

**Comparison of CSAC Marks vs. ABX Marks on RMBS Collateral in Ridgeway II Portfolio
(as of 5/31/2007)**

# ¹	Bloomberg Ticker ¹	Cusip/ISIN ¹	CDS ¹	Current Face ¹	Mark ¹	Purchase Price ¹	ABX ²	S&P at	Mapping	Issue Date ⁵	Mapping	Type ³
								Issuance ³	Rating ⁴		Date ⁶	
1	DBALT 2006-AR4 M4	25150PAG4		\$2,512,000	97.844	100.000	99.460	AA-	AA	9/29/2006	2007-1	Prime RMBS
2	DBALT 2006-AR4 M6	25150PAJ8		\$2,792,000	94.125	100.000	94.500	A+	A	9/29/2006	2007-1	Prime RMBS
6	SLMA 2006-C C ⁷	78443JAG4		\$9,245,000	99.998	100.000	94.500	A	A	9/28/2006	2007-1	ABS - Student Loan
7	MLMI 2006-MLN1 M5	59023AAK2		\$5,400,000	99.139	100.000	94.500	A+	A	9/29/2006	2007-1	Subprime RMBS
8	MLMI 2006-MLN1 M6	59023AAL0		\$3,933,000	98.568	100.000	94.500	A	A	9/29/2006	2007-1	Subprime RMBS
9	FFML 2006-FF13 M4	30247DAJ0		\$6,000,000	99.429	100.000	99.460	AA	AA	9/28/2006	2007-1	Midprime RMBS
11	CSAB 2006-2 M1	12627HAN0		\$6,611,000	99.557	100.000	99.460	AA	AA	9/29/2006	2007-1	Prime RMBS
12	CSAB 2006-2 M2B	12627HAV2		\$7,549,000	97.955	100.000	99.460	AA-	AA	9/29/2006	2007-1	Prime RMBS
13	SASC 2006-WF3 M6	86361EAL5		\$3,197,000	98.089	100.000	94.500	A-	A	9/29/2006	2007-1	Subprime RMBS
14	NAA 2006-AR3 M3	65537EAJ3		\$4,286,000	95.000	100.000	94.500	A	A	9/29/2006	2007-1	Prime RMBS
15	WMABS 2006-HE3 M4	93934MAJ6		\$3,450,000	99.423	100.000	94.500	A+	A	9/27/2006	2007-1	Subprime RMBS
16	WMABS 2006-HE3 M5	93934MAK3		\$2,250,000	99.129	100.000	94.500	A+	A	9/27/2006	2007-1	Subprime RMBS
17	WMABS 2006-HE3 M6	93934MAL1		\$3,000,000	98.645	100.000	94.500	A-	A	9/27/2006	2007-1	Subprime RMBS
18	HEAT 2006-7 M4	43709NAK9		\$9,625,000	99.428	100.000	99.460	AA-	AA	10/3/2006	2007-1	Midprime RMBS
19	INDX 2006-AR29 M4	45662DAK1		\$2,089,000	99.078	100.000	94.500	A+	A	9/29/2006	2007-1	Prime RMBS
20	INDX 2006-AR29 M5	45662DAL9		\$2,089,000	98.031	100.000	94.500	A	A	9/29/2006	2007-1	Prime RMBS
21	RASC 2006-EMX8 M4	74924UAJ0		\$7,000,000	99.410	100.000	94.500	A+	A	9/28/2006	2007-1	Subprime RMBS
23	BNCMT 2006-1 M4	055682AH1		\$8,000,000	99.403	100.000	94.500	A+	A	9/29/2006	2007-1	Subprime RMBS
24	BNCMT 2006-1 M5	055682AJ7		\$6,000,000	99.127	100.000	94.500	A	A	9/29/2006	2007-1	Subprime RMBS
25	GSAMP 2006-FM2 M5	36245DAK6		\$9,837,000	99.155	100.000	94.500	A+	A	9/29/2006	2007-1	Midprime RMBS
26	GSAMP 2006-FM2 M6	36245DAL4		\$5,000,000	99.612	100.000	94.500	A	A	9/29/2006	2007-1	Midprime RMBS
27	CWL 2006-19 M5	12667CAJ1		\$5,550,000	99.121	100.000	94.500	A	A	9/29/2006	2007-1	Subprime RMBS
28	CWL 2006-19 M6	12667CAK8		\$4,600,000	99.533	100.000	94.500	A-	A	9/29/2006	2007-1	Subprime RMBS
29	MLMI 2006-HE5 M5	59022QAK8		\$15,000,000	99.134	99.969	94.500	A+	A	9/28/2006	2007-1	Midprime RMBS
30	SAST 2006-3 M6	80556AAK3		\$4,000,000	98.816	100.000	94.500	A	A	10/10/2006	2007-1	Subprime RMBS
34	FHLT 2006-3 M4	35729MAJ6		\$2,000,000	96.047	100.000	94.500	A+	A	10/24/2006	2007-1	Midprime RMBS
35	FHLT 2006-3 M5	35729MAK3		\$11,000,000	94.875	100.000	94.500	A	A	10/19/2006	2007-1	Midprime RMBS
36	FHLT 2006-3 M6	35729MAL1		\$2,000,000	90.156	100.000	94.500	A-	A	10/19/2006	2007-1	Midprime RMBS
37	WMALT 2006-5 2CB6	93934NAV7		\$25,860,700	99.433	100.500	99.570	AAA	AAA	6/29/2006	2006-2	Prime RMBS
43	CMLTI 2006-HE2 M6	17309LAL9		\$11,455,000	98.770	99.883	94.500	A-	A	8/30/2006	2007-1	Subprime RMBS
44	CBASS 2006-CB7 M4	12479DAJ7		\$4,054,000	96.376	100.000	94.500	A+	A	10/5/2006	2007-1	Subprime RMBS
45	CBASS 2006-CB7 M5	12479DAK4		\$1,600,000	95.364	100.000	94.500	A	A	10/5/2006	2007-1	Subprime RMBS
46	CBASS 2006-CB7 M6	12479DAL2		\$2,500,000	93.786	100.000	94.500	A-	A	10/5/2006	2007-1	Subprime RMBS
51	ACE 2006-HE2 M2	004421YX5		\$5,500,000	100.110	99.961	99.530	AA	AA	4/28/2006	2006-2	Subprime RMBS
52	MSAC 2006-NC4 M2	61748LAG7		\$6,307,000	100.034	99.938	99.530	AA	AA	6/23/2006	2006-2	Subprime RMBS
54	ABFC 2006-OPT2 M4	00075XAK3		\$2,500,000	96.762	100.000	94.500	A+	A	10/12/2006	2007-1	Subprime RMBS
55	ABFC 2006-OPT2 M6	00075XAM9		\$2,500,000	95.482	100.000	94.500	A-	A	10/12/2006	2007-1	Subprime RMBS
56	CMLTI 2006-WFH3 M4	17309QAH7		\$7,161,000	99.418	100.000	94.500	A+	A	10/31/2006	2007-1	Subprime RMBS
57	CMLTI 2006-WFH3 M6	17309QAK0		\$5,525,000	98.594	100.000	94.500	A-	A	10/31/2006	2007-1	Subprime RMBS
58	LBMLT 2006-9 M4	54251WAJ1		\$6,000,000	99.109	100.000	99.460	AA-	AA	10/12/2006	2007-1	Midprime RMBS
59	CARR 2006-FRE2 M5	14454AAK5		\$6,746,000	99.148	100.000	94.500	A+	A	10/18/2006	2007-1	Subprime RMBS
60	CARR 2006-FRE2 M6	14454AAL3		\$7,261,000	99.610	100.000	94.500	A	A	10/18/2006	2007-1	Subprime RMBS
62	SASC 2006-BC3 M4	86359PAH3		\$8,300,000	98.754	100.000	94.500	A+	A	10/30/2006	2007-1	Midprime RMBS
63	SASC 2006-BC3 M5	86359PAJ9		\$5,400,000	98.264	100.000	94.500	A	A	10/30/2006	2007-1	Midprime RMBS
64	MSAC 2006-HE7 M5	61750MAL9		\$13,131,000	99.112	100.000	94.500	A	A	10/31/2006	2007-1	Subprime RMBS
66	CSFB 2003-21 1A4	22541QP2B		\$19,500,000	96.123	95.641	100.130	AAA	AAA	8/28/2003	2006-1	Prime RMBS
67	GSA 2006-17 M4	362257AH0		\$3,475,000	95.620	100.000	99.460	AA-	AA	10/30/2006	2007-1	Prime RMBS
68	GSA 2006-17 M6	362257AK3		\$5,346,000	93.776	100.000	94.500	A+	A	10/30/2006	2007-1	Prime RMBS
69	ACE 2006-OP2 M4	00441YAJ1		\$4,000,000	99.371	100.000	94.500	A+	A	10/30/2006	2007-1	Subprime RMBS
70	ACE 2006-OP2 M5	00441YAK8		\$1,500,000	99.125	100.000	94.500	A	A	10/30/2006	2007-1	Subprime RMBS
71	ACE 2006-OP2 M6	00441YAL6		\$4,000,000	99.618	100.000	94.500	A-	A	10/30/2006	2007-1	Subprime RMBS
72	SABR 2006-WM2 M4	81376GAJ9		\$6,031,000	99.114	100.000	94.500	A	A	10/26/2006	2007-1	Midprime RMBS
73	SABR 2006-WM2 M5	81376GAK6		\$7,000,000	97.469	100.000	94.500	A-	A	10/26/2006	2007-1	Midprime RMBS
74	CHASE 2006-S3 1A6	16162XAF4		\$23,000,000	98.969	99.688	99.520	AAA	AAA	10/27/2006	2007-1	Prime RMBS
75	SVHE 2006-NLC1 M5	83611DAJ7		\$9,761,000	98.328	100.000	94.500	A+	A	11/13/2006	2007-1	Midprime RMBS
76	SVHE 2006-NLC1 M6	83611DAK4		\$2,000,000	97.375	100.000	100.060	AA	AA	9/28/2005	2006-1	Midprime RMBS
77	GEWMC 2005-1 M3	83611DAK4		\$6,160,000	100.141	100.438	100.060	AA	AA	9/28/2005	2006-1	Midprime RMBS
79	CMLTI 2006-AMC1 M4	17309PAG1		\$3,277,000	99.440	100.000	94.500	A+	A	9/28/2006	2007-1	Subprime RMBS
81	LBMLT 2006-1 M3	54251ARQ9		\$9,000,000	100.190	100.324	99.530	AA	AA	2/7/2006	2006-2	Midprime RMBS
82	NHELI 2006-FM2 M4	65537FAJ0		\$1,900,000	99.325	100.000	99.460	AA	AA	10/31/2006	2007-1	Subprime RMBS
83	NHELI 2006-FM2 M5	65537FAK7		\$1,900,000	98.789	100.000	99.460	AA-	AA	10/31/2006	2007-1	Subprime RMBS
84	NHELI 2006-FM2 M6	65537FAL5		\$2,000,000	96.998	100.000	94.500	A+	A	10/31/2006	2007-1	Subprime RMBS
86	OOMLT 2006-3 M5	68389BAH6		\$7,000,000	99.153	100.000	94.500	A	A	10/27/2006	2007-1	Subprime RMBS
87	OOMLT 2006-3 M6	68389BAJ2		\$8,000,000	98.746	100.000	94.500	A-	A	10/27/2006	2007-1	Subprime RMBS
89	BSMF 2006-AC1 M1	07400XAE8		\$5,913,000	99.516	99.828	99.460	AA	AA	7/31/2006	2007-1	Midprime RMBS
92	JPALT 2006-A6 1M2	466285AG8		\$9,582,000	97.750	100.000	99.460	AA-	AA	10/31/2006	2007-1	Prime RMBS
93	FHLT 2006-D M4	35729VAJ6		\$2,000,000	95.598	100.000	94.500	A+	A	11/3/2006	2007-1	Midprime RMBS

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							ABX ²	Rating ⁴	Issue Date ⁵	Date ⁶	Type ³	
94	FHLT 2006-D M5	35729VAK3		\$10,000,000	87.005	100.000	94.500	A	A	11/3/2006	2007-1	Midprime RMBS
95	FHLT 2006-D M6	35729VAL1		\$3,000,000	80.254	100.000	94.500	A-	A	11/3/2006	2007-1	Midprime RMBS
96	RASC 2006-KS9 M4	75406YAJ6		\$3,000,000	99.397	100.000	99.460	AA-	AA	10/27/2006	2007-1	Subprime RMBS
97	RASC 2006-KS9 M5	75406YAK3		\$4,000,000	99.120	100.000	94.500	A+	A	10/27/2006	2007-1	Subprime RMBS
98	RASC 2006-KS9 M6	75406YAL1		\$4,000,000	98.638	100.000	94.500	A	A	10/27/2006	2007-1	Subprime RMBS
100	MSAC 2006-NC5 M5	61749BAL7		\$2,167,000	98.715	100.000	94.500	A	A	11/28/2006	2007-1	Midprime RMBS
101	MSAC 2006-NC5 M6	61749BAM5		\$3,079,000	97.463	100.000	94.500	A-	A	11/28/2006	2007-1	Midprime RMBS
102	JPMAC 2006-HE3 M4	46629VAJ4		\$3,000,000	99.340	100.000	94.500	A+	A	11/10/2006	2007-1	Midprime RMBS
103	JPMAC 2006-HE3 M5	46629VAK1		\$3,000,000	99.025	100.000	94.500	A	A	11/10/2006	2007-1	Midprime RMBS
104	JPMAC 2006-HE3 M6	46629VAL9		\$1,500,000	98.538	100.000	94.500	A-	A	11/10/2006	2007-1	Midprime RMBS
105	CMLTI 2006-WFH4 M4	17309SAH3		\$4,300,000	98.873	100.000	94.500	A+	A	11/30/2006	2007-1	Subprime RMBS
106	CMLTI 2006-WFH4 M6	17309SAK6		\$8,587,000	97.325	100.000	94.500	A-	A	11/30/2006	2007-1	Subprime RMBS
107	OWNIT 2006-7 M4	69121UAJ1		\$3,081,000	99.173	100.000	99.460	AA	AA	11/3/2006	2007-1	Midprime RMBS
108	OWNIT 2006-7 M6	69121UAL6		\$3,135,000	97.929	100.000	94.500	A+	A	11/3/2006	2007-1	Midprime RMBS
109	ABSHE 2006-HE6 M4	04544NAI17		\$6,000,000	99.386	100.000	94.500	A+	A	11/30/2006	2007-1	Subprime RMBS
110	ABSHE 2006-HE6 M5	04544NAJ37		\$8,708,000	97.130	100.000	94.500	A	A	11/30/2006	2007-1	Subprime RMBS
112	SURF 2006-BC5 M2	84751NAI17		\$7,500,000	99.807	100.000	99.460	AA	AA	11/28/2006	2007-1	Subprime RMBS
117	JPALT 2006-A7 1M2	466286AG6		\$3,247,000	99.436	100.000	99.460	AA+	AA	11/30/2006	2007-1	Prime RMBS
119	CSAB 2006-4 M1B	12628LAN0		\$7,750,000	99.333	100.000	99.460	AA	AA	11/29/2006	2007-1	Prime RMBS
121	SGMS 2006-OPT2 M2	78420MAH2		\$10,000,000	100.085	100.000	99.460	AA	AA	12/14/2006	2007-1	Subprime RMBS
122	MSAC 2006-HE8 M2	61750SAH5		\$15,000,000	99.999	100.000	99.460	AA	AA	11/29/2006	2007-1	Midprime RMBS
125	RAMP 2006-EFC2 M2	749238AF8		\$6,600,000	99.999	100.000	99.460	AA	AA	11/29/2006	2007-1	Midprime RMBS
136	KSLT 2006-A 2B ⁷	49327HAH8		\$6,000,000	100.000	100.000	94.500	A	A	12/7/2006	2007-1	ABS - Student Loan
137	SLCLT 2006-A B ⁷	784419AF0		\$10,000,000	100.190	100.000	99.460	AA	AA	12/15/2006	2007-1	ABS - Student Loan
138	SLCLT 2006-A C ⁷	784419AG8		\$15,000,000	100.060	100.000	94.500	A-	A	12/15/2006	2007-1	ABS - Student Loan
139	SVHE 2006-WF2 M3 ⁸	83612MAH0		\$11,000,000	99.999	100.000	99.460	AA	AA	12/21/2006	2007-1	Subprime RMBS
140	SVHE 2006-EQ1 M3	83612JAG9		\$7,994,000	100.341	99.953	99.460	AA-	AA	9/15/2006	2007-1	Midprime RMBS
141	BSMF 2006-AC1 M2	07400XAF5		\$3,080,000	97.484	99.438	94.500	A+	A	7/31/2006	2007-1	Midprime RMBS
142	BSMF 2006-AC1 M4	07400XAH1		\$1,232,000	94.031	99.438	94.500	A-	A	7/31/2006	2007-1	Midprime RMBS
143	BSABS 2006-ST1 M1	073886AC7		\$5,886,000	99.851	99.938	99.460	AA	AA	10/30/2006	2007-1	Midprime RMBS
144	ACE 2007-HE1 M7	00443LAM0		\$10,895,000	99.663	100.000	94.500	A	A	1/30/2007	2007-1	Midprime RMBS
145	NCHET 2005-B M1	64352VNK3		\$10,000,000	99.999	100.531	100.060	AA+	AA	9/29/2005	2006-1	Subprime RMBS
146	SGMS 2005-OPT1 M1	81879MAD1		\$2,000,000	100.243	100.344	100.060	AA+	AA	11/8/2005	2006-1	Subprime RMBS
147	SVHE 2006-OPT5 M4	83612CAJ8		\$15,000,000	98.062	99.969	96.230	A+	A	6/19/2006	2006-2	Subprime RMBS
149	CWALT 2007-5CB 1A23	02150EAY9		\$28,642,274	99.330	100.000	99.520	AAA	AAA	2/27/2007	2007-1	Prime RMBS
154	CMLTI 2007-AMC2 M3	17311XAF2		\$20,000,000	99.572	100.000	99.460	AA	AA	3/30/2007	2007-1	Subprime RMBS
156	RASC 2007-KS3 M5	74924YAK9		\$11,250,000	101.294	100.000	94.500	A	A	3/29/2007	2007-1	Subprime RMBS
157	ABSHE 2006-HE3 M4	04541GXG2	YES	\$10,000,000	99.971	100.000	96.230	A+	A	4/17/2006	2006-2	Midprime RMBS
158	CARR 2006-NC3 M5	144528AJ5	YES	\$10,000,000	101.781	100.000	94.500	A	A	8/10/2006	2007-1	Subprime RMBS
159	CWL 2006-1 MV5	126670UA4	YES	\$10,000,000	100.000	100.000	96.230	A+	A	2/10/2006	2006-2	Subprime RMBS
160	LBMLT 2006-8 M5	54251UAK2	YES	\$10,000,000	100.097	100.000	99.460	AA-	AA	9/21/2006	2007-1	Midprime RMBS
161	MABS 2006-HE5 M5	576455AJ8	YES	\$10,000,000	100.000	100.000	94.500	A	A	12/28/2006	2007-1	Subprime RMBS
162	MABS 2006-NC3 M5	55275RAK8	YES	\$10,000,000	101.764	100.000	94.500	A	A	12/28/2006	2007-1	Subprime RMBS
163	MSAC 2006-WMC1 M5	61744CX50	YES	\$10,000,000	101.434	100.000	99.530	AA-	AA	1/26/2006	2006-2	Midprime RMBS
164	MSAC 2007-HE1 M5	617526AL2	YES	\$10,000,000	101.609	100.000	94.500	A	A	1/26/2007	2007-1	Subprime RMBS
165	MSAC 2006-HE1 M5	617451DW6	YES	\$10,000,000	101.812	100.000	96.230	A+	A	2/28/2006	2006-2	Midprime RMBS
166	SABR 2007-NC1 M5	81378AAJ0	YES	\$10,000,000	100.037	100.000	94.500	A	A	1/30/2007	2007-1	Midprime RMBS
167	SASC 2006-BC6 M5	86362VAK8	YES	\$10,000,000	100.000	100.000	94.500	A	A	12/28/2006	2007-1	Midprime RMBS
168	OOLMT 2007-3 M5	68402BAK2		\$5,000,000	101.058	100.000	94.500	A	A	4/12/2007	2007-1	Subprime RMBS
170	CMLTI 2007-AMC3 M4	17312EAJ5		\$5,680,000	101.128	100.000	94.500	A+	A	4/30/2007	2007-1	Subprime RMBS
171	CMLTI 2007-AMC3 M5	17312EAK2		\$5,064,000	101.818	100.000	94.500	A	A	4/30/2007	2007-1	Subprime RMBS
172	ABSHE 2007-HE1 M5	04544RAJ4	YES	\$10,000,000	95.792	100.000	94.500	A+	A	2/6/2007	2007-1	Midprime RMBS
173	CMLTI 2006-HE3 M5	17310VAJ9	YES	\$10,000,000	97.245	100.000	94.500	A	A	12/29/2006	2007-1	Subprime RMBS
174	CMLTI 2007-AMC1 M5	17311BAI16	YES	\$10,000,000	97.279	100.000	94.500	A	A	3/9/2007	2007-1	Subprime RMBS
175	CWL 2006-26 M5	12668HAK6	YES	\$10,000,000	95.944	100.000	94.500	A	A	12/29/2006	2007-1	Subprime RMBS
176	FFML 2007-FF1 M5	32028TAK3	YES	\$10,000,000	97.653	100.000	94.500	A+	A	1/26/2007	2007-1	Midprime RMBS
177	HEAT 2007-1 M5	437101AK0	YES	\$5,000,000	98.055	100.000	94.500	A+	A	2/1/2007	2007-1	Midprime RMBS
178	MSAC 2007-HE2 M5	61753EAJ9	YES	\$10,000,000	97.402	100.000	94.500	A	A	2/28/2007	2007-1	Midprime RMBS
179	MSAC 2007-NC1 M5	617505AK8	YES	\$5,000,000	97.494	100.000	94.500	A	A	1/26/2007	2007-1	Subprime RMBS
180	OOLMT 2007-1 M5	68400DAL8	YES	\$5,000,000	97.219	100.000	94.500	A	A	1/24/2007	2007-1	Subprime RMBS
181	RASC 2006-KS8 M5	74924RAJ7	YES	\$5,000,000	97.279	100.000	94.500	A	A	9/28/2006	2007-1	Subprime RMBS
182	SABR 2007-NC2 M5	81378GAJ7	YES	\$10,000,000	96.469	100.000	94.500	A	A	2/27/2007	2007-1	Subprime RMBS
183	WMHE 2007-HE1 M5	933631AK9	YES	\$10,000,000	96.532	100.000	94.500	A	A	1/16/2007	2007-1	Midprime RMBS
184	WMHE 2007-HE2 M4	92926SAJ5		\$9,905,000	101.116	100.000	94.500	A+	A	4/10/2007	2007-1	Midprime RMBS
185	WMHE 2007-HE2 M5	92926SAK2		\$5,000,000	101.796	100.000	94.500	A	A	4/10/2007	2007-1	Midprime RMBS
186	MSAC 2007-HE5 M4	61753KAJ5		\$5,000,000	101.400	100.000	99.460	AA-	AA	4/26/2007	2007-1	Midprime RMBS
187	MSAC 2007-HE5 M4	61753KAJ5	YES	\$15,000,000	100.959	100.000	99.460	AA-	AA	4/26/2007	2007-1	Midprime RMBS

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(as of 5/31/2007)**

# ¹	Bloomberg Ticker ¹	Cusip/ISIN ¹	CDS ¹	Current Face ¹	Mark ¹	Purchase Price ¹	ABX ²	S&P at Issuance ³	Mapping Rating ⁴	Issue Date ⁵	Mapping Date ⁶	Type ³
188	SGMS 2007-NC1 M3	78420RAE8		\$7,266,000	100.395	100.000	99.460	AA	AA	4/26/2007	2007-1	Subprime RMBS
190	MSAC 2007-NC2 M3	61753NAJ9		\$5,000,000	100.536	100.000	99.460	AA-	AA	5/3/2007	2007-1	Subprime RMBS
191	CWL 2007-7 M4	12669VAJ7		\$4,000,000	101.382	100.000	94.500	A+	A	5/4/2007	2007-1	Subprime RMBS
193	HASC 2007-HE2 M4	40430RAJ5		\$3,750,000	101.249	100.000	99.460	AA	AA	5/4/2007	2007-1	Subprime RMBS
194	HASC 2007-HE1 M4	40430FAJ1		\$1,693,000	100.587	99.555	94.500	A+	A	3/8/2007	2007-1	Subprime RMBS
195	CMLTI 2007-AMC2 M4	17311XAG0		\$20,000,000	98.852	98.340	99.460	AA-	AA	3/30/2007	2007-1	Subprime RMBS
196	SABR 2007-BR2 M3	81378PAE8		\$6,000,000	100.000	100.000	99.460	AA	AA	5/17/2007	2007-1	Midprime RMBS
197	ACE 2006-NC1 M2	004421UV3	YES	\$22,500,000	99.908	100.000	99.530	AA	AA	1/30/2006	2006-2	Midprime RMBS
198	ARSI 2006-W1 M2	040104RJ2	YES	\$22,500,000	99.907	100.000	99.530	AA+	AA	2/7/2006	2006-2	Subprime RMBS
199	BSABS 2006-HE3 M2	07387UHT1	YES	\$22,500,000	99.908	100.000	99.530	AA	AA	3/30/2006	2006-2	Subprime RMBS
200	CARR 2006-NC1 M2	144531EZ9	YES	\$22,500,000	99.834	100.000	99.530	AA	AA	2/8/2006	2006-2	Midprime RMBS
201	CWL 2006-8 M2	045427AF8	YES	\$22,500,000	99.830	100.000	99.530	AA	AA	6/28/2006	2006-2	Subprime RMBS
202	FFML 2006-FF4 M2	362334FW9	YES	\$22,500,000	99.891	100.000	99.530	AA	AA	3/30/2006	2006-2	Midprime RMBS
203	GSAMP 2006-HE3 M2	36244KAG0	YES	\$22,500,000	99.890	100.000	99.530	AA+	AA	5/26/2006	2006-2	Midprime RMBS
204	HEAT 2006-4 M2	437084VS2	YES	\$22,500,000	99.909	100.000	99.530	AA	AA	5/1/2006	2006-2	Subprime RMBS
205	JPMAC 2006-FRE1 M2	46626LFP0	YES	\$22,500,000	99.896	100.000	99.530	AA	AA	1/27/2006	2006-2	Midprime RMBS
206	LBMLT 2006-1 M2	542514RP1	YES	\$22,500,000	99.874	100.000	99.530	AA+	AA	2/7/2006	2006-2	Midprime RMBS
207	MABS 2006-NC1 M2	57643LNH5	YES	\$22,500,000	99.912	100.000	99.530	AA	AA	2/24/2006	2006-2	Midprime RMBS
208	MLMI 2006-HE1 M2	59020U3F0	YES	\$22,500,000	99.907	100.000	99.530	AA	AA	2/7/2006	2006-2	Midprime RMBS
209	MSAC 2006-WMC2 M2	61749KAH6	YES	\$22,500,000	99.818	100.000	99.530	AA	AA	6/28/2006	2006-2	Midprime RMBS
210	MSAC 2006-HE2 M2	617451EX3	YES	\$22,500,000	99.895	100.000	99.530	AA	AA	4/28/2006	2006-2	Subprime RMBS
211	RAMP 2006-NC2 M2	75156TAE0	YES	\$22,500,000	99.913	100.000	99.530	AA	AA	3/2/2006	2006-2	Subprime RMBS
212	RASC 2006-KS3 M2	76113ABM2	YES	\$22,500,000	99.909	100.000	99.530	AA+	AA	3/29/2006	2006-2	Subprime RMBS
213	SABR 2006-OP1 M2	81375WJG2	YES	\$22,500,000	99.900	100.000	99.530	AA+	AA	1/26/2006	2006-2	Subprime RMBS
214	SAIL 2006-4 M1	86360WAF9	YES	\$22,500,000	99.908	100.000	99.530	AA	AA	6/30/2006	2006-2	Subprime RMBS
215	SASC 2006-WF2 M2	86360LAF3	YES	\$22,500,000	99.880	100.000	99.530	AA	AA	6/30/2006	2006-2	Subprime RMBS
216	SVHE 2006-OPT5 M2	83612CAG4	YES	\$22,500,000	99.902	100.000	99.530	AA	AA	6/19/2006	2006-2	Subprime RMBS
217	ACE 2005-HE7 M5	004421UG6	YES	\$15,000,000	100.221	100.000	100.060	AA-	AA	11/28/2005	2006-1	Midprime RMBS
218	AMSI 2005-R11 M5	03072SV31	YES	\$15,000,000	100.236	100.000	98.760	A	A	12/20/2005	2006-1	Subprime RMBS
219	ARSI 2005-W2 M5	040104NH0	YES	\$15,000,000	100.210	100.000	100.060	AA-	AA	9/27/2005	2006-1	Subprime RMBS
220	BSABS 2005-HE11 M4	0738793R7	YES	\$15,000,000	100.212	100.000	98.760	A	A	11/30/2005	2006-1	Midprime RMBS
221	CWL 2005-BC5 M5	126670NJ3	YES	\$15,000,000	100.245	100.000	98.760	A+	A	12/28/2005	2006-1	Subprime RMBS
222	FFML 2005-FF12 M5	32027NYA3	YES	\$15,000,000	100.438	100.000	98.760	A+	A	12/28/2005	2006-1	Midprime RMBS
223	GSAMP 2005-HE4 M5	362341KG3	YES	\$15,000,000	100.217	100.000	98.760	A+	A	8/25/2005	2006-1	Midprime RMBS
224	HEAT 2005-8 M5	437084QD1	YES	\$15,000,000	100.189	100.000	98.760	A+	A	11/1/2005	2006-1	Midprime RMBS
225	JPMAC 2005-OPT1 M5	46626LAJ9	YES	\$15,000,000	100.173	100.000	98.760	A	A	7/26/2005	2006-1	Subprime RMBS
226	LBMLT 2005-WL2 M5	542514NF7	YES	\$15,000,000	100.186	100.000	98.760	A+	A	8/30/2005	2006-1	Midprime RMBS
227	MABS 2005-NC2 M5	57643LMU7	YES	\$15,000,000	100.192	100.000	100.060	AA	AA	11/29/2005	2006-1	Midprime RMBS
228	MLMI 2005-AR1 M2	59020UG33	YES	\$15,000,000	100.195	100.000	100.060	AA	AA	9/29/2005	2006-1	Midprime RMBS
229	MSAC 2005-HE5 M5	61744CUW4	YES	\$15,000,000	100.230	100.000	98.760	A+	A	10/28/2005	2006-1	Midprime RMBS
230	NSCHET 2005-4 M5	64352VMY4	YES	\$15,000,000	100.191	100.000	98.760	A	A	8/17/2005	2006-1	Midprime RMBS
231	RAMP 2005-EFC4 M5	76112BC81	YES	\$15,000,000	100.198	100.000	98.760	A+	A	9/29/2005	2006-1	Midprime RMBS
232	RASC 2005-KS11 M5	76110W7H3	YES	\$15,000,000	100.207	100.000	100.060	AA	AA	11/29/2005	2006-1	Subprime RMBS
233	SABR 2005-HE1 M2	81375WGG5	YES	\$15,000,000	100.262	100.000	98.760	A+	A	11/30/2005	2006-1	Midprime RMBS
234	SAIL 2005-HE3 M5	86358EXB7	YES	\$15,000,000	100.215	100.000	98.760	A	A	8/30/2005	2006-1	Midprime RMBS
235	SASC 2005-WF4 M5	863576DK7	YES	\$15,000,000	100.248	100.000	98.760	A	A	11/23/2005	2006-1	Midprime RMBS
236	SVHE 2005-4 M5	83611MKJ6	YES	\$15,000,000	100.212	100.000	98.760	A+	A	12/21/2005	2006-1	Midprime RMBS

Weighted Average: 99.358

97.745

Notes:

- 1) Source: June 14, 2007 report cited in ¶ 43 of the complaint. The numbers in the first column correspond to the numbers listed in the June 14 report. All underlying CDO securities from the June 14 report have been excluded for purposes of this analysis.
- 2) Source: Markit Group Ltd., ABX data as of May 31, 2007 available at <http://www.markit.com/en/products/data/indices/structured-finance-indices/abx/abx.page?>
- 3) Source: June 1, 2007 termsheet cited in ¶ 56 of the complaint.
- 4) AA+ and AA- have been mapped to AA; A+ and A- have been mapped to A.
- 5) Source: Bloomberg L.P.
- 6) Securities issued prior to 7/1/2005 have been mapped to the 2006-1 ABX index. Securities issued after 12/31/2006 have been mapped to the 2007-1 ABX index.
- 7) Student loans have been grouped with RMBS for the purposes of this analysis.
- 8) SVHE 2006-WF2 M3 was not rated by S&P. The Moody's rating has been used in its place.