FCIC -- CITI CDO LIST
(All numbers in $ [ ] Millions)

	Cash CDO^2	15-Mar-07	1,042.70	888 Tactical Fund, Ltd. (Cayman Islands)	Harding Advisory LLC (Delaware)
	Cash Mezz	8-Mar-07	1,022.05	Adams Square Funding II Ltd., (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (NY)
	Cash HG	29-Mar-07	3,001.30	Armitage ABS CDO, Ltd. (Cayman Islands)	Vanderbilt Capital Advisors, LLC (Delaware)
	LP	16-May-05	1,004.10	Athos Funding Ltd. (Cayman Islands)	Terwin Money Mgmt LLC
	Cash Mezz	22-Jun-06	397.50	Avanti Funding 2006-1, Ltd (Cayman Islands)	Vero Capital Management LLC, New York
	Cash HG	27-Jul-07	2,505.00	Bonifacius, Limited (Ireland)	Collineo Asset Management GmbH (Germany)
	Mezz ABS CDO	20-Dec-05	$502.250	Camber 5 Ltd.	Cambridge Place Investment Management LLP
	Cash Mezz	24-Jul-06	500.00	Capmark VI Ltd. (Cayman Islands)	LaSalle Bank National Association (National)
	Correlation Mezz	20-Jul-06	1,000.00	Cetus ABS CDO 2006-1, Ltd.	GSCP (NJ), L.P., Delaware
	Correlation Mezz	27-Sep-06	1,000.00	Cetus ABS CDO 2006-2 (Cayman Islands)	GSCP (NJ), L.P., Delaware
	Correlation Mezz	15-Nov-06	1,500.00	Cetus ABS CDO 2006-4 Ltd., (Cayman Islands)	GSCP (NJ), L.P., Delaware
	Cash CDO^2	28-Feb-07	1,041.20	Class V Funding III, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (New York)
	Cash Mezz	17-Aug-06	401.00	Coldwater CDO, Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)
	Correlation HG	10-Mar-07	1,002.00		GSC Group
	Cash HG	1-Jun-06	2,500.00	Diversey Harbor ABS CDO Ltd., (Cayman Islands)	Vanderbilt Capital Advisors, LLC (Delaware)
	HG ABS CDO	7-Sep-06	$780.500	ESP Funding I, Ltd	Elliott Structured Products LLC
	Cash Mezz	30-Nov-06	407.45	FAB US 2006-1 Plc (Ireland)	Gulf International Bank (UK), Ltd.
	CDO^2	14-Dec-06	$205.000	Great Lakes II LLC	Babson Capital Management LLC
	Correlation Mezz	31-Mar-06	550.00	GSC ABS CDO 2006-1c, Ltd. (Cayman Islands)	GSCP (NJ) L.P., Delaware limited partnership

	Mezz ABS CDO	16-Mar-05	$600.000	G-STAR 2005-5 Ltd.	GMAC Institutional Advisors, LLC
	Cash CDO^2	12-Dec-06	622.90	HSPI Diversified CDO Fund I, Ltd. (Cayman Islands)	Halcyon Securitized Products Investors (Delaware)
	Cash CDO^2	14-Jun-07	725.50	HSPI Diversified CDO Fund II, Ltd. Cayman Islands)	Halcyon Securitized Products Investors L.P. (Delaware)
	Cash Mezz	18-May-06	511.50	Ivy Lane CDO Ltd. (Cayman Islands)	Princeton Advisory Group, Inc. (NJ)
	Mezz ABS CDO	21-Sep-06	$276.300	Jackson 2006-1 Segregated Portfolio	N/A
	Cash HG	2-Aug-07	1,500.00	Jupiter High Grade CDO VII, Ltd. (Cayman Islands)	Harding Advisory LLC (New York)
	LP	6-Apr-05	1,009.80	Kent Funding, Ltd. (Cayman Islands)	Declaration Management & Research LLC (Delaware)
	LP	1-Nov-05	4,030.00	Kilo III Funding Ltd. (Cayman Islands)	Bear Stearns Asset Management Inc. (NY)
	Correlation Mezz	29-Nov-06	2,000.00	Lacerta ABS CDO 2006-1, Ltd. (Cayman Islands)	
	Cash Mezz	28-Mar-07	500.00	Laguna Seca Funding I, Ltd. (Cayman Islands)	GSCP L.P., (Delaware)
	Cash HG	11-May-06	1,002.00	Madaket Funding I, Ltd. (Cayman Islands)	Standish Mellon Asset Management Co., LLP (Massachusetts)
	LP	18-Aug-05	1,011.60	McKinley II Funding, Ltd. (Cayman Islands)	Vertical Capital, LLC (Delaware)
	Correlation Mezz	14-Nov-06	562.00	Mugello ABS CDO 2006-1, Ltd. (Cayman Islands)	
	Mezz ABS CDO	9-Mar-06	$406.002	Neptune CDO III, Ltd.	Cholin Fund Management Corporation
	Correlation Mezz	6-Dec-06	1,000.00	Octans III CDO, Ltd. (Cayman Islands)	Harding Advisory LLC (Delaware)
	Cash Mezz	6-Mar-07	1,040.00	Octonion I CDO, Ltd. (Cayman Islands)	Harding Advisory LLC (New York)
	Mezz ABS CDO	19-Apr-05	$300.750	Orchid Structured Finance CDO II, Ltd.	ST Asset Management Ltd.
	Correlation Mezz	7-Mar-07	1,000.00	Palmer ABS CDO 2007-1, Ltd. (Cayman Islands)	GSCP (NJ) LP
	Cash HG	3-Jul-07	1,500.50	Pinnacle Peak CDO I, Ltd.	Koch Global Capital LLC
	Cash Mezz	8-Mar-07	502.75	Plettenberg Bay CDO Limited (Ireland)	Investec Bank (UK) Ltd.

	LP	16-Nov-05	1,005.00	Raffles Place Funding, Ltd. (Cayman Islands)	UOB Asset Mgt. Ltd. (Singapore)
	Cash HG	13-Dec-06	1,003.50	Raffles Place II Funding, Ltd.	UOB Asset Mgt. (Singapore)
	Cash HG	27-Jul-06	2,000.00	Ridgeway Court Funding I, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (Delaware)
	Cash HG	27-Jun-07	3,007.00	Ridgeway Court Funding II, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc.
	Cash HG	29-Nov-06	1,003.50	Singa Funding, Ltd. (Cayman Islands)	Lion Capital Management Ltd. (Singapore)
	CRE CDO	21-Jul-05	$379.800	Sorin Real Estate CDO I Ltd.	Sorin Capital Management LLC
	Mezz ABS CDO	20-Oct-05	$400.000	Summer Street 2005-1, Ltd.	GE Asset Management Incorporated
	Cash Mezz	14-Dec-06	1,526.50	Tallships Funding, Ltd. (Caymar Islands)	Bear Stearns Asset Management Inc. (New York)
	LP	30-Mar-06	2,507.00	Tierra Alta Funding I, Ltd (Cayman Islands)	Highland Capital Management, L.P (Texas)
	Correlation Mezz	18-Jan-06	512.10	Topanga CDO, Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)
	Cash Mezz	14-Dec-06	1,015.00	Topanga CDO II, Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)
	Mezz ABS CDO	14-Apr-05	$303.000	Trinity CDO, Ltd.	Centre Pacific, LLC
	MV HG ABS CDO	13-Dec-06	$370.000	Westways Funding IX, Ltd.	TCW Asset Management Company
	MV HG ABS CDO	21-Dec-05	$340.000	Westways Funding VI, Ltd.	TCW Asset Management Company
	MV HG ABS CDO	26-Apr-06	$218.000	Westways Funding VII, Ltd.	TCW Asset Management Company
	MV HG ABS CDO	28-Sep-06	$497.000	Westways Funding VIII, Ltd.	TCW Asset Management Company
	MV HG ABS CDO	27-Feb-07	$632.230	Westways Funding X, Ltd.	TCW Asset Management Company
	CDO^2	19-Oct-05	$405.501	ZAIS Investment Grade Limited VII	ZAIS Group, LLC
	Cash CDO^2	26-Jul-07	617.50	Zais Investment Grade Limited X (Cayman Islands)	Zais Group, LLC, a Delaware limited liability co.

888 Tactical Fund

	Notional (€ Balance)	Original Moody's	Original S&P	Original Fitch
S	39.2	Aaa	AAA	N/A
A1	500	Aaa	AAA	N/A
A2	200	Aaa	AAA	N/A
A3+	120	Aaa	AAA	N/A
A4	75	Aa2	AA	N/A
B	50	A2	A	N/A
C	35	Baa2	BBB	N/A
Income Notes	23.5	N/A	N/A	N/A
TOTAL	1042.7			

Adams Square II

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
S	15.2	Aaa	AAA	N/A
A1	600	Aaa	AAA	N/A
A2	95	Aaa	AAA	N/A
A3	140	Aa2	AA	N/A
B	50	A2	A	N/A
C	49	Baa2	BBB	N/A
D	20	Baa3	BBB-	N/A
E	10	Ba1	BB+	N/A
Income Notes	42.85	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1022.05			

Armitage

	Notional (€ share)	Original Moody's	Original S&P	Original Fitch
A-1M	1,950	Aaa	AAA	N/A
A-1Q	450	Aaa	AAA	N/A
A-2	245	Aaa	AAA	N/A
A-3	200	Aaa	AAA	N/A
A-4	72	Aa2	AA	N/A
B	30	A2	A	N/A
C	27	Baa2	BBB	N/A
Class M Notes	27.3			
Equity		N/A	N/A	N/A
TOTAL	3,001.30			

Athos Funding, Ltd

	Notional (USD mm)	Original Moody's	Original S&P	Original Fitch
CP	900	N/A	N/A	N/A
A-1	40	Aaa	AAA	N/A
A-2	28	Aa2	AAA	N/A
B	20	Baa2	BBB	N/A
C	5	Baa2	Not Rated	N/A
Equity	16.1	N/A	N/A	N/A
TOTAL	1004.1			

Avanti

	Notional (Issuance)	Moody's	S&P	Fitch
A-1	279	Aaa	AAA	N/A
A-2	38	Aaa	AAA	N/A
A-3	32	Aa2	AA	N/A
B	18	A2	A	N/A
C	14.5	Baa2	BBB	N/A
Income Notes	16	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	397.5			

Bonifacius

	Notional (Pay Balance)	Original Moody's	Original S&P	Original Fitch
A-1M	1625	Aaa	AAA	AAA
A-1Q	225	Aaa	AAA	AAA
A-1J	275	N/A	N/A	N/A
A2	125	Aaa	AAA	AAA
A3	115	Aaa	AAA	AAA
A4	55	Aa1	AA+	AA+
B	33	Aa3	AA-	AA-
C	15	A2	A	A
D	16	Baa2	BBB	BBB
Income Notes	21	N/A	N/A	N/A
TOTAL	2505			

Camber 5

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	$344.000	Aaa	AAA	N/A
Class A-2 Notes	$23.000	Aaa	AAA	N/A
Class A-3 Notes	$67.000	Aa2	AA	N/A
Class B Notes	$19.000	A3	A-	N/A
Class C Notes	$21.750	Baa2	BBB	N/A
Income Notes	$27.500			
Equity				
TOTAL	$502.250			

CapMark 6

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Revolver	366			
A-1	25	N/A	AAA	AAA
A-2	52	N/A	AA	AA
B	20	N/A	A-	A-
C	12	N/A	BBB	BBB
Equity	25	N/A	N/A	
TOTAL	500			

Cetus 2006-1

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
SPR SRR	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	30	Ba1	BB+	N/A
Subordinated Notes	25	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	1000			

Cetus 2006-2

	Original (Issuance)	Original (Moody's)	Original (S&P)	Original (Fitch)
SPR SNR	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
Subordinated	55	N/A	N/A	N/A
TOTAL	1000			

Cetus 2006-4

	Moody's (Reliance)	Original TAS-Dyn	Original S&P	Original Fitch
SPR SNR	1050			
A-1	150	Aaa	AAA	N/A
A-2	75	Aa2	AA	N/A
B	82.5	A2	A	N/A
C	60	Baa2	BBB	N/A
D	22.5	Ba1	BB+	N/A
E	30	Ba2	BB	N/A
Subordinated Notes	30	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	1500			

Class V Funding III

	Notional (€ million)	Original Moody's	Original S&P	Original Fitch
B	39.2	Aaa	AAA	N/A
A1	500	Aaa	AAA	N/A
A2	200	Aaa	AAA	N/A
A3	120	Aaa	AAA	N/A
A4	75	Aa2	AA	N/A
B	50	A2	A	N/A
C	35	Baa2	BBB	N/A
D	5	Baa3[4]	BBB-[4]	N/A
Income Notes	22	N/A	N/A	N/A
TOTAL	1041.2			

Coldwater

	Notional (Equipment)	Original Moody's	Original S&P	Original Fitch
A-1	290	Aaa	AAA	N/A
A-2	32	Aaa	AAA	N/A
A-3	29	Aa2	AA	N/A
B	20	A2	A	N/A
C	13	Baa2	BBB	N/A
Income Notes	17			
Equity		N/A	N/A	N/A
TOTAL	401			

Cookson

	Notional (millions)	Original Moody's	Original S&P	Original Fitch
SS	870			
I	66			
II	30			
III	15			
IV	11			
Equity	10			
TOTAL	1002			

Diversey Harbor

	[illegible] (Issuance)	[illegible]	[illegible]	[illegible]
A-1[illegible]	1,250	Aaa	AAA	N/A
A-1Q	675	Aaa	AAA	N/A
A-2	200	Aaa	AAA	N/A
A-3	245	Aaa	AAA	N/A
A-4	60	Aa2	AA	N/A
B	25	A2	A	N/A
C	24	Baa2	BBB	N/A
Income Notes	21			
Equity		N/A	N/A	N/A
TOTAL	2,500			

ESP Funding

	Notional (Illustrative)	Original Moody's	Original S&P	Original Fitch
Class A-1R Notes	$100.000	Aaa	AAA	N/A
Class A-1T1 Notes	$395.000	Aaa	AAA	N/A
Class A-1T2 Notes	$30.000	Aaa	AAA	N/A
Class A-2 Notes	$100.000	Aaa	AAA	N/A
Class A-3 Notes	$90.000	Aaa	AAA	N/A
Class A-4 Notes	$27.000	Aa2	AA	N/A
Class B Notes	$15.000	A2	A	N/A
Class C Notes	$10.000	Baa2	BBB	N/A
Income Notes	$13.500			
Equity				
TOTAL	$780.500			

FAB

	Notional (Equivalent)	Citi Grade (Moody's)	Original S&P	Original Fitch
S	8.65	Aaa	AAA	N/A
A1	215.8	Aaa	AAA	N/A
A2	59	Aaa	AAA	N/A
A3	31	Aaa	AAA	N/A
AJ	33.5	Aa2	AA	N/A
B	24.5	A3	A-	N/A
C	18.1	Baa2	BBB	N/A
Income Notes	16.9	N/A	N/A	N/A
TOTAL	407.45			

GSC 2006-1

	Notional (Subordinate)	Original Moody's	Original S&P	Original Fitch
SPR SNR	385			
Class A-1	54	Aaa	AAA	AAA
Class A-2	40	Aa2	AA	AA
Class B	26	A2	A	A
Class C	20	Baa2	BBB	BBB
Subordinated Notes	25	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	550			

G-Star 2005-5

	Original (US$mm)	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	$423.000	N/A	AAA	AAA
Class A-2 Notes	$60.000	N/A	AAA	AAA
Class A-3 Notes	$37.000	N/A	AA	AA
Class B Notes	$21.000	N/A	A-	A-
Class C Notes	$24.000	N/A	BBB	BBB
Income Notes	$35.000	N/A	BB	BB
Equity				
TOTAL	$600.000			

Great Lakes II

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Equity	$205.000	N/A	N/A	N/A
TOTAL	$205.000			

HSPI-I

	Notional (Balance)	Original Moody's	Original S&P	Original Fitch
A-1	22.9	Aaa	AAA	N/A
A-1 Advance Swap	384			
A-2	52	Aaa	AAA	N/A
A-3	77	Aa2	AA	N/A
B	24	A2	A	N/A
C	28	Baa2	BBB	N/A
Income Notes	35	N/A	N/A	N/A
TOTAL	622.9			

HSPI-II

	Notional (Issuance)	Moody's	S&P	Fitch
A	26.5	Aaa	AAA	N/A
A-1	350	Aaa	AAA	N/A
A-2	105	Aaa	AAA	N/A
A-3	63	Aaa	AAA	N/A
A-4	85	Aa2	AA	N/A
B-1	26	A1	A+	N/A
B-2	35	A3	N/A	N/A
C	5	Baa2	BBB	N/A
D	6	Ba1	BB+	N/A
Income Notes	24	N/A	N/A	N/A
TOTAL	725.5			

Ivy Lane

	Notional (as issued)	Original Moody's	Original S&P	Original Fitch
S	10.5	Aaa	AAA	N/A
A-1	350	Aaa	AAA	N/A
A-2	50	Aaa	AAA	N/A
A-3	36	Aa2	AA	N/A
B	19	A2	A	N/A
C	25	Baa2	BBB	N/A
Income Notes	21	N/A	N/A	N/A
TOTAL	511.5			

Jackson 2006-I

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Senior Debt	$229.481			
Notes	$20.000			
Tranche II	$12.888			
Tranche III	$2.518			
Tranche IV	$6.814			
Tranche V	$10.222			
Equity	$14.370			
TOTAL	$296.293			

Jupiter VII

	Notional (Exposure)	Original Moody's	Original S&P	Original Fitch
A1	1,050	Aaa	AAA	AAA
A2	150	Aaa	AAA	AAA
A3	150	Aaa	AAA	AAA
A4	80	Aaa	AAA	AAA
A5	20	Aa2	AA	AA
B	20	A2	A	A
C	10	A3	A-	A-
Income Notes	20	N/A	N/A	N/A
TOTAL	1,500			

Kent Funding

	Notional (issuance)	Original Moody's	Original S&P	Original Fitch
CP	900			
A-1	60	Aaa	AAA	N/A
A-2	15	Aa2	AA	N/A
B	18.5	Baa2	BBB	N/A
Equity	16.3	N/A	N/A	N/A
TOTAL	1009.8			

Klio Funding III

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
ABCP	3,600			
A-1	205	Aaa	AAA	N/A
A-2	75	Aa2	AA	N/A
B	50	A3	A-	N/A
C	40	Baa2	BBB	N/A
Equity	60	N/A	N/A	N/A
TOTAL	4,030			

Lacerta

	Notional (Millions)	Original Moody's	Original S&P	Original Fitch
Snr Snr	1400			
A-1	200	Aaa	AAA	N/A
A-2	100	Aa2	AA	N/A
B	110	A2	A	N/A
C	80	Baa2	BBB	N/A
D	30	Ba1	BB+	N/A
E	40	Ba2	BB	N/A
Subordinated	40	N/A	N/A	N/A
TOTAL	2000			

Laguna Seca

	Notional (assurance)	Original Moody's	Original S&P	Original Fitch
A-1	250	Aaa	AAA	N/A
A-2	65	Aaa	AAA	N/A
A-3	65	Aaa	AAA	N/A
A-4	40	Aa2	AA	N/A
B	32	A3	A-	N/A
C	15	Baa2	BBB	N/A
D	13	Baa3	BBB-	N/A
Income Notes	20	N/A	N/A	N/A
TOTAL	500			

Madaket Funding

	Notional (Historical)	Original Moody's	Original S&P	Original Fitch
A1M	500	Aaa	AAA	N/A
A1Q	300	Aaa	AAA	N/A
A2	50	Aaa	AAA	N/A
A3	80	Aaa	AAA	N/A
A4	28	Aa2	AA	N/A
B	19	A2	A	N/A
C	10	A3	A-	N/A
D	8	Baa3	BBB-	N/A
Income Notes	7	N/A	N/A	N/A
TOTAL	1,002			

McKinley Funding II

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
ABCP	863			
A-1	71	Aaa	AAA	N/A
A-2	17.5	Aa2	AA	N/A
A-3A	10	A3	N/A	N/A
A-3D	15	A3	N/A	N/A
B	16.5	Baa2	BBB	N/A
Q	15	N/A	BBB	N/A
Equity	18.6	N/A	N/A	N/A
TOTAL	1,011.60			

Mugello 2006-1

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
SPR SNR	394			
A-1	54	Aaa	AAA	N/A
A-2	40	Aa2	AA	N/A
B	26	A2	A	N/A
C	20	Baa2	BBB	N/A
Subordinated	28	N/A	N/A	N/A
TOTAL	562			

Neptune CDO III

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Class S Notes	$5.000	Aaa	AAA	N/A
Class A-1 Notes	$270.000	Aaa	AAA	N/A
Class A-2 Notes	$42.000	Aaa	AAA	N/A
Class A-3 Notes	$36.000	Aa2	AA	N/A
Class B Notes	$14.000	A2	A	N/A
Class C Notes	$19.000	Baa2	BBB	N/A
Class D Income Notes	$20.000			
Equity	$0.002			
TOTAL	$406.002			

Octans 3

	Notional (subordinate)	Original Moody's	Original S&P	Original Fitch
Snr Sht	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	15	Ba1	BB+	N/A
E	20	Ba2	BB	N/A
Subordinated	20	N/A	N/A	N/A
TOTAL	1000			

Octonion

	Notional (as Issued)	Original Moody's	Original S&P	Original Fitch
S	22	Aaa	AAA	N/A
A1	600	Aaa	AAA	N/A
A2	150	Aaa	AAA	N/A
A3	88	Aa2	AA	N/A
B	70	A2	A	N/A
C	40	Baa2	BBB	N/A
D	10	Baa3	BBB-	N/A
E	10	Ba1	BB+	N/A
Income Notes	50	N/A	N/A	N/A
TOTAL	1,040			

Orchid II

	Notional (\$ millions)	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	\$204.000	Aaa	AAA	N/A
Class A-2 Notes	\$40.000	Aaa	AAA	N/A
Class A-3 Notes	\$26.000	Aa2	AA	N/A
Class B Notes	\$15.000	A3	A-	N/A
Income Notes	\$15.750			
Equity				
TOTAL	\$300.750			

Palmer 2007-1

	Notional (Required)	Original Moody's	Original S&P	Original Fitch
Snr Snr	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	22.5	Ba1	BB+	N/A
Equity	32.5	N/A	N/A	N/A
TOTAL	1000			

Pinnacle Peak

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
A1M	750	Aaa	AAA	N/A
A1Q	265	Aaa	AAA	N/A
A2	260	Aaa	AAA	N/A
A3	140	Aaa	AAA	N/A
A4	35	Aa2	AA	N/A
B	15	A1	A+	N/A
C	15	A3	A-	N/A
Income Notes	20.5	N/A	N/A	N/A
TOTAL	1500.5			

Plettenberg Bay

	Notional (Issuance)	Original Moody's	Original S&P's	Original Fitch
S	300			
A-1	96			
A-2	40			
B	24			
C	13			
D	10.25			
Income Notes	19.5			
Equity				
TOTAL	502.75			

Raffles Place Funding

	Notional (Tranche)	Original Moody's	Original S&P	Original Fitch
ABCP	880			
A-1a	35	Aaa	AAA	N/A
A-1b	25	Aaa	AAA	N/A
A-2	38	Aa2	AA	N/A
B	5	A2	A	N/A
C	15	Baa3	N/A	N/A
Income Notes	7			
Equity		N/A	N/A	N/A
TOTAL	1,005			

Raffles Place II

	Tranche (S$ million)	Original Moody's	Original S&P	Original Fitch
A1M	600	Aaa	AAA	AAA
A1Q	260	Aaa	AAA	AAA
A2	40	Aaa	AAA	AAA
A3	40	Aaa	AAA	AAA
A4	40	Aa2	AA	AA
B	10	N/A	A	A
C1	3.5	N/A	BBB+	BBB+
C2	3.5	N/A	BBB-	BBB-
Income Notes	6.5	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1003.5			

Ridgeway Court I

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
A1M	1,000	Aaa	AAA	N/A
A1Q	600	Aaa	AAA	N/A
A2	160	Aaa	AAA	N/A
A3	128	Aaa	AAA	N/A
A4	46	Aa2	AA	N/A
B	35	A3	A-	N/A
C	13	Baa2	BBB	N/A
D	10	N/A	A	N/A
Income Notes	18	N/A	N/A	N/A
TOTAL	2,000			

Ridgeway Court II

	Notional (Balance)	Credit of Moody's	Credit of S&P	Credit of Fitch
A1A	840	Aaa	AAA	N/A
A1B	660	Aaa	AAA	N/A
A1C	450	Aaa	AAA	N/A
A1X	300	Aaa	AAA	N/A
A2	225	Aaa	AAA	N/A
A3	225	Aaa	AAA	N/A
A4	126	Aaa	AAA	N/A
A5	80	Aa2	AA	N/A
B	35	A1	A+	N/A
C	33	A3	A-	N/A
Income Notes	33	N/A	N/A	N/A
TOTAL	3,007			

Singa

	Notional (exclusive)	Original Moody's	Original S&P	Original Fitch
A1(i)	600	Aaa	AAA	N/A
A1(ii)	260	Aaa	AAA	N/A
A2	40	Aaa	AAA	N/A
A3	48	Aaa	AAA	N/A
A4	30	Aa2	AA	N/A
B	10	A2	A	N/A
C	9	Baa3	N/A	N/A
D	2	Ba2[3]	N/A	N/A
Q	5	A3[7]	N/A	N/A
Income Notes	4.5	N/A	N/A	N/A
TOTAL	1,003.50			

Sorin Real Estate CDO I

	[illegible]	[illegible]	[illegible]	[illegible]
Class A-1 Notes	$302.000	Aaa	AAA	AAA
Class A-2 Notes	$27.600	Aa1	AAA	AAA
Class B Notes	$20.000	Aa2	AA	AA
Class C Notes	$12.100	A2	A	A
Class D Notes	$14.100	Baa2	BBB	BBB
Class E Notes	$4.000	Baa3	BBB-	BBB-
Class F Notes	$4.000			
Equity				
TOTAL	$383.800			

Stack

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
A-1A	600	Aaa	AAA	N/A
A-1B	150	Aaa	AAA	N/A
A2	150	Aaa	AAA	N/A
A3	225	Aaa	AAA	N/A
A4	151	Aa2	AA	N/A
B	68	A1	A+	N/A
C	46	A2	A	N/A
D	45	A3	A-	N/A
E	10	Baa2	BBB	N/A
Income Notes	55	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1,500			

Summer Street 2005-1

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	$279.000	Aaa	AAA	AAA
Class A-2 Notes	$38.000	Aaa	AAA	AAA
Class A-3 Notes	$33.000	Aa2	AA	AA
Class B Notes	$12.000	A3	A-	A-
Class C Notes	$18.000	Baa2	BBB	BBB
Class D Income Notes	$20.000			
Equity				
TOTALS	$400.000			

Tallships

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Argentine Swap Notional	687.5			
Revolving Credit	250			
A-1	360	Aaa	AAA	AAA
A-2	65	Aa2	AA	AA
B	50	A2	A	A
C	37.5	Baa2	BBB	BBB
D	30	Ba1	BB+	BB+
Discount Notes	46.5			
Equity		N/A	N/A	N/A
TOTAL	1,526.50			

Tierra Alta Funding

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
CP	2,125	P-1	A-1+	N/A
A-1	90	Aaa	AAA	N/A
A-2	155	Aaa	AAA	N/A
A-3A	47.6	Aa2	AA	N/A
A-3B	2.4	Aa2	AA	N/A
B-1A	27.9	A3	A-	N/A
B-1B	2.1	A3	A-	N/A
C	22	Baa2	BBB	N/A
Q	6	Aa2	N/A	N/A
Equity	35	N/A	N/A	N/A
TOTAL	2,507			

Topanga

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Sr/ Snr	357.1			
A-1	49	Aaa	AAA	N/A
A-2	37	Aa2	AA	N/A
B	26	A3	A	N/A
C	20	Baa2	BBB	N/A
Income Notes	23			
Equity		N/A	N/A	N/A
TOTAL	512.1			

Topanga II

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
S	650	Aaa	AAA	N/A
A-1	161	Aaa	AAA	N/A
A-2	60	Aa2	AA	N/A
B	45	A2	A	N/A
C	42	Baa2	BBB	N/A
D	20	Ba2	BB+	N/A
Income Notes	37			
Equity		N/A	N/A	N/A
TOTAL	1,015			

Trinity

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	$210.000	Aaa	AAA	N/A
Class A-2 Notes	$30.000	Aaa	AAA	N/A
Class A-3 Notes	$24.000	Aa2	AA	N/A
Class B Notes	$8.000	A3	A-	N/A
Class C-1 Notes	$14.000	Baa2	BBB	N/A
Class C-2 Notes	$1.000	Baa2	BBB	N/A
Class D Income Notes	$13.000			N/A
Class Q Combination Notes	$3.000	Baa3		N/A
Equity				
TOTAL	$303.000			

Westways VI

	Notional (Issuance)	Moody's	Original S&P	Original Fitch
Class A-1A Notes	$130.000	Aaa	N/A	AAA
Class A-1B Notes	$20.000	Aaa	N/A	AAA
Class A-2 Notes	$67.500	Aaa	N/A	AAA
Class B Notes	$15.000	Aa2	N/A	AA
Class C Notes	$15.000	A2	N/A	A
Class D Notes	$15.000	Baa2	N/A	BBB
Class E Loan Notes	$10.000	Baa2	N/A	BBB
Income Notes	$37.500	N/A	N/A	BB
Class P-1 Notes	$30.000	Aaa	N/A	AAA
Equity				
TOTAL	$340.000			

Westways VII

	Notional (Estimate)	Original Moody's	Original S&P	Current Fitch
Class A-1 Notes	$140.000	Aaa	N/A	AAA
Class A-2 Notes	$5.000	Aaa	N/A	AAA
Class B Notes	$10.000	Aa2	N/A	AA
Class C Notes	$10.000	A2	N/A	A
Class LC Loan Interests	$3.000	A2	N/A	A
Class D Notes	$10.000	Baa2	N/A	BBB
Class LD Interests	$10.000	Baa2	N/A	BBB
Income Notes	$25.000	N/A	N/A	BB
Class P-1 Notes	$5.000	Aaa	N/A	N/A
Equity				
TOTAL	$218.000			

Westways VIII

	Notional [redacted]	Original Moody's	Original S&P	Original Fitch
Class A-1 Notes	$301.250	Aaa	N/A	AAA
Class A-2 Notes	$25.000	Aaa	N/A	AAA
Class B Notes	$22.500	Aa2	N/A	AA
Class C Notes	$22.500	A2	N/A	A
Class LC Loan Notes	$5.000	A2	N/A	A
Class D Notes	$22.500	Baa2	N/A	BBB
Class LD Loan Notes	$12.000	Baa2	N/A	BBB
Income Notes	$56.250	N/A	N/A	BB
Class P-1 Notes	$20.000	Aaa	N/A	N/A
Class P-2 Notes	$10.000	Aa1	N/A	N/A
Equity				
TOTAL	$497.000			

Westways IX

	Notional (Exposure)	Underlying Moody's	Underlying S&P	Original Fitch
Class A Notes	$232.000	Aaa	N/A	AAA
Class LA Loan Interest	$33.000	Aaa	N/A	AAA
Class B Notes	$16.000	Aa2	N/A	AA
Class C Notes	$16.000	A2	N/A	A
Class LC Loan Interests	$5.000	A2	N/A	A
Class D Notes	$16.000	Baa2	N/A	BBB
Class LD Loan Interests	$12.000	Baa2	N/A	BBB
Income Notes	$40.000	N/A	N/A	BB
TOTAL	$370.000			

Westways X

	Notional (Issuance)	Original Moody	Original S&P	Original Fitch
Class A Notes	$435.000	Aaa	N/A	AAA
Class B Notes	$30.000	Aa2	N/A	AA
Class LB Loan Interests	$10.000	Aa2	N/A	AA
Class C Notes	$30.000	A2	N/A	A
Class LC Loan Interests	$10.000	A2	N/A	A
Class D Notes	$30.000	Baa2	N/A	BBB
Class LD Loan Interests	$10.000	Baa2	N/A	BBB
Income Notes	$77.230	N/A	N/A	BB
TOTAL	$632.230			

Zais VII

	Notional (Issuance)	Moody's	S&P	Fitch
Class A-1A Notes	$215.000	Aaa	AAA	N/A
Class A-1B Notes	$15.000	Aaa	AAA	N/A
Class A-2 Notes	$27.000	Aaa	AAA	N/A
Class A-3 Notes	$72.000	Aa2	AA	N/A
Class B-1A Notes	$7.000	A2	A	N/A
Class B-1B Notes	$13.000	A2	A	N/A
Class B-2A Notes	$4.000	A3	N/A	N/A
Class B-2B Notes	$12.500	A3	N/A	N/A
Income Notes	$40.001			
Equity				
TOTAL	$405.501			

Zais X

	Notional (Issuance)	Original Moody's	Original S&P	Original Fitch
Class S	13.5	Aaa	AAA	N/A
Class A-1a	152.0	Aaa	AAA	N/A
Class A-1b	120.0	Aaa	AAA	N/A
Class A-2	59.5	Aaa	AAA	N/A
Class A-3	75.0	Aaa	AAA	N/A
Class A-4	75.0	Aa2	AA	N/A
Class B	50.0	A2	A-	N/A
Class C	32.5	Baa2	BBB-	N/A
Class D	5.0	Ba1	BB+	N/A
Income Notes	35.0	N/A	N/A	N/A
Equity	-	N/A	N/A	N/A
TOTAL	617.5			