

Davis Square Funding IV – Assets are circa January 2008, Ratings are the original ratings
 Underwriter: Goldman Sachs Manager: TCW

CUSIP	Issuer	Par Amount	Deal Type	Orig			Asset Class
				Moody's	Orig S&P	Orig Fitch	
04544QAG2	Asset Backed Securities Corporation HEL Trust	1,000,000	Home Equity	Aa2	AA	AA	Subprime
437084UU8	Home Equity Asset Trust	1,750,000	Home Equity	Aa3	AA	AA	Midprime
64352VMZ1	New Century Mortgage Securities LLC	2,000,000	Home Equity	A3	A-	A-	Midprime
173067AH2	Citigroup Commercial Mortgage Trust	9,500,000	CMBS	A3	A-	-	CMBS
173067EQ8	Citigroup Commercial Mortgage Trust	9,500,000	CMBS	A3	A-	-	CMBS
02150FAC4	CWALT Alternative Loan Trust	5,999,794	RMBS	Aaa	AAA	-	AltA
02150XAD3	CWALT Alternative Loan Trust	4,919,000	RMBS	Aa1	AA+	-	AltA ARM
126673JW3	Countrywide ABS	5,000,000	Home Equity	A1	AA	-	Subprime
126673JX1	Countrywide ABS	10,000,000	Home Equity	A2	AA-	-	Subprime
126673JY9	Countrywide ABS	3,000,000	Home Equity	A3	A+	-	Subprime
126673LT7	Countrywide ABS	4,750,000	Home Equity	-	AA	AA-	Subprime
126673LU4	Countrywide ABS	9,375,000	Home Equity	-	AA-	A+	Subprime
126673NX6	Countrywide ABS	4,578,000	Home Equity	A2	A	-	Subprime
126673NY4	Countrywide ABS	7,706,000	Home Equity	A3	A-	-	Subprime
126673RL8	Countrywide ABS	13,907,000	Home Equity	Aa1	AA+	-	Subprime
126673RM6	Countrywide ABS	10,000,000	Home Equity	Aa2	AA	-	Subprime
126673RN4	Countrywide ABS	6,000,000	Home Equity	Aa3	AA-	-	Subprime
126673SV5	Countrywide Home Equity Loan Trust	12,000,000	Home Equity	-	AA	-	Subprime
126673SW3	Countrywide Home Equity Loan Trust	7,000,000	Home Equity	-	AA-	-	Subprime
126673UN0	Countrywide ABS	15,000,000	Home Equity	Aa2	AA	-	Subprime
126673UP5	Countrywide ABS	15,000,000	Home Equity	Aa3	AA-	-	Subprime
126673EZ1	Countrywide Home Equity Loan Trust	4,312,500	Home Equity	-	AA	A	Subprime
126673FA5	Countrywide Home Equity Loan Trust	4,125,000	Home Equity	-	AA	A-	Subprime
126673GS5	Countrywide ABS	3,000,000	Home Equity	A1	AA+	-	Subprime
126673GT3	Countrywide ABS	3,000,000	Home Equity	A2	AA+	-	Subprime
126673GU0	Countrywide ABS	4,000,000	Home Equity	A3	AA+	-	Subprime
126673GW6	Countrywide ABS	679,669	Home Equity	Baa2	AA	-	Subprime
126673HJ4	Countrywide ABS	4,780,000	Home Equity	A1	AA	-	Subprime
126673HK1	Countrywide ABS	3,000,000	Home Equity	A2	AA	-	Subprime
126673QJ4	Countrywide ABS	2,450,000	Home Equity	A1	AA	-	Subprime
126673QK1	Countrywide ABS	2,250,000	Home Equity	A2	A+	-	Subprime
126673QL9	Countrywide ABS	2,000,000	Home Equity	A3	A+	-	Subprime
126673KY7	Countrywide ABS	2,500,000	Home Equity	-	AA+	AA+	Subprime
126673KZ4	Countrywide ABS	7,500,000	Home Equity	-	AA	AA	Subprime
126673LA8	Countrywide ABS	1,500,000	Home Equity	-	AA	AA-	Subprime
126673FK3	Countrywide ABS	3,237,334	Home Equity	-	AAA	AAA	Subprime
126673FL1	Countrywide ABS	7,512,000	Home Equity	-	AA+	AA	Subprime
23243HAG6	Countrywide ABS	3,500,000	Home Equity	Aa2	AA	-	Subprime
126670SQ2	Countrywide Home Equity Loan Trust	5,000,000	Home Equity	Aa1	AA+	-	Midprime
126670SR0	Countrywide Home Equity Loan Trust	1,350,000	Home Equity	Aa2	AA	-	Midprime
126697AH4	Countrywide Home Equity Loan Trust	4,000,000	Home Equity	Aa1	AA+	-	Subprime
12670FAK6	Countrywide Home Equity Loan Trust	1,000,000	Home Equity	A2	A	-	Subprime
12669GLB5	Countrywide Home Loans	3,357,878	RMBS	A1	AA	-	Prime
12669GMZ1	Countrywide	8,717,581	RMBS	Aa2	AA+	-	Prime
126694CP1	CHL Mortgage Pass-Through Trust	12,480,322	RMBS	Aaa	-	AAA	Prime
126694E38	CHL Mortgage Pass-Through Trust 2006-HYB2	4,449,836	RMBS	A2	A	-	Prime
126673ML3	CPT Asset-Backed Certificates Trust	7,900,395	Home Equity	Aa1	AA+	-	Subprime
126673MM1	CPT Asset-Backed Certificates Trust	5,000,000	Home Equity	Aa2	AA	-	Subprime
59020UPR0	C-BASS Mortgage Loan Asset-Backed Certificates	14,220,000	Home Equity	Aa2	AA	AA	Midprime
124670AA8	C-BASS CBO	481,566	CDO	Aaa	AAA	AAA	CDO
288547AD4	Ellington Loan Acquisition Trust	6,000,000	Home Equity	Aaa	AAA	-	Midprime
288542AE3	Ellington Loan Acquisition Trust	6,000,000	Home Equity	Aaa	AAA	-	Midprime
31393CEY5	FANNIE MAE	2,383,552	RMBS	-	-	-	Other ABS
31394UTL6	FANNIE MAE	2,859,441	Agency CMO	-	-	-	Other ABS
36242DN33	GS Mortgage Securities Corp.	5,000,000	Home Equity	Aa2	AA	-	Midprime
36242DN41	GS Mortgage Securities Corp.	7,000,000	Home Equity	Aa3	AA	-	Midprime
32027EAH4	First Franklin Mortgage Loan Trust	1,000,000	Home Equity	Aa1	AA+	AA+	Midprime
32027NLB5	First Franklin Mortgage Loan Trust ABS Certificates	10,000,000	Home Equity	-	AA	AA	Subprime
31396HB40	FREDDIE MAC	7,269,191	Agency CMO	-	-	-	Other ABS
31397CZB8	FREDDIE MAC	4,064,907	Agency CMO	-	-	-	Other ABS
31397K2N0	Federal Home Loan Mortgage Corporation	12,227,280	Agency CMO	-	-	-	Other ABS
35729PGU8	Fremont Home Loan Owner Trust	5,700,000	Home Equity	Aa2	AA	-	Subprime
35729PGV6	Fremont Home Loan Owner Trust	3,300,000	Home Equity	Aa3	AA-	-	Subprime
35729PGW4	Fremont Home Loan Owner Trust	15,000,000	Home Equity	A1	A+	-	Subprime
35729NAG0	Fremont Home Loan Owner Trust	3,000,000	Home Equity	Aa3	-	AA	Midprime
36185N7M6	GMACM Mortgage Loan Trust	3,220,396	RMBS	Aa1	AAA	-	Prime
362334FM1	GSAA Home Equity Trust	13,785,586	RMBS	A2	A	-	Prime
36242DQJ5	GSAA HOME EQUITY TRUST	13,885,000	RMBS	Aa2	AA	-	Subprime
36242DQK2	GSAA HOME EQUITY TRUST	3,500,000	RMBS	A2	A	-	Subprime
36242DST1	GSAA Home Equity Trust	16,389,000	RMBS	Aaa	AAA	-	Midprime
36242DTR4	GSAA Home Equity Trust	339,416	RMBS	A1	AA	-	Midprime
36242DTS2	GSAA Home Equity Trust	4,295,000	RMBS	A2	AA-	-	Midprime
36242DHQ9	GS MORTGAGE SECURITIES	18,369,787	Home Equity	Aa2	AA+	-	Subprime

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				Moody's	Orig S&P	Orig Fitch	
36242DDQ3	GS MORTGAGE SECURITIES	11,715,000	Home Equity	Aa2	-	AA	Subprime
36242DDR1	GS MORTGAGE SECURITIES	8,054,000	Home Equity	Aa3	-	AA-	Subprime
36242DAE3	GS MORTGAGE SECURITIES	10,000,000	Home Equity	A1	AA-	-	Subprime
36242DAF0	GS MORTGAGE SECURITIES	2,500,000	Home Equity	A2	A	-	Subprime
36242DHA4	GS Mortgage Securities Corp.	25,000,000	Home Equity	-	AA	AA	Subprime
36242DNV1	GS Mortgage Securities	6,320,000	Home Equity	A2	AA	AA-	Subprime
36242DKK8	GSAMP	5,100,139	Home Equity	Aa2	AA	-	Subprime
36242DRW5	GSAMP	22,272,908	Home Equity	Aa2	AA+	-	Midprime
36242DUG6	GS Mortgage Securities Corp.	15,704,025	Home Equity	Aa2	AA	-	Subprime
36242DXN8	GS Mortgage Securities Corp. Pass-Through Certificates	21,311,066	RMBS	Aaa	AAA	-	Other ABS
36242DLG6	GSR Mortgage Loan Trust	3,916,973	RMBS	Aa2	-	-	Prime
36242DLH4	GSR Mortgage Loan Trust	1,595,722	RMBS	A2	-	-	Prime
36242DPQ0	GSR Mortgage Loan Trust	4,276,349	RMBS	Aa2	AA	-	Prime
37638VAB9	Glacier CDO	9,600,000	CDO	Aaa	AAA	AAA	CDO
40166RAA4	Guggenheim Structured Real Estate Funding 2005-1	4,519,034	CDO	Aaa	-	AAA	CDO
40166RAB2	Guggenheim Structured Real Estate Funding 2005-1	2,259,517	CDO	Aa2	-	AA	CDO
40431XAC6	Household Finance Corporation Home Equity Loan Trust	1,000,000	Home Equity	Aaa	AAA	AAA	Midprime
44328BAH1	HSI Asset Securitization Corporation	4,250,000	Home Equity	Aa2	AA+	AA+	Midprime
40431JAH6	HSI Asset Securitization Corporation Trust	1,750,000	Home Equity	Aa3	AA-	AA-	Subprime
40430GAB6	HSBC Home Equity Loan Corporation	382,296	Home Equity	Aa1	AA	AA	Subprime
40430WAD7	HSBC Home Equity Loan Corporation I	2,415,721	Home Equity	Aa1	AA	AA+	Subprime
443860AD3	Hudson Mezzanine Funding	4,000,000	CDO	Aa2	AA	-	CDO
446279AE1	Huntington CDO	15,000,000	CDO	Aaa	AAA	AAA	CDO
45254NLU9	IMH ASSETS CORP.	686,849	RMBS	A1	AA	-	Midprime
45254NLV7	IMH ASSETS CORP.	818,208	RMBS	A3	A	-	Midprime
45254NLS4	IMH ASSETS CORP.	714,592	RMBS	Aa2	AA	-	Midprime
45254NLT2	IMH ASSETS CORP.	724,681	RMBS	Aa3	AA	-	Midprime
45071KAS3	Morgan Stanley ABS Capital Inc.	2,000,000	Home Equity	Aa2	AA	AA	Midprime
45254NLQ8	IMH ASSETS CORP.	2,206,794	RMBS	Aaa	-	-	Midprime
45254NMD6	IMH Assets Corp.	1,371,338	RMBS	Aa1	AA+	-	Midprime
45254NME4	IMH Assets Corp.	1,252,261	RMBS	Aa2	AA	-	Midprime
45254NMF1	IMH Assets Corp.	1,142,782	RMBS	Aa3	AA-	-	Midprime
45254NLD7	IMPAC CMB Trust	1,284,177	RMBS	Aa3	AA	-	Midprime
45254NLE5	IMPAC CMB Trust	1,651,085	RMBS	A1	AA	-	Midprime
45254NPZ4	Impac CMB Trust	1,565,494	RMBS	Aa2	AA	-	Prime
45254NQD2	Impac CMB Trust	228,954	RMBS	A3	A	-	Prime
45254NRA7	IMPAC CMB Trust	2,228,817	RMBS	Aa3	AA-	-	Midprime
45257EAG9	IMPAC Secured Assets Corp	1,600,000	RMBS	Aa2	AA+	-	Prime
48249QAA0	Klio II Funding	17,500,000	CDO	Aaa	AAA	-	CDO
59020UG90	Merrill Lynch Home Equity Loan Trust	1,000,000	Home Equity	Aa2	AA+	-	Midprime
61748HVB4	Morgan Stanley Mortgage Loan Trust	2,571,360	RMBS	A2	A	-	Prime
576433SD9	MASTR Adjustable Rate Mortgages	18,357,000	RMBS	Aa1	AA	-	Midprime
576456AB3	MASTR Asset Backed Securities Trust	10,000,000	Home Equity	Aaa	AAA	AAA	Midprime
59025RAU1	Merrill Lynch First Franklin Mortgage Loan Trust	2,000,000	Home Equity	Aaa	AAA	-	Midprime
59020UKY0	Merrill Lynch Home Equity Loan Trust	6,769,622	Home Equity	-	AAA	AAA	Subprime
59020UKP9	Merrill Lynch Home Equity Loan Trust	10,000,000	Home Equity	-	AA+	AA	Subprime
59020UKQ7	Merrill Lynch Home Equity Loan Trust	3,401,000	Home Equity	-	AA	A	Subprime
59020UDG7	Merrill Lynch Home Equity Loan Trust	12,458,848	Home Equity	A2	AA	-	Subprime
59020UML6	MERRILL LYNCH MORTGAGE INVESTORS TRUST	2,000,000	Home Equity	A3	AA	-	Subprime
59023WAB4	Merrill Lynch Mortgage Investors Trust	1,632,000	Home Equity	Aa2	AA+	-	Midprime
61239QAD9	Monterey CDO	3,898,081	CDO	Aaa	AAA	AAA	CDO
61744CJY3	Morgan Stanley ABS	5,000,000	Home Equity	A3	A-	A-	Subprime
61753EAF7	Morgan Stanley ABS Capital I Inc.	3,000,000	Home Equity	Aa2	AA	-	Midprime
61748JAH0	Morgan Stanley Mortgage Loan Trust	1,500,000	RMBS	Aa2	AA+	-	Midprime
61749WBB2	Morgan Stanley Mortgage Loan Trust 2006-11	1,000,000	RMBS	Aa2	AA	-	Midprime
61751MBA1	Morgan Stanley Mortgage Loan Trust	8,640,000	RMBS	Aa1	AA+	-	Prime
61751TAH2	Morgan Stanley Mortgage Loan Trust	2,554,000	RMBS	Aa3	AA	-	Midprime
61754HAJ1	Morgan Stanley Mortgage Loan Trust	1,000,000	RMBS	Aa2	AA	-	Midprime
61754HAL6	Morgan Stanley Mortgage Loan Trust	2,771,000	RMBS	A1	AA-	-	Midprime
61754PAL8	Morgan Stanley Mortgage Loan Trust	2,500,000	RMBS	Aa2	AA	-	Prime
61748HMX6	Morgan Stanley Mortgage Loan Trust	3,359,000	RMBS	Aa2	AA	-	Prime
61748HMY4	Morgan Stanley Mortgage Loan Trust	2,000,000	RMBS	Aa3	AA-	-	Prime
64352VJK8	New Century Mortgage Corp Home Equity Loan Trust	7,000,000	Home Equity	Aa2	AA	-	Subprime
64352VJL6	New Century Mortgage Corp Home Equity Loan Trust	15,000,000	Home Equity	Aa3	AA-	-	Subprime
64360YAE5	New Century Home Equity Loan Trust	2,000,000	Home Equity	Aa2	AA	-	Subprime
65105LAB6	Newcastle CDO V	10,000,000	CDO	Aa2	AA	-	CDO
66987XFR1	NOVASTAR MORTGAGE	10,000,000	Home Equity	Aa3	AA	AA	Subprime
66987XFS9	NOVASTAR MORTGAGE	6,500,000	Home Equity	A1	AA-	AA-	Subprime
66987WBW6	NovaStar Mortgage Funding Trust	5,000,000	Home Equity	A1	AA	AA-	Subprime
66987WBX4	NovaStar Mortgage Funding Trust	5,000,000	Home Equity	A2	AA-	A+	Subprime
669971AG8	NovaStar Mortgage Funding Trust	3,000,000	Home Equity	Aa2	AA	-	Subprime
68400DAH7	Option One Mortgage Loan	3,500,000	Home Equity	Aa2	AA	-	Subprime
70069FCM7	Park Place Asset-Backed Pass-Through Certificates	4,900,000	Home Equity	A3	A	A-	Subprime

CUSIP	Issuer	Par Amount	Deal Type	Orig			Asset Class
				Moody's	Orig S&P	Orig Fitch	
72348EAA7	Pinnacle Point Funding	500,000	CDO	Aaa	AAA	-	CDO
74919VAH9	Residential Asset Mortgage Products, Inc.	1,000,000	Home Equity	A2	A+	A+	Midprime
76110HZP7	RALI	4,821,538	RMBS	Aa2	AA	-	AltA ARM
74923GAE3	RALI	4,500,000	RMBS	Aa2	AA	-	AltA ARM
74923XAF3	RALI	2,250,000	RMBS	Aa2	AA	-	AltA ARM
74923XAG1	RALI	750,000	RMBS	A2	A+	-	AltA ARM
76110HFX2	RESIDENTIAL ACCREDIT LOANS	3,465,848	RMBS	Aaa	-	AAA	AltA
75156MAE5	Residential Asset Securities Corporation Trust	2,000,000	Home Equity	Aa2	-	AA	Midprime
74924SAF3	Residential Asset Securities Corporation Trust	1,200,000	Home Equity	Aa2	AA	AA+	Subprime
79548K4M7	Salomon Brothers Mortgage Securities VII	9,399,929	CMBS	Aaa	-	AAA	Other ABS
805564QW4	Saxon Asset Securities Trust	4,000,000	Home Equity	Aa2	AA+	-	Subprime
805564QX2	Saxon Asset Securities Trust	4,000,000	Home Equity	Aa3	AA+	-	Subprime
805564RQ6	Saxon Asset Securities Trust	2,000,000	Home Equity	A1	A+	AA-	Subprime
80557CAB8	Saxon Asset Securities Trust 2007-4	2,000,000	-	-	-	-	Midprime
81375WBP0	Securitized Asset Backed Receivables Trust	6,000,000	Home Equity	A2	A+	A	Subprime
83612NAJ4	Soundview Home Loan Trust	5,800,000	Home Equity	Aa3	AA-	AA-	Midprime
84751PCZ0	Specialty Underwriting and Residential Finance Trust (SURI)	8,187,500	Home Equity	A2	AA-	-	Subprime
84751XAE2	Specialty Underwriting and Residential Finance Trust (SURI)	1,993,000	Home Equity	Aa1	AA+	-	Midprime
84751XAF9	Specialty Underwriting and Residential Finance Trust (SURI)	1,000,000	Home Equity	Aa2	AA	-	Midprime
86363LAD5	Structured Adjustable Rate Mortgage Loan Trust	2,583,000	RMBS	Aa3	AA+	-	Midprime
863579UW6	Structured Asset Securities Corporation	995,750	RMBS	-	AA+	-	Prime
86359LEH8	Structured Asset Mortgage Investments	3,837,257	RMBS	Aa2	-	-	Prime
86359LEG0	Structured Asset Mortgage Investments	7,554,703	RMBS	Aaa	-	-	Prime
86359LDP1	STRUCTURED ASSET MORTGAGE INVESTMENTS II TR	9,542,258	RMBS	Aaa	-	-	Prime
86359DNP8	Structured Asset Securities Corporation	14,979,877	RMBS	Aaa	AAA	-	Prime
86362CAC8	Structured Asset Securities Corporation	1,302,535	RMBS	Aaa	AAA	-	Other ABS
881561NY6	Terwin Mortgage Trust	4,038,042	Home Equity	-	AAA	-	Subprime
881561PW8	Terwin Mortgage Trust	11,375,000	Home Equity	-	AA+	-	Subprime
881561PX6	Terwin Mortgage Trust	11,375,000	Home Equity	-	AA	-	Subprime
89643PAB6	Trinity CDO	8,000,000	CDO	Aaa	AAA	-	CDO
92928SAH7	WMC MORTGAGE CORP	108,006	Home Equity	Aa2	AA	-	Subprime
92922FC30	WaMu Mortgage Pass-Through Certificates	5,154,845	RMBS	A2	AA	-	Prime
94980GAP6	Wells Fargo Home Equity Trust	5,074,000	Home Equity	Aa2	AA	AA+	Subprime
94980GAQ4	Wells Fargo Home Equity Trust	527,000	Home Equity	Aa3	AA-	AA	Subprime
9497EBAG4	Wells Fargo Home Equity Trust	2,000,000	Home Equity	Aa3	A+	AA-	Subprime
61745MXH1	Morgan Stanley	9,500,000	CMBS	A3	A-	-	Other ABS
002550AA9	Abacus	30,000,000	CDO	Aaa	AAA	-	CDO
00256LAC8	ABACUS 2005-3	8,000,000	CDO	Aa3	AA-	-	CDO
00257BAB1	Abacus	30,000,000	CDO	Aa2	AAA	-	CDO
00257DAA9	Abacus	12,000,000	CDO	A3	A-	-	CDO
00257KAC9	ABACUS 2006-15	1,000,000	CDO	Aa1	AAA	-	CDO
00257KAD7	ABACUS 2006-15	6,000,000	CDO	Aa3	AA	-	CDO
00257LAA1	ABACUS 2006-15	4,500,000	CDO	A3	A-	-	CDO
004421CF8	ACE SECURITIES CORP.	1,905,532	Home Equity	Aa2	AA	AA	Subprime
004421HQ9	ACE Securities Corp Home Equity Loan Trust	4,748,671	Home Equity	Aa1	AAA	-	Subprime
004421XH1	ACE Securities Corp Home Equity Loan Trust	1,100,000	Home Equity	Aa2	AA+	-	Midprime
00442EAK1	ACE Securities Corp Home Equity Loan Trust	2,750,000	Home Equity	Aa2	AA	-	Midprime
78465JAA0	Abspoke, 2005-XIIA	2,500,000	-	-	-	-	CDO
00388QAA2	Acacia CDO	499,972	CDO	Aaa	AAA	-	CDO
004375BQ3	Accredited Mortgage Loan Trust	19,993,000	Home Equity	Aa1	AAA	AA+	Subprime
004375CG4	Accredited Mortgage Loan Trust	12,500,000	Home Equity	Aa2	AA	-	Subprime
03072SK53	Ameriquet Mortgage Securities Asset-Backed PTC	1,000,000	Home Equity	A3	A	A	Midprime
038927AA7	Arbor Realty Mortgage Securities	2,000,000	CDO	Aaa	AAA	-	CDO
040104CU3	Argent Mortgage Loan Trust	21,728,253	Home Equity	Aa2	AAA	-	Subprime
040104HN4	Argent Mortgage Loan Trust	10,000,000	Home Equity	A2	A	A	Subprime
04012XAH8	Argent Mortgage Loan Trust	1,500,000	Home Equity	Aa3	AA	AA	Subprime
04542BKD3	ABFC Asset Backed Funding Corporation	7,000,000	Home Equity	-	AA	A	Subprime
04542BKE1	ABFC Asset Backed Funding Corporation	5,101,000	Home Equity	-	AA-	A-	Subprime
04542BKF8	ABFC Asset Backed Funding Corporation	2,200,000	Home Equity	-	A	BBB+	Subprime
00075XAK3	ABFC Asset Backed Funding Corporation	1,000,000	Home Equity	A1	A+	A+	Subprime
073879L97	Bear Stearns Asset Backed Securities I Trust	1,025,086	RMBS	A3	A-	-	AltA
07272PAB6	Bayberry Funding	7,450,440	CDO	Aa2	AA	AA	CDO
07324SAZ5	Bayview Financial Property Trust	4,170,641	Home Equity	Aa2	AA	AA	CMBS
07324SBA9	Bayview Financial Property Trust	1,876,788	Home Equity	A2	A	A	CMBS
07325MAD6	Bayview Commercial Asset Trust	915,190	Home Equity	Aa2	-	AA	CMBS
07325WAD4	Bayview Commercial Asset Trust	4,000,000	Home Equity	Aaa	AAA	-	CMBS
07326FAT5	Bayview Commercial Asset Trust	6,000,000	Home Equity	Aaa	AAA	-	CMBS
07325NAE2	Bayview Financial Acquisition Trust	500,000	Home Equity	A2	A	A	Subprime
07325NAF9	Bayview Financial Acquisition Trust	500,000	Home Equity	A3	A-	A-	Subprime
07325DAL8	Bayview Financial Acquisition Trust	2,000,000	Home Equity	Aa2	AA	AA	Subprime
07386HMF5	Bear Stearns ALT-A Trust	2,402,196	RMBS	A2	A	-	AltA ARM
07386HVM0	Bear Stearns ALT-A Trust	2,000,000	RMBS	Aa2	AA	-	AltA ARM
07386HZK0	Bear Stearns ALT-A Trust	2,797,830	RMBS	Aa1	AAA	-	AltA ARM

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073871AG0	Bear Stearns ALT-A Trust	1,000,000	RMBS	Aa2	AA	-	AltA ARM
07387QAC4	Structured Asset Mortgage Investments II Inc.	4,000,000	RMBS	Aa2	AA	-	AltA ARM
073879G51	Bear Stearns Asset Backed Securities I LLC	1,000,000	Home Equity	Aa2	AA	-	Midprime
073879G69	Bear Stearns Asset Backed Securities I LLC	1,000,000	Home Equity	A2	A	-	Midprime
073879KR8	Bear Stearns Asset Backed Securities Trust	19,376,872	Home Equity	A2	AA	-	Subprime
073879GM4	BEAR STEARNS ASSET BACKED SECURITIES	12,906,718	RMBS	Aaa	AAA	-	AltA
07387YAG8	Bear Stearns Asset Backed Securities Trust	8,000,000	Home Equity	Aa1	-	AA+	Subprime
07387NAE7	Bear Stearns Asset Backed Securities I Trust	3,968,806	RMBS	Aa2	AA	-	AltA
07387NAF4	Bear Stearns Asset Backed Securities I Trust	360,801	RMBS	A2	A	-	AltA
10550TAA7	Brascan Real Estate CDO 2004-1 Ltd	8,010,471	CDO	Aaa	AAA	-	CDO
11765TAA6	Bryant Park CDO	3,000,000	CDO	Aaa	AAA	-	CDO
140274AA9	CapLease CDO 2005-1	28,000,000	CDO	Aaa	AAA	-	CDO
140274AC5	CapLease CDO 2005-1	2,000,000	CDO	Aa2	AA	-	CDO
12667FGB5	Countrywide	24,500,000	RMBS	-	AAA	AAA	AltA
144531DA5	Carrington Home Equity Loan Trust	3,000,000	Home Equity	Aa3	AA-	AA-	Subprime
144528AE6	Carrington Home Equity Loan Trust	2,500,000	Home Equity	Aa1	AA+	AA+	Subprime
144528AF3	Carrington Home Equity Loan Trust	2,500,000	Home Equity	Aa2	AA	AA	Subprime
144526AF7	Stanwich Asset Acceptance Company, L.L.C.	2,000,000	Home Equity	Aa2	AA	AA+	Subprime
144531DT4	Carrington Mortgage Loan Trust, Series 2005-NC5.	1,000,000	Home Equity	A3	A	A	Midprime
15132RAD1	Cent CDO 10	2,000,000	CDO	A2	A	-	CDO
16162WLW7	Chase Mortgage Finance Trust	1,862,742	RMBS	Aaa	-	AAA	Prime
202648AC5	Commodore CDO	7,750,000	CDO	Aaa	AAA	AAA	CDO
126673B68	Countrywide Home Equity Loan Trust	8,000,000	Home Equity	Aa3	AA-	-	Subprime
12667FTW5	CWALT Alternative Loan Trust	7,700,000	RMBS	Aaa	AAA	-	AltA
12667FTX3	CWALT Alternative Loan Trust	4,615,000	RMBS	Aaa	AAA	-	AltA
12667FUK9	CWALT Alternative Loan Trust	10,000,000	RMBS	Aa2	AA	-	AltA ARM
12667FUL7	CWALT Alternative Loan Trust	4,990,517	RMBS	A2	A	-	AltA ARM
12667FD36	CWALT	5,500,000	RMBS	Aa2	AA	-	AltA
12667FSZ9	Countrywide	19,509,000	RMBS	Aaa	AAA	-	AltA
12667FSY2	Countrywide	2,817,860	RMBS	Aaa	AAA	-	AltA
23245GAF8	CWALT Alternative Loan Trust	700,000	RMBS	Aa2	AA	-	AltA ARM
02150GAD0	CWALT Alternative Loan Trust	5,000,000	RMBS	Aaa	AAA	AAA	AltA
22541SG36	Credit Suisse First Boston Mortgage Securities Corp	5,400,000	Home Equity	Aa3	AAA	-	Subprime
59020UMK8	MERRILL LYNCH MORTGAGE INVESTORS TRUST	6,099,000	Home Equity	A2	AA	-	Subprime
31397JV50	Federal Home Loan Mortgage Corporation	14,099,099	Agency CMO	-	-	-	Other ABS
361849KN1	GMAC Commercial Mortgage Securities	18,186,881	CMBS	Aaa	-	AAA	Other ABS

Janet Tavakoli is the president of Tavakoli Structured Finance, a Chicago-based consulting firm to financial institutions and institutional investors. She is the author of a book on the cause global financial meltdown: *Dear Mr. Buffett: What an Investor Learns 1,269 Miles from Wall Street* (Wiley, 2009), *Structured Finance & Collateralized Debt Obligations* (Wiley 2003, 2008), and *Credit Derivatives & Synthetic Structures* (Wiley 1999 and 2001).

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