

## Mortgage-Backed Securities Limited Partnership

Summary of Investment Portfolio

As at March 31, 2008 (Unaudited)

**Net Assets:** \$ **88,902,117**

### Portfolio Breakdown

<b>Sector</b>	<b>% of Net Assets</b>
Federal Home Loan Mortgage Corporation - MBS	340.5
Federal National Mortgage Association - MBS	314.3
Repurchase Agreements	(695.8)
Other assets, net of liabilities	141.0
<b>Total Net Assets</b>	<b>100.0</b>

### Top 25 Holdings

<b>Name of Security</b>	<b>% of Net Assets</b>
Series 3269 CL TF	45.4
Series 2006-44 CL FY	35.6
Series 3000 CL FJ	33.9
Series 2005-47 CL FG	32.1
Series 2006-3 CL FE	29.4
Series 2006-74 CL YF	26.0
Series 3195 CL FB	25.6
Series 3167 CL FD	22.6
Series 3184 CL FM	18.9
Series 2006-58 CL FX	18.7
Series 2005-87 CL FA	18.3
Series 3136 CL TF	18.0
Series 3156 CL MF	17.8
Series 2006-57 CL FA	16.9
Series 3150 CL AF	16.6
Series 2006-43 CL GF	16.3
Series 2006-3 CL FY	14.8
Series 3009 CL HF	14.6
Series 3167 CL FC	14.6
Series 3223 CL FC	14.4
Series 2006-117 CL FC	13.3
Series 2863 CL JF	13.3
Series 2006-94 CL FN	13.1
Pool 256783	12.6
Series 3226 CL CF	12.0