

USING FAIR VALUES:

CUSIP	DESCRIPTION	S&P RATING	SPREAD	LEHMAN	GS	FAIR VALUE		RANGE	PRIOR MARK	ABSOLUTE CHANGE	PERCENTAGE CHANGE	HG QUANTITY	HGEL QUANTITY	COMB QUANTITY	High Grade	High Grade EL	Combined	MAT	BRKR	SECTOR	
															(265,072)	(2,716,178)	(2,981,250)				
002951AA6	ABAC 2006-HG1A A1 5.87 11/28/2046 SC,F	AAA	LIB01M+55			90,500			90,500	4,625%	5.14%		99,000,000	99,000,000							
002951AB4	ABAC 2006-HG1A A2 5.97 11/28/2046 SC,F	AAA	LIB01M+65			69,500			69,500	(3.37)%	-2.71%		75,750,000	75,750,000							
002951AC2	ABAC 2006-HG1A B 6.12 11/28/2046 SC,SU	AA-	LIB01M+80			88,575			88,575	(19.57)%	-25.10%		20,250,000	20,250,000							
002951AF5	ABAC 2006-HG1A AMSS 5.72 11/28/2046 SC	AAA	LIB01M+40			99,770			99,770	(0.77)%	-0.77%	34,425,000	100,575,000	135,000,000	(265,072)	(774,427)	(1,039,500)	11/28/46	GSCD	CD-O - CD-O2	

USING GS MARKS:

CUSIP	DESCRIPTION	S&P RATING	SPREAD	LEHMAN	GS	FAIR VALUE		RANGE	PRIOR MARK	ABSOLUTE CHANGE	PERCENTAGE CHANGE	HG QUANTITY	HGEL QUANTITY	COMB QUANTITY	High Grade	High Grade EL	Combined	MAT	BRKR	SECTOR	
															(4,386,073)	(91,566,115)	(55,962,188)				
002951AA6	ABAC 2006-HG1A A1 5.87 11/28/2046 SC,F	AAA	LIB01M+55			77,000			90,500	(13,500)	-17.27%		99,000,000	99,000,000							
002951AB4	ABAC 2006-HG1A A2 5.97 11/28/2046 SC,F	AAA	LIB01M+65			65,000			69,500	(4,500)	-6.92%		75,750,000	75,750,000							
002951AC2	ABAC 2006-HG1A B 6.12 11/28/2046 SC,SU	AA-	LIB01M+80			58,000			88,575	(30,575)	-34.56%		20,250,000	20,250,000							
002951AF5	ABAC 2006-HG1A AMSS 5.72 11/28/2046 SC	AAA	LIB01M+40			87,000			99,770	(12,770)	-12.79%	34,425,000	100,575,000	135,000,000	(4,386,073)	(12,843,428)	(17,239,500)	11/28/46	GSCD	CD-O - CD-O2	

Impact of FV: 4,131,000 46,845,936 52,660,936