

Sum of Orig Face (mm)	
Risk Taker/ Customer	Total
ACA Management	42.0
AIG (AIGFP)	149.7
AIG (Banque AIG)	205.0
AIG (Global)	18.6
Aladdin	118.1
Allied Irish	80.0
Anglo Irish	11.6
Bank Hofman	3.0
BAWAG	60.8
BSAM	760.2
C-BASS	4.4
Church Tavern	93.0
CNCE	10.0
Commerzbank	21.4
Credit Suisse	10.0
Deutsche Bank	20.0
Faxtor	12.0
GIB	25.0
Greywolf	15.0
HBK	9.0
Highland Capital	20.0
IKB	965.5
Koch Global	15.0
Merrill	10.0
New Bond Street	100.0
Nordea	10.0
NY CDO DESK	250.6
Oppenheimer	32.5
Princeton Advisory	102.0
Security Benefit Life	15.0
TCW	342.3
Tricadia	5.0
Vanderbilt	25.0
Wachovia	100.0
Grand Total	3,661.5

CLOSING DATES:

Deal Name	Settle Date
ABACUS 2004-1	7/1/04
ABACUS 2004-2	10/26/04
ABACUS 2004-3	12/21/04
ABACUS 2005-1	3/8/05
ABACUS 2005-2	6/7/05
ABACUS 2005-3	7/28/05
ABACUS 2005-5	11/2/05
ABACUS 2005-CB1	12/7/05
ABACUS 2006-8	4/14/06
ABACUS 2006-9	8/3/06
ABACUS 2006-HGS1	11/30/06
ABACUS 2006-11	9/20/06
ABACUS 2006-12	4/27/06
ABACUS 2006-14	10/19/06
ABACUS 2006-15	10/21/06
ABACUS 2007-AC1	4/26/07

TRADE DETAILS:

Deal	Closing Date	Deal Type	Portfolio Manager/Select ion Agent	Asset Type	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A	100.00	30.00	6/9/04	7/1/04	IKB
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A	100.00	20.00	1/24/05	1/28/05	TCW
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A	100.00	30.00	1/31/05	2/3/05	TCW
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A	100-03+	45.00	3/10/05	3/28/05	Wachovia
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	40.00	6/9/04	7/1/04	IKB
ABACUS 2004-1	07/01/2004	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	30.00	6/9/04	7/1/04	IKB
ABACUS 2004-2	10/26/2004	Mezzanine	N/A	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A	100.00	20.00	10/22/04	10/26/04	IKB
ABACUS 2004-2	10/26/2004	Mezzanine	N/A	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	40.00	10/22/04	10/26/04	IKB
ABACUS 2004-2	10/26/2004	Mezzanine	N/A	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	30.00	10/1/04	10/26/04	IKB
ABACUS 2004-2	10/26/2004	Mezzanine	N/A	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	10.00	10/1/04	10/26/04	IKB
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	45.00	12/9/04	12/21/04	Allied Irish
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	22.50	12/9/04	12/21/04	Allied Irish
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	7.50	12/9/04	12/21/04	Allied Irish
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	40.00	2/21/05	2/28/05	New Bond Street

Deal	Closing Date	Deal Type	Portfolio Manager/Selection Agent	Asset Type	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100-255	20.00	6/8/05	6/13/05	New Bond Street
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	3.00	7/18/05	7/25/05	Bank Hofman
ABACUS 2004-3	12/21/2004	High Grade	N/A	Synthetic	S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99-202	20.75	12/14/05	12/19/05	BAWAG
ABACUS 2005-1	03/08/2005	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	80.00	5/9/06	5/30/06	BSAM
ABACUS 2005-1	03/08/2005	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	55.00	3/2/05	3/8/05	IKB
ABACUS 2005-1	03/08/2005	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.00	3/2/05	3/8/05	IKB
ABACUS 2005-1	03/08/2005	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	15.00	3/2/05	3/8/05	IKB
ABACUS 2005-1	03/08/2005	High Grade	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	10.00	3/2/05	3/8/05	IKB
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	72.50	10/7/05	10/28/05	AIG (AIGFP)
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	40.00	5/25/05	6/7/05	Princeton Advisory
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A3	100.00	20.00	6/1/05	6/7/05	IKB
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	39.38	6/1/05	6/7/05	IKB
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	28.13	5/25/05	6/7/05	IKB
ABACUS 2005-2	06/07/2005	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	12.50	5/25/05	6/7/05	IKB
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C SR2	100.00	25.00	2/14/06	2/28/06	TCW
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR2	100.00	12.00	5/31/06	6/28/06	Faxtor
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR2	100.00	5.00	6/21/06	6/28/06	TCW
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR2	100.00	10.00	6/20/06	6/28/06	Wachovia
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR2	100.00	10.00	6/16/06	6/28/06	Wachovia
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR3	100.00	15.00	8/28/06	9/28/06	Koch Global
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	15.00	3/30/06	4/28/06	BSAM
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	98.25	25.00	4/3/06	4/10/06	IKB
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	E	100.00	6.00	3/30/06	4/28/06	BSAM
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	100.00	7/6/05	7/28/05	AIG (Banque AIG)
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	5.00	7/6/05	7/28/05	Vanderbilt
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	5.00	7/6/05	7/28/05	HBK
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	99.00	80.00	7/6/05	7/28/05	AIG (Banque AIG)
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	20.00	7/6/05	7/28/05	BAWAG
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	10.00	7/6/05	7/28/05	CNCE
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.00	7/6/05	7/28/05	Highland Capital
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	150.00	7/6/05	7/28/05	BSAM
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	10.00	7/6/05	7/28/05	Vanderbilt
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	15.00	7/8/05	7/28/05	Church Tavern
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	99-28	10.00	7/27/05	8/1/05	Princeton Advisory

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ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	99-28	10.00	7/27/05	8/1/05	Wachovia
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	99-172	30.00	8/16/05	8/19/05	IKB
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	99-022	15.00	8/16/05	8/19/05	IKB
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	95-24	25.00	7/6/05	7/28/05	AIG (Banque AIG)
ABACUS 2005-3	07/28/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	98-032	23.00	8/16/05	8/19/05	IKB
ABACUS 2005-5	11/02/2005	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	N/A	A1	100.00	120.00	10/18/05	11/2/05	BSAM
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	B	100.13	10.00	8/18/06	8/23/06	New Bond Street
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	6.44	4/18/06	4/21/06	Commerzbank
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	52.19	11/10/05	12/7/05	AIG (AIGFP)
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	25.00	11/10/05	12/7/05	New Bond Street
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	25.00	11/10/05	12/7/05	GIB
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	10.00	11/10/05	12/7/05	Nordea
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	20.00	11/10/05	12/7/05	BAWAG
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	5.00	11/10/05	12/7/05	Anglo Irish
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	5.00	11/10/05	12/7/05	New Bond Street
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	99-08	12.50	11/18/05	12/7/05	AIG (AIGFP)
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	B	99-16	10.00	11/10/05	12/7/05	Merrill
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	B	99-08	12.50	11/18/05	12/7/05	AIG (AIGFP)
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	5.00	11/10/05	12/7/05	Allied Irish
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	12.00	11/11/05	12/7/05	AIG (Global)
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	6.56	11/11/05	12/7/05	AIG (Global)
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	E1	100.00	15.00	11/10/05	12/7/05	Commerzbank
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	E2	100.00	5.00	11/10/05	12/7/05	Anglo Irish
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	E2	98-31+	1.56	11/18/05	12/7/05	Anglo Irish
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	F	95-015	5.00	12/6/05	12/7/05	Tricadia
ABACUS 2005-CB1	12/07/2005	Mezzanine	C-BASS	Synthetic	S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	F	95-01	4.38	12/15/05	12/20/05	C-BASS
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	20.00	4/6/06	4/28/06	BSAM
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	30.00	4/6/06	4/28/06	Princeton Advisory
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	23.00	4/6/06	4/28/06	Church Tavern
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	4.00	4/6/06	4/28/06	HBK
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	8.00	4/6/06	4/28/06	Princeton Advisory
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	A3	100.00	27.50	2/17/06	3/14/06	IKB
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.00	2/17/06	3/14/06	IKB
ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	32.50	2/17/06	3/14/06	IKB

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ABACUS 2006-8	04/14/2006	Mezzanine	N/A	Synthetic	Moody's/S&P/Fitch	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	4.00	4/6/06	4/28/06	Princeton Advisory
ABACUS 2006-9	08/03/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	25.00	1/3/07	1/29/07	Wachovia
ABACUS 2006-9	08/03/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	40.63	7/14/06	8/3/06	IKB
ABACUS 2006-9	08/03/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	35.94	7/14/06	8/3/06	IKB
ABACUS 2006-9	08/03/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	23.44	7/14/06	8/3/06	IKB
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	99.00	11/3/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	94.50	11/3/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	AMSS	99.73	67.50	11/7/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	AMSS	99.25	67.50	2/2/07	2/7/07	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.25	11/3/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	10.00	11/3/06	11/30/06	Credit Suisse
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	5.00	11/3/06	12/6/06	Security Benefit Life
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	10.00	11/3/06	11/30/06	Security Benefit Life
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	6.00	3/22/07	3/27/07	Greywolf
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	9.00	3/22/07	3/27/07	Greywolf
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	E	100.00	15.00	11/7/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	F	98.59	5.40	11/3/06	11/30/06	BSAM
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	6.00	11/3/06	11/30/06	NY CDO DESK
ABACUS 2006-HGS1	11/30/2006	CDO^2	BSAM	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	9.00	11/3/06	11/30/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	82.50	9/19/06	9/20/06	IKB
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	20.00	8/16/06	9/20/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	20.00	9/26/06	9/28/06	Aladdin
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2 SR2	100.00	25.94	10/27/06	11/1/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2 SR2	100.00	25.94	9/6/06	9/20/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	12.50	10/2/06	10/30/06	Oppenheimer
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	19.38	8/16/06	9/20/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	19.38	9/26/06	9/28/06	Aladdin
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	18.75	9/26/06	9/28/06	Aladdin
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	18.75	8/16/06	9/20/06	NY CDO DESK
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	10.00	12/4/06	12/7/06	Aladdin
ABACUS 2006-11	09/20/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	10.00	8/16/06	9/20/06	NY CDO DESK
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99.86	15.00	5/9/06	5/12/06	Church Tavern
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99.89	40.00	4/25/06	4/27/06	Church Tavern
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99.89	20.00	4/25/06	4/27/06	Deutsche Bank

Deal	Closing Date	Deal Type	Portfolio Manager/Selection Agent	Asset Type	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99.89	10.00	4/25/06	4/27/06	Princeton Advisory
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	99.89	10.00	4/25/06	4/27/06	Vanderbilt
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	14.90	4/10/06	4/27/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	30.00	4/10/06	4/27/06	NY CDO DESK
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	30.00	11/29/06	12/5/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	10.10	4/5/06	4/27/06	NY CDO DESK
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	10.10	11/29/06	12/5/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	10.00	4/5/06	4/27/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	12.00	4/5/06	4/27/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	12.00	4/5/06	4/27/06	NY CDO DESK
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	25.50	4/5/06	4/27/06	TCW
ABACUS 2006-12	04/27/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	8.75	4/5/06	4/27/06	TCW
ABACUS 2006-14	10/19/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2 SR2	100.00	10.00	5/10/07	5/29/07	NY CDO DESK
ABACUS 2006-14	10/19/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2 SR2	100.00	10.00	5/24/07	5/31/07	Aladdin
ABACUS 2006-14	10/19/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.00	9/27/06	10/19/06	Aladdin
ABACUS 2006-14	10/19/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	20.00	10/10/06	10/19/06	Oppenheimer
ABACUS 2006-14	10/19/2006	Mezzanine	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	20.00	9/27/06	10/19/06	Aladdin
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B SR2	100.00	6.00	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C SR2	100.00	2.85	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D SR2	100.00	2.85	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	10.00	11/29/06	12/5/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	60.00	10/26/06	10/30/06	IKB
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	10.00	9/20/06	10/11/06	NY CDO DESK
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A3	100.00	20.00	9/20/06	10/11/06	NY CDO DESK
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A3	100.00	16.00	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A3	100.00	20.00	11/29/06	12/5/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	B	100.00	37.50	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	20.00	11/29/06	12/5/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	21.15	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	C	100.00	20.00	9/20/06	10/11/06	NY CDO DESK
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	11.15	9/20/06	10/11/06	TCW
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	100.00	3.50	11/8/06	11/8/06	NY CDO DESK
ABACUS 2006-15	10/21/2006	Intermediate	N/A	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	D	99.00	3.50	12/20/06	12/26/06	TCW

Deal	Closing Date	Deal Type	Portfolio Manager/Selection Agent	Asset Type	Rating Agencies	Trustee	Issuer Location	Co-Issuer Location	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 2007-AC1	04/26/2007	Mezzanine	ACA Management	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A1	100.00	50.00	4/10/07	4/26/07	IKB
ABACUS 2007-AC1	04/26/2007	Mezzanine	ACA Management	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	42.00	4/10/07	4/26/07	ACA Management
ABACUS 2007-AC1	04/26/2007	Mezzanine	ACA Management	Synthetic	Moody's/S&P	LaSalle/BofA	Cayman Islands	Delaware	A2	100.00	100.00	4/10/07	4/26/07	IKB

TRADE DETAILS:

Deal	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 06-11 NR	A-1	CDS- 54bps	-41.25	9/18/06	9/26/06	MAGNETAR CNS MF LTD
ABACUS 06-11 NR	A-1	CDS- 54bps	-41.25	9/18/06	9/26/06	DEUTSCHE AG LONDON
ABACUS 06-11 NR	A-2	CDS- 62bps	-22.97	9/18/06	9/26/06	MAGNETAR CNS MF LTD
ABACUS 06-11 NR	A-2	CDS- 62bps	-22.97	9/18/06	9/26/06	DEUTSCHE AG LONDON
ABACUS 06-11 NR	B	CDS- 120bps	-10.63	9/18/06	9/26/06	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 06-11 NR	B	CDS- 120bps	-10.63	9/18/06	9/26/06	MAGNETAR CNS MF LTD
ABACUS 06-11 NR	B	CDS- 120bps	-10.63	9/18/06	9/26/06	DEUTSCHE AG LONDON
ABACUS 06-11 NR	C	CDS- 230bps	-6.25	9/18/06	9/26/06	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 06-11 NR	C	CDS- 230bps	-6.25	9/18/06	9/26/06	MAGNETAR CNS MF LTD
ABACUS 06-11 NR	C	CDS- 230bps	-6.25	9/18/06	9/26/06	DEUTSCHE AG LONDON
ABACUS 06-11 NR	D	CDS- 405bps	-5.94	9/18/06	9/26/06	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 06-11 NR	D	CDS- 405bps	-5.94	9/18/06	9/26/06	MAGNETAR CNS MF LTD
ABACUS 06-11 NR	D	CDS- 405bps	-5.94	9/18/06	9/26/06	DEUTSCHE AG LONDON
ABACUS 06-14 NR	A-2	CDS- 70bps	-36.68	10/10/06	10/13/06	MAGNETAR CNS MF LTD
ABACUS 06-14 NR	B	CDS- 105bps	-36.68	10/10/06	10/13/06	MAGNETAR CNS MF LTD
ABACUS 06-14 NR	C	CDS- 200bps	-25.16	10/10/06	10/13/06	MAGNETAR CNS MF LTD
ABACUS 06-14 NR	D	CDS- 400bps	-15.72	10/10/06	10/13/06	MAGNETAR CNS MF LTD
ABACUS 06-15	C	CDS- 185bps	-6.81	11/6/06	11/13/06	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 06-HGS1	SS	CDS- 22bps	-1032.00	9/15/06	9/20/06	PAULSON CRED OPP MST
ABACUS 06-INDX2	SS	CDS- 22bps	-660.00	9/27/06	10/4/06	PAULSON CRED OPP MST
ABACUS 07-AC1	SS	CDS- 85bps	-1000.00	5/31/07	5/31/07	PAULSON CRED OPP MST
ABACUS 07-AC1	A2	CDS- 141bps	-142.00	5/31/07	4/26/07	PAULSON CRED OPP MST
ABACUS 07-AC1	A1	CDS- 116bps	-50.00	4/10/07	4/26/07	PAULSON CRED OPP MST

TRADE DETAILS:

Deal	Class	Price	Orig Face (mm)	Trade Date	Settle Date	Risk Taker/ Customer
ABACUS 04-1	Second Loss	500bps running	3.00	9/29/05	10/18/05	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 04-1	First Loss	800bps running	4.50	9/29/05	10/18/05	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 04-1	First Loss	165bps running	10.00	3/30/06	3/30/06	TCW (Davis Sq VI)
ABACUS 04-1	Second Loss	175bps running	12.50	12/5/06	12/5/06	TCW (Davis Sq VII)
ABACUS 04-1	SS	12bps running	1760.00	5/26/05	6/8/05	AIGFP
ABACUS 04-2	SS	12bps running	730.00	5/26/05	6/8/05	AIGFP
ABACUS 05-2	First Loss	1590bps running	3.00	10/20/05	11/9/05	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 05-2	Second Loss	875bps running	4.20	10/20/05	11/9/05	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 05-2	First Loss	1590bps running	5.00	10/18/05	11/2/05	Bear Stearns Structured Risk Partners Master Fund Ltd.
ABACUS 05-2	Second Loss	875bps running	7.00	10/18/05	11/2/05	Bear Stearns Structured Risk Partners Master Fund Ltd.
ABACUS 05-2	SS	13bps running	1000.00	10/7/05	10/28/05	AIGFP
ABACUS 05-3	SS	12bps running	1200.00	7/6/05	7/28/05	AIGFP
ABACUS 05-CB1	First Loss	550bps running	15.94	11/10/05	12/7/05	C-BASS
ABACUS 05-CB1	Second Loss	1150bps running	15.94	11/10/05	12/7/05	C-BASS
ABACUS 05-CB1	SS	19bps running	480.00	11/10/05	12/7/05	AIGFP
ABACUS 06-15	E	CDS- 1530bps	5.00	11/6/06	11/13/06	GSC Eliot Bridge Master Fund I, Ltd.
ABACUS 06-15 V2	A-1	CDS- 55bps	54.00	11/16/06	11/28/06	Bear Stearns High Grade Credit Strategies Enhanced Leveraged Master Fund Ltd.
ABACUS 06-15 V2	SS	CDS- 22bps	315.00	11/17/06	11/17/06	CIBC - London
ABACUS 06-8	E	CDS- 60bps	2.30	11/17/06	11/17/06	R6 Overseas Opportunity Fund, Ltd.
ABACUS 06-8	E	CDS- 60bps	2.70	11/17/06	11/17/06	R6 Overseas Opportunity Fund, Ltd.
ABACUS 06-8 FL	F	CDS- 2050bps	0.46	7/2/07	2/16/06	QUINTESSENCE FUND LP
ABACUS 06-8 FL	F	CDS- 2050bps	4.50	2/7/06	2/16/06	QVT FUND, LP
ABACUS 06-8 SS	SS	CDS- 29bps	199.64	11/17/06	11/28/06	Morgan Stanley Prop
ABACUS 06-HGS1	FL	CDS- 500bps	2.80	11/7/06	11/30/06	Bear Stearns Structured Risk Partners Master Fund Ltd.
ABACUS 06-HGS1	SS	CDS- 27bps	450.00	11/3/07	11/3/06	CIBC - London
ABACUS 06-HGS1	SS	CDS- 27bps	450.00	11/3/06	11/3/06	CIBC - London
ABACUS 06-INDX2	SS	CDS- 21.5bps	660.00	10/2/06	10/3/06	CIBC - London
ABACUS 06-INDX2	SS	CDS- 21.5bps	1032.00	9/15/06	9/20/06	Morgan Stanley Prop
ABACUS 07-AC1 v2	SS	CDS- 67bps	909.09	5/31/07	5/31/07	ABN Amro - London

