

CUSIP	Bondname	Shelf	Product Type	Current Coupon Type	Avg. Life	Eval Px.	Eval Spread	Vintage	Current Face	S&P Rating	Rating Bucket
04541GVK5	ABSHE 2006-HE1 A4	ABSHE	SUBPRIME	FLT	13.0	89.0	147	2005	\$4,000,000	BB-	NIG
04541GVL3	ABSHE 2006-HE1 M1	ABSHE	SUBPRIME	FLT	19.0	76.0	243	2005	\$5,522,000	CCC	NIG
00437NAH5	ACCR 2006-2 M4	ACCR	SUBPRIME	FLT	22.0	0.0	400	2006	\$9,300,000	D	NIG
004421UB7	ACE 2005-HE7 A2D	ACE	SUBPRIME	FLT	2.5	97.4	168	2005	\$12,144,127	BB	NIG
004421WQ2	ACE 2006-HE1 A2D	ACE	SUBPRIME	FLT	10.1	88.1	205	2005	\$4,000,000	CCC	NIG
004421WR0	ACE 2006-HE1 M1	ACE	SUBPRIME	FLT	9.1	26.6	56	2005	\$7,000,000	CC	NIG
004421YW7	ACE 2006-HE2 M1	ACE	SUBPRIME	FLT	8.1	0.8	7259	2006	\$1,402,549	D	NIG
004421UU5	ACE 2006-NC1 M1	ACE	SUBPRIME	FLT	15.2	58.6	248	2005	\$2,000,000	CCC	NIG
00442PAG5	ACE 2006-OP1 M1	ACE	SUBPRIME	FLT	7.5	14.7	345	2006	\$2,000,000	CCC	NIG
03072SS63	AMSI 2005-R10 M1	AMSI	SUBPRIME	FLT	6.5	91.2	192	2005	\$15,000,000	BBB+	IG
03072SU94	AMSI 2005-R11 M1	AMSI	SUBPRIME	FLT	7.9	88.2	220	2005	\$4,480,000	BBB	IG
03072SV44	AMSI 2005-R11 M4	AMSI	SUBPRIME	FLT	21.2	59.2	430	2005	\$10,450,000	CCC	NIG
03072SX42	AMSI 2006-R1 M1	AMSI	SUBPRIME	FLT	7.6	84.3	269	2006	\$6,000,000	BB+	NIG
03072SZ73	AMSI 2006-R2 M1	AMSI	SUBPRIME	FLT	10.4	78.9	299	2006	\$5,000,000	B-	NIG
03072S2A2	AMSI 2006-R2 M4	AMSI	SUBPRIME	FLT	3.7	5.2	992	2006	\$5,000,000	CC	NIG
040104QQ7	ARSI 2005-W5 M1	ARSI	SUBPRIME	FLT	2.2	2.4	1384	2005	\$10,937,425	D	NIG
0738795C8	BSABS 2005-EC1 M1	BSABS	SUBPRIME	FLT	1.6	94.6	393	2005	\$14,028,000	A-	IG
0738795Q7	BSABS 2005-HE12 M1	BSABS	SUBPRIME	FLT	2.2	92.7	392	2005	\$14,400,000	BB+	NIG
07388CAE0	BSABS 2006-HE5 M1	BSABS	SUBPRIME	FLT	13.5	65.6	420	2006	\$7,200,000	CCC	NIG
14453EAE2	CARR 2006-RFC1 M1	CARR	SUBPRIME	FLT	20.1	65.0	332	2006	\$6,000,000	CCC	NIG
81375WHL3	CBASS 2006-CB1 M1	CBASS	SUBPRIME	FLT	0.3	0.1	1486	2005	\$455,193	D	NIG
17307GQQ4	CMLTI 2005-HE1 M2	CMLTI	SUBPRIME	FLT	0.3	99.4	258	2005	\$1,423,757	AAA	IG
17307GP51	CMLTI 2005-HE4 A2D	CMLTI	SUBPRIME	FLT	3.1	97.3	127	2005	\$21,857,960	BBB+	IG
17307G4Z8	CMLTI 2006-HE1 M4	CMLTI	SUBPRIME	FLT	17.2	59.5	474	2005	\$7,204,000	CC	NIG
17307GZ50	CMLTI 2006-WMC1 A2D	CMLTI	SUBPRIME	FLT	4.6	92.9	235	2005	\$12,804,381	CCC	NIG
126670HH4	CWL 2005-13 3AV4	CWL	SUBPRIME	FLT	4.5	90.7	265	2005	\$8,000,000	B-	NIG
126670RD2	CWL 2005-17 MV1	CWL	SUBPRIME	FLT	14.6	78.5	255	2006	\$12,200,000	CCC	NIG
126673W24	CWL 2005-6 M1	CWL	SUBPRIME	FLT	0.7	99.6	114	2005	\$3,694,308	BBB+	IG
126670TW8	CWL 2006-1 MV1	CWL	SUBPRIME	FLT	10.8	33.0	927	2006	\$4,562,835	D	NIG
232422AF2	CWL 2006-7 M1	CWL	SUBPRIME	FLT	5.1	36.5	310	2006	\$710,015	D	NIG
22237JAF4	CWL 2006-BC2 M1	CWL	SUBPRIME	FLT	11.9	73.3	357	2006	\$5,000,000	CCC	NIG
126697AE1	CWL 2007-12 2A3	CWL	SUBPRIME	FLT	5.3	85.6	412	2007	\$2,000,000	CCC	NIG
12669LAF7	CWL 2007-6 M1	CWL	SUBPRIME	FLT	0.7	0.3	2076	2007	\$1,438,058	D	NIG
30246QBC6	FBRSI 2005-3 M1	FBRSI	SUBPRIME	FLT	19.3	57.5	116	2005	\$12,550,000	CCC	NIG
35729PMF4	FHLT 2005-D M1	FHLT	SUBPRIME	FLT	18.3	70.1	243	2005	\$8,000,000	CCC	NIG
35729PND8	FHLT 2005-E M1	FHLT	SUBPRIME	FLT	12.9	52.0	6	2005	\$15,000,000	CCC	NIG
31659TFA8	FMIC 2006-1 M1	FMIC	SUBPRIME	FLT	23.5	0.0	400	2006	\$3,000,000	D	NIG
31659TFD2	FMIC 2006-1 M4	FMIC	SUBPRIME	FLT	23.5	0.0	400	2006	\$7,000,000	D	NIG
32113JAV7	FNLC 2005-2 M1	FNLC	SUBPRIME	FLT	5.6	94.0	184	2005	\$4,800,000	BBB+	IG
32113JCG8	FNLC 2005-4 A4	FNLC	SUBPRIME	FLT	10.4	88.2	199	2005	\$10,000,000	B-	NIG
362341ZA0	GSAMP 2005-HE5 A2D	GSAMP	SUBPRIME	FLT	0.5	99.3	185	2005	\$2,257,695	AA+	IG
362341G45	GSAMP 2005-HE6 M1	GSAMP	SUBPRIME	FLT	6.5	90.1	223	2005	\$14,355,000	BB	NIG
3623414T3	GSAMP 2006-HE1 M1	GSAMP	SUBPRIME	FLT	14.5	77.1	272	2005	\$7,500,000	B	NIG
36244KAF2	GSAMP 2006-HE3 M1	GSAMP	SUBPRIME	FLT	7.6	15.8	354	2006	\$2,748,230	D	NIG
437084SV9	HEAT 2006-2 2A4	HEAT	SUBPRIME	FLT	8.2	89.5	213	2005	\$17,100,000	B-	NIG
456606JP8	INABS 2005-D M1	INABS	SUBPRIME	FLT	19.3	61.3	398	2005	\$11,200,000	CCC	NIG
46628RAJ4	JPMAC 2006-ACC1 M4	JPMAC	SUBPRIME	FLT	1.7	5.2	-2749	2006	\$1,921,373	D	NIG
46629TAD2	JPMAC 2006-CH1 A4	JPMAC	SUBPRIME	FLT	1.4	98.1	153	2006	\$4,281,459	BBB	IG
46628MAG1	JPMAC 2006-CW1 M1	JPMAC	SUBPRIME	FLT	12.2	74.6	316	2006	\$3,000,000	CCC	NIG
46628MAK2	JPMAC 2006-CW1 M4	JPMAC	SUBPRIME	FLT	0.1	0.0	5675	2006	\$840,430	D	NIG
46626LFN5	JPMAC 2006-FRE1 M1	JPMAC	SUBPRIME	FLT	7.0	75.6	480	2005	\$10,000,000	CCC	NIG
46626LHV5	JPMAC 2006-WMC1 M1	JPMAC	SUBPRIME	FLT	7.0	19.5	392	2006	\$3,370,392	D	NIG
								Total	\$366,139,187		