

CUSIP	Issuer	Par Amount	Deal Type	Orig				Orig		Min		Vintage	Asset Class
				Moody's	Moody's	Orig S&P	S&P	Fitch	Fitch	Rating	Rating		
	Abac 2005-6	10,000,000		-	Aa3	-	A+	-	A+	A	Unknown		
126670LU	Countrywide Home Equity Loan Trust	12,790,000	Home Equity	A3	A3	A-	A-	-	A-	A	2005H2	Subprime	
126670MM	CWABS, Inc.	3,000,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime	
126670PM	CWABS, Inc.	4,000,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime	
126673B7	Countrywide Home Equity Loan Trust	7,420,000	Home Equity	A1	A1	A+	A+	-	A+	A	2005H1	Subprime	
126673Q8	CWABS, Inc.	20,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H1	Subprime	
126670KP	CWABS, Inc.	19,000,000	Home Equity	Aa1	Aa1	AA+	AA+	-	AA+	AA	2005H2	Midprime	
126670KR	CWABS, Inc.	13,000,000	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Midprime	
126670QC	Countrywide Home Equity Loan Trust	3,675,000	Home Equity	A1	A1	AA-	AA-	-	A+	A	2005H2	Midprime	
126670QH	Countrywide Home Equity Loan Trust	3,675,000	Home Equity	A2	A2	A+	A+	-	A	A	2005H2	Midprime	
1266737B	CWABS, Inc.	8,202,000	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Subprime	
1266737E	CWABS, Inc.	5,573,000	Home Equity	A3	A3	A+	A+	-	A-	A	2005H2	Subprime	
126670NJ	Countrywide Home Equity Loan Trust	2,675,000	Home Equity	A2	A2	A+	A+	-	A	A	2005H2	Midprime	
126670NK	Countrywide Home Equity Loan Trust	7,200,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Midprime	
126670FG	CWABS, Inc.	5,005,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime	
126670FJ	CWABS, Inc.	5,363,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Midprime	
126670FK	CWABS, Inc.	2,000,000	Home Equity	A3	A3	A-	BB	-	A-	A	2005H2	Midprime	
126670JF	Countrywide Home Equity Loan Trust	10,000,000	Home Equity	Aa1	Aa1	AA+	AA+	-	AA+	AA	2005H2	Midprime	
126670JG	Countrywide Home Equity Loan Trust	17,600,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime	
126670JH	Countrywide Home Equity Loan Trust	8,800,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime	
26450AAB	Duke Funding	11,500,000	CDO	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	CDO	
32027NW1	First Franklin Mortgage Loan Trust ABS C	12,000,000	Home Equity	-	Aa3	AA+	AA+	-	AA+	AA	2005H2	Midprime	
32027NWV	First Franklin Mortgage Loan Trust ABS C	3,000,000	Home Equity	-	A1	AA	AA	-	AA	AA	2005H2	Midprime	
32027NW'	First Franklin Mortgage Loan Trust ABS C	17,000,000	Home Equity	-	A3	A+	A+	-	A+	A	2005H2	Midprime	
362341QR	GS Mortgage Securities Corp.	30,000,000	Home Equity	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime	
362341QU	GS Mortgage Securities Corp.	6,778,000	Home Equity	A3	A3	AA-	AA-	-	A-	A	2005H2	Midprime	
32027NVZ	First Franklin Mortgage Loan Trust ABS C	18,602,000	Home Equity	-	Aa3	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
32029GAC	First Franklin Mortgage Loan Trust ABS C	2,500,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2007H1	Midprime	
35729PMC	Fremont Home Loan Owner Trust	8,200,000	Home Equity	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime	
362341ST	GSAA Home Equity Trust	22,067,000	RMBS	Aaa	Aaa	AAA	AAA	-	AAA	AAA	2005H2	Midprime	
362341SW	GSAA Home Equity Trust	7,105,000	RMBS	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime	
362341SX	GSAA Home Equity Trust	3,979,000	RMBS	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Midprime	
362341ZW	GSAA Home Equity Trust	5,000,000	RMBS	Aa1	Aa1	AA+	AA+	-	AA+	AA	2005H2	Prime	
362341ZX	GSAA Home Equity Trust	8,349,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Prime	
362341ZY	GSAA Home Equity Trust	2,000,000	RMBS	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Prime	
3622EQAN	GSAA Home Equity Trust	3,000,000	RMBS	A3	A3	A-	A-	-	A-	A	2007H1	Prime	
362341ZG	GSAMP	2,294,000	Home Equity	A3	A3	A+	A+	-	A-	A	2005H2	Midprime	
362341XD	GSR Mortgage Loan Trust	4,114,893	RMBS	-	Aa1	AAA	AAA	AAA	AAA	AAA	2005H2	Prime	
362341XF	GSR Mortgage Loan Trust	4,845,854	RMBS	-	Aa1	AAA	AAA	AAA	AAA	AAA	2005H2	Prime	
40430HBE	HSI Asset Securitization Corporation	4,128,000	Home Equity	Aa1	Aa1	AA+	AA+	AA+	AA+	AA	2005H2	Alt ARM	
40430GAJ	HSBC Home Equity Loan Trust 2005-3	2,811,503	Home Equity	Aa1	Aa1	AA+	AA+	AA+	AA+	AA	2005H2	Subprime	
40430GAK	HSBC Home Equity Loan Trust 2005-3	5,857,299	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Subprime	
41161PPE	HarborView Mortgage Loan Trust	3,754,455	RMBS	A2	A2	A	A	-	A	A	2005H1	Midprime	
45254NQN	Impac CMB Trust Series 2005-6	1,503,295	RMBS	Aa3	Aa3	A+	A+	-	A+	A	2005H2	Midprime	
45254NQN	Impac CMB Trust Series 2005-6	4,259,336	RMBS	A2	A2	A	A	-	A	A	2005H2	Midprime	
45254NQF	Impac CMB Trust Series 2005-6	4,286,395	RMBS	A3	A3	A-	A-	-	A-	A	2005H2	Midprime	
45254NQZ	IMPAC CMB Trust	4,293,422	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime	
45254NRA	IMPAC CMB Trust	1,226,692	RMBS	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime	
45254NRC	IMPAC CMB Trust	2,453,384	RMBS	A2	A2	A	A	-	A	A	2005H2	Midprime	
45254NRL	Impac CMB Trust Series 2005-8	7,581,012	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Prime	
45254NRM	Impac CMB Trust Series 2005-8	3,020,508	RMBS	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Prime	
45254TSY	Impac Funding Corporation	7,000,000	RMBS	A3	A3	A-	A-	-	A-	A	2005H2	Midprime	
46626LCD	JP Morgan Mortgage Acquisition Corp	9,000,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Midprime	
46626LCE	JP Morgan Mortgage Acquisition Corp	7,112,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime	
46626LBL	JP Morgan Mortgage Acquisition Corp	4,786,000	Home Equity	A1	A1	A+	A+	A+	A+	A	2005H2	Midprime	
466247VB	JP Morgan Mortgage Trust	34,295,100	RMBS	-	Aa1	AAA	AAA	AAA	AAA	AAA	2005H2	Prime	
48249QA'	Klio II Funding	3,000,000	CDO	Aaa	Aaa	AAA	AAA	-	AAA	AAA	2004H2	CDO	
514615AC	Lancer Funding	2,849,672	CDO	Aaa	Aaa	AAA	AAA	-	AAA	AAA	2006H1	CDO	
57643LMR	MASTR Asset Backed Securities Trust	13,986,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
57643LMS	MASTR Asset Backed Securities Trust	5,000,000	Home Equity	Aa3	Aa3	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
576456AC	MASTR Asset Backed Securities Trust	5,000,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2007H2	Midprime	
576434R7	Mortgage Asset Securitization Transaction	10,427,993	RMBS	-	Aa3	AA	AA	-	AA	AA	2005H1	AltA	
59020UC6	Merrill Lynch Mortgage Investor Trust	10,750,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Prime	
59020UG9	Merrill Lynch Home Equity Loan Trust	6,000,000	Home Equity	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime	

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59020UG3	Merrill Lynch Home Equity Loan Trust	11,500,000	Home Equity	A2	A2	AA	AA	-	A	A	2005H2	Midprime	
589368AC	Mercury CDO	5,000,000	CDO	Aaa	Aaa	AAA	AAA	-	AAA	AAA	2005H2	CDO	
61744CUT	Morgan Stanley ABS	7,000,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
61744CUU	Morgan Stanley ABS	4,232,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Midprime	
61744CUV	Morgan Stanley ABS	4,000,000	Home Equity	A2	A2	A+	A+	A+	A+	A	2005H2	Midprime	
61744CUX	Morgan Stanley ABS	7,000,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Midprime	
61744CW	Morgan Stanley ABS Capital I Inc.	12,957,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Midprime	
61744CNV	Morgan Stanley ABS	3,657,000	Home Equity	A2	A2	A+	A+	A	A	A	2005H1	Midprime	
617451BU	Morgan Stanley	11,903,000	CMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	CMBS	
617451AM	Morgan Stanley	11,000,000	CMBS	A2	A2	A	A	-	A	A	2005H2	CMBS	
61748HLJ	Morgan Stanley Mortgage Loan Trust	9,648,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Prime	
61748HLK	Morgan Stanley Mortgage Loan Trust	6,094,000	RMBS	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Prime	
61748HLM	Morgan Stanley Mortgage Loan Trust	4,062,000	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime	
61748HLN	Morgan Stanley Mortgage Loan Trust	4,063,000	RMBS	A3	A3	A-	A-	-	A-	A	2005H2	Prime	
61748HLTI	Morgan Stanley Mortgage Loan Trust	8,490,806	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime	
61748HMV	Morgan Stanley Mortgage Loan Trust	7,154,000	RMBS	Aa1	Aa1	AA+	AA+	-	AA+	AA	2005H2	Prime	
61750YAN	Morgan Stanley Mortgage Loan Trust	5,425,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2006H2	Prime	
64352VNL	New Century Mortgage Corp Home Equity	4,999,000	Home Equity	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime	
64352VNN	New Century Mortgage Corp Home Equity	14,999,000	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Midprime	
64352VNF	New Century Mortgage Corp Home Equity	4,499,000	Home Equity	A2	A2	A+	A+	-	A	A	2005H2	Midprime	
64352VNG	New Century Mortgage Corp Home Equity	6,000,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Midprime	
64352VPB	New Century Mortgage Corp Home Equity	10,000,000	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Midprime	
64352VPV	New Century Mortgage Corp Home Equity	6,026,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Subprime	
66987XGZ	NovaStar Mortgage Funding Trust	10,000,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Subprime	
65536HBF	Nomura Home Equity Loan Trust	8,000,000	Home Equity	A1	A1	A+	A+	-	-	A	2005H2	Subprime	
65536HBC	Nomura Home Equity Loan Trust	6,000,000	Home Equity	A2	A2	A	A	-	-	A	2005H2	Subprime	
65536HBH	Nomura Home Equity Loan Trust	3,600,000	Home Equity	A3	A3	A-	A-	-	-	A	2005H2	Subprime	
66269TAB	North Street Referenced Linked Notes	3,500,000	CDO	Aaa	Aaa	AA+	AA+	-	AA+	AA	2005H2	CDO	
68389FJJ	Option One Mortgage Loan	10,000,000	Home Equity	Aa2	Aa2	AA	AA	AA+	AA+	AA	2005H2	Midprime	
68389FJK	Option One Mortgage Loan	5,000,000	Home Equity	Aa3	Aa3	AA-	AA-	AA	AA	AA	2005H2	Midprime	
68389FJM	Option One Mortgage Loan	5,000,000	Home Equity	A2	A2	A	A	A+	A+	A	2005H2	Midprime	
68389FJN	Option One Mortgage Loan	5,000,000	Home Equity	A3	A3	A-	A-	A	A	A	2005H2	Midprime	
68400DAN	Option One Mortgage Loan	1,000,000	Home Equity	A3	A3	A-	A-	-	A-	A	2007H1	Subprime	
70069FKE	Park Place Asset-Backed Pass-Through C	20,000,000	Home Equity	Aa1	Aa1	AA+	AA+	AA+	AA+	AA	2005H1	Midprime	
70069FML	Park Place Asset-Backed Pass-Through C	15,000,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Subprime	
70069FMX	Park Place Asset-Backed Pass-Through C	20,000,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Subprime	
74160MK5	Prime Mortgage Trust 2005-4	1,703,000	RMBS	Aaa	Aaa	AAA	AAA	-	AAA	AAA	2005H2	Prime	
74923GAE	RALI	1,329,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2007H1	AltA ARM	
74923XAF	RALI	1,250,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2007H1	AltA ARM	
760985D7	RAMP	1,814,125	Home Equity	Aa2	Aa1	AA	AA	-	AA	AA	2003H2	Subprime	
76112BYY	Residential Asset Securities Corp.	6,000,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Midprime	
76112BC9	Residential Asset Mortgage Products, Inc.	2,000,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Midprime	
76112BH8	Residential Asset Mortgage Products, Inc.	3,000,000	Home Equity	A2	A2	AA-	AA-	-	A	A	2005H2	Midprime	
76112BLN	Residential Asset Mortgage Products	2,000,000	Home Equity	A3	A3	-	BBB	A-	A-	A	2005H1	Midprime	
76112BZK	RAMP	10,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime	
76112BZN	RAMP	3,983,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Midprime	
75405WA	RASC	3,500,000	Home Equity	A2	A2	A+	A+	-	A	A	2005H2	Midprime	
75405WAI	RASC	16,500,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Midprime	
76116RAL	ResMAE Mortgage Loan Trust	1,000,000	Home Equity	A2	A2	A+	A+	A	A-	A	2006H1	Subprime	
81375WFI	Securitized Asset Backed Receivables Tru	13,000,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Midprime	
81375WF	Securitized Asset Backed Receivables Tru	9,000,000	Home Equity	A2	A2	A	A	A	A	A	2005H2	Midprime	
81375WFI	Securitized Asset Backed Receivables Tru	4,000,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
81375WFI	Securitized Asset Backed Receivables Tru	14,000,000	Home Equity	A2	A2	A+	A+	A+	A+	A	2005H2	Midprime	
81375WFI	Securitized Asset Backed Receivables Tru	2,000,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Midprime	
81375WGI	Securitized Asset Backed Receivables Tru	35,174,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2005H2	Midprime	
86358EYZ	Structured Asset Investment Loan Trust	10,170,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Midprime	
86358ESA	Structured Asset Investment Loan Trust	9,000,000	Home Equity	A3	A3	A-	A-	A-	A-	A	2005H1	Subprime	
86358ESN	Structured Asset Investment Loan Trust	5,458,000	Home Equity	A1	A1	AA-	AA-	AA-	AA-	A	2005H1	Midprime	
86358ETG	Structured Asset Investment Loan Trust	7,500,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H1	Midprime	
86358ETL	Structured Asset Investment Loan Trust	10,000,000	Home Equity	A3	A3	A-	A-	A-	A-	A	2005H1	Midprime	
86358EXR	Structured Asset Investment Loan Trust	15,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime	
86358EXS	Structured Asset Investment Loan Trust	5,000,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime	
86358EXL	Structured Asset Investment Loan Trust	11,135,000	Home Equity	A2	Baa1	A	A	-	A	A	2005H2	Midprime	
86358EXV	Structured Asset Investment Loan Trust	8,773,000	Home Equity	A3	Baa3	A-	A-	-	A-	A	2005H2	Midprime	

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86358EYH	Structured Asset Investment Loan Trust	6,693,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime
86358EYJ	Structured Asset Investment Loan Trust	6,000,000	Home Equity	A1	A1	A+	A+	A+	A+	A	2005H2	Midprime
86358EYK	Structured Asset Investment Loan Trust	3,500,000	Home Equity	A2	A2	A	A	A	A	A	2005H2	Midprime
86358EYL	Structured Asset Investment Loan Trust	5,000,000	Home Equity	A3	A3	A-	A-	A-	A-	A	2005H2	Midprime
86358EUX	Structured Asset Investment Loan Trust	10,459,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Subprime
863579UM	Structured Asset Securities Corporation	8,695,881	RMBS	-	Aa2	AA+	AA+	-	AA	AA	2005H1	Prime
863579XY	Structured Adjustable Rate Mortgage Loan	27,194,361	RMBS	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Prime
863579YD	Structured Adjustable Rate Mortgage Loan	7,515,404	RMBS	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Prime
86359DVG	SASCO Mortgage Loan Trust	18,028,000	Home Equity	-	A1	AA	AA	-	AA	AA	2005H2	Midprime
863576DG	SASCO Mortgage Loan Trust	10,000,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Midprime
863576DH	SASCO Mortgage Loan Trust	11,358,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime
805564SU	Saxon Asset Securities Trust	9,700,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Subprime
83611MM	Soundview Home Loan Trust	2,791,583	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2006H1	Midprime
881561F6	Terwin Mortgage Trust	5,113,487	RMBS	-	Aa3	AA	AA	-	AA	AA	2005H2	Midprime
9497ENAL	Wells Fargo Home Equity Trust	16,250,000	Home Equity	A1	A1	AA	AA	-	A+	A	2005H2	Midprime
00080ABT	ACAS Business Loan Trust	8,000,000	Small Business	A2	A2	A	A	A	A	A	2005H2	Other ABS
004421NC	ACE Securities Corp Home Equity Loan T	8,000,000	Home Equity	Aa1	Aa1	AA+	AA+	AA+	AA+	AA	2005H1	Midprime
004421SP	ACE Securities Corp Home Equity Loan T	3,000,000	Home Equity	Aa3	Aa3	AA	AA	AA-	A-	AA	2005H2	Midprime
004421SR	ACE Securities Corp Home Equity Loan T	3,000,000	Home Equity	A2	A2	A+	A+	A+	BBB	A	2005H2	Midprime
004421SS	ACE Securities Corp Home Equity Loan T	16,000,000	Home Equity	A3	A3	A+	A+	A	BB+	A	2005H2	Midprime
004421UD	ACE Securities Corp Home Equity Loan T	17,000,000	Home Equity	Aa2	Aa2	AA+	AA+	-	AA	AA	2005H2	Midprime
004421UE	ACE Securities Corp Home Equity Loan T	22,940,000	Home Equity	Aa3	Aa3	AA	AA	-	AA-	AA	2005H2	Midprime
004421UV	ACE Securities Corp Home Equity Loan T	1,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2006H1	Midprime
007022AC	Adirondack	5,000,000	CDO	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	CDO
03072SS7	Ameriquest Mortgage Securities Asset-Ba	15,183,000	Home Equity	Aa2	Aa2	AA	AA	AA+	AA+	AA	2005H2	Midprime
03072SS8	Ameriquest Mortgage Securities Asset-Ba	7,000,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Midprime
03072SC3	Ameriquest Mortgage Securities Asset-Ba	1,000,000	Home Equity	Aa2	Aa2	AA	AA	AA+	AA+	AA	2005H1	Midprime
040104NF	Argent Mortgage Loan Trust	20,000,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Subprime
040104NJ	Argent Mortgage Loan Trust	20,000,000	Home Equity	A3	A3	A+	A+	A+	A+	A	2005H2	Subprime
040104PE	Argent Mortgage Loan Trust	6,000,000	Home Equity	Aa3	Aa3	AA	AA	AA+	AA+	AA	2005H2	Subprime
040104PG	Argent Mortgage Loan Trust	4,000,000	Home Equity	A2	A2	AA	AA	AA	AA	A	2005H2	Subprime
040104PH	Argent Mortgage Loan Trust	4,500,000	Home Equity	A3	A3	A+	A+	A+	A+	A	2005H2	Subprime
040104PW	Argent Mortgage Loan Trust	10,000,000	Home Equity	-	A1	AA	AA	AA-	A	AA	2005H2	Midprime
040104PX	Argent Mortgage Loan Trust	20,000,000	Home Equity	-	A2	AA-	AA-	A+	A+	A	2005H2	Midprime
040104QV	Argent Mortgage Loan Trust	10,000,000	Home Equity	A3	A3	A+	A+	A	A	A	2005H2	Subprime
07386HRH	Bear Stearns ALT-A Trust	6,365,228	RMBS	A2	A2	AA	AA	-	A	A	2005H1	AltA ARM
07386HVZ	Bear Stearns ALT-A Trust	28,883,483	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	AltA ARM
07386HXB	Bear Stearns ALT-A Trust	10,903,126	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	AltA ARM
07386HXC	Bear Stearns ALT-A Trust	4,746,000	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	AltA ARM
07386HYC	Bear Stearns ALT-A Trust	5,995,733	RMBS	A3	A3	A	A	-	A-	A	2005H2	AltA ARM
07386HYN	Bear Stearns ALT-A Trust	3,587,157	RMBS	A1	A1	AA-	AA-	-	A+	A	2005H2	AltA ARM
07386HYF	Bear Stearns ALT-A Trust	10,278,499	RMBS	A2	A2	A+	A+	-	A	A	2005H2	AltA ARM
07384YKJ	Bear Stearns Asset Backed Securities	1,106,788	RMBS	A2	Aa2	A	AA-	-	A	A	2003H2	AltA
073879A3	Bear Stearns Asset Backed Securities I Tr	2,641,426	RMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	AltA
0738792W	Bear Stearns Asset Backed Securities Tru	5,788,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime
0738792X	Bear Stearns Asset Backed Securities Tru	7,548,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime
0738793P	Bear Stearns Asset Backed Securities I Tr	4,900,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime
07387YAC	Bear Stearns Asset Backed Securities Tru	1,848,000	Home Equity	Aa1	Aa1	-	AA-	AA+	AA+	AA	2007H2	Subprime
07387BAN	Bear Stearns Commercial Mortgage Securi	8,476,000	CMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	CMBS
144531ELI	Stanwich Asset Acceptance Company, L.L	4,000,000	Home Equity	A3	A3	A	A	-	A-	A	2005H2	Subprime
144531EG	Stanwich Asset Acceptance Company, L.L	7,700,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Subprime
144531EJ	Stanwich Asset Acceptance Company, L.L	5,000,000	Home Equity	A1	A1	A+	A+	-	A+	A	2005H2	Subprime
144531EK	Stanwich Asset Acceptance Company, L.L	4,000,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime
144531DC	Carrington Mortgage Loan Trust, Series 2f	8,418,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime
144531DS	Carrington Mortgage Loan Trust, Series 2f	5,125,000	Home Equity	A2	A2	A	A	A	A	A	2005H2	Midprime
144531DT	Carrington Mortgage Loan Trust, Series 2f	11,826,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Midprime
12513EAM	CD Commercial Mortgage Trust Commerc	12,630,000	CMBS	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	CMBS
17307GP7	Citigroup Mortgage Loan Trust	11,215,000	Home Equity	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Subprime
17307GP8	Citigroup Mortgage Loan Trust	14,822,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Subprime
12668AQC	CWALT Alternative Loan Trust	8,229,194	RMBS	A3	A3	A	A	-	A-	A	2005H2	AltA
12668AB5	CWALT Alternative Loan Trust	7,085,771	RMBS	A3	A3	A	A	-	A-	A	2005H2	AltA
12668A4W	Countrywide Alternative Loan Trust 2005-A	3,296,000	RMBS	A1	A2	AA-	AA-	-	A+	A	2005H2	AltA ARM
02150XAE	CWALT Alternative Loan Trust	1,375,500	RMBS	Aa2	Aa2	AA+	AA+	-	AA+	AA	2007H2	AltA ARM
12669GZ3	CHL Mortgage Pass-Through Trust	1,066,949	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime

CUSIP	Issuer	Par Amount	Deal Type	Orig Moody's	Moody's	Orig S&P	S&P	Orig Fitch	Fitch	Min Rating	Vintage	Asset Class
126694BW	CHL Mortgage Pass-Through Trust	15,059,425	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime
126694QS	Countrywide Home Loans	2,822,530	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime
126694QV	Countrywide Home Loans	7,299,389	RMBS	A2	A2	A	A	-	A	A	2005H2	Prime
126671Z4	CWABS	1,000,000	Home Equity	Aa3	Aa3	AA+	AA+	AA-	AA-	AA	2004H1	Subprime
126673UM	CWABS	23,345,000	Home Equity	Aa1	Aa1	AA+	AA+	-	AA+	AA	2004H2	Subprime
126670AW	CWABS, Inc.	22,750,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Subprime
126670DB	CWABS, Inc.	10,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Subprime
126670DC	CWABS, Inc.	10,696,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Subprime
126670DD	CWABS, Inc.	11,944,000	Home Equity	A1	A1	A+	A+	-	A+	A	2005H2	Subprime
126670DE	CWABS, Inc.	4,000,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime
126670DF	CWABS, Inc.	3,000,000	Home Equity	A3	A3	A-	A-	-	A-	A	2005H2	Subprime
126670EL	CWABS, Inc.	2,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Subprime
126670EM	CWABS, Inc.	18,000,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Subprime
126670EP	CWABS, Inc.	13,450,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime
126670EQ	CWABS, Inc.	2,850,000	Home Equity	A3	A3	A-	A-	-	A-	A	2005H2	Subprime
126670HK	Countrywide Home Equity Loan Trust	9,800,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Subprime
126670HL	Countrywide Home Equity Loan Trust	17,000,000	Home Equity	Aa3	Aa3	AA	AA	-	AA	AA	2005H2	Subprime
437084SC	Home Equity Asset Trust	5,000,000	Home Equity	A3	A3	A+	A+	A-	A-	A	2006H1	Midprime
437084UX	Home Equity Asset Trust	1,000,000	Home Equity	A3	A3	A+	A+	A	A	A	2006H1	Midprime
45254NRC	IMPAC CMB Trust	920,019	RMBS	A3	A3	A-	A-	-	A-	A	2005H2	Midprime
35729PNJ	Fremont Home Loan Owner Trust	20,000,000	Home Equity	A3	A3	A+	A+	A-	A-	A	2005H2	Midprime
04541GUT	Asset Backed Securities Corporation Hom	9,000,000	Home Equity	A3	A3	A-	A-	-	A-	A	2005H2	Subprime
437084PE	Home Equity Asset Trust	14,500,000	Home Equity	A3	A3	A	A	A-	A-	A	2005H2	Midprime
437084RD	Home Equity Asset Trust	4,500,000	Home Equity	A3	A3	A+	A+	A	A	A	2005H2	Midprime
86358ESP	Structured Asset Investment Loan Trust	14,376,000	Home Equity	A2	A2	A+	A+	A+	A+	A	2005H1	Midprime
04541GUS	Asset Backed Securities Corporation Hom	1,000,000	Home Equity	A2	A2	A	A	-	A	A	2005H2	Subprime
437084QE	Home Equity Asset Trust	6,500,000	Home Equity	A3	A3	A+	A+	A-	A-	A	2005H2	Midprime
437084RB	Home Equity Asset Trust	4,000,000	Home Equity	A1	A1	AA	AA	AA-	AA-	A	2005H2	Midprime
70069FKH	Park Place Asset-Backed Pass-Through C	7,300,000	Home Equity	A1	A1	AA-	AA-	AA	AA	A	2005H1	Midprime
70069FHZ	Park Place Asset-Backed Pass-Through C	8,000,000	Home Equity	A3	A3	AA	AA	A+	A+	A	2005H1	Midprime
03072SM5	Ameriquest Mortgage Securities Asset-Ba	3,240,000	Home Equity	A3	A3	A	A	A	A	A	2005H2	Midprime
805564SX	Saxon Asset Securities Trust	4,050,000	Home Equity	A3	A3	A-	A-	A-	A-	A	2005H2	Subprime
41161PXA	HarborView Mortgage Loan Trust	5,684,912	RMBS	A2	A2	A+	A+	A	A	A	2005H2	Prime
03072SM4	Ameriquest Mortgage Securities Asset-Ba	3,000,000	Home Equity	A2	A2	A+	A+	A+	A+	A	2005H2	Midprime
30246QBE	FBR Securitization Trust	9,000,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H2	Midprime
04541GUF	Asset Backed Securities Corporation Hom	3,000,000	Home Equity	A1	A1	A+	A+	-	A+	A	2005H2	Subprime
30246QBC	FBR Securitization Trust	10,000,000	Home Equity	Aa2	Aa2	AA	AA	-	AA	AA	2005H2	Midprime
86358EZA	Structured Asset Investment Loan Trust	19,221,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime
040104PF	Argent Mortgage Loan Trust	2,000,000	Home Equity	A1	A1	AA	AA	AA	AA	A	2005H2	Subprime
41161PW	HarborView Mortgage Loan Trust	5,989,362	RMBS	Aa2	Aa2	AA	AA	AA	AA	AA	2005H2	Prime
64352VKV	New Century Mortgage Corp Home Equity	11,000,000	Home Equity	Aa3	Aa3	AA-	AA-	-	AA-	AA	2005H1	Subprime
03072SM2	Ameriquest Mortgage Securities Asset-Ba	3,200,000	Home Equity	Aa3	Aa3	AA	AA	AA	AA	AA	2005H2	Midprime
64352VLL	New Century Mortgage Corp Home Equity	15,000,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H1	Midprime
64352VMV	New Century Mortgage Securities LLC	6,400,000	Home Equity	Aa3	Aa3	AA-	AA-	AA-	AA-	AA	2005H2	Midprime
57643LMC	MASTR Asset Backed Securities Trust	15,000,000	Home Equity	Aa1	Aa1	AA+	AA+	AA+	AA+	AA	2005H2	Midprime
437084QZ	Home Equity Asset Trust	5,500,000	Home Equity	Aa2	Aa2	AA+	AA+	AA+	AA+	AA	2005H2	Midprime
03072SL9	Ameriquest Mortgage Securities Asset-Ba	8,000,000	Home Equity	Aa2	Aa2	AA	AA	AA+	AA+	AA	2005H2	Midprime
007036KV	Adjustable Rate Mortgage Trust	9,500,823	RMBS	Aa3	Aa2	AA+	AA+	-	AA	AA	2005H1	Prime
36828QQN	GE Commercial Mortgage Corporation	19,000,000	CMBS	A2	A2	A	A	-	A	A	2005H2	CMBS

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