

2004-2005 CDOS

Deal Name	Closing Date	Deal Type	Collateral Manager	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location	Cash/Synthetic/Mix	Asset Type
Sierra Madre Funding Ltd	07/29/04	High Grade	Western Asset Management Company	Moody's / S&P	JPMorgan Chase Bank	Cayman Islands	Delaware	Cash	ABS, CDO, CMBS, REIT, RMBS, RMBS Subprime
Davis Square Funding III, Ltd.	10/21/04	High Grade	TCW Asset Management Company	Moody's / S&P / Fitch	LaSalle Bank National Association	Cayman Islands	Delaware	Cash	ABS, CDO, CMBS, REIT, RMBS, RMBS Subprime
Davis Square Funding IV, Ltd.	04/06/05	High Grade	TCW Asset Management Company	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Mix	ABS, CDO, CMBS, REIT, RMBS, RMBS Subprime
Davis Square Funding V, Ltd.	9/30/2005	High Grade	TCW Asset Management Company	Moody's / S&P	JPMorgan Chase Bank	Cayman Islands	Delaware	Cash	ABS, CDO, CMBS, REIT, RMBS, RMBS Subprime
Camber 3 plc	04/20/05	Mezzanine	Cambridge Place Investment Management LLC	Moody's / S&P	Wells Fargo Bank	Ireland	Delaware	Cash	ABS, CDO, CMBS, REIT, RMBS, RMBS Subprime
Coolidge Funding, Ltd.	06/22/05	Mezzanine	Allianz Risk Transfer, Inc.	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Mix	ABS, CDO, CLO, CMBS, RMBS, RMBS Subprime
Altius I Funding, Ltd.	08/24/05	High Grade	Aladdin Capital Management LLC	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Mix	ABS, CDO, CLO, CMBS, RMBS, RMBS Subprime
G Street Finance, Ltd.	10/20/05	High Grade	Wharton Asset Management Bermuda Limited	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Cash	ABS, CDO, CLO, RMBS, RMBS Subprime
Adirondack 2005-1, Ltd.	05/11/05	High Grade	Clinton Group, Inc.	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Mix	ABS, CDO, CLO, CMBS, REIT, RMBS, RMBS Subprime
Adirondack 2005-2, Ltd.	11/15/2005	High Grade	Clinton Group, Inc.	Moody's / S&P	LaSalle Bank National Association	Cayman Islands	Delaware	Mix	ABS, CDO, CMBS, RMBS, RMBS Subprime
ABACUS 2004-1	7/1/2004	High Grade	N/A	S&P/Moody's	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2004-2	10/26/2004	Mezzanine	N/A	S&P/Fitch	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2004-3	12/21/2004	High Grade	N/A	S&P	LaSalle	Cayman Islands	Delaware	Synthetic	RMBS Subprime
ABACUS 2005-1	3/8/2005	High Grade	N/A	S&P/Moody's	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2005-2	6/7/2005	Mezzanine	N/A	S&P/Moody's	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2005-3	7/28/2005	Mezzanine	N/A	S&P/Moody's	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2005-5	11/2/2005	Mezzanine	N/A	S&P/Moody's	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, CDO, CRE, RMBS Subprime
ABACUS 2005-CB1	12/7/2005	Mezzanine	C-BASS Investment Management LLC	S&P/Fitch	LaSalle	Cayman Islands	Delaware	Synthetic	ABS, RMBS Subprime, CRE