5.5000	01/15/37	04/30/12	5.5000	28,214.54	28,214.54	129.32
B2121173	GNVA 629767	5.5000	01/15/37	04/30/12	5.5000	3,627.15	3,627.15	16.62
B2121246	GNVA 647642	5.5000	01/15/37	04/30/12	5.5000	20,545.51	20,545.51	94.17
B2121247	GNVA 647643	5.5000	01/15/37	04/30/12	5.5000	10,548.33	10,548.33	48.35
B2121248	GNVA 647644	5.5000	01/15/37	04/30/12	5.5000	29,525.76	29,525.76	135.33
B2121249	GNVA 647650	5.5000	01/15/37	04/30/12	5.5000	35,494.73	35,494.73	162.68

ACCT : GFS-A - GOVERN. FUND PORTF 125M

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	PAGE AMOUNT	PRINCIPAL BAL	ACCRUED INT
B2121136	GNMA 592958	5.5000	02/15/37	04/30/12	5.5000	23,821.84	23,821.84	109.18
B2121137	GNMA 592968	5.5000	03/15/37	04/30/12	5.5000	10,729.63	10,729.63	49.18
B2121250	GNMA 647657	5.5000	03/15/37	04/30/12	5.5000	42,749.45	42,749.45	195.94
B2121251	GNMA 647658	5.5000	03/15/37	04/30/12	5.5000	38,139.01	38,139.01	174.80
B2121174	GNMA 629770	5.5000	04/15/37	04/30/12	5.5000	17,079.52	17,079.52	78.28
B2121252	GNMA 647661	5.5000	04/15/37	04/30/12	5.5000	32,274.93	32,274.93	147.93
B2121253	GNMA 647670	5.5000	04/15/37	04/30/12	5.5000	36,861.13	36,861.13	168.95
B2121175	GNMA 609088	5.5000	05/15/37	04/30/12	5.5000	66,590.88	66,590.88	305.21
B2121176	GNMA 629771	5.5000	05/15/37	04/30/12	5.5000	6,383.77	6,383.77	29.26
B2121254	GNMA 647683	5.5000	06/15/37	04/30/12	5.5000	12,410.86	12,410.86	56.88
B2121255	GNMA 647687	5.5000	06/15/37	04/30/12	5.5000	41,408.37	41,408.37	189.79
B2121256	GNMA 647690	5.5000	07/15/37	04/30/12	5.5000	76,846.20	76,846.20	352.21
B2121257	GNMA 647697	5.5000	08/15/37	04/30/12	5.5000	61,593.84	61,593.84	282.31
B2121260	GNMA 678497	5.5000	08/15/37	04/30/12	5.5000	28,749.81	28,749.81	131.77
B2121118	GNMA II 4016	5.5000	08/20/37	04/30/12	5.5000	42,442.64	42,442.64	194.53
B2121259	GNMA 678496	5.5000	09/15/37	04/30/12	5.5000	1,094.38	1,094.38	5.02
B2121258	GNMA 678496	5.5000	09/15/37	04/30/12	5.5000	28,727.14	28,727.14	131.67
B2121156	GNMA 483971	5.5000	10/15/37	04/30/12	5.5000	128,256.10	128,256.10	587.84
B2121261	GNMA 678507	5.5000	10/15/37	04/30/12	5.5000	44,649.35	44,649.35	204.64
B2121262	GNMA 678508	5.5000	11/15/37	04/30/12	5.5000	47,664.05	47,664.05	218.46
B2121263	GNMA 678513	5.5000	11/15/37	04/30/12	5.5000	65,049.71	65,049.71	298.14
B2121264	GNMA 678517	5.5000	12/15/37	04/30/12	5.5000	50,968.29	50,968.29	233.60
B2121265	GNMA 678526	5.5000	12/15/37	04/30/12	5.5000	50,158.67	50,158.67	229.89
B2121157	GNMA 483980	5.5000	02/15/38	04/30/12	5.5000	67,776.47	67,776.47	310.64
B2121266	GNMA 678535	5.5000	02/15/38	04/30/12	5.5000	47,658.89	47,658.89	218.44
B2121267	GNMA 678542	5.5000	02/15/38	04/30/12	5.5000	53,742.45	53,742.45	246.32
B2121177	GNMA 629773	5.5000	04/15/38	04/30/12	5.5000	8,721.95	8,721.95	39.98
B2121268	GNMA 678556	5.5000	04/15/38	04/30/12	5.5000	63,717.45	63,717.45	292.04
B2121269	GNMA 678552	5.5000	04/15/38	04/30/12	5.5000	41,345.68	41,345.68	189.50
B2121158	GNMA 483985	5.5000	05/15/38	04/30/12	5.5000	46,367.73	46,367.73	212.52
B2121178	GNMA 629774	5.5000	05/15/38	04/30/12	5.5000	14,532.34	14,532.34	66.61
B2121270	GNMA 678563	5.5000	05/15/38	04/30/12	5.5000	43,391.58	43,391.58	198.88
B2121271	GNMA 678564	5.5000	05/15/38	04/30/12	5.5000	44,193.60	44,193.60	202.55

SUBTOTALS --- > 5,020,717.16 5,020,717.16 22,890.10

AVERAGE WEIGHTED YIELD : 5.4709
 AVERAGE WEIGHTED DAYS TO MATURITY : 5,626.84

MBS4 - FHLMC-P.R.

B2121115 FHLMC-U30245 5.5000 02/01/34 04/30/12 5.5000

SUBTOTALS --- >

90,223.68 90,223.68 413.53

AVERAGE WEIGHTED YIELD : 5.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,872.00

ACCT : GFS-A - GOVERN. FUND PORTF 125M

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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TB02 - TREASURY BILL 6 MONTHS								
C0199002	TREASURY BILL FROM JP MORGAN	0.0000	05/20/21	07/17/20	0.1152	234,800.00	234,596.57	0.00

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.1152
 AVERAGE WEIGHTED DAYS TO MATURITY : 232.00

TDD2 - TIME DEPOSIT								
A7117118	TIME DEP. BCO. POP./75010002-6	0.1000	12/01/30	04/27/07	0.1000	1,834.27	1,834.27	0.15

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.1000
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,714.00

TDD3 - TIME DEPOSIT ACTUAL /365								
B9077001	TIME DEP. BCO. POP. 75018601-7	0.1000	12/20/34	03/18/19	0.1000	9,220,117.79	9,220,117.79	228.64
B9077002	TIME DEP. BCO. POP/75-0186-03-3	0.1390	12/20/34	03/18/19	0.1390	44.10	44.10	0.01

SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 0.1000
 AVERAGE WEIGHTED DAYS TO MATURITY : 5,194.00

ACCOUNT SUBTOTALS --->

AVERAGE WEIGHTED YIELD : 2.0493
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,993.78

15,713,686.71 15,713,483.28 37,063.21

9,220,161.89 9,220,161.89 228.65

1,834.27 1,834.27 0.15

234,800.00 234,596.57 0.00

SECURITY ID D E S C R I P T I O N
 COUPON
 MATUR DT
 SETTLE DT
 YIELD
 FACE AMOUNT
 PRINCIPAL BAL
 ACCRUED INT

L/C1 - LINEA DE CREDITO
 =====
 B0182105 LINEA CREDITO 200100-215-002 7.0000 06/30/40 06/30/10 7.0000 13,339,943.54 13,339,943.54 6,119,807.99

SUBTOTALS --->
 13,339,943.54 13,339,943.54 6,119,807.99

AVERAGE WEIGHTED YIELD : 7.0000
 AVERAGE WEIGHTED DAYS TO MATURITY : 7,213.00
 ACCOUNT SUBTOTALS --->
 13,339,943.54 13,339,943.54 6,119,807.99

AVERAGE WEIGHTED YIELD : 7.0000
 AVERAGE WEIGHTED DAYS TO MATURITY : 7,213.00

POSITION BY SECURITY TYPE

ACCT : L86-A - LEY 86 -LAND INSURANCE LOAN

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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CDD4 - CD - BANCO DE DESAROLLO

B6354004	AFY: LEY 86 BANCO DESAROLLO	0.6000	01/18/17	12/19/16	0.6000	915,140.98	915,140.98	21,063.50
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SUBTOTALS --->

915,140.98 915,140.98 21,063.50

AVERAGE WEIGHTED YIELD : 0.6000
 AVERAGE WEIGHTED DAYS TO MATURITY : 0.00

ACCOUNT SUBTOTALS ---->

915,140.98 915,140.98 21,063.50

AVERAGE WEIGHTED YIELD : 0.6000
 AVERAGE WEIGHTED DAYS TO MATURITY : 0.00

POSITION BY SECURITY TYPE

ACCT : MNH-L - MI NUEVO HOGAR - LIABILITY

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

I/CS - LINBA DE CREDITO

B2024064 LINBA DE CREDITO 2012/025 6.7500 06/30/33 01/24/12 6.7500 14,517,780.12 14,517,780.12 4,358,519.70

SUBTOTALS --->

14,517,780.12 14,517,780.12 4,358,519.70

AVERAGE WEIGHTED YIELD : 6.7500
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,656.00

ACCOUNT SUBTOTALS --->

14,517,780.12 14,517,780.12 4,358,519.70

AVERAGE WEIGHTED YIELD : 6.7500
 AVERAGE WEIGHTED DAYS TO MATURITY : 4,656.00

ACCT : PEC-A - PRHFA-SPECIAL OBLIG NOTES-2010

SECURITY ID	D E S C R I P T I O N	COUPON	MATR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
TDD3 - TIME DEPOSIT ACTUAL /365								
B8248001	TD BECV 2012A	0.1000	09/21/21	09/05/18	0.1000	32,676.72	32,676.72	3.00
B1277117	TD BEC 2011-A	0.1000	10/04/21	10/04/11	0.1000	17,315.22	17,315.22	1.61
B0112107	TD SPECIAL OBLIGATION NOTES	0.1000	11/30/30	04/22/10	0.1000	129,163.93	129,163.93	1.24
B0308091	TD SPECIAL OBLIG NOTES SERIE B	0.1000	11/30/30	11/04/10	0.1000	36,000.73	36,000.73	1.35

SUBTOTALS --->

215,156.60 215,156.60 7.20

AVERAGE WEIGHTED YIELD : 0.1000
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,934.04

ACCOUNT SUBTOTALS --->

215,156.60 215,156.60 7.20

AVERAGE WEIGHTED YIELD : 0.1000
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,934.04

ACCT : BEC-L - PRHFA-SPECIAL OBLIG NOTES-2010

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETTLE DT YIELD FACE AMOUNT PRINCIPAL BAL ACCRUED INT

BOZ1 - ZERO COUPON

B1277118 PRHFA-SPE OBLIG.NOTE 2011-A 0.0000 09/01/21 10/04/11 6.8150 16,098,812.41 15,229,925.88 0.00
 B2299096 PRHFA-SPE OBLIG.NOTE 2012-A 0.0000 06/18/22 10/25/12 6.9999 27,703,306.66 24,763,828.80 0.00

SUBTOTALS --- >

43,802,119.07 39,993,754.68 0.00

AVERAGE WEIGHTED YIELD : 6.9295
 AVERAGE WEIGHTED DAYS TO MATURITY : 515.56

BPEC - ZERO COUPON

B0112111 PRHFA-SPECIAL OBLIG.NOTE 2010 0.0000 12/27/39 12/27/19 0.0000 12,513,785.88 12,511,440.40 0.00
 C0204001 PRHFA-SEPEC OBLIG.NOTE-SERIE B 0.0000 07/22/40 07/22/20 0.0000 12,385,083.34 12,385,083.34 0.00

SUBTOTALS --- >

24,898,869.22 24,896,523.74 0.00

AVERAGE WEIGHTED YIELD : 0.0000
 AVERAGE WEIGHTED DAYS TO MATURITY : 7,130.47

ACCOUNT SUBTOTALS --->

68,700,988.29 64,890,278.42 0.00

AVERAGE WEIGHTED YIELD : 4.2708
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,053.51

ACCT : 06GOA - 2006 SERIE A - GOBIERNO ASSET

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETT DT YIELD FACE AMOUNT PRINCIPAL BAL ACCRUED INT

 TB02 - TREASURY BILL 6 MONTHS

 C0274001 TREASURY BILL FROM MORGAN STAN 0.0000 10/15/20 09/30/20 0.0000 135.00 135.00 0.00

SUBTOTALS ---> 135.00 135.00 0.00

AVERAGE WEIGHTED YIELD : 0.0000
 AVERAGE WEIGHTED DAYS TO MATURITY : 15.00

TDD3 - TIME DEPOSIT ACTUAL /365

 B0320079 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 7.21 7.21 0.11
 B0320080 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 6.63 6.63 2.95
 B0320081 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 7.69 7.69 0.45
 B0320082 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 5.39 5.39 5.18
 B0320083 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 3.06 3.06 0.13
 B0320084 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 6.08 6.08 3.82
 B0320085 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 5.53 5.53 0.45
 B0320086 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 4.65 4.65 3.31
 B0320087 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 5.19 5.19 0.06
 B0320088 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 8.15 8.15 3.76
 B0320089 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 9.76 9.76 0.01
 B0320090 TIME DEPOSIT 0.1000 12/01/30 11/16/10 0.1000 4.72 4.72 0.31

SUBTOTALS ---> 74.06 74.06 20.54

AVERAGE WEIGHTED YIELD : 0.0991
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,714.00

ACCOUNT SUBTOTALS ---> 209.06 209.06 20.54

AVERAGE WEIGHTED YIELD : 0.0351
 AVERAGE WEIGHTED DAYS TO MATURITY : 1,325.37

ACCT : 2006A - 2006 SERIE A - PRHPASSET

POSITION BY SECURITY TYPE

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACRUED INT
MBS2 - GNMA-P.R. 30/360								
A6243169	GNMA-401470	6.5600	11/15/24	08/31/06	6.5600	67,503.11	67,503.11	369.02
A6243171	GNMA-401475	6.5600	01/15/25	08/31/06	6.5600	100,291.64	100,291.64	548.26
A6243162	GNMA-397413	6.5600	03/15/25	08/31/06	6.5600	99,826.15	99,826.15	545.72
A6243177	GNMA-409349	6.5600	03/15/25	08/31/06	6.5600	81,609.54	81,609.54	446.13
A6243161	GNMA-397406	6.5600	04/01/25	08/31/06	6.5600	149,459.55	149,459.55	817.05
A6243180	GNMA-411844	6.5600	04/15/25	08/31/06	6.5600	75,546.19	75,546.19	412.99
A6243168	GNMA-397426	6.5600	05/15/25	08/31/06	6.5600	51,845.59	51,845.59	283.42
A6243178	GNMA-409365	6.5600	05/15/25	08/31/06	6.5600	71,892.65	71,892.65	393.01
A6243179	GNMA-409363	6.5600	05/15/25	08/31/06	6.5600	36,542.36	36,542.36	199.76
A6243181	GNMA-411855	6.5600	05/15/25	08/31/06	6.5600	92,019.77	92,019.77	503.04
A6243167	GNMA-397418	6.5600	06/15/25	08/31/06	6.5600	61,472.54	61,472.54	336.05
A6243173	GNMA-407863	6.5600	06/15/25	08/31/06	6.5600	329,860.88	329,860.88	1,803.24
A6243174	GNMA-407870	6.5600	08/15/25	08/31/06	6.5600	183,778.27	183,778.27	1,004.65
A6243189	GNMA-417906	6.5600	08/15/25	08/31/06	6.5600	57,703.02	57,703.02	315.44
A6243172	GNMA-407859	6.5600	09/15/25	08/31/06	6.5600	59,029.39	59,029.39	322.69
A6243175	GNMA-407873	6.5600	10/15/25	08/31/06	6.5600	156,055.00	156,055.00	853.10
A6243176	GNMA-407877	6.5600	10/15/25	08/31/06	6.5600	214,961.70	214,961.70	1,175.12
A6243182	GNMA-411924	6.5600	11/15/25	08/31/06	6.5600	116,965.09	116,965.09	639.41
A6243183	GNMA-411942	6.5600	11/15/25	08/31/06	6.5600	100,745.86	100,745.86	550.74
A6243190	GNMA-411931	6.5600	12/15/25	08/31/06	6.5600	66,193.49	66,193.49	361.86
A6243184	GNMA-411950	6.5600	01/15/26	08/31/06	6.5600	125,658.55	125,658.55	686.93
A6243198	GNMA-420098	6.5600	01/15/26	08/31/06	6.5600	143,206.17	143,206.17	782.86
A6243199	GNMA-420104	6.5600	01/15/26	08/31/06	6.5600	116,657.17	116,657.17	637.73
A6243204	GNMA-425513	6.5600	01/15/26	08/31/06	6.5600	205,375.55	205,375.55	1,122.72
A6243290	GNMA-411958	6.5600	02/15/26	08/31/06	6.5600	53,872.68	53,872.68	280.59
A6243205	GNMA-425522	6.5600	02/15/26	08/31/06	6.5600	120,816.86	120,816.86	660.47
A6243185	GNMA-411968	6.5600	02/15/26	08/31/06	6.5600	195,210.08	195,210.08	1,067.15
A6243206	GNMA-436909	6.5600	02/15/26	08/31/06	6.5600	222,954.44	222,954.44	1,218.82
A6243206	GNMA-425529	6.5600	03/15/26	08/31/06	6.5600	74,979.40	74,979.40	390.52
A6243186	GNMA-411990	6.5600	04/15/26	08/31/06	6.5600	122,240.94	122,240.94	668.25
A6243191	GNMA-411950	6.5600	04/15/26	08/31/06	6.5600	70,972.76	70,972.76	387.98
A6243200	GNMA-420112	6.5600	04/15/26	08/31/06	6.5600	196,944.17	196,944.17	1,076.63
A6243201	GNMA-420118	6.5600	04/15/26	08/31/06	6.5600	65,986.66	65,986.66	360.73
A6243207	GNMA-425535	6.5600	04/15/26	08/31/06	6.5600	136,256.83	136,256.83	744.87
A6243142	GNMA-425542	6.5600	05/15/26	08/31/06	6.5600	285,659.26	285,659.26	1,561.60
A6243192	GNMA-411953	6.5600	05/15/26	08/31/06	6.5600	271,006.57	271,006.57	1,481.50
A6243193	GNMA-419970	6.5600	05/15/26	08/31/06	6.5600	167,876.37	167,876.37	917.72
A6243202	GNMA-420136	6.5600	05/15/26	08/31/06	6.5600	248,085.81	248,085.81	1,356.20
A6243296	GNMA-425543	6.5600	06/15/26	08/31/06	6.5600	176,058.02	176,058.02	962.45
A6243144	GNMA-425555	6.5600	06/15/26	08/31/06	6.5600	220,717.19	220,717.19	1,149.57
A6243146	GNMA-425565	6.5600	06/15/26	08/31/06	6.5600	258,124.09	258,124.09	1,411.08
A6243194	GNMA-419993	6.5600	06/15/26	08/31/06	6.5600	167,699.51	167,699.51	916.76
A6243203	GNMA-420139	6.5600	06/15/26	08/31/06	6.5600	53,951.03	53,951.03	294.93
A6243293	GNMA-420004	6.2500	06/15/26	08/31/06	6.2500	154,436.94	154,436.94	844.26
						181,657.01	181,657.01	946.13

ACCT : 2006A - 2006 SERIE A - PRHFAASSET

POSITION BY SECURITY TYPE

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
A6243297	GNNM-425556	6.2500	06/15/26	08/31/06	6.2500	83,299.60	83,299.60	433.85
A6243163	GNNM-437574	6.5600	07/15/26	08/31/06	6.5600	232,381.98	232,381.98	1,270.35
A6243195	GNNM-420002	6.5600	07/15/26	08/31/06	6.5600	110,980.20	110,980.20	606.69
A6243196	GNNM-420012	6.5600	07/15/26	08/31/06	6.5600	146,333.50	146,333.50	739.96
A6243298	GNNM-425564	6.2500	07/15/26	08/31/06	6.2500	198,086.38	198,086.38	1,031.70
A6243149	GNNM-425569	6.5600	08/15/26	08/31/06	6.5600	194,426.60	194,426.60	1,062.87
A6243151	GNNM-425572	6.5600	08/15/26	08/31/06	6.5600	173,808.39	173,808.39	950.15
A6243153	GNNM-425575	6.5600	08/15/26	08/31/06	6.5600	127,481.64	127,481.64	656.90
A6243300	GNNM-425576	6.2500	08/15/26	08/31/06	6.2500	119,069.53	119,069.53	620.15
A6243156	GNNM-436856	6.5600	09/15/26	08/31/06	6.5600	85,095.15	85,095.15	443.20
A6243159	GNNM-292417	6.5600	09/15/26	08/31/06	6.5600	133,343.99	133,343.99	728.95
A6243166	GNNM-439196	6.5600	09/15/26	08/31/06	6.5600	139,298.31	139,298.31	761.50
A6243187	GNNM-417891	6.5600	09/15/26	08/31/06	6.5600	120,380.14	120,380.14	658.08
A6243197	GNNM-420023	6.5600	09/15/26	08/31/06	6.5600	217,599.27	217,599.27	1,189.54
A6243289	GNNM-290766	6.2500	09/15/26	08/31/06	6.2500	110,921.88	110,921.88	606.37
A6243291	GNNM-417889	6.2500	09/15/26	08/31/06	6.2500	146,174.65	146,174.65	761.33
A6243294	GNNM-420024	6.2500	09/15/26	08/31/06	6.2500	63,322.82	63,322.82	329.81
A6243302	GNNM-436857	6.2500	10/15/26	08/31/06	6.2500	73,091.82	73,091.82	380.69
A6243188	GNNM-417896	6.5600	10/15/26	08/31/06	6.5600	153,281.23	153,281.23	798.34
A6243249	GNNM-439206	6.5600	10/15/26	08/31/06	6.5600	134,247.18	134,247.18	733.88
A6243292	GNNM-417895	6.2500	10/15/26	08/31/06	6.2500	133,222.47	133,222.47	728.28
A6243301	GNNM-436855	6.2500	10/15/26	08/31/06	6.2500	85,671.45	85,671.45	468.34
A6243305	GNNM-437592	6.2500	10/15/26	08/31/06	6.2500	111,629.20	111,629.20	581.40
A6243432	GNNM - 439201	6.5600	10/15/26	08/31/06	6.5600	159,849.58	159,849.58	624.22
A6243158	GNNM-436884	6.5600	11/15/26	08/31/06	6.5600	159,611.82	159,611.82	831.31
A6243252	GNNM-439743	6.5600	11/15/26	08/31/06	6.5600	63,459.10	63,459.10	346.91
A6243256	GNNM-439768	6.5600	11/15/26	08/31/06	6.5600	133,539.42	133,539.42	730.02
A6243251	GNNM-439740	6.2500	12/15/26	08/31/06	6.2500	136,607.81	136,607.81	746.79
A6243315	GNNM-439729	6.2500	11/15/26	08/31/06	6.2500	355,348.66	355,348.66	1,942.57
A6243317	GNNM-439737	6.2500	11/15/26	08/31/06	6.2500	102,146.97	102,146.97	532.02
A6243318	GNNM-439742	6.2500	11/15/26	08/31/06	6.2500	213,156.39	213,156.39	1,110.19
A6243251	GNNM-439740	6.5600	12/15/26	08/31/06	6.5600	151,109.82	151,109.82	787.03
A6243303	GNNM-436885	6.2500	12/15/26	08/31/06	6.2500	89,830.12	89,830.12	491.07
A6243306	GNNM-437631	6.2500	12/15/26	08/31/06	6.2500	197,074.11	197,074.11	1,026.43
A6243320	GNNM-439745	6.2500	12/15/26	08/31/06	6.2500	61,444.09	61,444.09	320.02
A6243160	GNNM-436891	6.5600	01/15/27	08/31/06	6.5600	65,445.93	65,445.93	340.86
A6243165	GNNM-439193	6.5600	01/15/27	08/31/06	6.5600	138,635.69	138,635.69	757.88
A6243253	GNNM-439750	6.5600	01/15/27	08/31/06	6.5600	132,473.44	132,473.44	724.19
A6243254	GNNM-439761	6.5600	02/15/27	08/31/06	6.5600	134,348.70	134,348.70	734.44
A6243322	GNNM-439752	6.2500	02/15/27	08/31/06	6.2500	223,310.77	223,310.77	1,220.77
A6243324	GNNM-439760	6.2500	02/15/27	08/31/06	6.2500	215,676.82	215,676.82	1,123.32
A6243266	GNNM-448253	6.5600	03/15/27	08/31/06	6.5600	147,953.48	147,953.48	770.59
A6243267	GNNM-451263	6.5600	03/15/27	08/31/06	6.5600	138,743.79	138,743.79	751.53
A6243337	GNNM-449371	6.2500	03/15/27	08/31/06	6.2500	141,153.10	141,153.10	771.64
A6243339	GNNM-451262	6.2500	03/15/27	08/31/06	6.2500	152,614.45	152,614.45	794.87
A6243170	GNNM-439200	6.5600	04/15/27	08/31/06	6.5600	66,523.85	66,523.85	346.48
A6243258	GNNM-448256	6.5000	04/15/27	08/31/06	6.5000	113,046.58	113,046.58	617.99
						161,009.89	161,009.89	872.14

ACCT : 2006A - 2006 SERIE A - PRHPASSET

SECURITY ID	D E S C R I P T I O N	COUPON	MATUR DT	SEPTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
A6243259	GNMA-448259	6.5600	04/15/27	08/31/06	6.5600	236,030.36	236,030.36	1,618.30
A6243307	GNMA-439198	6.2500	04/15/27	08/31/06	6.2500	260,318.38	260,318.38	1,355.82
A6243326	GNMA-448264	6.2500	04/15/27	08/31/06	6.2500	152,231.52	152,231.52	792.87
A6243328	GNMA-448270	6.2500	04/15/27	08/31/06	6.2500	170,349.66	170,349.66	887.24
A6243260	GNMA-448272	6.5000	05/15/27	08/31/06	6.5000	186,411.85	186,411.85	1,009.73
A6243265	GNMA-449377	6.5600	05/15/27	08/31/06	6.5600	74,709.21	74,709.21	408.41
A6243330	GNMA-448283	6.2500	05/15/27	08/31/06	6.2500	149,072.20	149,072.20	776.42
A6243247	GNMA-439204	6.5600	06/15/27	08/31/06	6.5600	153,902.89	153,902.89	841.34
A6243248	GNMA-439205	6.5600	06/15/27	08/31/06	6.5600	103,224.40	103,224.40	564.29
A6243250	GNMA-439209	6.5000	06/15/27	08/31/06	6.5600	226,541.59	226,541.59	1,238.43
A6243263	GNMA-448292	6.5000	06/15/27	08/31/06	6.5000	205,374.70	205,374.70	1,112.45
A6243283	GNMA-459486	6.2500	06/15/27	08/31/06	6.5000	247,528.08	247,528.08	1,340.78
A6243309	GNMA-439203	6.2500	06/15/27	08/31/06	6.2500	143,195.38	143,195.38	745.81
A6243332	GNMA-448298	6.2500	06/15/27	08/31/06	6.2500	92,682.01	92,682.01	482.72
A6243267	GNMA-453501	6.5000	07/15/27	08/31/06	6.5000	128,729.38	128,729.38	697.28
A6243268	GNMA-453502	6.5000	07/15/27	08/31/06	6.5000	70,914.83	70,914.83	387.67
A6243269	GNMA-453507	6.5600	07/15/27	08/31/06	6.5600	180,326.15	180,326.15	939.20
A6243311	GNMA-439210	6.2500	07/15/27	08/31/06	6.2500	68,575.94	68,575.94	357.17
A6243335	GNMA-448303	6.2500	07/15/27	08/31/06	6.2500	117,354.95	117,354.95	611.22
A6243340	GNMA-453509	6.2500	07/15/27	08/31/06	6.2500	204,385.87	204,385.87	1,107.09
A6243271	GNMA-453517	6.5000	08/15/27	08/31/06	6.5000	165,145.31	165,145.31	902.79
A6243272	GNMA-453557	6.5600	08/15/27	08/31/06	6.5600	121,830.45	121,830.45	666.01
A6243277	GNMA-453719	6.2500	08/15/27	08/31/06	6.2500	47,305.48	47,305.48	246.38
A6243210	GNMA-460524	6.5600	09/15/27	08/31/06	6.5600	115,325.25	115,325.25	630.44
A6243264	GNMA-448310	6.5600	09/15/27	08/31/06	6.5600	173,504.47	173,504.47	948.49
A6243341	GNMA-453524	6.2500	09/15/27	08/31/06	6.2500	141,982.33	141,982.33	739.49
A6243342	GNMA-453628	6.2500	09/15/27	08/31/06	6.2500	138,554.99	138,554.99	721.64
A6243262	GNMA-448289	6.5000	10/15/27	08/31/06	6.5000	26,674.94	26,674.94	144.49
A6243273	GNMA-453662	6.5600	10/15/27	08/31/06	6.5600	194,353.94	194,353.94	1,062.47
A6243276	GNMA-457323	6.5000	10/15/27	08/31/06	6.5000	146,269.65	146,269.65	792.29
A6243277	GNMA-459462	6.5000	10/15/27	08/31/06	6.5000	133,094.33	133,094.33	720.93
A6243284	GNMA-459487	6.5000	10/15/27	08/31/06	6.5000	157,958.11	157,958.11	855.61
A6243345	GNMA-459457	6.2500	10/15/27	08/31/06	6.2500	209,028.32	209,028.32	1,142.69
A6243278	GNMA-459469	6.5600	11/01/27	08/31/06	6.5600	151,553.12	151,553.12	789.34
A6243279	GNMA-459478	6.5000	11/15/27	08/31/06	6.5000	211,503.20	211,503.20	1,145.64
A6243313	GNMA-439728	6.2500	11/15/27	08/31/06	6.2500	209,943.87	209,943.87	1,093.46
A6243343	GNMA-453664	6.2500	11/15/27	08/31/06	6.2500	23,616.20	23,616.20	123.00
A6243346	GNMA-459468	6.2500	11/15/27	08/31/06	6.2500	199,074.48	199,074.48	1,036.85
A6243211	GNMA-460532	6.5000	12/15/27	08/31/06	6.5000	169,750.09	169,750.09	919.48
A6243280	GNMA-459478	6.5600	12/15/27	08/31/06	6.5600	206,565.25	206,565.25	1,129.22
A6243281	GNMA-459481	6.5000	12/15/27	08/31/06	6.5000	75,103.94	75,103.94	406.81
A6243282	GNMA-459483	6.5600	12/15/27	08/31/06	6.5600	156,480.76	156,480.76	855.43
A6243347	GNMA-459482	6.2500	12/15/27	08/31/06	6.2500	144,466.61	144,466.61	752.43
A6243212	GNMA-460557	6.5000	01/15/28	08/31/06	6.5000	202,093.14	202,093.14	1,094.67
A6243275	GNMA453666	6.5600	01/15/28	08/31/06	6.5600	116,309.18	116,309.18	635.82
A6243285	GNMA-459500	6.5600	01/15/28	08/31/06	6.5600	82,539.99	82,539.99	451.22
A6243286	GNMA-459505	6.5600	01/15/28	08/31/06	6.5600	69,540.88	69,540.88	380.16

ACCT : 2006A - 2006 SERIE A - PRHFAASSET

POSITION BY SECURITY TYPE

SECURITY ID	D E S C R I P T I O N	COUPON	MATR DT	SETTL DT	YIELD	PAGE AMOUNT	PRINCIPAL BAL	ACCURED INT
A6243287	GNNM-4559507	6.5000	01/15/28	08/31/06	6.5000	27,396.65	27,396.65	148.40
A6243288	GNNM-4559509	6.5000	01/15/28	08/31/06	6.5000	115,368.59	115,368.59	624.91
A6243289	GNNM-4559511	6.0000	01/15/28	08/31/06	6.0000	62,184.99	62,184.99	310.92
A6243290	GNNM-4559512	6.5600	02/15/28	08/31/06	6.5600	27,751.46	27,751.46	151.71
A6243291	GNNM-4559513	6.5000	02/15/28	08/31/06	6.5000	110,536.59	110,536.59	598.74
A6243292	GNNM-4559514	6.5600	02/15/28	08/31/06	6.5600	48,536.59	48,536.59	265.33
A6243293	GNNM-4559515	6.5600	02/15/28	08/31/06	6.5600	109,977.49	109,977.49	601.21
A6243294	GNNM-470902	6.5000	02/15/28	08/31/06	6.5000	157,601.38	157,601.38	853.67
A6243295	GNNM-471935	6.2500	02/15/28	08/31/06	6.2500	288,000.50	288,000.50	1,500.00
A6243296	GNNM-460556	6.5000	03/15/28	08/31/06	6.5000	110,514.53	110,514.53	598.62
A6243297	GNNM-470907	6.2500	03/15/28	08/31/06	6.2500	106,386.33	106,386.33	554.10
A6243298	GNNM-470906	6.5000	04/15/28	08/31/06	6.5000	243,976.16	243,976.16	1,321.54
A6243299	GNNM-466657	6.5000	04/15/28	08/31/06	6.5000	167,300.82	167,300.82	906.21
A6243300	GNNM-470915	6.5600	04/15/28	08/31/06	6.5600	84,479.11	84,479.11	461.82
A6243301	GNNM-470916	6.5000	04/15/28	08/31/06	6.5000	51,521.10	51,521.10	279.07
A6243302	GNNM-470921	6.5000	04/15/28	08/31/06	6.5000	73,843.20	73,843.20	384.60
A6243303	GNNM-470908	6.2500	04/15/28	08/31/06	6.2500	163,099.98	163,099.98	849.48
A6243304	GNNM-471934	6.2500	04/15/28	08/31/06	6.2500	169,343.80	169,343.80	917.28
A6243305	GNNM-470927	6.5600	05/15/28	08/31/06	6.5600	224,273.00	224,273.00	1,226.03
A6243306	GNNM-470936	6.5000	05/15/28	08/31/06	6.5000	28,315.80	28,315.80	153.38
A6243307	GNNM-470933	6.5000	06/15/28	08/31/06	6.5000	228,407.29	228,407.29	1,237.21
A6243308	GNNM-470938	6.5000	06/15/28	08/31/06	6.5000	82,561.45	82,561.45	430.01
A6243309	GNNM-487306	6.2500	06/15/28	08/31/06	6.2500	86,408.29	86,408.29	468.05
A6243310	GNNM-470941	6.5000	07/15/28	08/31/06	6.5000	114,880.82	114,880.82	622.27
A6243311	GNNM-470935	6.5000	07/15/28	08/31/06	6.5000	172,744.41	172,744.41	935.70
A6243312	GNNM-470946	6.5000	07/15/28	08/31/06	6.5000	226,861.24	226,861.24	1,228.83
A6243313	GNNM-494998	6.0000	07/15/28	08/31/06	6.0000	178,901.69	178,901.69	894.51
A6243314	GNNM-466664	6.5000	08/15/28	08/31/06	6.5000	144,896.98	144,896.98	784.86
A6243315	GNNM-470951	6.5000	08/15/28	08/31/06	6.5000	269,766.00	269,766.00	1,461.23
A6243316	GNNM-494997	6.0000	08/15/28	08/31/06	6.0000	232,526.84	232,526.84	1,162.63
A6243317	GNNM-466663	6.0000	08/15/28	08/31/06	6.0000	238,785.90	238,785.90	1,193.93
A6243318	GNNM-466665	6.5000	09/15/28	08/31/06	6.5000	204,824.81	204,824.81	1,109.47
A6243319	GNNM-470959	6.5000	09/15/28	08/31/06	6.5000	334,492.65	334,492.65	1,811.84
A6243320	GNNM-470964	6.0000	09/15/28	08/31/06	6.0000	210,064.66	210,064.66	1,050.32
A6243321	GNNM-466669	6.0000	09/15/28	08/31/06	6.0000	121,457.46	121,457.46	607.29
A6243322	GNNM-470964	6.0000	10/15/28	08/31/06	6.0000	121,398.29	121,398.29	606.99
A6243323	GNNM-466670	6.0000	10/15/28	08/31/06	6.0000	177,214.56	177,214.56	959.91
A6243324	GNNM-470976	6.5000	11/15/28	08/31/06	6.5000	200,616.35	200,616.35	1,086.67
A6243325	GNNM-494999	6.5000	11/15/28	08/31/06	6.5000	160,739.39	160,739.39	870.67
A6243326	GNNM-466671	6.0000	11/15/28	08/31/06	6.0000	30,806.50	30,806.50	154.03
A6243327	GNNM-495002	6.0000	11/15/28	08/31/06	6.0000	183,666.00	183,666.00	918.33
A6243328	GNNM - 466677	6.5000	12/15/28	08/31/06	6.5000	292,237.49	292,237.49	1,582.95
A6243329	GNNM-466676	6.0000	12/15/28	08/31/06	6.0000	133,583.68	133,583.68	667.92
A6243330	GNNM - 466678	6.0000	12/15/28	08/31/06	6.0000	148,726.35	148,726.35	743.63
A6243331	GNNM-466679	6.5000	01/15/29	08/31/06	6.5000	179,614.66	179,614.66	972.91
A6243332	GNNM-498795	6.5000	01/15/29	08/31/06	6.5000	294,429.62	294,429.62	1,594.83
A6243333	GNNM-498799	6.0000	01/15/29	08/31/06	6.0000	62,737.62	62,737.62	313.69
A6243334	GNNM-498794	6.0000	01/15/29	08/31/06	6.0000	61,860.01	61,860.01	309.30
A6243335	GNNM-498798	6.0000	02/15/29	08/31/06	6.0000	303,719.23	303,719.23	1,518.60

ACCT : 2006A - 2006 SERIE A - PRHFAASSET

POSITION BY SECURITY TYPE

SECURITY ID	D E S C R I P T I O N	COUPON	MATR. DT	SETTL. DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
A6243338	GNNMA-495041	6.5000	03/15/29	08/31/06	6.5000	190,218.05	190,218.05	1,030.35
A6243341	GNNMA-498800	6.5000	03/15/29	08/31/06	6.5000	91,631.50	91,631.50	496.34
A6243329	GNNMA-498797	6.0000	03/15/29	08/31/06	6.0000	62,980.04	62,980.04	314.90
A6243336	GNNMA-498806	6.0000	03/15/29	08/31/06	6.0000	29,187.72	29,187.72	145.94
A6243394	GNNMA-514645	6.0000	03/15/29	08/31/06	6.0000	189,302.91	189,302.91	946.51
A6243333	GNNMA-487486	6.5000	04/15/29	08/31/06	6.5000	450,178.83	450,178.83	2,438.47
A6243334	GNNMA-498803	6.0000	04/15/29	08/31/06	6.0000	126,772.89	126,772.89	633.86
A6243342	GNNMA-498804	6.5000	05/15/29	08/31/06	6.5000	154,746.23	154,746.23	838.21
A6243244	GNNMA-498805	6.5000	05/15/29	08/31/06	6.5000	197,486.63	197,486.63	1,069.72
A6243344	GNNMA-498805	6.5000	05/15/29	08/31/06	6.5000	111,848.74	111,848.74	605.85
A6243338	GNNMA-498809	6.0000	05/15/29	08/31/06	6.0000	192,094.98	192,094.98	960.47
A6243387	GNNMA-500617	6.0000	05/15/29	08/31/06	6.0000	206,702.47	206,702.47	1,033.51
A6243395	GNNMA-514646	6.0000	05/15/29	08/31/06	6.0000	151,239.08	151,239.08	756.20
A6243396	GNNMA-514647	6.0000	05/15/29	08/31/06	6.0000	96,237.47	96,237.47	481.19
A6243246	GNNMA-498808	6.5000	06/15/29	08/31/06	6.5000	279,016.08	279,016.08	1,511.34
A6243397	GNNMA-514648	6.0000	06/15/29	08/31/06	6.0000	161,022.44	161,022.44	805.11
A6243362	GNNMA-498810	6.0000	07/15/29	08/31/06	6.0000	160,757.29	160,757.29	803.79
A6243362	GNNMA-498814	6.0000	07/15/29	08/31/06	6.0000	126,638.94	126,638.94	633.19
A6243363	GNNMA-498815	6.0000	07/15/29	08/31/06	6.0000	32,404.91	32,404.91	162.02
A6243364	GNNMA-498816	6.0000	07/15/29	08/31/06	6.0000	121,038.86	121,038.86	605.19
A6243369	GNNMA-498822	6.0000	07/15/29	08/31/06	6.0000	60,435.89	60,435.89	302.18
A6243388	GNNMA-500639	6.0000	07/15/29	08/31/06	6.0000	256,637.09	256,637.09	1,283.19
A6243393	GNNMA-514644	6.0000	07/15/29	08/31/06	6.0000	178,252.91	178,252.91	891.26
A6243366	GNNMA-498819	6.0000	08/15/29	08/31/06	6.0000	183,928.58	183,928.58	919.64
A6243371	GNNMA-498824	6.0000	08/15/29	08/31/06	6.0000	60,082.84	60,082.84	300.41
A6243353	GNNMA-466675	6.0000	09/15/29	08/31/06	6.0000	116,745.71	116,745.71	583.73
A6243367	GNNMA-498820	6.0000	09/15/29	08/31/06	6.0000	132,388.07	132,388.07	661.94
A6243370	GNNMA-498821	6.0000	09/15/29	08/31/06	6.0000	192,777.75	192,777.75	963.89
A6243361	GNNMA-498812	6.0000	09/15/29	08/31/06	6.0000	186,022.02	186,022.02	930.11
A6243368	GNNMA-498821	6.0000	09/15/29	08/31/06	6.0000	196,590.93	196,590.93	982.95
A6243370	GNNMA-498823	6.0000	09/15/29	08/31/06	6.0000	32,891.32	32,891.32	164.46
A6243389	GNNMA-500655	6.0000	09/15/29	08/31/06	6.0000	152,755.26	152,755.26	753.78
A6243390	GNNMA-500665	6.0000	09/15/29	08/31/06	6.0000	296,906.81	296,906.81	1,484.53
A6243372	GNNMA-498827	6.0000	10/15/29	08/31/06	6.0000	32,668.24	32,668.24	163.34
A6243373	GNNMA-498828	6.0000	10/15/29	08/31/06	6.0000	98,958.61	98,958.61	494.79
A6243392	GNNMA-508611	6.0000	10/15/29	08/31/06	6.0000	65,539.20	65,539.20	327.70
A6243398	GNNMA-515275	6.0000	10/15/29	08/31/06	6.0000	568,182.75	568,182.75	2,840.91
A6243402	GNNMA-518340	6.0000	11/15/29	08/31/06	6.0000	110,440.60	110,440.60	552.20
A6243374	GNNMA-498829	6.0000	12/15/29	08/31/06	6.0000	285,364.13	285,364.13	1,426.82
A6243375	GNNMA-498830	6.0000	12/15/29	08/31/06	6.0000	99,517.61	99,517.61	497.59
A6243376	GNNMA-498831	6.0000	12/15/29	08/31/06	6.0000	31,257.39	31,257.39	156.29
A6243403	GNNMA-518341	6.0000	12/15/29	08/31/06	6.0000	137,307.51	137,307.51	686.54
A6243405	GNNMA-518346	6.0000	12/15/29	08/31/06	6.0000	66,811.40	66,811.40	334.06
A6243406	GNNMA-518356	6.0000	12/15/29	08/31/06	6.0000	100,565.64	100,565.64	502.83
A6243377	GNNMA-498832	6.0000	01/15/30	08/31/06	6.0000	312,353.99	312,353.99	1,561.67
A6243378	GNNMA-498834	6.0000	01/15/30	08/31/06	6.0000	101,155.83	101,155.83	505.78
A6243399	GNNMA-515304	6.0000	01/15/30	08/31/06	6.0000	55,917.68	55,917.68	279.59
A6243399	GNNMA-515304	6.0000	01/15/30	08/31/06	6.0000	499,326.78	499,326.78	2,496.63

ACCT : 2006A - 2006 SERIE A - PRHFAASSET

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
A6243407	GNMA-518364	6.0000	01/15/30	08/31/06	6.0000	233,898.18	233,898.18	1,169.49
A6243408	GNMA-518365	6.0000	01/15/30	08/31/06	6.0000	146,508.92	146,508.92	732.54
A6243415	GNMA-528341	6.0000	01/15/30	08/31/06	6.0000	134,881.86	134,881.86	674.41
A6243417	GNMA-528363	6.0000	01/15/30	08/31/06	6.0000	133,297.51	133,297.51	666.49
A6243379	GNMA-498835	6.0000	02/15/30	08/31/06	6.0000	56,065.53	56,065.53	280.33
A6243380	GNMA-498836	6.0000	02/15/30	08/31/06	6.0000	95,650.47	95,650.47	478.25
A6243381	GNMA-498837	6.0000	02/15/30	08/31/06	6.0000	56,697.61	56,697.61	283.49
A6243382	GNMA-498838	6.0000	02/15/30	08/31/06	6.0000	67,785.69	67,785.69	338.93
A6243391	GNMA-500677	6.0000	02/15/30	08/31/06	6.0000	136,483.09	136,483.09	682.42
A6243409	GNMA-518379	6.0000	02/15/30	08/31/06	6.0000	154,687.99	154,687.99	773.44
A6243386	GNMA-500595	6.0000	03/01/30	08/31/06	6.0000	224,884.57	224,884.57	1,124.42
A6243383	GNMA-498839	6.0000	03/15/30	08/31/06	6.0000	32,145.76	32,145.76	160.73
A6243424	GNMA-531440	6.0000	03/15/30	08/31/06	6.0000	274,720.53	274,720.53	1,373.60
A6243385	GNMA-498841	6.0000	04/15/30	08/31/06	6.0000	135,149.63	135,149.63	675.75
A6243400	GNMA-515347	6.0000	04/15/30	08/31/06	6.0000	350,287.66	350,287.66	1,751.44
A6243410	GNMA-528117	6.0000	04/15/30	08/31/06	6.0000	157,957.15	157,957.15	789.79
A6243411	GNMA-528118	6.0000	04/15/30	08/31/06	6.0000	33,639.27	33,639.27	168.20
A6243416	GNMA-528361	6.0000	04/15/30	08/31/06	6.0000	236,604.94	236,604.94	1,183.02
A6243425	GNMA-531454	6.0000	04/15/30	08/31/06	6.0000	211,293.28	211,293.28	1,056.47
A6243426	GNMA-531455	6.0000	04/15/30	08/31/06	6.0000	270,621.60	270,621.60	1,353.11
A6243418	GNMA-528432	6.0000	05/15/30	08/31/06	6.0000	206,152.91	206,152.91	1,030.76
A6243427	GNMA-531463	6.0000	05/15/30	08/31/06	6.0000	161,246.03	161,246.03	806.23
A6243412	GNMA-528119	6.0000	06/15/30	08/31/06	6.0000	128,121.82	128,121.82	640.61
A6243414	GNMA-528121	6.0000	06/15/30	08/31/06	6.0000	104,042.27	104,042.27	520.21
A6243422	GNMA-528486	6.0000	07/01/30	08/31/06	6.0000	210,408.30	210,408.30	1,052.04
A6243413	GNMA-528420	6.0000	07/15/30	08/31/06	6.0000	98,868.29	98,868.29	494.34
A6243423	GNMA-528490	6.0000	08/01/30	08/31/06	6.0000	105,130.05	105,130.05	525.65
A6243401	GNMA-515469	6.0000	08/15/30	08/31/06	6.0000	515,383.62	515,383.62	2,576.92
A6243420	GNMA-528474	6.0000	08/15/30	08/31/06	6.0000	245,091.70	245,091.70	1,225.46
A6243421	GNMA-528475	6.0000	08/15/30	08/31/06	6.0000	239,104.04	239,104.04	1,195.52
A6243419	GNMA-528438	6.0000	09/15/30	08/31/06	6.0000	175,817.89	175,817.89	879.09

SUBTOTALS --- >
 41,154,492.64 41,154,492.64 216,407.37
 AVERAGE WEIGHTED YIELD : 6.3101
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,708.40

MESS6 - FNMA PR 30/360
 =====
 A6243141 FNMA-315616 6.5150 06/01/25 08/31/06 6.5150 88,266.31 88,266.31 479.21
 A6243143 FNMA-316687 6.5150 07/01/25 08/31/06 6.5150 110,965.90 110,965.90 602.45
 A6243145 FNMA-321106 6.5150 08/01/25 08/31/06 6.5150 71,936.34 71,936.34 390.55
 A6243150 FNMA-332358 6.5150 08/01/25 08/31/06 6.5150 47,052.14 47,052.14 255.45
 A6243147 FNMA-326106 6.5150 09/01/25 08/31/06 6.5150 131,619.15 131,619.15 714.58
 A6243148 FNMA-329842 6.5150 11/01/25 08/31/06 6.5150 116,273.39 116,273.39 631.27
 A6243152 FNMA-337274 6.5150 01/01/26 08/31/06 6.5150 161,361.02 161,361.02 876.06
 A6243154 FNMA-344310 6.5150 04/01/26 08/31/06 6.5150 146,871.71 146,871.71 797.39

ACCT : 2006A - 2006 SERIE A - PRHPASSSET

POSITION BY SECURITY TYPE

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
A6243155	FNMA-348335	6.5150	06/01/26	08/31/06	6.5150	127,612.34	127,612.34	692.83
A6243157	FNMA-356471	6.5150	08/01/26	08/31/06	6.5150	13,321.93	13,321.93	72.33
A6243428	FNMA-504890	5.8750	03/01/30	08/31/06	5.8750	180,323.88	180,323.88	882.84
A6243431	FNMA-504893	5.8750	05/01/30	08/31/06	5.8750	130,045.50	130,045.50	636.68
A6243429	FNMA-504891	5.8750	06/01/30	08/31/06	5.8750	146,373.11	146,373.11	716.62
A6243430	FNMA-504892	5.8750	10/01/30	08/31/06	5.8750	217,210.74	217,210.74	1,063.43

SUBTOTALS --- >

1,689,233.46 1,689,233.46 8,811.69

AVERAGE WEIGHTED YIELD : 6.2597
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,538.77

TB02 - TREASURY BILL 6 MONTHS

CO274002	TREASURY BILL FROM MORGAN STAN	0.0000	10/15/20	09/30/20	0.0651	86,915.00	86,912.83	0.00
CO274016	TREASURY BILL FROM MORGAN STAN	0.0000	10/15/20	09/30/20	0.0000	135.00	135.00	0.00
CO274003	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	1,791,103.00	1,791,038.22	0.00
CO274004	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	386,509.03	386,509.03	0.00
CO274005	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	89,720.00	89,716.75	0.00
CO274006	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	1,224,835.00	1,224,790.70	0.00
CO274007	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0632	22,083.00	22,082.20	0.00
CO274008	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	2,100,188.00	2,100,112.05	0.00
CO274009	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	50,655.00	50,653.17	0.00
CO274010	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	1,052,354.00	1,052,315.94	0.00
CO274011	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0629	32,250.00	32,248.84	0.00
CO274012	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	1,555,585.00	1,555,528.74	0.00
CO274013	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0632	43,419.00	43,417.42	0.00
CO274014	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	821,260.00	821,230.29	0.00
CO274015	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0602	1,105.00	1,104.96	0.00
CO274017	TREASURY BILL FROM MORGAN STAN	0.0000	10/22/20	09/30/20	0.0630	306,020.00	306,008.94	0.00

SUBTOTALS --- >

9,564,150.00 9,563,805.08 0.00

AVERAGE WEIGHTED YIELD : 0.0630
 AVERAGE WEIGHTED DAYS TO MATURITY : 21.93

TDD3 - TIME DEPOSIT ACTUAL /365

B0319108	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	8.30	8.30	28.25
B0319109	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.77	2.77	29.45
B0319110	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.29	2.29	6.35
B0319111	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	5.23	5.23	1.49
B0319112	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	6.30	6.30	20.25
B0319113	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.60	2.60	0.37
B0319114	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.79	2.79	34.70

ACCT : 2006A - 2006 SERIE A - PRHFASSET

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
B0319115	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	3.84	3.84	0.84
B0319116	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.32	2.32	17.38
B0319117	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.25	2.25	0.53
B0319118	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.74	2.74	25.68
B0319119	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	2.55	2.55	0.72
B0319120	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	5.60	5.60	13.57
B0319121	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	3.81	3.81	0.02
B0319122	TIME DEPOSIT	0.1000	12/01/30	11/15/10	0.1000	3.65	3.65	5.05

SUBTOTALS --->

57.04 57.04 184.65

AVERAGE WEIGHTED YIELD : 0.0991
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,714.00

ACCOUNT SUBTOTALS --->

52,407,933.14 52,407,588.22 225,403.71

AVERAGE WEIGHTED YIELD : 5.1684
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,212.69

ACCT : 2006L - 2006 SERIE A - PRHFA LIABILITY

POSITION BY SECURITY TYPE

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETT DT YIELD FACE AMOUNT PRINCIPAL BAL ACCRUED INT

BOBY - BONDS HOUSING BANK

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
A6243123	CLASS I 2.955%	2.9550	06/29/26	08/29/06	4.4665	331,562.37	339,134.94	27.22
A6243127	CLASS V 3.955%	3.9550	06/29/26	08/29/06	4.7701	180,166.49	184,459.23	19.79
A6243139	CLASS XVII 6.515%	6.5150	08/29/26	08/29/06	6.2936	180,269.40	178,235.71	32.62
A6243131	CLASS IX 4.955%	4.9550	09/29/26	08/29/06	5.3121	354,373.13	354,650.14	48.78
A6243137	CLASS XV 6.25%	6.2500	03/29/28	08/29/06	6.1283	1,838,689.88	1,842,068.26	319.22
A6243140	CLASS XVII 6.56%	6.5600	04/29/28	08/29/06	6.3304	2,712,678.18	2,721,517.56	494.31
A6243125	CLASS III 3.375%	3.3750	07/29/29	08/29/06	4.5849	185,178.52	174,084.54	17.36
A6243129	CLASS VII 4.375%	4.3750	08/29/29	08/29/06	4.9620	247,569.00	240,644.26	30.09
A6243128	CLASS VI 4%	4.0000	09/29/29	08/29/06	4.7379	3,001,614.66	2,953,432.28	333.51
A6243132	CLASS X 5%	5.0000	09/29/29	08/29/06	5.3197	3,672,018.43	3,644,585.22	510.00
A6243138	CLASS XVI 6.50%	6.5000	10/29/29	08/29/06	6.2925	1,305,665.34	1,313,265.69	235.75
A6243135	CLASS XIII 5.875%	5.8750	03/29/30	08/29/06	5.8839	254,362.87	254,301.97	41.51
A6243124	CLASS II 3%	3.0000	04/29/30	08/31/06	4.3514	3,598,496.74	3,488,033.11	299.87
A6243126	CLASS IV 3.50%	3.5000	08/29/30	08/29/06	4.5065	9,515,885.14	9,135,907.18	925.16
A6243130	CLASS VIII 4.50%	4.5000	08/29/30	08/29/06	5.0287	8,644,323.37	8,459,366.38	1,080.54
A6243134	CLASS XII 5.50%	5.5000	08/29/30	08/29/06	5.6477	3,027,195.36	3,008,684.73	462.49
A6243136	CLASS XIV 6%	6.0000	08/29/30	08/29/06	5.9639	4,061,386.92	4,066,901.74	676.90

SUBTOTALS ---> 43,111,435.80 42,359,272.94 5,555.12

AVERAGE WEIGHTED YIELD : 5.1744
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,413.81

ACCOUNT SUBTOTALS ---> 43,111,435.80 42,359,272.94 5,555.12

AVERAGE WEIGHTED YIELD : 5.1744
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,413.81

POSITION BY SECURITY TYPE

ACCT : 482-A - PORTF. IV - STAGE 2 (POPULAR)

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
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G122 - INVESTMENT AGREEMENT - MONTHLY								
A2032158	BPPR FLOAT INVM AGREEMENT	5.6250	04/05/31	02/01/02	5.6250	3,102,387.51	3,102,387.51	3,396.18

SUBTOTALS ---> 3,102,387.51 3,102,387.51 3,396.18

AVERAGE WEIGHTED YIELD : 5.6250
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,839.00

MBS5 - FNMA US 30/360								
A2002453	FNMA 251334	6.5000	11/01/27	01/02/02	6.5000	10,660.79	10,660.79	57.75
A2002454	FNMA 251477	6.5000	12/01/27	01/02/02	6.5000	2,975.74	2,975.74	16.12

SUBTOTALS ---> 13,636.53 13,636.53 73.87

AVERAGE WEIGHTED YIELD : 6.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,594.54

ACCOUNT SUBTOTALS ---> 3,116,024.04 3,116,024.04 3,470.05

AVERAGE WEIGHTED YIELD : 5.6288
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,833.55

ACCT : 4S3-A - PORTFOLIO IV - STAGE 3 (DORAL)

POSITION BY SECURITY TYPE

SECURITY ID D E S C R I P T I O N COUPON MATUR DT SETTLE DT YIELD PAGE AMOUNT PRINCIPAL BAL ACCRUED INT

 G122 - INVESTMENT AGREEMENT - MONTHLY
 =====
 A2032157 BPPR FLOAT INVM AGREEMENT 5.6250 04/05/31 02/01/02 5.6250 2,066,921.18 2,066,921.18 2,262.53

SUBTOTALS --->

 AVERAGE WEIGHTED YIELD : 5.6250
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,839.00

MBS5 - FNMA US 30/360
 =====
 A2002451 FNMA 402853 6.5000 12/01/27 01/02/02 6.5000 12,098.75 12,098.75 65.54

SUBTOTALS --->

 AVERAGE WEIGHTED YIELD : 6.5000
 AVERAGE WEIGHTED DAYS TO MATURITY : 2,618.00

ACCOUNT SUBTOTALS --->

 2,079,019.93 2,079,019.93 2,328.07

AVERAGE WEIGHTED YIELD : 5.6301
 AVERAGE WEIGHTED DAYS TO MATURITY : 3,831.89