

## Mortgage-Backed Securities Limited Partnership

### Summary of Investment Portfolio

As at March 31, 2009

**Net assets:** \$ **66,550,281**

#### Portfolio Breakdown

<b>Sector</b>	<b>% of Net Assets</b>
Federal National Mortgage Association - MBS	464.7
Repurchase agreements	(396.7)
Cash and cash equivalents	30.4
Other assets net of liabilities	1.6
<b>Total Net Assets</b>	<b>100.0</b>

#### Top 25 Holdings

<b>Name of Security</b>	<b>% of Net Assets</b>
Pool 833087	46.0
Pool 943059	40.0
Pool 833171	40.0
Pool 805753	39.9
Pool 889796	32.3
Pool 838444	23.9
Pool 835237	20.7
Pool 889343	20.3
Pool 828471	18.8
Pool 822100	17.5
Pool 961240	17.0
Pool 735819	14.1
Pool 915508	13.6
Pool 811915	13.0
Pool 708889	11.5
Pool 899376	11.0
Pool 806539	10.5
Pool 745679	10.5
Pool 847789	9.6
Pool 745671	9.1
Pool 822304	7.7
Pool 809625	7.2
Pool 907868	6.9
Pool 920047	6.6
Pool 851428	4.8