

ABACUS 2005-2

CUSIP	Asset Name	Issuer	Par Amount	Deal Type	Orig	Moody's	Moody's	Orig S&P	S&P	Orig Fitch	Fitch	Min Rating	Vintage	Vintage/Rating			Loss Column	Loss 1	Loss 2	Loss 3
														Asset Class	Bucket	Loss				
004375CJ8	Accredited Mortgage Loan Trust	Accredited Mortgage Loan Trust	12,500,000	Home Equity	A3	A3	A	A	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
76110W7H3	Residential Asset Securities	CorRASC	12,500,000	Home Equity	A2	A2	AA	AA	-	-	-	A	2005H2	Subprime	2005H2 A	5	1366250	1366250	1366250	
76109W3U9	Residential Asset Securities	CorRASC	12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	A	2005H1	Subprime	2005H1 BE	5	3997500	3997500	3997500	
768277AD7	River North CDO Ltd 2005-1A	River North CDO	12,500,000	CDO	A2	A2	A	A	-	-	-	A	2005H1	CDO	2005H1 A	0	0	0	0	
78443CBJ2	SLM Student Loan Trust 2004-A	SLM Student Loan Trust 2004-A	12,500,000	Student Loans	-	Aa3	-	A	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
78443CBQ6	SLM Student Loan Trust 2004-E	SLM Student Loan Trust 2004-E	12,500,000	Student Loans	-	Aa3	-	A	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
80410PAC4	Sumner Ventures II, Ltd. (SATV)	Sumner Ventures	4,856,825	CDO	Baa2	Baa2	AA	AA	-	-	-	AA	2004H1	CDO	2004H1 A	0	0	0	0	
81375WGK6	Securitized Asset Backed Receivables	Securitized Asset Backed Receivables	12,500,000	Home Equity	Baa2	Baa2	BBB+	BBB+	-	-	-	BBB	2005H2	Midprime	2005H2 BE	4	10703750	10703750	10703750	
81375WCU8	Securitized Asset Backed Receivables	Securitized Asset Backed Receivables	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
83743LAJ0	South Coast Funding 8A (SCF)	South Coast Funding	11,629,917	CDO	A2	Baa2	A	A	-	-	-	A	2006H1	CDO	2006H1 A	0	0	0	0	
83743YAE3	South Coast Funding VII (SCF)	South Coast Funding	10,696,781	CDO	A2	A2	A	A	-	-	-	A	2005H1	CDO	2005H1 A	0	0	0	0	
84751PET2	Specialty Underwriting & Reside	Specialty Underwriting and Resident	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
86358EMW3	Structured Asset Investment Loan	Structured Asset Investment Loan Tr	12,500,000	Home Equity	A3	A3	A	A	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
86565PAD2	Summer Street Ltd 2004-1A	(Summer Street)	5,000,000	CDO	A3	A3	A	A	-	-	-	A	2004H2	CDO	2004H2 A	0	0	0	0	
89156XAC7	Tourmaline CDO 2005-1 (TOU)	Tourmaline CDO	11,854,719	CDO	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H2	CDO	2005H2 BE	0	0	0	0	
929766TB6	Wachovia Bank Commercial Mortgage	Wachovia Bank Commercial Mortgage	12,500,000	CMSB	A2	A2	A	AA-	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
929766QY2	Wachovia Bank Commercial Mortgage	Wachovia Bank Commercial Mortgage	12,500,000	CMSB	A2	A2	A	AA+	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
93934DAE7	Washington Mutual Asset Securities	Washington Mutual Asset Securities	12,500,000	CMSB	A2	Aaa	A	AA+	-	-	-	A	2003H1	Other ABS	2003H1 A	10	0	0	0	
97741PAD6	Witherspoon CDO Funding Ltd	(Witherspoon CDO Funding)	4,560,428	CDO	A2	A2	A	A	-	-	-	A	2004H2	CDO	2004H2 A	0	0	0	0	
030725VV3	Amerquest Mortgage Securities	Amerquest Mortgage Securities Ass	12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
030725RV5	Amerquest Mortgage Securities	Amerquest Mortgage Securities Ass	12,500,000	Home Equity	Baa2	Baa2	A-	A-	-	-	-	BBB	2005H2	Midprime	2005H2 BE	4	10703750	10703750	10703750	
030725VY1	Amerquest Mortgage Securities	Amerquest Mortgage Securities Ass	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Midprime	2005H1 A	4	491250	491250	491250	
030725XN1	Amerquest Mortgage Securities	Amerquest Mortgage Securities Ass	12,500,000	Home Equity	A3	A3	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	2944838	2944838	2944838	
040104MM0	Argent Securities Inc 2004-W11	Argent Mortgage Loan Trust	12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
05947URJ9	Bank of America Commercial M	Bank of America Commercial M	12,500,000	CMSB	A2	A2	A	AA+	-	-	-	A	2004H1	CMSB	2004H1 A	9	0	0	0	
073879MT2	Bear Stearns Asset Backed Sec	Bear Stearns Asset Backed Sec	12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
073879PS1	Bear Stearns Asset Backed Sec	Bear Stearns Asset Backed Sec	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
073879RX8	Bear Stearns Asset Backed Sec	Bear Stearns Asset Backed Sec	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
07383F1L6	Bear Stearns Commercial Mortg	Bear Stearns Commercial Mortg	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
07383FB23	Bear Stearns Commercial Mortg	Bear Stearns Commercial Mortg	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H1	CMSB	2004H1 A	0	0	0	0	
09622WAB4	Bluegrass ABS CDO Ltd 2004	Bluegrass ABS CDO	12,500,000	CDO	Baa2	Baa2	AA	AA	-	-	-	AA	2004H1	CDO	2004H1 A	0	0	0	0	
131899AF3	Camber (CAMBR 3A D)	Camber	5,000,000	CDO	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H1	CDO	2005H1 BE	0	0	0	0	
13189LAE9	Camber 5A (CAMBR 5A C)	Camber	12,500,000	CDO	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H2	CDO	2005H2 BE	0	0	0	0	
13189TAE2	Camber 6 (CAMBR 6A D)	Camber	12,500,000	CDO	A2	Baa1	A	A	-	-	-	A	2006H1	CDO	2006H1 A	0	0	0	0	
152314NJS	Centex Home Equity 2005-B	(C-CHEC Funding, LLC)	12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H1	Subprime	2005H1 BE	5	3997500	3997500	3997500	
173087A34	Citigroup Commercial Mortgage	Citigroup Commercial Mortgage	12,500,000	CMSB	A2	A1+	A	AA	-	-	-	A	2004H1	Other ABS	2004H1 A	0	0	0	0	
126175AE8	Commercial Mortgage Pass	Thr COMM	12,500,000	CMSB	A2	Aa3	A	AA+	-	-	-	A	2003H1	CMSB	2003H1 A	9	0	0	0	
20047NAJ1	Commercial Mortgage Pass	Thr COMM	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H2	CMSB	2004H2 A	9	0	0	0	
21644AE9	Coolidge Funding, Ltd. (COOL)	Coolidge Funding	11,236,474	CDO	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H1	CDO	2005H1 BE	0	0	0	0	
126673NY4	Countrywide Asset-Backed Cert	CWABS	12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	A	2004H2	Subprime	2004H2 A	0	0	0	0	
126673B84	Countrywide Asset-Backed Cert	Countrywide Home Equity Loan Tru	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
126673YR7	Countrywide Asset-Backed Cert	Countrywide Home Equity Loan Tru	12,500,000	Home Equity	A2	Baa2	A	BBB	-	-	-	BBB	2005H1	Subprime	2005H1 BE	5	3997500	3997500	3997500	
26450AAC1	Duke Funding Ltd 2005-9	(DUI) Duke Funding	12,500,000	CDO	A2	A2	A	A	-	-	-	A	2005H2	CDO	2005H2 A	0	0	0	0	
26545QAJ8	Dunhill ABS CDO, Ltd. (DUNH)	Dunhill ABS CDO	4,478,176	CDO	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2004H2	CDO	2004H2 BE	0	0	0	0	
304727AE0	Fairfield Street Solar 2004-1, L	Fairfield Street Solar 2004-1	12,500,000	CDO	A2	A2	A	A	-	-	-	A	2004H2	CDO	2004H2 A	0	0	0	0	
36242DN90	First Franklin Mtg Loan Asset B	GS Mortgage Securities Corp.	12,500,000	Home Equity	Baa2	Baa2	BBB+	BBB+	-	-	-	BBB	2005H1	Midprime	2005H1 BE	4	3997500	3997500	3997500	
34958CAD6	Fortius Funding Ltd 2006-1A	(F) Fortius Funding	12,472,789	CDO	A2	A2	A	A	-	-	-	A	2006H1	CDO	2006H1 A	0	0	0	0	
35729JF8	Fremont Home Loan Trust 2005	Fremont Home Loan Owner Trust	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
36242DRX3	GSAMP Trust 2005-HE1	(GSAA) GSAMP	12,500,000	Home Equity	A2	A2	AA+	AA+	-	-	-	A	2005H1	Midprime	2005H1 A	4	491250	491250	491250	
36242DA60	GSAMP Trust 2005-HE2	(GSAA) GS Mortgage Securities Corp.	12,500,000	Home Equity	A2	A2	AA+	AA+	-	-	-	A	2005H1	Subprime	2005H1 A	5	491250	491250	491250	
36867KAE1	Gemstone CDO 2004-1A	(GEN) Gemstone	12,500,000	CDO	A2	A2	A	A	-	-	-	A	2004H2	CDO	2004H2 A	0	0	0	0	
396789FW4	Greenwich Capital Commercial	GCCFC Commercial Pass-Through I	12,500,000	CMSB	A2	A1	A	AA	-	-	-	A	2004H1	CMSB	2004H1 A	9	0	0	0	
437084JX5	Home Equity Asset Trust 2005-1	Home Equity Asset Trust	12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	BBB	2005H1	Midprime	2005H1 BE	4	3997500	3997500	3997500	
46625MP52	JP Morgan Chase Commercial I	JP Morgan Chase Commercial Mort	12,500,000	CMSB	A2	Aa3	A	A	-	-	-	A	2003H2	CMSB	2003H2 A	9	0	0	0	
46625MEZ8	JP Morgan Chase Commercial I	JP Morgan Chase Commercial Mort	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H1	CMSB	2004H1 A	9	0	0	0	
46625SM57	JP Morgan Chase Commercial I	JP Morgan Chase Commercial Mort	12,500,000	CMSB	A2	A2	A	AA	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
46626LAJ9	JP Morgan Mortgage Acquisition	JP Morgan Mortgage Acquisition Coi	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H2	Subprime	2005H2 A	5	1366250	1366250	1366250	
52108HQ56	LB-UBS Commercial Mortgage	(LB-UBS Commercial Mortgage Trust	12,500,000	CMSB	A2	A2	A	AA	-	-	-	A	2004H2	CMSB	2004H2 A	9	0	0	0	
52108HUT9	LB-UBS Commercial Mortgage	(LB-UBS Commercial Mortgage Trust	12,500,000	CMSB	A2	A2	A	AA	-	-	-	A	2003H2	CMSB	2003H2 A	9	0	0	0	
52108HA53	LB-UBS Commercial Mortgage	(LB-UBS Commercial Mortgage Trust	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
52108HE91	LB-UBS Commercial Mortgage	(LB-UBS Commercial Mortgage Trust	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H1	Other ABS	2004H1 A	10	0	0	0	
52108HY50	LB-UBS Commercial Mortgage	(LB-UBS Commercial Mortgage Trust	12,500,000	CMSB	A2	A2	A	A	-	-	-	A	2004H2	CMSB	2004H2 A	9	0	0	0	
542514KDS	Long Beach Mortgage Loan Tru	Long Beach Mortgage Loan Trust	12,500,000	Home Equity	A2	A2	A	A	-	-	-	A	2005H1	Subprime	2005H1 A	4	491250	491250	491250	
542514KY9	Long Beach Mortgage Loan Tru	Long Beach Mortgage Loan Trust	12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-										

CUSIP	Asset Name	Issuer	Par Amount	Deal Type	Orig	Moody's	Moody's	Orig S&P	S&P	Orig Fitch	Fitch	Min	Vintage	Asset	Vintage/R	Blotting		
																Bucket	Loss	Loss
Column	Loss 1	Loss 2	Loss 3															
104000AC2	Asset Backed Securities Corp Home Equity 2006-HEB	Home Equity	1,000,000	Home Equity	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	2006H1	2006H2	5	604000	604000
437084UJ8	Home Equity Asset Trust 2006-3 (HEAT 2006-3 M)	Home Equity	1,750,000	Home Equity	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	2006H1	2006H1	4	345975	345975
643526VM21	New Century Home Equity Loan Trust 2006-4 (NCHET New Centu	Home Equity	2,000,000	Home Equity	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	2005H2	2005H2	4	217000	217000
173067FH2	Citigroup Commercial Mortgage Trust 2004-C1 (CGCM Citigr	Home Equity	9,500,000	Home Equity	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	2004H1	2004H1	9	0	0
173067FH2	Citigroup Commercial Mortgage Trust 2004-C2 (CGCM Citigr	Home Equity	9,500,000	Home Equity	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	Aa3	2004H2	2004H2	9	0	0
012007FC4	Countrywide Alternative Loan Trust 2007-8CB (CVAL CWAL All	Home Equity	5,999,000	Home Equity	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	2007H1	2007H1	1	675576	675576
10210XAD3	Countrywide Alternative Loan Trust 2007-HYB (CWA CWAL All	Home Equity	4,919,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2007H2	2007H2	2	3192431	3192431
126673JVV3	Countrywide Asset-Backed Certificates 2004-10 (CWL CWABS	Home Equity	5,000,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673JY1	Countrywide Asset-Backed Certificates 2004-10 (CWL CWABS	Home Equity	10,000,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673JY9	Countrywide Asset-Backed Certificates 2004-10 (CWL CWABS	Home Equity	3,000,000	Home Equity	A3	A3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673L77	Countrywide Asset-Backed Certificates 2004-11 (CWL CWABS	Home Equity	4,750,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673LJ4	Countrywide Asset-Backed Certificates 2004-11 (CWL CWABS	Home Equity	9,375,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673NX6	Countrywide Asset-Backed Certificates 2004-12 (CWL CWABS	Home Equity	4,578,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673NY4	Countrywide Asset-Backed Certificates 2004-12 (CWL CWABS	Home Equity	7,706,000	Home Equity	A3	A3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673RL8	Countrywide Asset-Backed Certificates 2004-13 (CWL CWABS	Home Equity	13,907,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673RM6	Countrywide Asset-Backed Certificates 2004-13 (CWL CWABS	Home Equity	10,000,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673RN4	Countrywide Asset-Backed Certificates 2004-13 (CWL CWABS	Home Equity	8,000,000	Home Equity	Aa3	Aa3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673SV5	Countrywide Asset-Backed Certificates 2004-14 (CWL Countrywid	Home Equity	12,000,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673SW3	Countrywide Asset-Backed Certificates 2004-14 (CWL Countrywid	Home Equity	7,000,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673UN0	Countrywide Asset-Backed Certificates 2004-15 (CWL Countrywid	Home Equity	15,000,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673UP5	Countrywide Asset-Backed Certificates 2004-15 (CWL CWABS	Home Equity	15,000,000	Home Equity	Aa3	Aa3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673EZ1	Countrywide Asset-Backed Certificates 2004-8 (CWL Countrywid	Home Equity	4,312,500	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673FA5	Countrywide Asset-Backed Certificates 2004-8 (CWL Countrywid	Home Equity	4,125,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673G55	Countrywide Asset-Backed Certificates 2004-9 (CWL CWABS	Home Equity	3,000,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673G73	Countrywide Asset-Backed Certificates 2004-9 (CWL CWABS	Home Equity	3,000,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673GL0	Countrywide Asset-Backed Certificates 2004-9 (CWL CWABS	Home Equity	4,000,000	Home Equity	A3	A3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673GW6	Countrywide Asset-Backed Certificates 2004-8 (CWL Countrywid	Home Equity	673,669	Home Equity	Baa2	Baa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673H44	Countrywide Asset-Backed Certificates 2004-AB1 (CVC CWABS	Home Equity	4,780,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673HK1	Countrywide Asset-Backed Certificates 2004-AB1 (CVC CWABS	Home Equity	3,900,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673JQ4	Countrywide Asset-Backed Certificates 2004-AB2 (CVC CWABS	Home Equity	2,450,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673OK1	Countrywide Asset-Backed Certificates 2004-AB2 (CVC CWABS	Home Equity	2,250,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673OL2	Countrywide Asset-Backed Certificates 2004-AB2 (CVC CWABS	Home Equity	2,000,000	Home Equity	A3	A3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673KY7	Countrywide Asset-Backed Certificates 2004-BC4 (CVC CWABS	Home Equity	2,500,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673KZ2	Countrywide Asset-Backed Certificates 2004-BC4 (CVC CWABS	Home Equity	7,600,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673L8B	Countrywide Asset-Backed Certificates 2004-BC4 (CVC CWABS	Home Equity	1,600,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673FK3	Countrywide Asset-Backed Certificates 2004-SD3 (CVC CWABS	Home Equity	3,237,334	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673FL1	Countrywide Asset-Backed Certificates 2004-SD3 (CVC CWABS	Home Equity	7,512,000	Home Equity	Aa3	Aa3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
2343HAG6	Countrywide Asset-Backed Certificates 2004-24 (CWL CWABS, Ir	Home Equity	5,000,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H2	2006H2	0	2114000	2114000
126670S02	Countrywide Asset-Backed Certificates 2006-M1 (CW Countrywid	Home Equity	5,000,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	4	988500	988500
126670TR0	Countrywide Asset-Backed Certificates 2006-M1 (CW Countrywid	Home Equity	1,350,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	0	266895	266895
126697JH4	Countrywide Asset-Backed Certificates 2007-12 (CWL Countrywid	Home Equity	4,000,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2007H2	2007H2	5	765600	765600
12670FAK6	Countrywide Asset-Backed Certificates 2007-9 (CWL Countrywid	Home Equity	1,000,000	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2007H1	2007H1	5	974500	974500
126694GL5	Countrywide Home Loan Mortgage Pass Through Trust Countrywid	Home Equity	1,317,871	Home Equity	Rm1	Rm1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H2	2006H2	0	0	0
126694MZ1	Countrywide Home Loan Mortgage Pass Through Trust Countrywid	Home Equity	8,717,581	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	3	0	0
126694CP1	Countrywide Home Loans 2005-21 (CWLH 2005-21 A CHL Mortg	Home Equity	12,480,322	Home Equity	Rm1A	Rm1A	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2005H1	2005H1	3	0	0
126694E38	Countrywide Home Loans 2006-HYB2 (CWLH 2006-HYB2 Mortg	Home Equity	4,449,836	Home Equity	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	0	0	0
126673ML3	Countrywide Partnership Trust 2004-CET (CPT 2004-CET Asset	Home Equity	7,900,395	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	0	0	0
126673MM1	Countrywide Partnership Trust 2004-CET (CPT 2004-CET Asset	Home Equity	14,220,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2004H2	2004H2	4	645588	645588
59020UPR0	Credit-Based Asset Servicing and Securitization 2004-C-BASS M	Home Equity	14,220,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2005H1	2005H1	4	645588	645588
124670AAB	Credit-Based Asset Servicing and Securitization 2004-C-BASS C	Home Equity	14,220,000	Home Equity	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	2005H1	2005H1	4	645588	645588
288542AE3	Ellington Loan Acquisition Trust 2007-2 (ELAT 2007-2 Ellington L	Home Equity	6,000,000	Home Equity	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	2007H2	2007H2	4	0	0
31393CEY1	Ellington Loan Acquisition Trust 2007-1 (ELAT 2007-1 Ellington L	Home Equity	6,000,000	Home Equity	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	Aaa	2007H1	2007H1	4	0	0
31394UL6	Fannie Mae 2005-101 (FNR 2005-101)	Agency CMO	2,859,441	Agency CMO	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2005H2	Other ABS	10	0	0
3202DNH33	First Franklin MTG Loan Asset Backed Certificates, FFGS Mortg	Home Equity	5,000,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2005H1	2005H1	4	227000	227000
3202DNH41	First Franklin MTG Loan Asset Backed Certificates, FFGS Mortg	Home Equity	7,000,000	Home Equity	Aa3	Aa3	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2005H1	2005H1	3	317800	317800
32027E4H4	First Franklin Mortgage Loan Asset Backed Certificate: First Fran	Home Equity	1,000,000	Home Equity	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	4	197700	197700
32027HLB5	First Franklin Mtg Loan Asset Backed Certificate: First Fran	Home Equity	10,000,000	Home Equity	A1	A1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	2006H1	0	0	0
3139EH840	Freddie Mac 3120 (FHR 3120 FG)	Agency CMO	7,269,191	Agency CMO	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H1	Other ABS	10	0	0
3139CZB8	Freddie Mac REMICS 3252 (FHR 3252 YF)	Agency CMO	4,064,907	Agency CMO	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H2	Other ABS	10	0	0
3139FK2N	Freddie Mac REMIC 3347 (FHR 3347 FB)	Agency CMO	12,327,818	Agency CMO	A2	A2	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	Aa1	2006H2	Other ABS	10	0	0
35729FV6	Fremont Home Loan Trust 2004-4 (FHLT 2004-4 M2)	Home Equity	5,700,000	Home Equity	Aa2	Aa2	Aa1	Aa1	Aa1	Aa1								