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From: Van Solkema, Steven (Exchange)
Sent: Thursday, April 19, 2007 9:59 AM
To: #IIGSCS
Subject: SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls

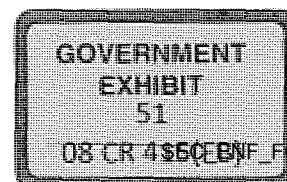
Importance: High

Attachments: SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls

I ran as many of the ABS CDO portfolios we had in our database and added them to the ever-growing list of work that Stu and Annie have been doing manually. Attached are the results. We now have credit model analysis for 92 different ABS CDOs. I've sorted them two ways on two different tabs. First, sorting from best to worst by implied writedown, and, then sorting from best to worst by the weighted avg fair value of the covered portfolio. I've highlighted KLIO I and TALLSHIPS in green as you'll see for obvious reasons.

We're going to continue to add to this list and also have plenty more work to be done as far as creating a principal writedown WAL (rather than start date), automating the whole process, etc... But, I think it's a great start and thanks again to everyone who has been working very hard to get this done in short order.

<<SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls>>



RPT TO WORST	COO NAME	COVERAGE	SCEN 1 CALC		SCEN 1 IMPLIED		SCEN 1 WRITEDOWN		SCEN 3 CALC		SCEN 3 IMPLIED		SCEN 3 WRITEDOWN	
			SCEN 1 PRICE	WRITEDOWNS	WRITEDOWNS	WRITEDOWNS	START	SCEN 3 PRICE	WRITEDOWNS	WRITEDOWNS	WRITEDOWNS	START		
1	UKLO 1	51%	101.18	0.0%	0.0%	0.0%	00/20/07	101.19	0.0%	0.0%	0.0%	00/20/07		
2	UBRTY 2005-1A B	61%	100.82	0.0%	0.0%	0.0%	06/26/13	100.44	0.0%	0.0%	0.0%	02/23/13		
3	3LPTN 2004-1A A2	58%	101.11	0.0%	0.0%	0.0%	08/10/09	101.11	0.0%	0.0%	0.0%	24/12/05		
4	KENT 2005-1A B	62%	101.02	0.0%	0.0%	0.0%	04/14/14	101.03	0.0%	0.1%	0.1%	02/27/14		
5	PARAG 2004-1A A	55%	101.03	0.0%	0.1%	0.1%	04/25/18	101.00	0.0%	0.1%	0.1%	02/12/18		
6	5LPTN 2005-2A C1A	59%	101.02	0.0%	0.1%	0.1%	09/22/21	101.03	0.0%	0.1%	0.1%	04/19/21		
7	7LTF 2005-1A A2	59%	100.54	0.0%	0.1%	0.1%	05/24/21	100.55	0.1%	0.1%	0.1%	11/21/20		
8	BWMC 2005-1A A2	63%	104.99	0.3%	0.3%	0.3%	01/09/12	105.17	0.3%	0.3%	0.3%	03/13/13		
9	NDQVE 2004-2A E	61%	103.59	1.2%	1.5%	1.5%	11/03/10	102.79	2.1%	2.8%	2.8%	12/04/10		
10	BELLE HAYEN 2005-1	60%	94.05	1.0%	1.7%	1.7%	09/11/09	93.65	1.3%	2.1%	2.1%	11/02/09		
11	START 2005-BAD	68%	101.79	1.9%	1.9%	1.9%	10/24/11	101.26	2.3%	2.7%	2.7%	07/05/11		
12	STRADE IR C	68%	101.77	1.5%	2.3%	2.3%	08/19/12	101.30	1.9%	2.7%	2.7%	01/17/13		
13	DUKE 9 A3V	72%	95.72	2.1%	2.7%	2.7%	05/29/13	74.36	2.7%	3.5%	3.5%	12/05/12		
14	TALLSHIPS 05-1	69%	103.91	2.0%	3.0%	3.0%	04/09/12	102.29	3.5%	5.1%	5.1%	04/24/12		
15	SCF 5A A3	50%	100.99	1.7%	3.3%	3.3%	11/05/09	100.38	1.9%	3.7%	3.7%	05/05/09		
16	DAWN MEEZL	70%	79.39	2.3%	3.3%	3.3%	09/29/13	78.45	4.7%	5.7%	5.7%	01/02/12		
17	VERTICAL ABS 06-1	60%	95.99	2.3%	3.1%	3.1%	06/09/11	84.19	5.0%	6.0%	6.0%	12/20/11		
18	START 2005-AA A1	65%	101.79	3.0%	3.5%	3.5%	07/14/10	100.86	3.7%	4.3%	4.3%	09/22/10		
19	GAMBER 3 C	78%	90.75	2.8%	3.7%	3.7%	11/18/11	78.94	4.8%	5.8%	5.8%	12/23/11		
20	GAMBER 3 C	53%	99.15	2.0%	3.7%	3.7%	06/10/10	87.82	3.0%	5.7%	5.7%	11/24/09		
21	ORCHO 2004-2A A1	69%	101.53	2.8%	4.1%	4.1%	07/27/13	99.41	4.8%	6.9%	6.9%	02/12/12		
22	NDQVE 2005-1A C	62%	101.00	2.5%	4.1%	4.1%	07/29/10	99.88	2.5%	4.1%	4.1%	10/12/10		
23	NORTH 2005-7A B1	59%	98.74	2.9%	4.1%	4.1%	02/07/11	96.89	3.9%	5.9%	5.9%	12/01/09		
24	DUNML 2004-1A C	63%	100.79	3.0%	4.4%	4.4%	08/30/08	100.53	3.3%	4.9%	4.9%	06/20/10		
25	LEBTS 2006-1A A2	70%	102.10	3.3%	4.9%	4.9%	05/30/12	99.30	5.9%	8.0%	8.0%	12/21/11		
26	NEPTN 2004-1A B1L	65%	99.92	3.1%	4.9%	4.9%	11/23/10	98.81	3.9%	5.5%	5.5%	08/25/10		
27	STAK 2005-1A B	66%	100.53	4.7%	4.9%	4.9%	01/24/09	99.71	5.4%	5.7%	5.7%	12/23/08		
28	NOE 6 PREF	71%	103.73	3.9%	5.0%	5.0%	02/27/13	99.21	4.4%	5.1%	5.1%	07/05/12		
29	SCF 1A B	50%	100.47	2.7%	5.3%	5.3%	03/24/08	100.35	2.8%	5.6%	5.6%	01/27/08		
30	FTDRS 2005-1A B1L	70%	103.92	3.8%	5.4%	5.4%	12/24/13	99.81	4.6%	5.5%	5.5%	22/21/13		
31	CAPMK 2005-5A A1	71%	99.55	4.0%	5.7%	5.7%	11/25/09	97.97	5.4%	7.0%	7.0%	05/03/09		
32	PS 2A A2	64%	99.58	3.2%	5.0%	5.0%	10/22/08	98.24	3.9%	7.0%	7.0%	10/12/08		
33	START 2005-AA A2	67%	103.37	5.2%	5.2%	5.2%	07/18/11	103.30	6.9%	7.8%	7.8%	04/09/11		
34	CRHMZ 2004-2A C	67%	103.41	5.0%	5.0%	5.0%	07/09/13	97.64	9.7%	11.7%	11.7%	06/10/11		
35	BUGHN 2004-1A A1J	71%	100.40	4.5%	6.1%	6.1%	01/13/14	98.21	6.9%	9.9%	9.9%	01/04/13		
36	SYRHM 2004-10A D	98%	98.80	7.1%	7.2%	7.2%	07/04/09	97.53	8.1%	8.0%	8.0%	11/23/08		
37	FRDQ 2004-1A C	69%	100.78	5.1%	7.1%	7.1%	05/23/15	97.45	7.2%	10.1%	10.1%	11/17/12		
38	XCOBQ 2004-2A D	61%	94.90	4.2%	7.7%	7.7%	02/02/11	88.11	8.4%	10.4%	10.4%	10/15/10		
39	STRAQ 2004-2A C1	76%	98.02	4.3%	8.3%	8.3%	09/13/11	96.58	7.5%	9.8%	9.8%	04/03/11		
40	ORIGN 2005-1	61%	95.94	5.2%	8.1%	8.1%	11/09/12	72.70	7.8%	12.4%	12.4%	11/02/10		
41	GLCR 2005-2A A2	63%	97.72	5.3%	8.4%	8.4%	10/18/11	97.23	5.8%	9.0%	9.0%	09/15/11		
42	DUKER 2004-7A 2	70%	99.17	3.9%	8.5%	8.5%	09/19/15	98.02	6.7%	9.6%	9.6%	07/29/15		
43	CLADER III C	61%	97.72	4.9%	9.8%	9.8%	04/09/13	97.26	5.8%	9.1%	9.1%	02/17/13		
44	GEMSTONE 05-2	64%	81.65	5.9%	8.9%	8.9%	02/18/11	73.99	6.2%	10.4%	10.4%	12/10/10		
45	OCTAN 2004-1A A2A	69%	99.88	6.2%	9.2%	9.2%	07/09/11	98.45	11.4%	12.9%	12.9%	12/31/10		
46	MREEF 2005-1A A1L	62%	98.28	5.9%	9.5%	9.5%	11/25/12	95.33	7.1%	11.5%	11.5%	07/03/12		
47	NOE7 7A E	64%	98.91	6.5%	9.8%	9.8%	02/20/12	94.77	9.8%	15.0%	15.0%	04/04/11		
48	DDQVE 2004-1A B	53%	97.40	5.9%	10.0%	10.0%	08/05/11	95.02	6.7%	11.5%	11.5%	01/13/11		
49	VROD 2004-1A A3	69%	98.53	6.5%	10.3%	10.3%	11/20/11	92.57	14.5%	17.5%	17.5%	02/27/11		
50	WON 2004-1	67%	97.75	6.9%	10.2%	10.2%	01/09/11	95.27	11.8%	13.4%	13.4%	05/21/10		
51	SANDS 2004-1A B	70%	97.03	6.0%	10.5%	10.5%	01/29/08	96.44	8.2%	10.8%	10.8%	05/23/08		
52	TABS 2005-4A E	64%	96.85	6.7%	10.5%	10.5%	01/15/12	94.28	8.8%	13.5%	13.5%	04/10/11		
53	MDDO 2004-1A C	67%	97.82	7.3%	11.0%	11.0%	02/07/10	96.17	8.7%	13.1%	13.1%	05/03/10		
54	MKP 3A COMA	62%	96.50	8.7%	11.1%	11.1%	08/19/10	93.31	8.5%	13.8%	13.8%	05/31/10		
55	GLCR 2004-1A A1	74%	98.01	8.2%	11.1%	11.1%	12/02/11	95.82	9.2%	12.5%	12.5%	10/01/11		

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56	LAGUNA SECA 07-1	65%	96.82	7.3%	11.1%	12/27/10	23.47	9.9%	13.7%	06/29/10
57	ISCHUS II	51%	73.72	5.8%	11.4%	03/17/11	65.97	9.3%	16.2%	01/23/11
58	OCTAN 2006-2A ADA	82%	97.85	9.4%	11.5%	05/21/11	88.02	17.4%	20.8%	08/15/10
59	LMILL 2006-1A A2	78%	85.25	9.0%	11.5%	06/20/11	93.13	10.8%	13.3%	03/14/11
60	CLACIER IV	68%	80.41	8.1%	12.0%	07/11/12	78.19	9.1%	13.5%	10/12/11
61	NEPTN 2006-3	72%	78.85	8.7%	12.1%	11/01/10	75.93	10.7%	15.0%	07/13/10
62	HOGDO 2005-1A B	81%	98.15	13.2%	12.7%	04/29/11	95.29	12.8%	15.5%	11/19/10
63	MIDOR 2004-1A A1F	82%	84.58	10.8%	13.2%	01/04/11	88.43	16.3%	20.3%	08/07/10
64	KNALL 2005-1A A2	62%	91.75	8.1%	13.8%	09/25/10	91.00	8.3%	11.8%	10/22/10
65	SUMMER STREET 05-1	48%	79.01	5.4%	14.0%	09/23/10	75.25	7.4%	16.2%	04/24/10
66	WVYL 2006-1A A1	72%	95.41	13.1%	14.0%	02/22/11	91.35	13.5%	18.7%	09/27/10
67	SCORP 2005-1A A2A	81%	94.80	11.5%	14.2%	10/20/11	89.84	15.5%	19.0%	10/04/11
68	CHERRY CREEK	74%	74.55	10.9%	14.8%	05/07/11	72.23	12.2%	17.2%	08/19/10
69	SCF 2A A1	81%	91.25	8.9%	14.7%	05/25/10	89.74	10.0%	16.5%	04/11/10
70	WHTL 2004-1A A2	51%	92.21	7.9%	15.4%	11/05/12	88.81	9.5%	14.8%	04/04/12
71	KNOLL 2004-1A A2	57%	93.31	8.4%	15.5%	10/27/10	89.01	11.7%	20.8%	05/02/10
72	AVNTI 2006-1A A1	72%	93.76	12.2%	15.7%	11/04/11	88.58	16.0%	20.7%	09/24/10
73	CDL 19A C	66%	92.01	11.1%	19.2%	04/05/11	89.59	13.0%	19.5%	02/04/11
74	LRAC 2005-1A C	81%	93.43	14.4%	17.7%	03/18/11	86.50	23.2%	25.0%	10/19/10
75	DEFUS 04-1A B	85%	90.72	15.4%	18.1%	10/23/10	85.82	20.0%	23.5%	10/05/11
76	CS2SF 2006-1A A1	66%	91.58	16.1%	18.8%	01/20/11	82.53	23.5%	27.2%	08/12/10
77	ACAS 2009-1A A1/A	75%	91.51	14.3%	18.2%	02/15/10	89.50	16.8%	22.1%	10/05/10
78	ANNAS 2004-1A 1	78%	97.33	15.8%	20.0%	01/05/11	95.71	16.8%	21.7%	05/15/10
79	DUKEF 2003-SA 3	79%	91.25	15.3%	20.8%	09/14/15	87.54	18.9%	24.0%	04/13/15
80	MOES SA 3	80%	90.00	14.5%	21.1%	08/07/11	84.54	17.9%	24.5%	01/10/11
81	TABS 2005-2A B	87%	89.27	17.1%	25.3%	05/28/12	87.26	34.0%	50.1%	09/27/10
82	GEMSTONE 04-3	75%	84.31	19.9%	25.0%	04/21/10	79.15	23.5%	31.2%	05/17/10
83	COMMO 2006-SA A1B	61%	84.50	18.1%	30.1%	12/27/10	72.11	24.7%	40.8%	05/25/10
84	WESS 2006-1A B1L	74%	81.54	24.9%	33.7%	07/10/11	84.55	37.5%	50.8%	09/04/10
85	ACAS 2006-2A A3L	69%	70.03	27.9%	40.8%	07/10/10	60.58	34.7%	50.8%	04/23/10
86	TABS 2004-SA A1J	77%	70.78	33.4%	43.9%	10/06/10	58.65	42.1%	53.0%	05/02/10
87	JOYTHON 07-1	94%	73.00	28.0%	43.8%	10/28/11	64.50	33.8%	52.8%	02/14/10
88	ACA ABS 2007-1	54%	57.44	27.0%	52.9%	07/24/10	11.03	31.7%	73.9%	02/02/11
89	STACK 2007-2	61%	57.00	35.1%	57.1%	05/01/10	41.75	45.3%	75.7%	02/22/10
90	STACK 2007-1	59%	55.54	34.2%	58.5%	09/18/10	43.95	37.7%	64.2%	03/19/10
91	ADAMS SQUARE 07-2	50%	61.35	29.1%	58.7%	04/06/12	33.54	34.7%	69.2%	05/05/11

BEST TO WORST	COO NAME	COVERAGE %	SCEN 1 PRICE	SCEN 1 CALC WRITEDOWN	SCEN 1 TIMED WRITEDOWN	SCEN 1 WRITEDOWN START	SCEN 5 PRICE	SCEN 5 CALC WRITEDOWN	SCEN 5 IMPLIED WRITEDOWN	SCEN 5 WRITEDOWN START
1	BWOC 2006-1A A2	87%	104.99	0.3%	0.3%	01/09/12	105.17	0.3%	0.3%	02/19/13
2	ALLSHIPS 06-1	86%	103.71	2.0%	3.0%	04/09/12	102.29	3.5%	5.1%	02/25/13
3	INDG & PREF	71%	103.75	3.2%	5.0%	02/27/13	99.21	4.1%	6.1%	07/05/12
4	INGOVE 2006-2A E	61%	103.59	1.2%	1.5%	11/03/10	102.78	2.1%	2.6%	12/04/10
5	GRUMZ 2006-2A C	57%	103.41	5.0%	5.0%	07/03/13	97.84	9.7%	11.7%	09/10/11
6	START 2006-AA A2	37%	103.37	5.2%	5.0%	07/18/11	103.00	6.8%	7.8%	04/09/11
7	LBRTS 2006-1A A2	72%	102.10	3.3%	4.4%	05/30/12	99.30	5.9%	8.2%	12/26/11
8	START 2006-3A D	88%	101.79	1.0%	1.9%	10/24/11	101.25	2.3%	2.7%	07/26/11
9	START 2006-AA A1	35%	101.79	3.0%	3.5%	07/14/10	100.85	3.7%	4.2%	09/23/10
10	STRADE 18 C	68%	101.27	1.5%	2.3%	05/18/12	101.30	1.9%	2.7%	01/17/13
11	ORCHD 2006-3A A1	67%	101.53	0.2%	4.1%	07/27/13	98.41	4.8%	5.9%	03/10/12
12	KLOE	51%	101.18	9.0%	0.0%	03/08/07	101.19	0.0%	0.0%	03/08/07
13	PTR 2004-1A A2	58%	101.11	0.2%	0.0%	08/19/25	101.11	0.0%	0.0%	04/10/25
14	PARAG 2004-1A A	35%	101.03	0.2%	0.1%	04/29/18	101.00	0.0%	0.1%	02/12/18
15	SENT 2005-1A B	63%	101.02	0.2%	0.0%	04/18/14	101.03	0.0%	0.1%	02/27/14
16	PTR 2005-2A C1A	59%	101.02	0.0%	0.1%	05/22/21	101.03	0.0%	0.1%	04/19/21
17	INGOVE 2005-1A C	62%	101.00	2.5%	4.1%	07/03/10	99.98	2.5%	4.1%	10/12/10
18	SCF 5A A3	52%	100.98	1.7%	3.2%	11/06/09	100.38	1.9%	3.7%	08/25/09
19	FTRB 2006-1A B1L	70%	100.92	3.8%	5.2%	12/04/13	99.81	4.6%	6.5%	03/21/13
20	LIBTY 2005-1A B	61%	100.82	3.0%	0.0%	06/05/13	100.44	0.0%	0.0%	02/23/13
21	DUNHL 2004-1A C	59%	100.79	3.0%	4.1%	08/06/09	100.93	3.3%	4.2%	05/29/10
22	NGOD 2006-1A C	59%	100.75	3.1%	7.4%	05/23/15	97.45	7.2%	10.4%	11/17/12
23	PLAF 2006-1A A2	59%	100.54	0.0%	0.1%	05/14/21	100.55	0.1%	0.1%	11/21/20
24	STAK 2005-1A B	66%	100.53	4.7%	4.9%	11/24/09	99.71	5.1%	5.7%	10/23/08
25	SCF 1A B	60%	100.47	2.7%	5.3%	03/24/08	100.25	2.8%	5.6%	01/27/08
26	BUCHN 2006-1A A1J	71%	100.40	4.5%	5.4%	01/19/14	98.24	5.7%	6.8%	01/04/13
27	NGSD 2006-2A D	61%	99.90	5.2%	7.7%	02/02/11	98.11	8.1%	10.4%	10/15/10
28	OCTAN 2006-1A A2A	69%	99.88	8.2%	9.2%	07/09/11	96.46	11.4%	12.9%	12/30/10
29	HEP 7M 2004-1A B1L	65%	99.82	3.1%	4.0%	11/23/10	98.81	3.9%	5.3%	05/25/10
30	PS 2A A2	54%	99.68	0.2%	6.0%	10/22/08	98.24	0.9%	7.3%	10/12/08
31	CARMA 2006-8A A1	71%	99.65	4.0%	5.7%	11/25/09	97.67	5.4%	7.6%	04/20/09
32	DUKEP 2004-7A 2	70%	99.17	5.9%	8.9%	20/12/16	10.02	6.7%	9.6%	07/29/15
33	INDEP 7A E	64%	98.91	5.7%	9.8%	02/20/12	94.79	9.4%	15.0%	08/04/11
34	SYRAM 2004-10A D	66%	98.80	7.1%	7.2%	07/04/09	97.50	8.4%	8.6%	11/23/08
35	NORTH 2006-7A B1	62%	98.74	2.8%	4.1%	02/07/11	96.88	3.6%	5.0%	12/07/09
36	HRGD 2006-1A A3	63%	98.63	8.5%	10.3%	11/20/11	92.67	14.3%	17.5%	02/27/11
37	STRAG 2004-2A C1	78%	98.32	5.3%	3.3%	06/12/11	96.68	7.5%	9.3%	04/20/11
38	MREEP 2005-1A A1L	62%	98.28	5.9%	2.5%	11/29/12	95.33	7.1%	11.5%	07/03/12
39	OLCR 2006-1A A1	74%	98.01	8.2%	11.1%	12/02/11	96.82	9.2%	12.5%	10/01/11
40	OCTAN 2006-2A A3A	62%	97.85	7.9%	11.5%	05/21/11	88.02	17.4%	20.8%	08/15/10
41	MLCDO 2006-1A C	57%	97.82	7.3%	11.2%	02/07/10	95.17	9.7%	13.1%	06/23/10
42	KICN 2006-9 1	67%	97.78	3.2%	10.3%	01/20/11	95.27	11.5%	13.4%	08/21/10
43	OLCER III C	67%	97.72	4.9%	8.8%	04/29/13	97.25	5.2%	9.1%	02/17/13
44	OLCR 2005-3A A2	63%	97.72	5.3%	2.4%	12/19/11	97.00	5.9%	9.0%	09/15/11
45	COOVE 2004-1A B	59%	97.40	5.0%	10.0%	08/05/11	96.02	4.7%	11.5%	01/18/11
46	SANDS 2004-1A B	77%	97.33	8.0%	10.5%	01/29/08	96.48	8.1%	10.8%	04/23/08
47	TABS 2005-4A E	64%	96.95	5.7%	10.5%	01/15/12	94.28	8.6%	13.5%	04/10/11
48	LAGUNA SECA 07-1	65%	96.82	7.3%	11.1%	12/27/10	93.47	8.9%	13.7%	06/20/10
49	KRP 3A COMA	62%	96.50	5.7%	11.1%	08/19/10	93.31	8.5%	13.8%	05/31/10
50	DHGD 2005-1A B	61%	96.15	10.2%	12.7%	04/29/11	95.20	12.0%	15.3%	11/18/10
51	RYL 2006-1A A1	72%	95.41	19.1%	14.2%	02/20/11	91.35	13.5%	18.7%	09/27/10
52	LHLL 2004-1A A2	78%	95.26	9.0%	11.5%	08/20/11	93.13	10.8%	13.8%	02/14/11
53	SCORP 2006-1A A2A	61%	94.80	11.5%	14.2%	10/20/11	89.84	15.5%	19.0%	12/04/11
54	MIDOR 2006-1A A1F	60%	94.58	13.6%	13.2%	01/04/11	88.43	16.3%	20.2%	08/07/10
55	CHERRY CREEK	71%	94.55	10.2%	14.8%	06/07/11	92.23	12.2%	17.2%	08/19/10

56 BELLE HAVEN 2005-1	50%	94.95	1.0%	1.7%	09/14/09	93.65	1.0%	2.1%	11/03/09
57 AINTEI 2006-1A A1	77%	92.78	12.2%	15.7%	11/04/11	88.58	16.0%	20.7%	09/24/10
58 LBRAC 2006-1A C	81%	79.43	14.4%	17.7%	02/19/11	86.50	20.2%	25.0%	11/11/10
59 KNOLL 2004-1A A2	57%	93.31	8.8%	15.5%	10/07/10	88.01	11.7%	20.8%	05/03/10
60 WHTL 2004-1A A2	51%	92.21	7.9%	15.4%	11/05/12	88.91	9.5%	18.0%	04/09/12
61 CBCL 15A C	56%	92.01	11.1%	18.8%	04/05/11	89.89	13.0%	19.6%	02/04/11
62 WALL 2006-1A A2	50%	91.78	8.1%	13.6%	05/25/10	91.03	8.7%	13.8%	10/03/10
63 GOLF 2006-1A A1	55%	91.58	18.1%	18.0%	01/29/11	82.53	23.5%	27.2%	08/12/10
64 ACBS 2006-1A A1L	75%	91.51	14.2%	18.9%	02/16/10	89.60	16.9%	22.4%	10/05/10
65 SCF 2A A1	51%	91.25	9.9%	14.7%	05/25/10	89.74	10.0%	16.5%	04/11/10
66 DUKE 2003-5A 1	79%	91.25	16.2%	20.2%	04/14/15	87.54	18.9%	24.0%	04/15/15
67 CETUS 06-1A B	55%	90.72	15.1%	18.1%	10/23/10	88.62	20.0%	23.5%	12/06/11
68 NDS 5A B	58%	90.00	14.5%	21.4%	08/07/11	84.54	17.9%	25.5%	01/01/11
69 TABS 2005-3A B	67%	89.27	17.1%	25.3%	05/27/12	87.25	34.0%	50.4%	08/27/10
70 CAMBER 3 C	50%	89.15	2.0%	3.7%	05/10/10	87.82	3.0%	5.7%	11/24/09
71 DUMAN 2004-1A I	78%	87.53	15.5%	20.2%	01/09/11	85.71	16.8%	21.7%	06/15/10
72 VERTICAL ABS 06-1	82%	85.95	2.3%	3.4%	08/08/11	84.19	5.0%	5.0%	12/03/11
73 DUKE 2 ABV	72%	85.72	2.1%	2.8%	05/29/13	74.35	2.7%	3.3%	12/05/12
74 COMMO 2006-5A A1B	61%	84.50	19.3%	30.1%	10/27/10	72.11	24.7%	40.0%	08/23/10
75 GEMSTONE 0A 5	76%	84.31	19.9%	28.3%	04/21/10	79.15	23.5%	31.2%	06/17/10
76 WEBS 2006-1A B1L	74%	81.54	21.9%	33.7%	07/10/11	64.54	31.5%	50.0%	09/09/10
77 GEMSTONE 0A 2	64%	81.48	5.0%	8.0%	02/18/11	79.99	6.8%	10.4%	12/10/10
78 CAMBER 3 C	75%	80.75	2.8%	3.7%	11/19/11	78.64	4.8%	5.2%	12/25/11
79 GLADER IV	59%	80.41	8.1%	12.0%	07/11/12	78.18	9.1%	13.5%	10/12/11
80 CARM MEZZ I	70%	79.59	2.3%	3.3%	05/25/13	75.45	4.7%	6.7%	01/20/12
81 SUMMER STREET 0A-1	45%	79.01	6.4%	14.0%	05/03/10	75.25	7.4%	15.2%	04/24/10
82 NEPTN 2006-3	72%	78.85	3.7%	10.1%	11/01/10	75.73	10.7%	15.0%	07/15/10
83 ORION 2006-1	63%	75.04	5.2%	8.4%	10/29/12	72.79	7.0%	12.1%	11/21/12
84 USOHUS II	51%	73.70	5.0%	11.4%	03/17/11	68.97	9.3%	15.2%	01/23/11
85 OXFORDON 07-1	64%	73.00	26.0%	43.2%	10/29/11	64.50	33.8%	52.8%	03/11/10
86 TABS 2006-5A A1J	77%	70.78	33.4%	43.2%	10/04/10	58.66	42.1%	55.0%	05/02/10
87 ADAMS 2004-2A A3L	69%	70.01	27.3%	40.8%	07/10/10	50.58	34.7%	50.8%	04/02/10
88 ADAMS SQUARE 07-2	50%	61.35	29.4%	58.9%	04/05/12	53.84	34.7%	59.8%	06/05/11
89 ACA ABS 2007-1	61%	57.44	17.3%	52.9%	07/14/10	41.63	37.9%	79.9%	02/20/11
90 STACK 2007-2	61%	57.02	15.1%	57.1%	05/01/10	41.76	15.3%	73.7%	12/20/10
91 STACK 2007-1	59%	55.64	14.3%	58.5%	09/18/10	43.95	17.7%	64.2%	03/15/10