

ABACUS 2005-2															Vintage/Rating				
CUSIP	Asset Name	Issuer	Prir Amount	Deal Type	Orig	Moody's	Orig S&P	S&P	Orig Fitch	Fitch	Min Rating	Vintage	Asset Class	Loss Bucket	Loss Column	Loss 1	Loss 2	Loss 3	
03437CJ8	Accredited Mortgage Loan Trust Accredited Mortgage Loan Trust		12,500,000	Home Equity	A3	A3	A	A	-	-	-	2004H2	Supprime 2004H2 A	0	0	0	0	0	
76110W13	Residential Asset Securities CoRASC		12,500,000	Home Equity	A2	A2	AA	AA	-	-	-	2005H2	Supprime 2005H2 A	5	1366250	1366250	1366250		
76110W38	Residential Asset Securities CoRASC		12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	2005H1	Supprime 2005H1 BE	5	3997500	3997500	3997500		
768277AD7	River North CDO Ltd 2005-1A River North CDO		12,500,000	Student Loans	A2	A2	A	A	-	-	-	2005H1	CDO 2005H1 A	0	0	12500000	12500000		
78443CBJ2	SLM Student Loan Trust 2004-4 SLM Student Loan Trust 2004-4		12,500,000	Student Loans	-	Aa3	-	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
78443CBG6	SLM Student Loan Trust 2004-4 SLM Student Loan Trust 2004-4		12,500,000	Student Loans	-	Aa3	-	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
80410PAC4	Saturn Ventures II, Ltd. (SATV Saturn Ventures		4,585,625	CDO	Aa2	Aa2	AA	AA	-	-	-	2004H1	CDO 2004H1 AJ	0	0	0	0		
81375WGB6	Securitized Asset Backed Receivables Securitized Asset Backed Receivables		12,500,000	Home Equity	Baa2	Baa2	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	-	-	-	2005H1	Supprime 2005H1 A	5	491250	491250	491250		
83743LJH0	South Coast Funding SA (SCF South Coast Funding		11,628,917	CDO	A2	Baa2	A	A	-	-	-	2005H1	CDO 2005H1 A	0	0	11628917	11628917		
83743YAE3	South Coast Funding VI (SCF South Coast Funding		10,686,781	CDO	A2	A2	A	A	-	-	-	2005H1	CDO 2005H1 A	0	0	10686781	10686781		
84751PET2	Specialty Underwriting & Reside Specialty Underwriting and Resident		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Supprime 2005H1 A	5	491250	491250	491250		
86398MW3	Structured Asset Investment Ld Structured Asset Investment Loan Tr		12,500,000	Home Equity	A3	A3	A	A	-	-	-	2004H2	Supprime 2004H2 A	0	0	0	0		
8656PAD2	Summer Street Ltd 2004-1A Summer Street		5,000,000	CDO	A3	A3	A	A	-	-	-	2004H2	CDO 2004H2 A	0	0	0	0		
89155KAC7	Tourmaline CDO 2005-1 (TOU Tourmaline CDO		11,854,719	CDO	Baa2	Baa2	BBB	BBB	-	-	-	2005H2	CDO 2005H2 BE	0	0	11854719	11854719		
929766N16	Wachovia Bank Commercial Mc Wachovia Bank Commercial Mortgage		12,500,000	CMSB	A2	A2	A	AA	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
929766Y22	Wachovia Bank Commercial Mc Wachovia Bank Commercial Mortgage		12,500,000	CMSB	A2	A2	A	AA	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
93934DAE7	Washington Mutual Asset Secu Washington Mutual Asset Securities		12,500,000	CMSB	A2	Aaa	A	A+	-	-	-	2003H1	Other ABS 2003H1 A	10	0	0	0		
9741PAD6	Whiterspoon CDO Funding Ltd (Whiterspoon CDO Funding		4,560,428	CDO	A2	A2	A	A	-	-	-	2004H2	CDO 2004H2 A	0	0	0	0		
030725V33	Ameriquest Mortgage Securities Ameriquest Mortgage Securities Ass		12,500,000	Home Equity	A3	A3	A	A	-	-	-	2004H2	Supprime 2004H2 A	0	0	0	0		
030725V85	Ameriquest Mortgage Securities Ameriquest Mortgage Securities Ass		12,500,000	Home Equity	Baa2	Baa2	A-	A-	-	-	-	2005H2	Midprime 2005H2 BE	4	10703750	10703750	10703750		
030725Y11	Ameriquest Mortgage Securities Ameriquest Mortgage Securities Ass		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Midprime 2005H1 A	4	491250	491250	491250		
030725Y31	Ameriquest Mortgage Securities Ameriquest Mortgage Securities Ass		5,204,370	Home Equity	A3	A3	A-	A-	-	-	-	2005H1	Supprime 2005H1 A	5	2844838	2844838	2844838		
04010MMD0	Argent Securities Inc 2004-1Y1 Argent Mortgage Loan Trust		12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	2004H2	Subprime 2004H2 A	0	0	0	0		
05947LJ9J	Bank of America Commercial M Bank of America Commercial Mortgage		12,500,000	CMSB	A2	A2	A	A+	-	-	-	2004H1	CMSB 2004H1 A	9	0	0	0		
073879MT2	Bear Stearns Asset Backed Sec Bear Stearns Asset Backed Securitie		12,500,000	Home Equity	A3	A3	A-	A-	-	-	-	2004H2	Subprime 2004H2 A	0	0	0	0		
073879P11	Bear Stearns Asset Backed Sec Bear Stearns Asset Backed Securitie		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Subprime 2005H1 A	4	491250	491250	491250		
073879R28	Bear Stearns Asset Backed Sec Bear Stearns Asset Backed Securitie		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Subprime 2005H1 A	5	491250	491250	491250		
073879Y6	Bear Stearns Commercial Mortg Bear Stearns Commercial Mortgage		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
073879Z23	Bear Stearns Commercial Mortg Bear Stearns Commercial Mortgage		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	CMSB 2004H1 A	9	0	0	0		
09622WAB4	Bluegrass ABS CDO Ltd 2004 Bluegrass ABS CDO		12,500,000	CDO	Aa2	Aa2	AA	AA	-	-	-	2004H1	CDO 2004H1 AJ	0	0	0	0		
131899AF3	Camber (CAMBR 3A D) Camber		5,000,000	CDO	Baa2	Ba1	BBB	BBB	-	-	-	2005H1	CDO 2005H1 BE	0	0	5000000	5000000		
13191AEB3	Camber 5A (CAMBR 5A C) Camber		12,500,000	CDO	Ba1	BBB	BBB	BBB	-	-	-	2005H1	CDO 2005H1 BE	0	0	12500000	12500000		
13191AE2E	Camber 6 (CAMBR 6A D) Camber		12,500,000	CDO	A2	Ba1	A	A	-	-	-	2006H1	CDO 2006H1 A	0	0	12500000	12500000		
152314N5	Centex Home Equity 2005-B (C-CHEC Funding, LLC		12,500,000	Home Equity	Baa2	Ba1	BBB	BBB	-	-	-	2005H1	Supprime 2005H1 BE	5	3997500	3997500	3997500		
173067AD4	Citigroup Commercial Mortgage Citigroup Commercial Mortgage Tru		12,500,000	CMSB	A2	A1	A	A	-	-	-	2005H1	CMSB 2005H1 A	9	0	0	0		
126175AE8	Commercial Mortgage Pass. Tru COMM		12,500,000	CMSB	A2	A3	A	A+	-	-	-	2003H1	CMSB 2003H1 A	9	0	0	0		
20047NAJ1	Commercial Mortgage Pass Tru COMM		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H2	CMSB 2004H2 A	9	0	0	0		
216444E3	Coolidge Funding, Ltd. (COOL Coolidge Funding		11,236,474	CDO	Baa2	Baa2	BBB	BBB	-	-	-	2005H1	CDO 2005H1 BE	0	0	11236474	11236474		
126279Y4	Countrywide Asset-Backed Cert CWABS		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Subprime 2005H1 A	5	491250	491250	491250		
126673B84	Countrywide Asset-Backed Cert Countrywide Home Equity Loan Trust		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Subprime 2005H1 A	5	491250	491250	491250		
126673Y77	Countrywide Asset-Backed Cert Countrywide Home Equity Loan Trust		12,500,000	Home Equity	A2	Baa2	-	BBB	-	-	-	2005H1	Subprime 2005H1 BE	5	3997500	3997500	3997500		
26450AC11	Duke Funding Ltd 2005-9 (DUK Duke Funding		12,500,000	CDO	A2	A2	A	A	-	-	-	2005H2	CDO 2005H2 A	0	0	12500000	12500000		
26540AJ8	Dunhill ABS CDO, Ltd. (DUNH Dunhill ABS CDO		4,478,176	CDO	Baa2	Baa2	BBB	BBB	-	-	-	2004H2	CDO 2004H2 A	0	0	0	0		
304727AD	Fairfield Street Loan 2004-1, Fairfield Street Loan 2004-1		12,500,000	CDO	A2	A2	A	A	-	-	-	2004H2	CDO 2004H2 A	0	0	0	0		
36242DN00	First Franklin Mortgage Asset Bk First Franklin Mortgage Securities Corp.		12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	2005H1	Supprime 2005H1 BE	4	3997500	3997500	3997500		
34968CAD6	Fortius Funding Ltd 2006-1A (FIFortius Funding		12,472,789	CDO	A2	A2	A	A	-	-	-	2006H1	CDO 2006H1 A	0	0	12472789	12472789		
35297JF8	Fremont Home Loan Trust 2005 Fremont Home Loan Owner Trust		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H1	Supprime 2005H1 A	5	491250	491250	491250		
36242DRX3	GSAMP Trust 2005-HE1 (GSAMP Trust 2005-HE1		12,500,000	Home Equity	A2	A2	A+	A+	-	-	-	2005H1	Midprime 2005H1 A	4	491250	491250	491250		
36242AD60	GSAMP Trust 2005-HE2 (GSAMP Mortgage Securities Corp.		12,500,000	Home Equity	A2	A2	A+	A+	-	-	-	2005H1	Supprime 2005H1 A	5	491250	491250	491250		
36867KAE1	Gemstone CDO 2004-1A (GEN Gemstone		12,500,000	CDO	A2	A2	A	A	-	-	-	2004H2	CDO 2004H2 A	0	0	0	0		
386789FH4	Greenwich Capital Commercial CCCCFC Commercial Pass-Through		12,500,000	CMSB	A2	A1	A	A	-	-	-	2004H1	CMSB 2004H1 A	9	0	0	0		
437084JX6	Home Equity Asset Trust 2005-Home Equity Asset Trust		12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	2005H1	Midprime 2005H1 BE	4	3997500	3997500	3997500		
46625MP52	JP Morgan Chase Commercial LJP Morgan Chase Commercial Mortg		12,500,000	CMSB	A2	Aa3	A	A	-	-	-	2003H2	CMSB 2003H2 A	9	0	0	0		
46625M2E8	JP Morgan Chase Commercial LJP Morgan Chase Commercial Mortg		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	CMSB 2004H1 A	9	0	0	0		
46625M5M7	JP Morgan Chase Commercial LJP Morgan Chase Commercial Mortg		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
46626LJ9J	JP Morgan Mortgage Acquisition JJP Morgan Acquisition Col		12,500,000	Home Equity	A2	A2	A	A	-	-	-	2005H2	Subprime 2005H2 A	5	1366250	1366250	1366250		
52108H56	LB-US COMMERCIAL MORTG LB-US COMMERCIAL Mortgage Trust		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H2	CMSB 2004H2 A	9	0	0	0		
52108H1T9	LB-US COMMERCIAL Mortgage LB-US COMMERCIAL Mortgage Trust		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H2	CMSB 2004H2 A	9	0	0	0		
52108H453	LB-US COMMERCIAL Mortgage LB-US COMMERCIAL Mortgage Trust		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
52108H91	LB-US COMMERCIAL Mortgage LB-US COMMERCIAL Mortgage Trust		12,500,000	CMSB	A2	A2	A	A	-	-	-	2004H1	Other ABS 2004H1 A	10	0	0	0		
52108H150	LB-US COMMERCIAL Mortgage LB-US COMMERCIAL Mortgage Trust		12,500,000	CMSB	A2	A2	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	-	-	-	2005H1	Midprime 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	-	-	-	2005H1	Midprime 2005H1 BE	4	3997500	3997500	3997500		
57643LGN0	Mastr Asset Backed Securities MASTR Asset Backed Securities Tru		12,500,000	Home Equity	Baa2	Baa2	BBB	BBB	-	-	-	2005H1	Midprime 2005H1 BE	5	3997500	3997500	3997500		
57643LJ33	Mastr Asset Backed Securities MASTR Asset Backed Securities Tru		12,500,000	Home Equity	A2	AA	AA	AA</											

