

From: Van Solkema, Steven (Exchange)
Sent: Thursday, April 19, 2007 9:59 AM
To: #IIGSCS
Subject: SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls

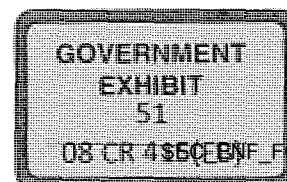
Importance: High

Attachments: SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls

I ran as many of the ABS CDO portfolios we had in our database and added them to the ever-growing list of work that Stu and Annie have been doing manually. Attached are the results. We now have credit model analysis for 92 different ABS CDOs. I've sorted them two ways on two different tabs. First, sorting from best to worst by implied writedown, and, then sorting from best to worst by the weighted avg fair value of the covered portfolio. I've highlighted KLIO I and TALLSHIPS in green as you'll see for obvious reasons.

We're going to continue to add to this list and also have plenty more work to be done as far as creating a principal writedown WAL (rather than start date), automating the whole process, etc... But, I think it's a great start and thanks again to everyone who has been working very hard to get this done in short order.

<<SUMMARY OF CDO ANALYSIS USING CREDIT MODEL.xls>>



RPT TO WORST	COO NAME	COVERAGE	SCEN 1			SCEN 3		
			PRICE	WRTDOWNS	IMPLIED	PRICE	WRTDOWNS	IMPLIED
1	UKLO 1	51%	101.18	0.0%	0.0%	101.19	0.0%	0.0%
2	UBRTY 2005-1A B	61%	100.82	0.0%	0.0%	100.44	0.0%	0.0%
3	3LPTN 2004-1A A2	58%	101.11	0.0%	0.0%	101.11	0.0%	0.0%
4	4KENT 2005-1A B	62%	101.02	0.0%	0.0%	101.03	0.0%	0.1%
5	5PARAG 2004-1A A	55%	101.05	0.0%	0.1%	101.00	0.0%	0.1%
6	6UPTR 2005-2A C1A	59%	101.02	0.0%	0.1%	101.03	0.0%	0.1%
7	7TIAF 2005-1A A2	59%	100.54	0.0%	0.1%	100.55	0.1%	0.1%
8	8BWC 2005-1A A2	63%	104.99	0.3%	0.3%	105.17	0.3%	0.2%
9	9NDQVE 2004-2A E	61%	103.59	1.2%	1.5%	102.79	2.1%	2.8%
10	10BELLE HAYEN 2005-1	60%	94.05	1.0%	1.7%	93.65	1.3%	2.1%
11	11START 2005-BAD	68%	101.79	1.9%	1.9%	102.41	2.3%	2.7%
12	12STRADE IR C	68%	101.77	1.5%	2.3%	101.30	1.9%	2.7%
13	13DUKE 9 A3V	72%	95.72	2.1%	2.7%	95.29	2.7%	3.5%
14	14TALLSHIPS 05-1	69%	103.91	2.0%	3.0%	102.29	3.5%	5.1%
15	15SCF 5A A3	50%	100.99	1.7%	3.3%	110.60	1.9%	3.7%
16	16DURN MEEZL	70%	79.39	2.3%	3.3%	78.45	4.7%	5.7%
17	17VERTICAL ABS 06-1	65%	95.99	2.3%	3.1%	96.00	5.0%	5.0%
18	18START 2005-AA A1	65%	101.79	3.0%	3.5%	101.40	3.7%	4.3%
19	19CAMBER 5 C	78%	90.75	2.8%	3.7%	89.94	4.8%	5.3%
20	20CAMBER 5 C	53%	99.15	2.0%	3.7%	98.10	3.0%	5.7%
21	21ORCHO 2004-2A A1	69%	101.53	2.8%	4.1%	101.73	4.8%	6.9%
22	22NDQVE 2005-1A C	62%	101.00	2.5%	4.1%	101.20	2.5%	4.1%
23	23NORTH 2005-7A B1	60%	98.74	2.9%	4.1%	96.88	3.9%	5.8%
24	24DUNML 2004-1A C	63%	100.79	3.0%	4.4%	100.53	3.3%	4.9%
25	25LEBTS 2004-1A A2	70%	102.10	3.3%	4.5%	102.00	5.9%	8.0%
26	26NEPTN 2004-1A B1L	65%	99.92	3.1%	4.9%	112.30	3.8%	5.5%
27	27STAK 2005-1A B	66%	100.53	4.7%	4.9%	101.40	5.4%	5.7%
28	28NDE 9 PREF	71%	103.73	3.9%	5.0%	103.71	4.4%	5.1%
29	29SCF 1A B	50%	100.47	2.7%	5.3%	100.35	2.8%	5.6%
30	30FTDRS 2005-1A B1L	70%	103.92	3.8%	5.4%	103.43	4.6%	5.5%
31	31CAPMK 2005-5A A1	71%	99.55	4.0%	5.7%	97.97	5.4%	7.0%
32	32PS 2A A2	64%	99.58	3.2%	5.0%	102.08	3.9%	7.0%
33	33START 2005-AA A2	67%	103.37	5.2%	5.2%	103.30	6.5%	7.8%
34	34CRHMZ 2004-2A C	67%	103.41	5.0%	5.0%	103.93	9.7%	11.7%
35	35BUCHN 2004-1A A1J	71%	100.40	4.5%	6.1%	111.31	8.2%	9.8%
36	36SYRAN 2004-10A D	68%	98.80	7.1%	7.2%	97.94	8.1%	8.0%
37	37FROD 2004-1A C	69%	100.78	5.1%	7.1%	95.23	7.4%	10.1%
38	38XOBO 2004-2A D	61%	94.90	4.2%	7.7%	92.00	6.4%	10.4%
39	39STRAQ 2004-2A C1	76%	98.02	4.3%	8.3%	98.10	7.5%	9.8%
40	40ORIGN 2005-1	61%	95.94	5.2%	8.1%	110.91	7.8%	12.4%
41	41GLCR 2005-2A A2	63%	97.72	5.3%	8.4%	101.31	9.7%	9.0%
42	42DUXER 2004-7A 2	70%	99.17	5.9%	8.5%	99.16	8.7%	9.6%
43	43CLADER III C	61%	97.72	4.9%	9.8%	94.03	9.7%	9.1%
44	44GEMSTONE 05-2	64%	81.65	5.0%	8.3%	82.10	9.5%	10.4%
45	45OCTAN 2004-1A A2A	69%	99.88	6.2%	9.2%	101.91	11.4%	12.9%
46	46MREEF 2005-1A A1L	62%	98.28	5.9%	9.5%	112.92	7.1%	11.5%
47	47NDE7 7A E	64%	98.91	6.5%	9.8%	92.00	14.7%	15.0%
48	48DDQVE 2004-1A B	53%	97.40	5.9%	10.0%	98.00	6.7%	11.5%
49	49VROD 2004-1A A3	69%	98.53	6.5%	10.3%	112.00	14.5%	17.5%
50	50XON 2004-5 1	67%	97.75	6.8%	10.2%	91.00	16.2%	13.4%
51	51SANDS 2004-1A B	70%	97.03	6.0%	10.5%	112.90	16.4%	10.8%
52	52TABS 2005-4A E	64%	96.85	6.7%	10.5%	101.50	9.8%	13.5%
53	53MDDO 2004-1A C	67%	97.82	7.3%	11.0%	102.70	16.1%	13.1%
54	54MKP 3A COMA	62%	96.50	8.7%	11.1%	101.30	20.3%	13.8%
55	55GLCR 2004-1A A1	74%	98.01	8.2%	11.1%	112.00	16.8%	12.5%

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56	LAGUNA SECA 07-1	65%	96.82	7.3%	11.1%	12/27/10	23.47	9.9%	13.7%	06/29/10
57	ISCHUS II	51%	73.72	5.8%	11.4%	03/17/11	65.97	9.3%	16.2%	01/23/11
58	OCTAN 2006-2A ADA	82%	97.85	9.4%	11.5%	05/21/11	88.02	17.4%	20.8%	08/15/10
59	LMILL 2006-1A A2	78%	85.25	9.0%	11.5%	06/20/11	93.13	10.8%	13.3%	03/14/11
60	CLACIER IV	68%	80.41	8.1%	12.0%	07/11/12	78.19	9.1%	13.5%	10/12/11
61	NEPTN 2006-3	72%	78.85	8.7%	12.1%	11/01/10	75.93	10.7%	15.0%	07/15/10
62	HOGDO 2005-1A B	81%	98.15	13.2%	12.7%	04/29/11	95.29	12.8%	15.8%	11/19/10
63	MIDOR 2004-1A A1F	82%	84.58	10.8%	13.2%	01/04/11	88.43	16.3%	20.3%	08/07/10
64	KNALL 2005-1A A2	62%	91.78	8.1%	13.8%	09/25/10	91.00	8.3%	11.8%	10/22/10
65	SUMMER STREET 05-1	48%	79.01	5.4%	14.0%	09/23/10	75.25	7.4%	16.2%	04/24/10
66	WVYL 2006-1A A1	72%	95.41	13.1%	14.0%	02/22/11	91.35	13.5%	18.7%	09/27/10
67	SCORP 2005-1A A2A	81%	94.80	11.5%	14.2%	10/20/11	89.84	15.5%	19.0%	10/04/11
68	CHERRY CREEK	71%	74.55	10.9%	14.8%	05/07/11	72.23	12.2%	17.2%	08/19/10
69	SCF 2A A1	81%	91.25	8.9%	14.7%	05/25/10	89.74	10.0%	16.5%	04/11/10
70	WHTL 2004-1A A2	51%	92.21	7.9%	15.4%	11/05/12	88.81	9.5%	14.8%	04/04/12
71	KNOLL 2004-1A A2	57%	93.31	8.4%	15.5%	10/27/10	89.01	11.7%	20.8%	05/02/10
72	AVNTI 2006-1A A1	72%	93.76	12.2%	15.7%	11/04/11	88.58	16.0%	20.7%	09/24/10
73	CDL 19A C	66%	92.01	11.1%	19.2%	04/05/11	89.59	13.0%	19.5%	02/04/11
74	LABAC 2005-1A C	81%	93.43	14.4%	17.7%	03/18/11	86.50	23.2%	25.0%	10/19/10
75	DEFUS 04-1A B	85%	90.72	15.4%	18.1%	10/23/10	85.82	20.0%	23.5%	10/05/11
76	CS2SF 2006-1A A1	66%	91.58	16.1%	18.8%	01/20/11	82.53	23.5%	27.2%	08/12/10
77	ACAS 2009-1A A1/A	76%	91.51	14.3%	18.2%	02/16/10	89.50	16.8%	22.1%	10/05/10
78	ANNAN 2004-1A 1	78%	97.33	15.8%	20.0%	01/05/11	95.71	16.8%	21.7%	05/15/10
79	DUKEF 2003-SA 3	79%	91.25	15.3%	20.8%	09/14/15	87.54	18.9%	24.0%	04/13/15
80	MOES SA 3	80%	90.00	14.5%	21.4%	08/07/11	84.54	17.9%	24.5%	01/10/11
81	TABS 2005-2A B	87%	89.27	17.1%	25.3%	05/28/12	87.26	34.0%	50.1%	09/27/10
82	GEMSTONE 04-3	75%	84.31	19.9%	25.0%	04/21/10	79.15	23.5%	31.2%	05/17/10
83	COMMO 2006-SA A1B	61%	84.50	18.1%	30.1%	12/27/10	72.11	24.7%	40.8%	05/25/10
84	WESS 2006-1A B1L	74%	81.54	24.9%	33.7%	07/10/11	84.55	37.5%	50.8%	09/04/10
85	ACAS 2004-2A A3L	69%	70.03	27.9%	40.8%	07/10/10	60.58	34.7%	50.8%	04/23/10
86	TABS 2004-SA A1J	77%	70.78	33.4%	43.9%	10/06/10	58.65	42.1%	53.0%	05/02/10
87	JOYTHON 07-1	84%	73.00	28.0%	43.8%	10/28/11	64.50	33.8%	52.8%	02/14/10
88	ACA ABS 2007-1	51%	57.44	27.0%	52.9%	07/24/10	11.03	31.7%	73.9%	02/02/11
89	STACK 2007-2	61%	57.00	35.1%	57.1%	05/01/10	41.75	45.3%	75.7%	02/22/10
90	STACK 2007-1	59%	55.54	34.2%	58.5%	09/18/10	43.95	37.7%	64.2%	03/19/10
91	ADAMS SQUARE 07-2	50%	61.35	29.1%	58.7%	04/06/12	33.54	34.7%	69.2%	05/05/11

BEST TO WORST	COO NAME	COVERAGE %	SCEN 1 PRICE	SCEN 1 CALC WRITEDOWN	SCEN 1 IMPLD WRITEDOWN	SCEN 1 WRITEDOWN START	SCEN 5 PRICE	SCEN 5 CALC WRITEDOWN	SCEN 5 IMPLD WRITEDOWN	SCEN 5 WRITEDOWN START
1	BWOC 2006-1A A2	87%	104.99	0.3%	0.3%	01/09/12	105.17	0.3%	0.3%	02/19/13
2	ALLSHIPS 06-1	86%	103.71	2.0%	3.0%	06/09/12	102.29	3.5%	5.1%	02/23/13
3	INDG & PREF	71%	103.75	3.2%	5.0%	02/27/13	99.21	4.1%	6.1%	07/05/12
4	INGOVE 2006-2A E	61%	103.59	1.2%	1.5%	11/03/10	102.78	2.1%	2.6%	12/06/10
5	GRUMZ 2006-2A C	57%	103.41	5.0%	5.0%	07/03/13	97.84	9.7%	11.7%	09/10/11
6	START 2006-AA A2	37%	103.37	5.2%	5.0%	07/18/11	103.00	6.8%	7.8%	04/09/11
7	LBRTS 2006-1A A2	72%	102.10	3.3%	4.4%	05/30/12	99.30	5.9%	8.2%	12/26/11
8	START 2006-3A D	88%	101.79	1.0%	1.9%	10/24/11	101.25	2.3%	2.7%	07/26/11
9	START 2006-AA A1	35%	101.79	3.0%	3.5%	07/14/10	100.85	3.7%	4.2%	09/23/10
10	STRADE IR C	68%	101.27	1.5%	2.3%	05/18/12	101.30	1.9%	2.7%	01/17/13
11	ORCHD 2006-3A A1	67%	101.53	0.2%	4.1%	07/27/13	98.41	4.8%	5.9%	03/10/12
12	KLOE	51%	101.18	9.0%	0.0%	03/08/07	101.19	0.0%	0.0%	03/08/07
13	PTR 2004-1A A2	58%	101.11	0.2%	0.0%	06/19/25	101.11	0.0%	0.0%	04/10/25
14	PARAG 2004-1A A	35%	101.20	0.2%	0.1%	04/29/18	101.00	0.0%	0.1%	02/12/18
15	SENT 2005-1A B	63%	101.02	0.2%	0.0%	04/18/14	101.03	0.0%	0.1%	02/27/14
16	PTR 2005-2A C1A	59%	101.02	0.0%	0.1%	05/22/21	101.03	0.0%	0.1%	04/19/21
17	INGOVE 2005-1A C	62%	101.00	2.5%	4.1%	07/03/10	99.98	2.5%	4.1%	10/12/10
18	SCF 5A A3	52%	100.98	1.7%	3.2%	11/06/09	100.38	1.9%	3.7%	08/25/09
19	FTRB 2005-1A B1L	70%	100.92	3.8%	5.2%	12/04/13	99.81	4.6%	6.5%	03/21/13
20	LIBTY 2005-1A B	61%	100.82	3.0%	0.0%	06/05/13	100.44	0.0%	0.0%	02/23/13
21	BUNHL 2004-1A C	59%	100.79	3.0%	4.1%	06/06/09	100.93	3.3%	4.2%	05/29/10
22	NGCD 2006-1A C	59%	100.75	3.1%	7.4%	05/23/15	97.45	7.2%	10.4%	11/17/12
23	PLAF 2006-1A A2	59%	100.54	0.0%	0.1%	05/14/21	100.55	0.1%	0.1%	11/21/20
24	STAK 2005-1A B	66%	100.53	4.7%	4.9%	11/24/09	99.71	5.1%	5.7%	10/23/08
25	SCF 1A B	60%	100.47	2.7%	5.3%	03/24/08	100.25	2.8%	5.6%	01/27/08
26	BUCHN 2006-1A A1J	71%	100.40	4.5%	5.4%	01/19/14	98.24	5.7%	6.8%	01/04/13
27	NGSD 2006-2A D	61%	99.90	5.2%	7.7%	02/02/11	98.11	8.1%	10.4%	10/15/10
28	OCTAN 2006-1A A2A	69%	99.88	8.2%	9.2%	07/09/11	96.46	11.4%	12.9%	12/30/10
29	HEP 7A 2004-1A B1L	65%	99.82	3.1%	4.0%	11/23/10	98.81	3.9%	5.3%	05/25/10
30	PS 2A A2	54%	99.68	0.2%	6.0%	10/22/08	98.24	0.9%	7.3%	10/12/08
31	CARMA 2006-8A A1	71%	99.65	4.0%	5.7%	11/25/09	97.67	5.4%	7.6%	04/20/09
32	DUKEP 2004-7A 2	70%	99.17	5.9%	8.9%	20/12/16	102.02	6.7%	9.6%	07/29/15
33	INDEP 7A E	64%	98.91	5.7%	9.8%	02/20/12	94.79	9.4%	15.0%	08/04/11
34	SYRAM 2004-10A D	66%	98.80	7.1%	7.2%	07/04/09	97.50	8.4%	8.6%	11/23/08
35	NORTH 2006-7A B1	62%	98.74	2.8%	4.1%	02/07/11	96.88	3.6%	5.0%	12/07/09
36	HRGD 2006-1A A3	63%	98.63	8.5%	10.3%	11/20/11	92.67	14.3%	17.5%	02/27/11
37	STRAG 2004-2A C1	78%	98.32	5.3%	3.3%	06/12/11	96.68	7.5%	9.3%	04/20/11
38	MREEP 2005-1A A1L	62%	98.28	5.9%	2.5%	11/29/12	95.33	7.1%	11.5%	07/03/12
39	OLCR 2006-1A A1	74%	98.01	8.2%	11.1%	12/02/11	96.82	9.2%	12.5%	10/01/11
40	OCTAN 2006-2A A3A	62%	97.85	7.9%	11.5%	05/21/11	98.02	17.4%	20.8%	08/15/10
41	MLCDO 2006-1A C	57%	97.82	7.3%	11.2%	02/07/10	95.17	9.7%	13.1%	06/23/10
42	KICN 2006-9 1	67%	97.78	3.2%	10.3%	01/20/11	95.27	11.5%	13.4%	08/21/10
43	OLCER III C	67%	97.72	4.9%	8.8%	04/29/13	97.25	5.2%	9.1%	02/17/13
44	OLCR 2005-3A A2	63%	97.72	5.3%	2.4%	10/19/11	97.00	5.9%	9.0%	09/15/11
45	COOVE 2004-1A B	59%	97.40	5.0%	10.0%	08/05/11	96.02	4.7%	11.5%	01/18/11
46	SANDS 2004-1A B	77%	97.33	8.0%	10.5%	01/29/08	96.48	8.1%	10.8%	04/23/08
47	TABS 2005-4A E	64%	96.95	5.7%	10.5%	01/15/12	94.28	8.6%	13.5%	04/10/11
48	LAGUNA SECA 07-1	65%	96.82	7.3%	11.1%	12/27/10	93.47	8.9%	13.7%	06/20/10
49	KRP 3A COMA	62%	96.50	5.7%	11.1%	08/19/10	93.31	8.5%	13.8%	05/31/10
50	DHGD 2005-1A B	61%	96.15	10.2%	12.7%	04/29/11	95.20	12.0%	15.3%	11/15/10
51	RYL 2006-1A A1	72%	95.41	19.1%	14.2%	02/20/11	91.35	13.5%	18.7%	09/27/10
52	LHLL 2004-1A A2	78%	95.26	9.0%	11.5%	08/20/11	93.13	10.8%	13.8%	02/14/11
53	SCORP 2006-1A A2A	61%	94.80	11.5%	14.2%	10/20/11	99.84	15.5%	19.0%	12/04/11
54	MIDOR 2006-1A A1F	60%	94.58	13.6%	13.2%	01/04/11	98.43	16.3%	20.2%	08/07/10
55	CHERRY CREEK	71%	94.55	10.2%	14.8%	06/07/11	92.23	12.2%	17.2%	08/19/10

56 BELLE HAVEN 2005-1	50%	94.95	1.0%	1.7%	09/14/09	93.65	1.0%	2.1%	11/03/09
57 AINTEI 2006-1A A1	77%	92.78	12.2%	15.7%	11/04/11	88.58	16.0%	20.7%	09/24/10
58 LBRAC 2006-1A C	81%	79.43	14.4%	17.7%	02/19/11	86.50	20.2%	25.0%	11/11/10
59 KNOLL 2004-1A A2	57%	93.31	8.8%	15.5%	10/07/10	88.01	11.7%	20.8%	05/03/10
60 WHTL 2004-1A A2	51%	92.21	7.9%	15.4%	11/05/12	88.91	9.5%	18.0%	04/09/12
61 CBCL 15A C	56%	92.01	11.1%	18.8%	04/05/11	89.89	13.0%	19.6%	02/04/11
62 WALL 2006-1A A2	50%	91.78	8.1%	13.6%	05/25/10	91.03	8.7%	13.8%	10/03/10
63 GOLF 2006-1A A1	55%	91.58	18.1%	18.0%	01/29/11	82.53	23.5%	27.2%	08/12/10
64 ACBS 2006-1A A1L	75%	91.51	14.2%	18.9%	02/16/10	89.60	16.9%	22.4%	10/05/10
65 SCF 2A A1	51%	91.25	9.9%	14.7%	05/25/10	89.74	10.0%	16.5%	04/11/10
66 DUKE 2003-5A 1	79%	91.25	16.2%	20.2%	04/14/15	87.54	18.9%	24.0%	04/15/15
67 CETUS 06-1A B	55%	90.72	15.1%	18.1%	10/23/10	88.62	20.0%	23.5%	12/06/11
68 NDS 5A B	58%	90.00	14.5%	21.4%	08/07/11	84.54	17.9%	25.5%	01/10/11
69 TABS 2005-3A B	67%	89.27	17.1%	25.3%	05/27/12	87.25	34.0%	50.4%	08/27/10
70 CAMBER 3 C	50%	89.15	2.0%	3.7%	05/10/10	87.82	3.0%	5.7%	11/24/09
71 DUMAN 2004-1A I	78%	87.53	15.5%	20.2%	01/09/11	85.71	16.8%	21.7%	06/15/10
72 VERTICAL ABS 06-1	82%	85.95	2.3%	3.4%	08/08/11	84.19	5.0%	5.0%	12/03/11
73 DUKE 2 ABV	72%	85.72	2.1%	2.8%	05/29/13	74.35	2.7%	3.3%	12/05/12
74 COMMO 2006-5A A1B	61%	84.50	19.3%	30.1%	10/27/10	72.11	24.7%	40.0%	08/23/10
75 GEMSTONE 0A 5	76%	84.31	19.9%	28.3%	04/21/10	79.15	23.5%	31.2%	06/17/10
76 WEBS 2006-1A B1L	74%	81.54	21.9%	33.7%	07/10/11	64.54	31.5%	50.0%	09/09/10
77 GEMSTONE 0A 2	64%	81.48	5.0%	8.0%	02/18/11	79.99	6.8%	10.4%	12/10/10
78 CAMBER 3 C	75%	80.75	2.8%	3.7%	11/19/11	78.64	4.8%	5.2%	12/25/11
79 GLADER IV	59%	80.41	8.1%	12.0%	07/11/12	78.18	9.1%	13.5%	10/12/11
80 CARM MEZZ I	70%	79.59	2.3%	3.3%	05/25/13	75.45	4.7%	6.7%	01/20/12
81 SUMMER STREET 0A-1	45%	79.01	6.4%	14.0%	05/03/10	75.25	7.4%	15.2%	04/24/10
82 NEPTN 2006-3	72%	78.85	3.7%	12.1%	11/01/10	75.73	10.7%	15.0%	07/15/10
83 ORION 2006-1	63%	75.04	5.2%	8.4%	12/28/12	72.79	7.0%	12.1%	11/21/12
84 USOHUS II	51%	73.70	5.0%	11.4%	03/17/11	68.97	9.3%	15.2%	01/23/11
85 OXFORDON 07-1	64%	73.00	26.0%	43.2%	10/29/11	64.50	33.8%	52.8%	03/11/10
86 TABS 2006-5A A1J	77%	70.78	33.4%	43.2%	10/04/10	58.66	42.1%	55.0%	05/02/10
87 ADAMS 2004-2A A3L	69%	70.01	27.3%	40.8%	07/10/10	50.58	34.7%	50.8%	04/02/10
88 ADAMS SQUARE 07-2	50%	61.35	29.4%	58.9%	04/05/12	53.84	34.7%	59.8%	06/05/11
89 ACA ABS 2007-1	61%	57.44	17.3%	52.9%	07/14/10	41.63	37.9%	79.9%	02/20/11
90 STACK 2007-2	61%	57.02	35.1%	57.1%	05/31/10	41.76	45.3%	73.7%	12/20/10
91 STACK 2007-1	59%	55.64	34.3%	58.5%	09/18/10	43.95	37.7%	64.2%	03/15/10