

Information regarding AIG's Multi-Sector CDO Portfolio

Aggregate Portfolio Information as of November, 2007

| Counterparties | Par | Calculated Mark | Found Portfolio Information |
|------------------|--------------------|-------------------|-----------------------------|
| Merrill | \$ 9,920.0 | \$ 610.0 | \$6,223,719.6 |
| Bank of Montreal | \$ 1,600.0 | \$ 41.0 | \$1,372,477.4 |
| Calyon | \$ 4,500.0 | \$ 343.0 | \$4,323,637.5 |
| Deutsche Bank | \$ 600.0 | \$ - | \$8,518,357.0 |
| Goldman Sachs | \$ 23,000.0 | \$ 3,000.0 | \$13,898,535.3 |
| RBS | \$ 1,350.0 | \$ - | \$1,131,034.1 |
| Societe Generale | \$ 18,640.0 | \$? | \$16,400,286.9 |
| UBS | \$ 6,300.0 | \$ 40.0 | \$3,833,565.7 |
| Wachovia | \$ 818.0 | \$ - | \$926,335.7 |
| Total | \$ 66,728.0 | \$ 4,034.0 | \$56,627,969.3 |

Sources: AIG internal memo, publicly available deal information

Percent of deals found: 84.9%

Portfolio Details, Based on Publicly Available Information - Original Balances

| High Grade CDO | | | Mezzanine CDO | | |
|------------------|--------------------|----------------|------------------|--------------------|----------------|
| Year of Issuance | Insured Par | % of Portfolio | Year of Issuance | Insured Par | % of Portfolio |
| 2006 | \$ 12,732.0 | 0% | 2006 | \$ 1,984.3 | 0% |
| 2005 | \$ 18,350.5 | 0% | 2005 | \$ 6,875.0 | 0% |
| 2004 | \$ 10,679.2 | 0% | 2004 | \$ 4,013.5 | 0% |
| 2003 or earlier | \$ 1,617.7 | 0% | 2003 or earlier | \$ 690.0 | 0% |
| Total: | \$ 43,379.4 | 0% | Total: | \$ 13,562.7 | 0% |

| High Grade + Mezzanine | | |
|---------------------------------|------------------------|----------------|
| Year of Issuance | Insured Par | % of Portfolio |
| 2006 | \$ 14,716.3 | 0% |
| 2005 | \$ 25,225.5 | 0% |
| 2004 | \$ 14,692.7 | 0% |
| 2003 or earlier | \$ 2,307.7 | 0% |
| missing information | \$ 56,571,027.2 | 100% |
| Total Analyzed Portfolio | \$ 56,627,969.3 | 100% |

Analyzed Portfolio as % of 11/07 Portfolio: 84.964%

| Top Deal Managers (or Advisors) | Insured Par |
|---------------------------------|-------------|
| TCW | #REF! |
| ICP | #REF! |
| Goldman* | \$ 5,200.0 |
| Vanderbilt | #REF! |
| Clinton Group | #REF! |
| Aladdin | #REF! |
| Maxim | #REF! |
| Strategos/Cohen | #REF! |
| Fortis | #REF! |

*based on AIG memo, deal amounts unavailable

| Current Ratings as of 1/26/10 | S&P | Moody's | Moody's | current balan | current % |
|-------------------------------|------------|---------|------------|---------------|----------------|
| AAA | \$3,488.0 | 5.5% | Aaa | \$ - | |
| AA+ | \$348.0 | 3.8% | Aa1 | \$ - | |
| AA | \$2,044.1 | 3.2% | Aa2 | \$ - | |
| AA- | | 0.0% | Aa3 | | |
| A+ | \$850.0 | 1.3% | A1 | \$ 1,860.0 | 5% |
| A | \$1,474.0 | 2.3% | A2 | | 0% |
| A- | \$271.0 | 0.4% | A3 | | 0% |
| BBB+ | \$535.0 | 0.8% | Baa1 | \$ 555.3 | 2% |
| BBB | \$948.0 | 1.5% | Baa2 | | 0% |
| BBB- | \$1,344.0 | 2.1% | Baa3 | | 0% beloww Baa3 |
| BB+ | \$8,783.7 | 13.9% | Ba1 | \$ 212.0 | 1% 93% |
| BB | \$5,240.5 | 8.3% | Ba2 | \$ 1,327.3 | 4% |
| BB- | \$4,175.3 | 6.6% | Ba3 | \$ 1,447.0 | 4% below Ba3 |
| B+ | \$4,677.0 | 7.4% | B1 | \$ 2,085.1 | 6% 76% |
| B | \$3,095.0 | 4.9% | B2 | \$ 1,213.0 | 3% |
| B- | \$2,193.0 | 3.5% | B3 | \$ 1,222.1 | 3% |
| CCC+ | \$1,068.0 | 1.7% | Caa1 | \$ 2,671.1 | 8% |
| CCC | \$585.0 | 0.9% | Caa2 | \$ 5,057.0 | 14% |
| CCC- | \$3,693.1 | 5.9% | Caa3 | \$ 4,353.3 | 12% |
| CC | \$9,576.3 | 15.2% | Ca | \$ 7,670.5 | 22% |
| D | \$535.0 | 0.8% | C | \$ 2,663.3 | 7% |
| none | \$8,156.2 | 12.9% | not listed | | |
| | | | withdrawn | \$ 3,259.0 | 9% |
| | \$63,080.1 | 100.0% | \$63,080.1 | \$ 35,595.8 | 100% |

below Baa3 66.3% \$60,952.6

58%

AIG Deal List

26/01/2010

| counterparties | 11/08 Notional | 11/08 Post | 11/08 MTM | 11/07 Notional | 11/07 Mark |
|------------------|-----------------|-----------------|-----------------|-----------------|----------------|
| Merrill Lynch | \$ 6,223,719.6 | \$ 3,110,376.2 | \$ 3,398,791.4 | \$ 9,920,000.0 | \$ 610,000.0 |
| Bank of Montreal | \$ 1,372,477.4 | \$ 503,807.4 | \$ 644,506.9 | \$ 1,600,000.0 | \$ 41,000.0 |
| Calyon | \$ 4,323,637.5 | \$ 3,128,037.2 | \$ 2,413,600.2 | \$ 4,500,000.0 | \$ 343,000.0 |
| Deutsche Bank | \$ 8,518,357.0 | \$ 5,715,341.5 | \$ 5,596,349.4 | \$ 600,000.0 | \$ - |
| Goldman Sachs | \$ 13,898,535.3 | \$ 8,422,666.8 | \$ 8,097,338.4 | \$ 23,000,000.0 | \$ 3,000,000.0 |
| RBS | \$ 1,131,034.1 | \$ 624,290.1 | \$ 601,061.2 | \$ 1,350,000.0 | \$ - |
| Societe Generale | \$ 16,400,286.9 | \$ 9,554,274.3 | \$ 8,380,671.6 | \$ 18,640,000.0 | |
| UBS | \$ 3,833,585.7 | \$ 1,306,618.3 | \$ 2,177,043.6 | \$ 6,300,000.0 | \$ 40,000.0 |
| Wachovia | \$ 926,335.7 | \$ 164,597.6 | \$ 404,018.5 | \$ 818,000.0 | \$ - |
| Barclays | \$ 1,415,481.3 | \$ 851,745.0 | \$ 886,339.8 | | |
| BGI | \$ 121,769.0 | \$ 37,410.0 | \$ 89,680.2 | | |
| BoA | \$ 772,111.1 | \$ 267,404.1 | \$ 396,835.4 | | |
| CORAL | \$ 1,446,489.0 | \$ 727,547.7 | \$ 844,622.3 | | |
| Dresdner | \$ 398,443.9 | \$ - | \$ 169,597.2 | | |
| George Quay | \$ 89,035.0 | \$ - | \$ 40,937.6 | | |
| HSBC | \$ 155,675.2 | \$ 149,724.9 | \$ 131,700.6 | | |
| Rabbobank | \$ 649,590.5 | \$ 336,620.2 | \$ 362,882.0 | | |
| Total | \$ 61,676,564.2 | \$ 34,900,461.1 | \$ 34,635,976.2 | \$ 66,728,000.0 | \$ 4,034,000.0 |

note: calculated numbers do not yet tie out with Schedule A

| | | | |
|------------------------------|-----------------|----------------|----------------|
| New Deals Added (from 11/07) | \$ 11,263,964.4 | \$ 6,816,312.5 | \$ 7,171,340.3 |
| Deals Removed (from 11/07) | \$ 3,775,000.0 | | |

| | | | |
|-------------------|-----------------|-----------------|-----------------|
| Schedule A Totals | | | |
| 11/25/08 TRANSI | \$ 46,119,130.5 | \$ 25,854,602.6 | \$ 25,060,896.3 |
| 12/18 TRANSFEI | \$ 16,010,589.0 | \$ 9,150,847.6 | \$ 7,482,887.3 |
| TOTAL | \$ 62,129,719.5 | \$ 35,005,450.2 | \$ 32,543,783.6 |

Complete AIG Portfolio

| deal | class | CUSIP | Notional | Sched A collat. | Post | negative MTM | deal in ML III? (yes or no) | deal new to spreadshe ML III (yes or no) | Transfer date | current S&P rating | moody's current par | current moody's rating | Collateral | counterparty | lead bank | issue date | total deal si | deal manager |
|--------------------------------|---------|--------------|----------------|-----------------|----------------|----------------|-----------------------------|--|---------------|--------------------|---------------------|------------------------|------------|------------------|----------------|------------|---------------|----------------------------|
| LEAFS 2002-1A | A1C | 521764AC5 | \$ 844,492.0 | \$ | \$ 106,999.9 | \$ 103,217.3 | yes | yes | 18/12/2008 | | | | CMBS | deutsche bank | | | | |
| Max 2007-1 | A-1 | 577734AA4 | \$ 2,096,537.0 | \$ | \$ 1,567,311.0 | \$ 972,583.5 | yes | yes | 18/12/2008 | | | | CMBS | deutsche bank | | | | |
| Max 2008-1 | A-1 | 577734AP1 | \$ 5,403,463.0 | \$ | \$ 4,039,474.4 | \$ 2,506,666.5 | yes | yes | 18/12/2008 | | | | CMBS | deutsche bank | | | | |
| STRIPS III 2003-1 | Afit | 86331YAL8 | \$ 35,883.6 | \$ | \$ - | \$ 1,953,612.0 | yes | yes | 18/12/2008 | | | | CMBS | deutsche bank | | | | |
| DVSQ 2003-1 | A-1MT A | USG26810ABO4 | \$ 89,035.0 | \$ | \$ - | \$ 40,937.6 | yes | yes | 18/12/2008 | | | | | George Quay | | | | |
| TIAA Real Estate CDO 2003-1 | A-1MM | G8860MAA4 | \$ 162,656.8 | \$ | \$ 30,281.6 | \$ 63,317.5 | yes | yes | 18/12/2008 | | | | | wachovia | | | | |
| AYRES 2005-1A | A1A | 05473WAA4 | \$ 92,345.8 | \$ | \$ 63,283.5 | \$ 54,956.9 | yes | no | 25/11/2008 | | | | | Barclays | | | | |
| abacus 2007-18 | A-1 | 00257QAA0 | | | | | NO | | | AA+ | \$80.0 | Ba1 | cmbs | goldman | goldman | 15/05/2007 | \$ 164.0 | goldman |
| abacus 2004-1 | A | 002550AA9 | | | | | NO | | | CCC- | \$125.0 | C | | goldman | goldman | 01/07/2004 | \$ 1,970.0 | goldman |
| abacus 2004-2 | A | | | | | | NO | | | CCC- | | not listed | mezz | goldman | goldman | 26/10/2004 | \$ 1,000.0 | goldman |
| abacus 2005-2 | A-1 | | | | | | NO | | | BB- | | not listed | mezz | goldman | goldman | 07/07/2005 | \$ 1,250.0 | goldman |
| abacus 2005-3 | A-1 | 00256LAA2 | | | | | NO | | | AAA | \$0.0 | Ca | mezz | goldman | goldman | 28/07/2005 | \$ 1,826.0 | goldman |
| abacus 2005-CB1 | A-1 | | | | | | NO | | | CCC- | | not listed | | goldman | goldman | 08/12/2005 | \$ 750.0 | C-Bass |
| abacus 2006-NS1 | A | | | | | | NO | | | BB+ | | not listed | CMBS | goldman | goldman | 17/08/2006 | \$ 225.8 | North Star Capital |
| adirondack (2005-1) | A-1LT | 007019AA0 | \$ 45,394.7 | \$ | \$ 22,345.1 | \$ 18,818.3 | yes | no | 18/12/2008 | BB+ | \$126.0 | B2 | mezz | soc gen | goldman | 11/05/2005 | \$ 2,530.0 | the clinton group |
| adirondack (2005-1) | A-1LT | 007019AA0 | \$ 97,465.1 | \$ | \$ 47,976.3 | \$ 40,404.1 | yes | no | 25/11/2008 | | | | | soc gen | | | | |
| adirondack (2005-1) | CP | 007019AH5 | \$ 919,521.4 | \$ | \$ 452,626.2 | \$ 387,220.5 | yes | no | 25/11/2008 | BB+ | \$0.0 | withdrawn | mezz | soc gen | goldman | 11/05/2005 | | the clinton group |
| adirondack II (2005-2) | A-1LT | 007022AA4 | \$ 51,454.1 | \$ | \$ 24,439.1 | \$ 22,935.2 | yes | no | 18/12/2008 | A- | \$154.0 | B1 | mezz | soc gen | goldman | 15/11/2005 | \$ 1,545.0 | |
| adirondack II (2005-2) | A-1LT | 007022AA4 | \$ 113,150.5 | \$ | \$ 53,743.0 | \$ 50,435.9 | yes | no | 25/11/2008 | | | | | SOC GEN | | | | |
| adirondack II (2005-2) | CP | 007022AF3 | \$ 1,049,861.0 | \$ | \$ 496,651.9 | \$ 471,068.6 | yes | no | 25/11/2008 | A- | \$0.0 | withdrawn | mezz | soc gen | goldman | 15/11/2005 | | the clinton group |
| alexander park CDO I | A1 | 014684AA2 | \$ 60,523.6 | \$ | \$ 41,307.4 | \$ 37,066.3 | yes | no | 25/11/2008 | <u>AA</u> | \$104.0 | B3 | mezz | soc gen | Banc One | 26/02/2004 | \$ 300.0 | princeton advisory |
| alexander park CDO I | A1 | 014684AA2 | \$ 58,476.9 | \$ | \$ 23,390.8 | \$ 35,812.8 | yes | no | 18/12/2008 | | | | | rabbobank | | | | |
| altius II | A-1 | 02149WAA5 | \$ 1,075,774.8 | \$ | \$ 584,568.6 | \$ 500,275.4 | yes | no | 25/11/2008 | B- | \$1,027.0 | B1 | high grade | goldman | goldman | 11/10/2005 | \$ 1,500.0 | aladdin capital management |
| altius I | A-1LT | 02149RAB4 | \$ 71,127.7 | \$ | \$ 33,738.8 | \$ 32,364.1 | yes | no | 18/12/2008 | BBB | \$198.0 | B2 | mezz | soc gen | goldman | 11/08/2004 | \$ 2,000.0 | aladdin capital management |
| altius I | A-1LT | 02149RAB4 | \$ 147,821.9 | \$ | \$ 70,118.0 | \$ 67,261.1 | yes | no | 25/11/2008 | | | | | SOC GEN | | | | |
| altius I | CP | 02149RAC2 | \$ 1,228,361.0 | \$ | \$ 582,662.3 | \$ 558,922.2 | yes | no | 25/11/2008 | BBB | \$0.0 | withdrawn | mezz | soc gen | goldman | 11/08/2004 | | aladdin capital management |
| belle haven ABS CDO (2004-1A) | A1ST | 078446AA9 | \$ 26,985.5 | \$ | \$ 19,896.0 | \$ 15,456.2 | yes | no | 18/12/2008 | CCC- | \$241.0 | Caa2 | high grade | soc gen | UBS | 14/12/2004 | \$ 1,516.0 | NIBC |
| belle haven ABS CDO (2004-1A) | A1ST | 078446AA9 | \$ 238,243.3 | \$ | \$ 175,653.1 | \$ 136,456.0 | yes | no | 25/11/2008 | | | | | soc gen | | | | |
| belle haven ABS CDO (2004-1A) | CP | 078446AG6 | \$ 397,843.8 | \$ | \$ 293,324.1 | \$ 227,445.0 | yes | no | 25/11/2008 | <u>CCC-</u> | \$0.0 | withdrawn | high grade | soc gen | UBS | 14/12/2004 | | NIBC |
| bernoulli high grade CDO I | a-1a | 085558AA2 | \$ 496,409.8 | \$ | \$ 439,196.5 | \$ 299,769.9 | yes | no | 25/11/2008 | BB- | \$856.0 | Ca | high grade | goldman | merrill | 30/03/2006 | \$ 1,500.0 | babcock & brown |
| bernoulli high grade CDO I | a-1b | 085558AC8 | | | | | NO | | | BB | \$89.0 | B3 | high grade | merrill | merrill | 30/03/2006 | | babcock & brown |
| bernoulli high grade CDO I | a-1A | 085558AA2 | \$ 364,337.5 | \$ | \$ 256,047.3 | \$ 220,014.6 | yes | no | 25/11/2008 | | | | high grade | RBS | merrill | 30/03/2006 | | babcock & brown |
| BFC Genesee | A-1LA | 05539MAA8 | \$ 172,995.3 | \$ | \$ 167,113.4 | \$ 148,073.8 | yes | no | 25/11/2008 | CC | \$170.0 | C | mezz | soc gen | Bear | 28/02/2006 | \$ 301.3 | braddock financial |
| bluegrass ABS CDO II (2004-II) | A1TB | 09622WAF5 | \$ 107,085.5 | \$ | \$ 10,010.2 | \$ 56,745.0 | yes | no | 25/11/2008 | BB | \$137.0 | B3 | mezz | bank of montreal | DB | 14/04/2004 | \$ 404.0 | invesco |
| bluegrass ABS CDO II (2004-II) | A1TA | 09622WAE8 | \$ 46,424.3 | \$ | \$ 4,996.3 | \$ 24,644.9 | yes | no | 25/11/2008 | BB | | | mezz | bank of montreal | DB | 14/04/2004 | | invesco |
| broderick CDO I ltd. | A-IV | 112021AA8 | \$ 236.0 | \$ | \$ - | \$ 146.0 | yes | no | 25/11/2008 | CC | \$0.0 | Caa2 | high grade | goldman | | 13/12/2005 | \$ 1,000.0 | seneca capital management |
| broderick CDO I ltd. | A-1NVA | 112021AB6 | \$ 334,622.6 | \$ | \$ 218,024.6 | \$ 206,992.4 | yes | no | 25/11/2008 | CC | \$328.0 | Caa2 | high grade | goldman | merrill | 13/12/2005 | | seneca capital management |
| broderick CDO I ltd. | A1B1 | 110201AC4 | \$ 457,805.3 | \$ | \$ 298,284.7 | \$ 283,156.1 | yes | no | 25/11/2008 | | | | | goldman | | | | |
| camber 3 plc | A-1 | 131899AB2 | \$ 335,470.9 | \$ | \$ 261,367.0 | \$ 209,656.0 | yes | no | 25/11/2008 | CCC- | \$299.0 | Caa2 | mezz | soc gen | goldman | 20/04/2005 | \$ 660.0 | cambridge place investment |
| cascade funding CDO I | a1 | 147276AA7 | \$ 179,360.2 | \$ | \$ 57,819.4 | \$ 80,858.0 | yes | no | 18/12/2008 | BBB | \$157.0 | B1 | high grade | merrill | merrill | 26/07/2004 | \$ 402.7 | Terwin/Winter Group |
| colidge funding | A-1 | 216444AA7 | \$ 190,351.8 | \$ | \$ 115,271.7 | \$ 96,722.1 | yes | no | 25/11/2008 | BBB+ | \$175.0 | Ba3 | mezz | goldman | goldman | 22/06/2005 | \$ 410.0 | allianz risk transfer |
| DGCD0 2005-1A | A1 | 25454VAA7 | \$ 201,073.2 | \$ | \$ 123,056.8 | \$ 143,447.4 | yes | YES | 25/11/2008 | | | | | CORAL | | | | |
| davis square I (2003-1) | A1B | 239104AE2 | \$ 171,392.3 | \$ | \$ 98,187.3 | \$ 78,804.9 | yes | no | 25/11/2008 | BB+ | \$153.0 | Caa1 | high grade | bank of montreal | goldman | 16/10/2003 | \$ 995.0 | TCW |
| davis square I (2003-1) | A1C | 239104AH5 | \$ 171,392.3 | \$ | \$ 98,187.3 | \$ 78,804.9 | yes | no | 25/11/2008 | BB+ | \$153.0 | Caa1 | high grade | bank of montreal | goldman | 16/10/2003 | | TCW |
| davis square I (2003-1) | A1D | 239104AL6 | \$ 171,392.3 | \$ | \$ 98,187.3 | \$ 78,804.9 | yes | no | 25/11/2008 | BB+ | \$153.0 | Caa1 | high grade | bank of montreal | goldman | 16/10/2003 | | TCW |
| Davis Square Funding II | A1DMT | 23910PAJ4 | \$ 234,658.7 | \$ | \$ 80,934.2 | \$ 104,688.5 | yes | no | 25/11/2008 | CCC+ | \$0.0 | Aa2 | high grade | soc gen | Wachovia | 06/05/2004 | \$ 1,225.0 | TCW |
| Davis Square Funding II | A1DMT | 23910PAJ4 | \$ - | \$ | \$ 35,538.2 | \$ - | yes | no | 18/12/2010 | | | | | wachovia | | | | |

| | | | | | | | | | | | | | | | | | | | | |
|--|--------------------|--------------|----|-------------|----|-------------|----|-------------|--------|------|------------|------|-----------|------------|------------|------------------|---------------|------------|----|-----------------------------------|
| Davis Square Funding II | A1AMT | 23910PAF2 | \$ | 66,273.3 | \$ | 8,149.1 | \$ | 29,566.6 | yes | no | 25/11/2008 | CCC+ | \$0.0 | Aa2 | high grade | wachovia | Wachovia | 06/05/2004 | | TCW |
| Davis Square Funding II | A-1BMT | 23910PAG0 | \$ | 112,636.2 | \$ | 21,456.7 | \$ | 50,250.5 | yes | no | 25/11/2008 | CCC+ | \$0.0 | Aa2 | high grade | wachovia | Wachovia | 06/05/2004 | | TCW |
| Davis Square Funding II | A-1CMT | 23910PAH8 | | | | | | | NO | | | CCC+ | \$0.0 | Aa2 | high grade | wachovia | Wachovia | 06/05/2004 | | TCW |
| Davis Square Funding II | A1AMM | 23910PAK1 | \$ | 70,397.6 | \$ | 10,755.2 | \$ | 31,406.6 | yes | no | 25/11/2008 | CCC+ | \$0.0 | withdrawn | high grade | wachovia | Wachovia | 06/05/2004 | | TCW |
| Davis Square Funding II | A-1E MM | 23910PBA2 | \$ | 514,371.9 | \$ | 58,416.8 | \$ | 229,477.3 | yes | no | 18/12/2010 | | | | | | | | | |
| Davis Square Funding II | A1B MM | 23910PAL9 | | | | | | | NO | | | CCC+ | | | | | | | | |
| Davis Square Funding II | A1C MM | 23910PAM7 | | | | | | | NO | | | CCC+ | | | | | | | | |
| davis square funding III | A1LT-a | 23910RAB7 | \$ | 316,640.8 | \$ | 155,390.4 | \$ | 146,230.9 | yes | no | 25/11/2008 | | \$0.0 | withdrawn | high grade | wachovia | Wachovia | 06/05/2004 | | TCW |
| davis square funding III | CP | 23910RAF9 | \$ | 939,586.9 | \$ | 461,099.0 | \$ | 438,295.3 | yes | no | 25/11/2008 | | \$269.0 | B2 | high grade | calyon | goldman | 21/10/2004 | \$ | 502.0 |
| davis square funding IV | A-1LT | 23910TAB3 | \$ | 359,683.5 | \$ | 235,594.8 | \$ | 174,382.0 | yes | no | 25/11/2008 | CCC | \$0.0 | withdrawn | high grade | calyon | goldman | 21/10/2004 | | TCW |
| davis square funding IV | CP | 23910TAA5 | | | | | | | NO | | | | \$321.0 | Caa2 | high grade | soc gen | goldman | 06/04/2005 | \$ | 2,441.0 |
| davis square funding IV | CP | 23910TAA5 | \$ | 882,943.8 | \$ | 578,333.5 | \$ | 442,832.9 | yes | no | 25/11/2008 | | \$0.0 | withdrawn | high grade | soc gen | goldman | 06/04/2005 | | TCW |
| davis square funding V | CP | 239156AG7 | \$ | 1,658,783.4 | \$ | 1,326,923.1 | \$ | 1,071,242.6 | yes | no | 25/11/2008 | BB- | \$0.0 | withdrawn | high grade | calyon | goldman | 30/09/2005 | \$ | 2,018.0 |
| davis square funding VI | A-1LT-a | 23910VAB8 | \$ | 24,808.1 | \$ | 19,791.6 | \$ | 19,220.8 | yes | no | 18/12/2008 | BB- | \$268.0 | C | high grade | soc gen | goldman | 30/03/2006 | \$ | 2,000.0 |
| davis square funding VI | A-1LT-a | 23910VAB8 | \$ | 247,089.1 | \$ | 197,124.3 | \$ | 191,439.4 | yes | no | 25/11/2008 | | | | | | | | | |
| davis square funding VI | CP | 23910VAD4 | \$ | 1,157,051.7 | \$ | 923,080.1 | \$ | 899,120.5 | yes | no | 25/11/2008 | BB- | \$0.0 | withdrawn | high grade | soc gen | goldman | 30/03/2006 | | TCW |
| duke 2004-7 (duke funding VII) | 1A1 | 264403AA4 | \$ | 113,041.9 | \$ | 113,041.9 | \$ | 75,726.5 | yes | no | 18/12/2008 | CCC- | \$263.0 | Caa2 | mezz | calyon | morgan stanl | 12/08/2004 | \$ | 750.0 |
| duke 2004-7 (duke funding VII) | 1A1 | 264403AA4 | \$ | 180,553.1 | \$ | 126,387.2 | \$ | 121,031.9 | yes | no | 25/11/2008 | | | | | | | | | |
| duke 2004-7 (duke funding VII) | 1A2 | 264403AJ5 | \$ | 101,777.0 | \$ | 50,492.9 | \$ | 68,225.2 | yes | no | 25/11/2008 | CCC- | \$90.0 | Caa2 | mezz | goldman | morgan stanl | 12/08/2004 | | ellington-duke funding |
| duke 2004-7 (duke funding VII) | 1A2v | 264403AK2 | \$ | 78.5 | \$ | - | \$ | 52.6 | yes | no | 25/11/2008 | CCC- | | Caa2 | mezz | goldman | morgan stanl | 12/08/2004 | | ellington-duke funding |
| duke funding high grade I | A1LT-a | 26441EAA9 | \$ | 209,276.4 | \$ | 119,758.4 | \$ | 105,356.6 | yes | no | 18/12/2008 | B | \$590.0 | Caa2 | high grade | soc gen | Wachovia | 27/01/2005 | \$ | 2,508.0 |
| duke funding high grade I | A1LT-a | 26441EAA9 | \$ | 418,552.8 | \$ | 239,516.9 | \$ | 210,713.2 | yes | no | 25/11/2008 | | | | | | | | | |
| duke funding high grade I | CP | 26441EAL5 | \$ | 1,464,245.7 | \$ | 837,914.6 | \$ | 735,743.6 | yes | no | 25/11/2008 | B | \$1,377.0 | withdrawn | high grade | soc gen | Wachovia | 27/01/2005 | | ellington-duke funding |
| duke funding VIII | a1s | 86440VAA2 | \$ | 300,222.1 | \$ | 178,060.0 | \$ | 207,052.3 | yes | no | 18/12/2010 | BBB- | | not listed | mezz | merrill | | 20/03/2005 | \$ | 1,160.0 |
| duke funding VIII | a1s | 86440VAA2 | \$ | 292,917.5 | \$ | 173,747.2 | \$ | 202,014.5 | yes | no | 25/11/2008 | | | | | | | | | |
| duke VI | series 3 notes (A1 | 264408AD7 | \$ | 202,948.3 | \$ | 8,312.9 | \$ | 149,466.9 | yes | no | 25/11/2008 | CC | \$487.0 | Caa2 | mezz | bank of montreal | UBS | 22/03/2004 | \$ | 930.0 |
| duke funding VI | A1S2 | 264408AC9 | \$ | 121,769.0 | \$ | 37,410.0 | \$ | 89,680.2 | yes | no | 25/11/2008 | | | | | | | | | |
| dunhill ABS CDO | A1NV | 26545QAO2 | \$ | 152,147.2 | \$ | 85,798.7 | \$ | 83,162.8 | yes | no | 25/11/2008 | B+ | \$125.0 | Ba2 | mezz | goldman | merrill | 16/12/2004 | \$ | 518.0 |
| dunhill ABS CDO | A1VA | 26545QAA7 | \$ | 116.3 | \$ | - | \$ | 70.4 | yes | no | 25/11/2008 | B+ | \$0.3 | Ba2 | mezz | goldman | merrill | 16/12/2004 | | vanderbilt capital advisors |
| fortius I funding | A-1 | 34958CAA2 | \$ | 325,935.5 | \$ | 222,869.6 | \$ | 212,511.5 | yes | no | 25/11/2008 | CC | \$308.0 | Ca | mezz | goldman | goldman | 08/03/2006 | \$ | 611.5 |
| fort sheridan ABS CDO | a1 | 348667AA4 | \$ | 199,732.7 | \$ | 114,621.6 | \$ | 117,702.0 | yes | no | 18/12/2010 | CC | \$688.0 | Caa1 | high grade | merrill | merrill | 30/03/2005 | \$ | 1,006.0 |
| fort sheridan CDO | a1 | 348667AA4 | \$ | 526,577.1 | \$ | 302,189.3 | \$ | 310,310.5 | yes | no | 25/11/2008 | | | | | | | 30/03/2005 | | vanderbilt capital advisors |
| GEMST 2005-3A | A2 | 36868AAC6 | \$ | 114,927.3 | \$ | 62,152.7 | \$ | 66,825.9 | yes | YES | 25/11/2008 | | | | | | | | | |
| GEMST 2005-4A | A1 | 36868BAAB | \$ | 281,773.9 | \$ | 196,959.9 | \$ | 199,519.1 | yes | YES | 25/11/2008 | | | | | | | | | |
| G Street finance | A-1LT-a | 36293XAB3 | \$ | 83,497.8 | \$ | 42,897.5 | \$ | 39,850.6 | 87 yes | | 18/12/2008 | BBB | \$135.0 | Caa1 | high grade | soc gen | goldman | 01/11/2005 | \$ | 1,501.0 |
| G Street finance | A-1LT-a | JSG4161FAB25 | \$ | 63,591.0 | \$ | 32,670.3 | \$ | 30,349.8 | 61 yes | | 18/12/2008 | | | | | | | | | |
| G Street finance | CP | 36293XAE7 | \$ | 958,259.4 | \$ | 480,929.1 | \$ | 460,408.7 | yes | no | 18/12/2008 | BBB | \$0.0 | withdrawn | high grade | soc gen | goldman | 01/11/2005 | | wharton asset management |
| glacier funding CDO II (2004-2A) | A1NV | 37638VAG8 | \$ | 143,005.8 | \$ | 61,657.1 | \$ | 66,296.9 | yes | no | 25/11/2008 | AA | \$106.0 | B1 | mezz | goldman | merrill | 12/10/2004 | \$ | 485.0 |
| glacier funding CDO II (2004-2A) | A1VA (A-1V) | 37638VAA1 | \$ | 44.0 | \$ | - | \$ | 20.4 | yes | no | 25/11/2008 | AA | \$0.1 | B1 | mezz | goldman | merrill | 12/10/2004 | | Terwin/Winter Group |
| glacier funding CDO III | a-1 | 37638XAA7 | \$ | 83,538.0 | \$ | 35,484.8 | \$ | 54,979.6 | yes | no | 18/12/2010 | BB- | \$210.0 | Caa2 | mezz | merrill | merrill | 29/07/2005 | \$ | 499.2 |
| glacier funding CDO III | a-1 | 37638XAA7 | \$ | 148,697.6 | \$ | 63,163.0 | \$ | 97,863.6 | yes | no | 25/11/2008 | | | | | | | | | |
| hout bay 2006-1 | A-1 | 442451AA8 | \$ | 747,122.5 | \$ | 442,543.1 | \$ | 460,110.1 | yes | no | 18/12/2008 | CC | \$1,167.0 | Ca | mezz | goldman | goldman | 02/05/2006 | \$ | 1,504.0 |
| huntington CDO | A-1A | 446279AA9 | \$ | 355,590.7 | \$ | 187,540.4 | \$ | 156,709.6 | yes | no | 25/11/2008 | AA | \$336.0 | Baa1 | mezz | goldman | merrill | 29/03/2005 | \$ | 705.0 |
| huntington CDO | A-1B | 446279AC5 | \$ | 218.7 | \$ | - | \$ | 96.3 | yes | no | 25/11/2008 | BB | | Baa1 | mezz | goldman | | 29/03/2005 | | western asset management |
| independence V | A-1 | 45343PAA3 | | | | | | | NO | | | CCC- | \$160.0 | Ca | mezz | merrill | merrill | 25/02/2004 | \$ | 602.0 |
| independence V | A1 | | | | | | | | NO | | | | | | | | | 25/02/2004 | | Declaration Management & Research |
| independence VI | a-1 | 45377TAA4 | \$ | 255,238.6 | \$ | 181,229.6 | \$ | 168,981.8 | yes | no | 25/11/2008 | CCC- | \$382.0 | Caa3 | mezz | merrill | merrill | 30/06/2005 | \$ | 961.9 |
| independence VI | a-1 | 45377TAA4 | \$ | 175,476.5 | \$ | 110,987.3 | \$ | 116,175.0 | yes | no | 25/11/2008 | | | | | | | | | |
| ischus HG (Ischus High Grade Funding I | A1S | 464267AA1 | \$ | 998,447.0 | \$ | 473,053.7 | \$ | 874,152.6 | yes | no | 25/11/2008 | | \$976.0 | withdrawn | high grade | UBS | UBS | 06/03/2006 | \$ | 1,205.0 |
| ischus CDO II | A-1A | 46426RAA7 | \$ | 176,951.2 | \$ | 130,474.9 | \$ | 128,871.6 | yes | no | 25/11/2008 | CC | \$151.0 | Ca | mezz | goldman | Credit Suisse | 27/07/2005 | \$ | 403.0 |
| ischus CDO II | A-1B | 46426RAB5 | \$ | 41,392.1 | \$ | 30,520.4 | \$ | 29,640.0 | yes | no | 25/11/2008 | CC | \$35.0 | Ca | mezz | goldman | Credit Suisse | 27/07/2005 | | ischus capital management |
| JPTR 2004-1A | A1A | 48205MAA1 | \$ | 126,231.9 | \$ | 20,171.9 | \$ | 57,953.7 | yes | no | 25/11/2008 | | | | | | | | | |
| jupiter high grade cdo II | A-1 | 48205YAA5 | \$ | 539,208.5 | \$ | 261,797.6 | \$ | 281,901.3 | yes | no | 18/12/2010 | B- | \$667.0 | Ca | high grade | merrill | merrill | 29/03/2005 | \$ | 1,004.5 |
| jupiter high grade cdo II | A-1 | 48205YAA5 | \$ | 190,796.9 | \$ | 92,636.1 | \$ | 99,749.7 | yes | no | 25/11/2008 | | | | | | | | | |
| jupiter high grade CDO III | A-1NV | 48206AAG3 | \$ | 1,178,880.5 | \$ | 809,568.5 | \$ | 609,154.1 | yes | no | 25/11/2008 | B+ | | Caa2 | high grade | goldman | merrill | 10/08/2005 | \$ | 2,010.6 |
| jupiter high grade CDO III | A-1VA | 48206AAA6 | \$ | 226.8 | \$ | - | \$ | 117.2 | yes | no | 25/11/2008 | B+ | | | high grade | goldman | merrill | 10/08/2005 | | Maxim Advisory |
| jupiter high grade CDO III | A-1VB | 48206AAC2 | \$ | 362,872.0 | \$ | 199,579.6 | \$ | 187,381.3 | yes | no | 25/11/2008 | B+ | | | high grade | RBS | merrill | 10/08/2005 | | Maxim Advisory |
| khaleej II | a1 (super senior) | | | | | | | | NO | | | CCC- | \$600.0 | Ca | mezz | merrill | merrill | 20/09/2005 | | 751.13 |
| kleros preferred funding | A-1 | 498587AA2 | \$ | 342,362.7 | \$ | 125,541.8 | \$ | 160,018.9 | yes | no | 25/11/2008 | A+ | \$620.0 | B2 | high grade | merrill | Merrill | 03/06/2005 | \$ | 1,007.0 |
| kleros preferred funding | A-1 | 498587AA2 | \$ | 340,755.4 | \$ | 123,116.1 | \$ | 159,267.6 | yes | no | 25/11/2008 | | | | | | | | | |
| kleros preferred funding II | A-1NV | 49858AAC6 | \$ | 791,093.9 | \$ | 449,293.9 | \$ | 374,795.5 | yes | no | 25/11/2008 | BB- | \$725.0 | Caa3 | high grade | goldman | merrill | 01/10/2006 | \$ | 1,000.0 |
| kleros preferred funding II | A-1V | 49858BA0 | \$ | 227.5 | \$ | - | \$ | 107.8 | yes | no | 25/11/2008 | BB- | \$0.3 | Caa3 | high grade | goldman | merrill | 01/10/2006 | | Strategos/Cohen Bros |
| laguna ABS CDO | A1ST | 507161AA5 | \$ | 24,806.9 | \$ | 17,237.0 | \$ | 10,014.0 | yes | no | 18/12/2008 | | \$364.0 | B3 | high grade | soc gen | UBS | 28/10/2004 | \$ | 1,302.6 |
| laguna ABS CDO | A1ST | 507161AA5 | \$ | 393,536.9 | \$ | 273,448.0 | \$ | 158,862.2 | yes | no | 25/11/2008 | | | | | | | | | |
| laguna ABS CDO | CP | 507161AD9 | \$ | 627,515.7 | \$ | 436,027.6 | \$ | 253,374.1 | yes | no | 25/11/2008 | | \$546.0 | withdrawn | high grade | soc gen | UBS | 28/10/2004 | | pimco |
| lakeside CDO II | A-1 | 51210VAA8 | \$ | 90,913.9 | \$ | 25,069.7 | \$ | 35,779.4 | yes | no | 18/12/2010 | | \$641.0 | B1 | high grade | soc gen | UBS | 31/03/2004 | \$ | 1,479.9 |
| lakeside CDO II | A1 | 51210VAA8 | \$ | 81,822.5 | \$ | 23,145.1 | \$ | 32,201.5 | yes | no | 25/11/2008 | | | | | | | 31/03/2004 | | vanderbilt capital advisors |
| lakeside CDO II | A-1 | 51210VAA8 | \$ | 536,392.0 | \$ | 147,911.2 | \$ | 211,098.7 | yes | no | 25/11/2008 | | | | | | | | | |
| lexington capital funding | A-1ANV | 52902TAC0 | \$ | 135,535.6 | \$ | 101,906.1 | \$ | 97,359.1 | yes | no | 25/11/2008 | CCC- | \$129.0 | Ca | mezz | goldman | merrill | 25/10/2005 | \$ | 520.9 |
| lexington capital funding | A-1B | 52902TAE6 | \$ | 169.8 | \$ | - | \$ | 124.5 | yes | no | 25/11/2008 | CCC- | | | | | | | | |
| long hill 2006-1 | A-S1VF | 54266TAA0 | | | | | | | NO | | | D | \$235.0 | withdrawn | mezz | UBS | UBS | 07/03/2006 | \$ | 810.0 |
| long hill 2006-1 | A-S2T | 54266TAB8 | \$ | 125,000.0 | \$ | 118,074.4 | \$ | 111,827.6 | yes | no</ | | | | | | | | | | |

| | | | | | | | | | | | | | | | | | | | | |
|---|-------------------|--------------|----|-------------|----|-----------|----|-----------|-----|-----|------------|------|-----------|------|-----------------------------|---------------|------------|----|-----------------------------|---|
| monroe harbor CDO 2005-1 | A-1B | 610891AB9 | \$ | 344,966.5 | \$ | 285,323.1 | \$ | 181,606.1 | yes | no | 25/11/2008 | CC | \$329.0 | Caa3 | high grade calyon | bear | 15/08/2005 | | vanderbilt capital advisors | |
| montauk point CDO | A-1 | 612180AA7 | \$ | 77,392.8 | \$ | 76,189.6 | \$ | 65,474.0 | yes | no | 25/11/2008 | CC | \$225.0 | C | mezz merrill | merrill | 28/02/2006 | \$ | 401.8 | fortis investments |
| montauk point CDO | A-1 | 612180AA7 | \$ | 155,675.2 | \$ | 149,724.9 | \$ | 131,700.6 | yes | no | 25/11/2008 | | | | mezz HSBC | | | | | |
| neptune 2004-1 | A-1LA | | \$ | 101,950.8 | \$ | 56,375.7 | \$ | 66,152.2 | yes | no | 18/12/2010 | | | | mezz merrill | bear | 27/01/2005 | \$ | 404.5 | chotin asset management |
| neptune 2004-1 | A-1LA | 640699AA2 | \$ | 101,950.8 | \$ | 66,370.0 | \$ | 66,152.2 | yes | no | 25/11/2008 | BBB- | \$180.0 | B3 | mezz soc gen | bear | 27/01/2005 | | | chotin asset management |
| neptune CDO II | A-1 | 640699AA2 | \$ | 148,707.0 | \$ | 101,506.3 | \$ | 111,605.4 | yes | no | 18/12/2010 | CCC | \$141.0 | Ca | mezz merrill | Credit Suisse | 26/07/2005 | \$ | 301.0 | Fund America management corp |
| Orchid II (Orchid Structured Finance CDO I) | A-1 | 68571UAAT | \$ | 81,173.4 | \$ | 41,264.7 | \$ | 39,529.0 | yes | no | 25/11/2008 | A | | B2 | mezz goldman | Lehman | 19/04/2005 | \$ | 300.8 | ST Asset Management (via orchid III- irish) |
| Orient Point CDO | A-INVB | 68619MAQ4 | \$ | 541,913.3 | \$ | 460,605.9 | \$ | 478,690.3 | yes | no | 25/11/2008 | CC | \$630.0 | Ca | high grade goldman | merrill | 25/10/2005 | \$ | 1,505.8 | fortis investments |
| Orient Point CDO | A-INVA | 68619MAL5 | \$ | 639,443.4 | \$ | 458,833.6 | \$ | 453,607.5 | yes | no | 25/11/2008 | CC | \$627.0 | Ca | high grade goldman | merrill | 25/10/2005 | | | fortis investments |
| Orient Point CDO | A-1V | 68619MAJ0 | \$ | 247.0 | \$ | - | \$ | 184.2 | yes | no | 25/11/2008 | CC | \$0.3 | Ca | high grade goldman | merrill | 25/10/2005 | | | fortis investments |
| palisades | A1A | 696399AA2 | \$ | 137,981.3 | \$ | 1,556.3 | \$ | 60,270.0 | yes | no | 25/11/2008 | AA | \$260.0 | Caa1 | mezz deutsche bank | Deutsche Ba | 15/07/2004 | \$ | 629.8 | western asset management |
| palisades | A1A | 696399AA2 | \$ | 171,405.4 | \$ | 53,873.8 | \$ | 74,869.6 | yes | no | 25/11/2008 | | | | rabbobank | | | | | |
| PINEM 2005-A | A1 | 722694AA4 | \$ | 199,847.1 | \$ | 131,899.1 | \$ | 135,371.0 | yes | YES | 25/11/2008 | | | | CORAL | | | | | |
| putnam 2002-1 | A-1MT-a | 746869AA4 | \$ | 167,280.8 | \$ | 61,966.5 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade bank of montreal | goldman | 20/12/2002 | \$ | 2,192.0 | putnam |
| putnam 2002-1 | A-1MT-b | 746869AB2 | \$ | 167,280.8 | \$ | 61,924.3 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade bank of montreal | goldman | 20/12/2002 | | | putnam |
| putnam 2002-1 | A-1MT-c | 746869AC0 | \$ | 167,280.8 | \$ | 62,035.2 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade bank of montreal | goldman | 20/12/2002 | | | putnam |
| putnam 2002-1 | A1It-E (A-1MM-e) | 746869AR7 | \$ | 167,280.8 | \$ | 45,892.4 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade soc gen | goldman | 20/12/2002 | | | putnam |
| putnam 2002-1 | A-1LT-J (A-1MM-i) | 746869BE5 | \$ | 167,280.8 | \$ | 45,892.4 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade soc gen | goldman | 20/12/2002 | | | putnam |
| putnam 2002-1 | A-1LT-D (A-1MM-i) | 746869AP1 | \$ | 167,280.8 | \$ | 45,892.4 | \$ | 59,078.4 | yes | no | 25/11/2008 | AAA | \$310.0 | A1 | high grade soc gen | goldman | 20/12/2002 | | | putnam |
| reservoir funding CDO Ltd. | A1NV | 76112CAB4 | \$ | 292,713.4 | \$ | 171,276.4 | \$ | 162,392.4 | yes | no | 25/11/2008 | | \$274.0 | Caa1 | high grade goldman | merrill | 29/10/2004 | \$ | 502.8 | MBIA Capital management |
| reservoir funding CDO Ltd. | A1VA (A-1-V) | 76112CAA6 | \$ | 78.1 | \$ | - | \$ | 43.3 | yes | no | 25/11/2008 | | \$0.1 | Caa1 | high grade goldman | merrill | 29/10/2004 | | | MBIA Capital management |
| river north 2005-1 (River North CDO) | A-1 | 768277AA3 | \$ | 127,184.1 | \$ | 79,645.2 | \$ | 74,738.4 | yes | no | 25/11/2008 | A | \$145.0 | Caa3 | mezz goldman | JP morgan | 19/01/2005 | \$ | 300.0 | Deerfield Capital Management |
| SRCD0 2005-1A | A1S | 866244AA4 | \$ | 234,186.8 | \$ | 69,368.9 | \$ | 152,277.6 | yes | YES | 25/11/2008 | | | | mezz UBS | | | | | |
| SMSTR 2005-HG1A | A1 | 86565RAA4 | \$ | 696,872.8 | \$ | 415,029.7 | \$ | 449,655.6 | yes | no | 25/11/2008 | | | | Barclays | | | | | |
| saturn ventures 2005-1 | A-1 | 80410RAA4 | \$ | 99,236.2 | \$ | 54,177.3 | \$ | 50,073.6 | yes | no | 25/11/2008 | BBB- | \$64.0 | B3 | mezz goldman | citigroup | 09/06/2005 | \$ | 400.1 | metropolitan west asset management |
| sherwood funding ABS CDO | A1 | 82437RAA9 | \$ | 152,520.9 | \$ | 129,728.4 | \$ | 102,866.3 | yes | no | 25/11/2008 | AAA | \$266.0 | Caa1 | mezz soc gen | JP morgan | 26/10/2004 | \$ | 550.0 | church tavern advisors |
| sherwood funding ABS CDO | A1 | 82437RAA9 | \$ | 142,230.1 | \$ | 102,448.4 | \$ | 95,925.8 | yes | no | 25/11/2008 | | | | rabbobank | | | | | |
| sherwood funding CDO II | A-1 | 82437XAA6 | \$ | 296,485.3 | \$ | 228,425.7 | \$ | 235,372.4 | yes | no | 25/11/2008 | CC | | | mezz goldman | morgan stanl | 15/12/2005 | \$ | 476.0 | church tavern advisors |
| sierra madre | A1A (A-1LT-a) | 82639RAB3 | \$ | 367,717.9 | \$ | 184,590.4 | \$ | 148,150.4 | yes | no | 25/11/2008 | | \$346.0 | Ba3 | high grade soc gen | goldman | 29/07/2004 | \$ | 1,497.0 | western asset management |
| sierra madre | CP (A-1LT-b) | 82639RAA5 | \$ | 926,649.2 | \$ | 436,975.7 | \$ | 372,981.6 | yes | no | 25/11/2008 | | \$818.0 | Ba3 | high grade soc gen | goldman | 29/07/2004 | | | western asset management |
| south coast funding IV | A-1 | 83743TAA2 | \$ | 34,676.9 | \$ | 391.4 | \$ | 10127.01 | yes | no | 18/12/2010 | AA | \$63.0 | Baa1 | mezz merrill | merrill | 06/12/2003 | \$ | 1,000.0 | TCW |
| south coast funding IV | A-1 | 83743TAA2 | \$ | 15,762.2 | \$ | 842.4 | \$ | 4,603.2 | yes | no | 25/11/2008 | | | | mezz soc gen | merrill | 06/12/2003 | | | TCW |
| south coast funding IV | A-1 | 83743TAA2 | \$ | 23,643.3 | \$ | 266.8 | \$ | 6,904.8 | yes | no | 25/11/2008 | | | | mezz merrill | | | | | |
| south coast funding V | A1 | 84129VAA9 | \$ | 106,521.8 | \$ | 3,086.1 | \$ | 40,031.9 | yes | no | 18/12/2010 | AAA | \$156.0 | Baa1 | mezz merrill | merrill | 07/07/2004 | \$ | 1,147.0 | TCW |
| south coast funding V | A1 | 84129VAA9 | \$ | 92,813.9 | \$ | 29,697.9 | \$ | 34,880.4 | yes | no | 25/11/2008 | | | | rabbobank | | | | | |
| south coast funding VII | A-1ANV | 83743YAS2 | \$ | 442,192.2 | \$ | 321,400.7 | \$ | 305,994.3 | yes | no | 25/11/2008 | BB | \$380.0 | Ca | mezz goldman | merrill | 25/05/2005 | \$ | 1,177.3 | TCW |
| south coast funding VII | A-1B | 83743YAB9 | \$ | 142.9 | \$ | - | \$ | 96,899.0 | yes | no | 25/11/2008 | BB | \$0.3 | Ca | mezz goldman | merrill | 25/05/2005 | | | TCW |
| south coast funding VIII | A-1NV | 83743LAC5 | \$ | 264,686.8 | \$ | 202,220.0 | \$ | 213,459.5 | yes | no | 25/11/2008 | CC | \$243.0 | C | mezz goldman | merrill | 25/01/2006 | \$ | 506.5 | TCW |
| south coast funding VIII | A-1V | 83743LAA9 | \$ | 192.1 | \$ | - | \$ | 154.9 | yes | no | 25/11/2008 | CC | \$0.3 | C | mezz goldman | merrill | 25/01/2006 | | | TCW |
| Straits Global ABS CDO I | A-1 | 86258PAA0 | \$ | 94,150.5 | \$ | 941.5 | \$ | 41,044.5 | yes | no | 18/12/2010 | AAA | \$61.0 | Caa3 | mezz merrill | merrill | 28/10/2006 | \$ | 440.0 | Declaration Management & Research |
| streeterville ABS CDO Ltd | A-1 | 863286AA8 | \$ | 431,629.3 | \$ | 149,052.0 | \$ | 182,564.8 | yes | no | 18/12/2010 | | \$508.0 | Ba2 | high grade merrill | merrill | 01/10/2004 | \$ | 998.0 | vanderbilt capital advisors |
| streeterville ABS CDO Ltd | A1 | 863286AA8 | \$ | 132,809.0 | \$ | 48,160.4 | \$ | 56,173.8 | yes | no | 25/11/2008 | | | | high grade soc gen | merrill | 01/10/2004 | | | vanderbilt capital advisors |
| Toro ABS CDO I | A | 891088AA4 | \$ | 409,122.7 | \$ | 225,211.6 | \$ | 223,866.0 | yes | no | 18/12/2010 | B | \$813.0 | Ca | high grade merrill | merrill | 15/07/2005 | \$ | 1,011.1 | Merrill Lynch Investment Managers |
| Toro ABS CDO I | A | 891088AA4 | \$ | 436,466.9 | \$ | 240,263.9 | \$ | 238,828.3 | yes | no | 25/11/2008 | | | | merrill | | | | | |
| summit RMBS CDO I Ltd | A-1S | 866244AA4 | | | | | | | NO | | AA+ | | | | mezz UBS | | 16/02/2005 | \$ | 415.0 | Summit Investment Partners |
| TABS 2005-4 | A | 87337UAA2 | \$ | 248,823.8 | \$ | 244,396.3 | \$ | 178,656.4 | yes | no | 25/11/2008 | CC | \$230.0 | Ca | mezz soc gen | morgan stanl | 26/01/2006 | \$ | 402.0 | Tricadia |
| triaxx prime 2006-1 | A1 | 896005AA3 | \$ | 1,884,578.1 | \$ | 394,250.0 | \$ | 680,364.2 | yes | no | 25/11/2008 | B+ | \$1,804.0 | Caa3 | high grade UBS | ICP securitie | 07/09/2006 | \$ | 2,667.0 | ICP |
| triaxx prime 2006-1 | A1 | 896005AA3 | \$ | 347,159.1 | \$ | 82,320.0 | \$ | 125,330.3 | yes | no | 25/11/2008 | | | | CORAL | | | | | |
| triaxx prime 2006-2 | A-1B1 | 896008AB5 | \$ | 624,552.7 | \$ | 268,873.3 | \$ | 210,699.2 | yes | no | 18/12/2008 | BB | \$728.0 | Caa2 | high grade goldman | ICP Securitie | 14/12/2006 | \$ | 5,000.0 | ICP |
| triaxx prime 2006-2 | A-1B1 | 896008AB5 | \$ | 367,518.2 | \$ | 158,218.6 | \$ | 123,986.0 | yes | no | 25/11/2008 | | | | GOLDMAN | | | | | |
| triaxx prime 2006-2 | A-1B2 | 896008AC3 | \$ | 1,499,850.0 | \$ | 640,669.9 | \$ | 770,828.8 | yes | no | 25/11/2008 | BB | \$1,500.0 | Caa2 | high grade goldman | ICP Securitie | 14/12/2006 | | | ICP |
| triaxx prime 2006-2 | A1A | USG9064WAA48 | \$ | 398,443.9 | \$ | - | \$ | 169,597.2 | yes | YES | 25/11/2008 | | | | Dresdner (Remo Finance) | | | | | |
| VERDE 2005-1A | A1 | 923367AA4 | \$ | 626,262.7 | \$ | 373,431.8 | \$ | 381,727.3 | yes | no | 25/11/2008 | | | | Barclays | | | | | |
| vertical ABS CDO 2006-1 | A-1 | 925345AA8 | | | | | | | NO | | CC | | \$56.0 | C | mezz UBS | UBS | 28/06/2005 | \$ | 798.0 | vertical capital |
| vertical ABS CDO 2006-1 | A1 | 92534EAA9 | \$ | 233,655.5 | \$ | 127,696.6 | \$ | 176,560.8 | yes | YES | 25/11/2008 | | | | mezz UBS | | | | | |
| west coast funding I | A-1a | 952186AA2 | \$ | 1,055,262.0 | \$ | 671,530.5 | \$ | 532,233.0 | yes | no | 25/11/2008 | BB+ | \$776.0 | Ca | mezz goldman | goldman | 26/07/2006 | \$ | 2,700.0 | TCW |
| west coast funding I | A-1b | 952186AB0 | \$ | 300,000.0 | \$ | 202,058.4 | \$ | 226,450.1 | yes | no | 18/12/2008 | CC | \$1,188.0 | C | mezz goldman | goldman | 26/07/2006 | | | TCW |
| west coast funding I | A-1b | 952186AB0 | \$ | 887,850.0 | \$ | 597,991.8 | \$ | 670,178.9 | yes | no | 25/11/2008 | | | | mezz goldman | | | | | |
| Whately CDO I | A-1A | 96254FAA5 | \$ | 153,738.2 | \$ | 53,541.6 | \$ | 93,184.7 | yes | no | 25/11/2008 | BBB+ | \$132.0 | Ba1 | mezz UBS | UBS | | | | |