

Yale University

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Documents (Series 1)

[Browse by Media Type](#)

1-1-1900

Citi List of Cash and Synthetic CDO and CDO2

Citigroup, Inc.

Follow this and additional works at: <https://elischolar.library.yale.edu/ypfs-documents>

Recommended Citation

Citigroup, Inc., "Citi List of Cash and Synthetic CDO and CDO2" (1900). *YPFS Documents (Series 1)*. 6570. <https://elischolar.library.yale.edu/ypfs-documents/6570>

This Document is brought to you for free and open access by the Browse by Media Type at EliScholar – A Digital Platform for Scholarly Publishing at Yale. It has been accepted for inclusion in YPFS Documents (Series 1) by an authorized administrator of EliScholar – A Digital Platform for Scholarly Publishing at Yale. For more information, please contact elischolar@yale.edu.

FCIC - CITI CDO LIST
 (All numbers in \$ [] Millions)

Product	Structure	Issue Date	Amount	Issuer	Advisor
Cash CDO*2	15-Mar-07	1,042.70	888 Tactical Fund, Ltd. (Cayman Islands)	Harding Advisory LLC (Delaware)	
Cash Mezz	9-Mar-07	1,022.05	Adams Square Funding II Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (NY)	
Cash HG	29-Mar-07	3,001.30	Armillage ABS CDO, Ltd. (Cayman Islands)	Vanderbilt Capital Advisors, LLC (Delaware)	
LP	16-May-05	1,004.10	Athos Funding Ltd. (Cayman Islands)	Terwin Money Mgmt LLC	
Cash Mezz	22-Jun-06	397.50	Avanti Funding 2006-1, Ltd. (Cayman Islands)	Vero Capital Management LLC, New York	
Cash HG	27-Jul-07	2,505.00	Bonifacius, Limited (Ireland)	Collineo Asset Management GmbH (Germany)	
Mezz ABS CDO	20-Dec-05	\$502.250	Camber 5 Ltd.	Cambridge Place Investment Management LLP	
Cash Mezz	24-Jul-06	500.00	Capmark VI Ltd. (Cayman Islands)	LaSalle Bank National Association (National)	
Correlation Mezz	20-Jul-06	1,000.00	Cetus ABS CDO 2006-1, Ltd.	GSCP (NJ), L.P., Delaware	
Correlation Mezz	27-Sep-06	1,000.00	Cetus ABS CDO 2006-2 (Cayman Islands)	GSCP (NJ), L.P., Delaware	
Correlation Mezz	15-Nov-06	1,500.00	Cetus ABS CDO 2006-4 Ltd. (Cayman Islands)	GSCP (NJ), L.P., Delaware	
Cash CDO*2	28-Feb-07	1,041.20	Class V Funding III, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (New York)	
Cash Mezz	17-Aug-06	401.00	Coldwater CDO Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)	
Correlation HG	10-Mar-07	1,002.00		GSC Group	
Cash HG	1-Jun-06	2,500.00	Diversey Harbor ABS CDO Ltd., (Cayman Islands)	Vanderbilt Capital Advisors, LLC (Delaware)	
HG ABS CDO	7-Sep-06	\$780.500	ESP Funding I, Ltd.	Elliott Structured Products LLC	
Cash Mezz	30-Nov-06	497.45	FAB US 2006-1 Plc (Ireland)	Gulf International Bank (UK), Ltd.	
CDO*2	14-Dec-06	\$205,000	Great Lakes II LLC	Babson Capital Management LLC	
Correlation Mezz	31-Mar-06	550.00	GSC ABS CDO 2006-1c, Ltd. (Cayman Islands)	GSCP (NJ) L.P., Delaware limited partnership	

Product	Structure	Start Date	Value	Issuer	Advisor
Mezz ABS CDO	Mezz ABS CDO	18-Mar-05	\$800.000	G-STAR 2005-5 Ltd.	GMAC Institutional Advisors, LLC
Cash CDO*2	Cash CDO*2	12-Dec-06	622.90	HSPI Diversified CDO Fund I, Ltd. (Cayman Islands)	Halcyon Securitized Products Investors (Delaware)
Cash CDO*2	Cash CDO*2	14-Jun-07	725.50	HSPI Diversified CDO Fund II, Ltd. (Cayman Islands)	Halcyon Securitized Products Investors L.P. (Delaware)
Cash Mezz	Cash Mezz	18-May-06	511.50	Ivy Lane CDO Ltd. (Cayman Islands)	Princeton Advisory Group, Inc. (NJ)
Mezz ABS CDO	Mezz ABS CDO	21-Sep-06	\$276.300	Jackson 2006-1 Segregated Portfolio	N/A
Cash HG	Cash HG	2-Aug-07	1,500.00	Jupiter High Grade CDO VII, Ltd. (Cayman Islands)	Harding Advisory LLC (New York)
LP	LP	6-Apr-05	1,009.80	Kent Funding, Ltd. (Cayman Islands)	Declaration Management & Research LLC (Delaware)
LP	LP	1-Nov-05	4,030.00	Kilo III Funding Ltd. (Cayman Islands)	Bear Stearns Asset Management Inc. (NY)
Correlation Mezz	Correlation Mezz	29-Nov-06	2,000.00	Lacerta ABS CDO 2006-1, Ltd. (Cayman Islands)	
Cash Mezz	Cash Mezz	28-Mar-07	500.00	Laguna Seca Funding I, Ltd. (Cayman Islands)	GSCP L.P. (Delaware)
Cash HG	Cash HG	11-May-06	1,002.00	Madaket Funding I, Ltd. (Cayman Islands)	Standish Mellon Asset Management Co., LLP (Massachusetts)
LP	LP	18-Aug-05	1,011.60	McKinley II Funding, Ltd. (Cayman Islands)	Vertical Capital, LLC (Delaware)
Correlation Mezz	Correlation Mezz	14-Nov-06	562.00	Mugello ABS CDO 2006-1, Ltd. (Cayman Islands)	
Mezz ABS CDO	Mezz ABS CDO	9-Mar-06	\$406.002	Neptune CDO III, Ltd.	Cholin Fund Management Corporation
Correlation Mezz	Correlation Mezz	6-Dec-06	1,000.00	Octans III CDO, Ltd. (Cayman Islands)	Harding Advisory LLC (Delaware)
Cash Mezz	Cash Mezz	6-Mar-07	1,840.00	Octonion I CDO, Ltd. (Cayman Islands)	Harding Advisory LLC (New York)
Mezz ABS CDO	Mezz ABS CDO	19-Apr-05	\$300.750	Orchid Structured Finance CDO II, Ltd.	ST Asset Management Ltd.
Correlation Mezz	Correlation Mezz	7-Mar-07	1,000.00	Palmer ABS CDO 2007-1, Ltd. (Cayman Islands)	GSCP (NJ) LP
Cash HG	Cash HG	3-Jul-07	1,500.50	Pinnacle Peak CDO I, Ltd.	Koch Global Capital LLC
Cash Mezz	Cash Mezz	8-Mar-07	502.75	Plettenberg Bay CDO Limited (Ireland)	Investec Bank (UK) Ltd.

Structure	Vehicle	Issue Date	Value	Issuer	Manager
Real Estate Fund	LP	16-Nov-05	1,005.00	Raffles Place Funding, Ltd. (Cayman Islands)	UOB Asset Mgt. Ltd. (Singapore)
Real Estate Fund	Cash HG	13-Dec-08	1,003.50	Raffles Place II Funding, Ltd.	UOB Asset Mgt. (Singapore)
Ridgeway Court	Cash HG	27-Jul-08	2,000.00	Ridgeway Court Funding I, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc. (Delaware)
Ridgeway Court	Cash HG	27-Jun-07	3,007.00	Ridgeway Court Funding II, Ltd. (Cayman Islands)	Credit Suisse Alternative Capital, Inc.
Singa	Cash HG	29-Nov-08	1,003.50	Singa Funding, Ltd. (Cayman Islands)	Lion Capital Management Ltd (Singapore)
Sorin Real Estate CDO	CRE CDO	21-Jul-05	\$379,800	Sorin Real Estate CDO I Ltd.	Sorin Capital Management LLC
Summer Street	Mezz ABS CDO	20-Oct-05	\$400,000	Summer Street 2005-1, Ltd.	GE Asset Management Incorporated
Taliships	Cash Mezz	14-Dec-08	1,528.50	Taliships Funding, Ltd. (Cayman Islands)	Bear Stearns Asset Management Inc. (New York)
Tierra Alta	LP	30-Mar-08	2,507.00	Tierra Alta Funding I, Ltd. (Cayman Islands)	Highland Capital Management, L.P. (Texas)
Topanga	Correlation Mezz	18-Jan-08	512.10	Topanga CDO, Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)
Topanga	Cash Mezz	14-Dec-08	1,015.00	Topanga CDO II, Ltd. (Cayman Islands)	Metropolitan West Asset Management, LLC (California)
Trinity	Mezz ABS CDO	14-Apr-05	\$303,000	Trinity CDO, Ltd.	Centre Pacific, LLC
Westways Funding IX	MV HG ABS CDO	13-Dec-08	\$370,000	Westways Funding IX, Ltd.	TCW Asset Management Company
Westways Funding VI	MV HG ABS CDO	21-Dec-05	\$340,000	Westways Funding VI, Ltd.	TCW Asset Management Company
Westways Funding VII	MV HG ABS CDO	28-Apr-08	\$218,000	Westways Funding VII, Ltd.	TCW Asset Management Company
Westways Funding VIII	MV HG ABS CDO	28-Sep-08	\$497,000	Westways Funding VIII, Ltd.	TCW Asset Management Company
Westways Funding X	MV HG ABS CDO	27-Feb-07	\$832,230	Westways Funding X, Ltd.	TCW Asset Management Company
ZAIS	CDO*2	19-Oct-05	\$405,501	ZAIS Investment Grade Limited VII	ZAIS Group, LLC
ZAIS	Cash CDO*2	26-Jul-07	617.50	Zais Investment Grade Limited X (Cayman Islands)	Zais Group, LLC, a Delaware limited liability co.

888 Tactical Fund

	Notional (percentage)	Global Priority	Rating	ESG
A	39.2	Aaa	AAA	N/A
A1	500	Aaa	AAA	N/A
A2	200	Aaa	AAA	N/A
A3	120	Aaa	AAA	N/A
A4	75	Aa2	AA	N/A
B	50	A2	A	N/A
C	35	Baa2	BBB	N/A
Income Notes	23.5	N/A	N/A	N/A
TOTAL	1042.7			

Adams Square II

	Notional (\$Millions)	Original Maturity	Current SOB	Current Rating
S	15.2	Aaa	AAA	N/A
A1	600	Aaa	AAA	N/A
A2	95	Aaa	AAA	N/A
A3	140	Aa2	AA	N/A
B	50	A2	A	N/A
C	49	Baa2	BBB	N/A
D	20	Baa3	BBB-	N/A
E	10	Ba1	BB+	N/A
Secured Notes	42.85	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1022.05			

Armitage

	Notional (\$ Mil)	Original Moody's	Original S&P	Original BBB
A-10	1,950	Aaa	AAA	N/A
A-10	450	Aaa	AAA	N/A
A-2	245	Aaa	AAA	N/A
A-3	200	Aaa	AAA	N/A
A-4	72	Aa2	AA	N/A
B	30	A2	A	N/A
C	27	Baa2	BBB	N/A
Income Notes	27.3			
Equity		N/A	N/A	N/A
TOTAL	3,001.30			

Athos Funding, Ltd

	Volume (Millions)	Moody's	S&P	DBP File
CP	900	N/A	N/A	N/A
A-1	40	Aaa	AAA	N/A
A-2	28	Aa2	AAA	N/A
B	20	Baa2	BBB	N/A
G	5	Baa2	Not Rated	N/A
Equity	16.1	N/A	N/A	N/A
TOTAL	1004.1			

Avanti

	National (Balance)	CITIB RISK	CITIB RISK	CITIB RISK
A-1	279	Aaa	AAA	N/A
A-2	38	Aaa	AAA	N/A
A-3	32	Aa2	AA	N/A
B	18	A2	A	N/A
C	14.5	Baa2	BBB	N/A
Income Notes	16	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	397.5			

Bonifacius

	Notional (\$ million)	Global Rating	US Rating	EU Rating
A-1M	1625	Aaa	AAA	AAA
A-1G	225	Aaa	AAA	AAA
A-1J	275	N/A	N/A	N/A
A2	125	Aaa	AAA	AAA
A3	115	Aaa	AAA	AAA
A4	55	Aa1	AA+	AA+
B	33	Aa3	AA-	AA-
C	15	A2	A	A
D	16	Baa2	BBB	BBB
Income Notes	21	N/A	N/A	N/A
TOTAL	2505			

Camber 5

	Notional (Amount) (\$M)	Original Rating	Original Rating	Original Rating
Class A-1 Notes	\$344.000	Aaa	AAA	N/A
Class A-2 Notes	\$23.000	Aaa	AAA	N/A
Class A-3 Notes	\$67.000	Aa2	AA	N/A
Class B Notes	\$19.000	A3	A-	N/A
Class C Notes	\$21.750	Baa2	BBB	N/A
Reserve Notes	\$27.500			
Equity				
TOTAL	\$502.250			

CapMark 6

	Volume (Estimate)	Global Rating	Global S&P	Global Fitch
FlavorNet	366			
A-1	25	N/A	AAA	AAA
A-2	52	N/A	AA	AA
B	20	N/A	A-	A-
C	12	N/A	BBB	BBB
Equity	25	N/A	N/A	
TOTAL	500			

Cetus 2006-1

	Net Worth (Balance)	Original Maturity	Original SPR	Original Rating
SPR 500	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	30	Ba1	BB+	N/A
Subordinated Notes	25	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	1000			

Cetus 2006-2

	Original (Insurance)	Original Rating	Original SPR	Original SPR
SPR 99R	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
Subordinated	55	N/A	N/A	N/A
TOTAL	1000			

Cetus 2006-4

	Volume (Rs. Crores)	CRISIL Rating	Moody's Rating	ICRA Rating
SPD SDR	1050			
A-1	150	Aaa	AAA	N/A
A-2	75	Aa2	AA	N/A
B	82.5	A2	A	N/A
C	60	Baa2	BBB	N/A
D	22.5	Ba1	BB+	N/A
E	30	Ba2	BB	N/A
Subordinated Notes	30	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	1500			

Class V Funding III

	Notional (\$ million)	Original Maturity	Original Rating	Original Class
B	39.2	Aaa	AAA	N/A
A1	500	Aaa	AAA	N/A
A2	200	Aaa	AAA	N/A
A3	120	Aaa	AAA	N/A
A4	75	Aa2	AA	N/A
B	50	A2	A	N/A
C	35	Baa2	BBB	N/A
D	5	Baa3 ⁽⁴⁾	BBB ⁽⁴⁾	N/A
Income Notes	22	N/A	N/A	N/A
TOTAL	1041.2			

Coldwater

	Volume (\$ Mil)	Moody	S&P	Fitch
A-1	290	Aaa	AAA	N/A
A-2	32	Aaa	AAA	N/A
A-3	29	Aa2	AA	N/A
B	20	A2	A	N/A
C	13	Baa2	BBB	N/A
Income Rates	17			
Equity		N/A	N/A	N/A
TOTAL	401			

Cookson

	Actual (Reserves)	Other Reserves	Other Reserves	Other Reserves
SS	870			
I	66			
II	30			
III	15			
IV	11			
Equity	10			
TOTAL	1002			

Diversey Harbor

	Notional (Millions)	Original Rating	Current Rating	Original Rating
A-1M	1,250	Aaa	AAA	N/A
A-1Q	675	Aaa	AAA	N/A
A-2	200	Aaa	AAA	N/A
A-3	245	Aaa	AAA	N/A
A-4	60	Aa2	AA	N/A
B	25	A2	A	N/A
C	24	Baa2	BBB	N/A
Income Notes	21			
Equity		N/A	N/A	N/A
TOTAL	2,500			

ESP Funding

	Notional (Expenditure)	Global Rating	Global Rating	Global Rating
Class A-1B Notes	\$100.000	Aaa	AAA	N/A
Class A-1C Notes	\$395.000	Aaa	AAA	N/A
Class A-1D Notes	\$30.000	Aaa	AAA	N/A
Class A-2 Notes	\$100.000	Aaa	AAA	N/A
Class A-3 Notes	\$90.000	Aaa	AAA	N/A
Class A-4 Notes	\$27.000	Aa2	AA	N/A
Class B Notes	\$15.000	A2	A	N/A
Class C Notes	\$10.000	Baa2	BBB	N/A
Income Notes	\$13.500			
Equity				
TOTAL	\$780.500			

FAB

	Volume (\$/Billion)	Original Rating	Current S&P	Current Fitch
S	8.65	Aaa	AAA	N/A
A1	215.8	Aaa	AAA	N/A
A2	59	Aaa	AAA	N/A
A3	31	Aaa	AAA	N/A
A4	33.5	Aa2	AA	N/A
B	24.5	A3	A-	N/A
C	18.1	Baa2	BBB	N/A
Issuance Notes	16.9	N/A	N/A	N/A
TOTAL	407.45			

GSC 2006-1

	Notional (\$ amount)	OMVRA Rating	OMVRA S&P	OMVRA Fitch
SPR GDR	385			
Class A-1	54	Aaa	AAA	AAA
Class A-2	40	Aa2	AA	AA
Class B	26	A2	A	A
Class C	20	Baa2	BBB	BBB
Subordinated Notes	25	N/A	N/A	N/A
Equity	0	N/A	N/A	N/A
TOTAL	550			

G-Star 2005-5

	Notional Amount (\$ mil)	Original Maturity	Current S&P	Current BBB
Class A-1 Notes	\$423.000	N/A	AAA	AAA
Class A-2 Notes	\$60.000	N/A	AAA	AAA
Class A-3 Notes	\$37.000	N/A	AA	AA
Class B Notes	\$21.000	N/A	A-	A-
Class C Notes	\$24.000	N/A	BBB	BBB
Income Notes	\$35.000	N/A	BB	BB
Equity				
TOTAL	\$600.000			

Great Lakes II

	Capital Reserve	Capital Gains	Capital Loss	Capital Fluct
Equity	\$205.000	N/A	N/A	N/A
TOTAL	\$205.000			

HSPI-I

	Volume (\$Billion)	Moody's	S&P	Other
B	22.9	Aaa	AAA	N/A
A-1 Advance Swap	384			
A-2	52	Aaa	AAA	N/A
A-3	77	Aa2	AA	N/A
B	24	A2	A	N/A
C	28	Baa2	BBB	N/A
Income Notes	35	N/A	N/A	N/A
TOTAL	622.9			

HSPI-II

	Notional (Par Value)	Country	Rating	Rating
B	26.5	Aaa	AAA	N/A
A-1	350	Aaa	AAA	N/A
A-2	105	Aaa	AAA	N/A
A-3	63	Aaa	AAA	N/A
A-4	85	Aa2	AA	N/A
B-1	26	A1	A+	N/A
B-2	35	A3	N/A	N/A
C	5	Baa2	BBB	N/A
D	6	Ba1	BB+	N/A
Income Notes	24	N/A	N/A	N/A
TOTAL	725.5			

Ivy Lane

	Volume (Millions)	Deal Rating	Deal Type	Deal Status
A	10.5	Aaa	AAA	N/A
A-1	350	Aaa	AAA	N/A
A-2	50	Aaa	AAA	N/A
A-3	36	Aa2	AA	N/A
B	19	A2	A	N/A
C	25	Baa2	BBB	N/A
Income Notes	21	N/A	N/A	N/A
TOTAL	511.5			

Jackson 2006-I

	Original Amount			
Senior Debt	\$229.481			
Notes	\$20.000			
Tranche I	\$12.888			
Tranche II	\$2.518			
Tranche III	\$6.814			
Tranche V	\$10.222			
Equity	\$14.370			
TOTAL	\$296.293			

Jupiter VII

	Notional (\$milions)	Original Maturity	Original SLP	Original Rating
A1	1,050	Aaa	AAA	AAA
A2	150	Aaa	AAA	AAA
A3	150	Aaa	AAA	AAA
A4	80	Aaa	AAA	AAA
A5	20	Aa2	AA	AA
B	20	A2	A	A
C	10	A3	A-	A-
Reserve Notes	20	N/A	N/A	N/A
TOTAL	1,500			

Kent Funding

	Amount (Millions)	Rating Moody	Rating S&P	Rating N/A
CP	900			
A-1	60	Aaa	AAA	N/A
A-2	15	Aa2	AA	N/A
B	18.5	Baa2	BBB	N/A
Equity	16.3	N/A	N/A	N/A
TOTAL	1009.8			

Klio Funding III

	Amount (\$mm)	Original Maturity	Rating	Current Status
ADCP	3,600			
A-1	205	Aaa	AAA	N/A
A-2	75	Aa2	AA	N/A
B	50	A3	A-	N/A
C	40	Baa2	BBB	N/A
Equity	60	N/A	N/A	N/A
TOTAL	4,030			

Lacerta

Rating	Notional (Millions)	Country	Sub	Rating
Super Senior	1400			
A-1	200	Aaa	AAA	N/A
A-2	100	Aa2	AA	N/A
B	110	A2	A	N/A
C	80	Baa2	BBB	N/A
D	30	Ba1	BB+	N/A
E	40	Ba2	BB	N/A
Subordinated	40	N/A	N/A	N/A
TOTAL	2000			

Laguna Seca

	Volume (acres)	Climate Group	DWR Risk	Final Risk
A-1	250	Aaa	AAA	N/A
A-2	65	Aaa	AAA	N/A
A-3	65	Aaa	AAA	N/A
A-4	40	Aa2	AA	N/A
B	32	A3	A-	N/A
C	15	Baa2	BBB	N/A
D	13	Baa3	BBB-	N/A
Income Rights	20	N/A	N/A	N/A
TOTAL	500			

Madaket Funding

	Noting (\$/Bark-a)	MOO	MOO	MOO
A1M	500	Aaa	AAA	N/A
A1Q	300	Aaa	AAA	N/A
A2	50	Aaa	AAA	N/A
A3	80	Aaa	AAA	N/A
A4	28	Aa2	AA	N/A
B	19	A2	A	N/A
C	10	A3	A-	N/A
D	8	Baa3	BBB-	N/A
Indefinite	7	N/A	N/A	N/A
TOTAL	1,002			

McKinley Funding II

	Volume (Millions)	Moody's	S&P	Rating
ADCP	863			
A-1	71	Aaa	AAA	N/A
A-2	17.5	Aa2	AA	N/A
A-3A	10	A3	N/A	N/A
A-3B	15	A3	N/A	N/A
B	16.5	Baa2	BBB	N/A
Q	15	N/A	BBB	N/A
Empty	18.6	N/A	N/A	N/A
TOTAL	1,011.60			

Mugello 2006-1

SPR SPR	Original (Residence)	Original (Municipality)	SPR	Original (Municipality)
SPR SPR	394			
A-1	54	Aaa	AAA	N/A
A-2	40	Aa2	AA	N/A
B	26	A2	A	N/A
C	20	Baa2	BBB	N/A
Subordinated	28	N/A	N/A	N/A
TOTAL	562			

Neptune CDO III

	Notional (\$Million)	Original Priority	Original Rating	Original Sector
Class S Notes	\$5.000	Aaa	AAA	N/A
Class A-1 Notes	\$270.000	Aaa	AAA	N/A
Class A-2 Notes	\$42.000	Aaa	AAA	N/A
Class A-3 Notes	\$36.000	Aa2	AA	N/A
Class B Notes	\$14.000	A2	A	N/A
Class C Notes	\$19.000	Baa2	BBB	N/A
Class D Income Notes	\$20.000			
Equity	\$0.002			
TOTAL	\$406.002			

Octans 3

	Volume (in Parcs)	Global Rating	Global Rating	Global Rating
SP/SPR	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	15	Ba1	BB+	N/A
E	20	Ba2	BB	N/A
Not Rated	20	N/A	N/A	N/A
TOTAL	1000			

Octonion

	Notional (in Millions)	Moody	S&P	Rating
B	22	Aaa	AAA	N/A
A1	600	Aaa	AAA	N/A
A2	150	Aaa	AAA	N/A
A3	88	Aa2	AA	N/A
B	70	A2	A	N/A
C	40	Baa2	BBB	N/A
D	10	Baa3	BBB-	N/A
E	10	Ba1	BB+	N/A
Income Notes	50	N/A	N/A	N/A
TOTAL	1,040			

Orchid II

	Notional Amount	Original Rating	Current Rating	Original Watch
Class A-1 Notes	\$204.000	Aaa	AAA	N/A
Class A-2 Notes	\$40.000	Aaa	AAA	N/A
Class A-3 Notes	\$26.000	Aa2	AA	N/A
Class B Notes	\$15.000	A3	A-	N/A
Incident Notes	\$15.750			
Equity				
TOTAL	\$300.750			

Palmer 2007-1

	Volume (Millions)	Original Maturity	Rating	Original Rating
Govt Gov	700			
A-1	100	Aaa	AAA	N/A
A-2	50	Aa2	AA	N/A
B	55	A2	A	N/A
C	40	Baa2	BBB	N/A
D	22.5	Ba1	BB+	N/A
Equity	32.5	N/A	N/A	N/A
TOTAL	1000			

Pinnacle Peak

	Notional (Millions)	Global Rating	US Rating	Other Rating
A1A	750	Aaa	AAA	N/A
A1B	265	Aaa	AAA	N/A
A2	260	Aaa	AAA	N/A
A3	140	Aaa	AAA	N/A
A4	35	Aa2	AA	N/A
B	15	A1	A+	N/A
C	15	A3	A-	N/A
Income Notes	20.5	N/A	N/A	N/A
TOTAL	1500.5			

Plettenberg Bay

	Volume (m³)	Unit Price	Value	Volume (m³)	Unit Price	Value
A	300					
A-1	96					
A-2	40					
B	24					
C	13					
D	10.25					
Income Notes	19.5					
Equity						
TOTAL	502.75					

Raffles Place Funding

	Notional (\$ million)	Group Rating	Group S&P	Group Moody
ABCP	880			
A-1a	35	Aaa	AAA	N/A
A-1B	25	Aaa	AAA	N/A
A-2	38	Aa2	AA	N/A
B	5	A2	A	N/A
C	15	Baa3	N/A	N/A
Income Notes	7			
Equity		N/A	N/A	N/A
TOTAL	1,005			

Raffles Place II

	Volume (\$ Mil)	CFRIP Rating	CFRIP SIP	CFRIP RM
A1M	600	Aaa	AAA	AAA
A1Q	260	Aaa	AAA	AAA
A2	40	Aaa	AAA	AAA
A3	40	Aaa	AAA	AAA
A4	40	Aa2	AA	AA
B	10	N/A	A	A
C1	3.5	N/A	BBB+	BBB+
C2	3.5	N/A	BBB-	BBB-
Income Notes	6.5	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1003.5			

Ridgeway Court I

	Yield (Rate/Sec)	Global Module	Global R/P	Global Type
A1M	1,000	Aaa	AAA	N/A
A1Q	600	Aaa	AAA	N/A
A2	160	Aaa	AAA	N/A
A3	128	Aaa	AAA	N/A
A4	46	Aa2	AA	N/A
B	35	A3	A-	N/A
C	13	Baa2	BBB	N/A
D	10	N/A	A	N/A
Income Notes	18	N/A	N/A	N/A
TOTAL	2,000			

Ridgeway Court II

	Notional (\$ mil)	Original Maturity	SP	Other Info
A1A	840	Aaa	AAA	N/A
A1B	660	Aaa	AAA	N/A
A1C	450	Aaa	AAA	N/A
A1D	300	Aaa	AAA	N/A
A2	225	Aaa	AAA	N/A
A3	225	Aaa	AAA	N/A
A4	126	Aaa	AAA	N/A
A5	80	Aa2	AA	N/A
B	35	A1	A+	N/A
C	33	A3	A-	N/A
Income Notes	33	N/A	N/A	N/A
TOTAL	3,007			

Singa

	Par Value (\$)	Original Rating	Current Rating	Original Issue
A1A	600	Aaa	AAA	N/A
A1B	260	Aaa	AAA	N/A
A2	40	Aaa	AAA	N/A
A3	48	Aaa	AAA	N/A
A4	30	Aa2	AA	N/A
B	10	A2	A	N/A
C	9	Baa3	N/A	N/A
D	2	Ba2 ⁽¹⁾	N/A	N/A
G	5	A3 ⁽²⁾	N/A	N/A
Income Notes	4.5	N/A	N/A	N/A
TOTAL	1,003.50			

Sorin Real Estate CDO I

	Notional Amount (\$mm)	Current Rating	Original Exp	Original Risk
Class A-1 Notes	\$302.000	Aaa	AAA	AAA
Class A-2 Notes	\$27.600	Aa1	AAA	AAA
Class B Notes	\$20.000	Aa2	AA	AA
Class C Notes	\$12.100	A2	A	A
Class D Notes	\$14.100	Baa2	BBB	BBB
Class E Notes	\$4.000	Baa3	BBB-	BBB-
Class F Notes	\$4.000			
Equity				
TOTAL	\$383.800			

Stack

	Notional (Residual)	Original Priority	Original S&P	Current S&P
A-1A	600	Aaa	AAA	N/A
A-1B	150	Aaa	AAA	N/A
A-2	150	Aaa	AAA	N/A
A-3	225	Aaa	AAA	N/A
A-4	151	Aa2	AA	N/A
B	68	A1	A+	N/A
C	46	A2	A	N/A
D	45	A3	A-	N/A
E	10	Baa2	BBB	N/A
Income Notes	55	N/A	N/A	N/A
Equity		N/A	N/A	N/A
TOTAL	1,500			

Summer Street 2005-1

	Notional (\$ Millions)	Rating S&P	Rating Moody	Rating BBB
Class A-1 Notes	\$279.000	Aaa	AAA	AAA
Class A-2 Notes	\$38.000	Aaa	AAA	AAA
Class A-3 Notes	\$33.000	Aa2	AA	AA
Class B Notes	\$12.000	A3	A	A
Class C Notes	\$18.000	Baa2	BBB	BBB
Class D Income Notes	\$20.000			
Equity				
TOTAL	\$400.000			

Tallships

	Balance (Millions)	Original Rating	Current Rating	Current Rating
Advance Swap Notional	687.5			
Revolving Credit	250			
A-1	360	Aaa	AAA	AAA
A-2	65	Aa2	AA	AA
B	50	A2	A	A
C	37.5	Baa2	BBB	BBB
D	30	Ba1	BB+	BB+
Investment Notes	46.5			
Equity		N/A	N/A	N/A
TOTAL	1,526.50			

Tierra Alta Funding

	Volume (Millions)	Original Maturity	Original Rating	Original Term
CP	2,125	P-1	A-1+	N/A
A-1	90	Aaa	AAA	N/A
A-2	155	Aaa	AAA	N/A
A-3A	47.6	Aa2	AA	N/A
A-3B	2.4	Aa2	AA	N/A
B-1A	27.9	A3	A-	N/A
B-1B	2.1	A3	A-	N/A
C	22	Baa2	BBB	N/A
D	6	Aa2	N/A	N/A
Equity	35	N/A	N/A	N/A
TOTAL	2,507			

Topanga

	Volume (\$Million)	Global Rating	Global S&P	Global Rating
Gov Sec	357.1			
A-1	49	Aaa	AAA	N/A
A-2	37	Aa2	AA	N/A
B	26	A3	A	N/A
C	20	Baa2	BBB	N/A
Income Notes	23			
Equity		N/A	N/A	N/A
TOTAL	512.1			

Topanga II

	Notional (\$Millions)	Current Rating	Current S&P	Current DBP
S	650	Aaa	AAA	N/A
A-1	161	Aaa	AAA	N/A
A-2	60	Aa2	AA	N/A
B	45	A2	A	N/A
C	42	Baa2	BBB	N/A
D	20	Ba2	BB+	N/A
Income Notes	37			
Equity		N/A	N/A	N/A
TOTAL	1,015			

Trinity

	Notional (Amount) (\$MM)	Original Maturity	Current Rating	Original Rating
Class A-1 Notes	\$210.000	Aaa	AAA	N/A
Class A-2 Notes	\$30.000	Aaa	AAA	N/A
Class A-3 Notes	\$24.000	Aa2	AA	N/A
Class B Notes	\$8.000	A3	A-	N/A
Class C-1 Notes	\$14.000	Baa2	BBB	N/A
Class C-2 Notes	\$1.000	Baa2	BBB	N/A
Class D Income Notes	\$13.000			N/A
Class E Combination Notes	\$3.000	Baa3		N/A
Equity				
TOTAL	\$303.000			

Westways VI

	Current Assurance	Current Rating	Current S&P	Original Pitch
Class A-1A Notes	\$130.000	Aaa	N/A	AAA
Class A-1B Notes	\$20.000	Aaa	N/A	AAA
Class A-2 Notes	\$67.500	Aaa	N/A	AAA
Class B Notes	\$15.000	Aa2	N/A	AA
Class C Notes	\$15.000	A2	N/A	A
Class D Notes	\$15.000	Baa2	N/A	BBB
Class E Loan Notes	\$10.000	Baa2	N/A	BBB
Residual Notes	\$37.500	N/A	N/A	BB
Class P-1 Notes	\$30.000	Aaa	N/A	AAA
Equity				
TOTAL	\$340.000			

Westways VII

	Principal (Balance) (\$'000)	Initial Rating	Current CAP	Current Risk
Class A-1 Notes	\$140.000	Aaa	N/A	AAA
Class A-2 Notes	\$5.000	Aaa	N/A	AAA
Class B Notes	\$10.000	Aa2	N/A	AA
Class C Notes	\$10.000	A2	N/A	A
Class C-1 Loan Interests	\$3.000	A2	N/A	A
Class D Notes	\$10.000	Baa2	N/A	BBB
Class D-1 Interests	\$10.000	Baa2	N/A	BBB
Income Bonds	\$25.000	N/A	N/A	BB
Class P-1 Notes	\$5.000	Aaa	N/A	N/A
Equity				
TOTAL	\$218.000			

Westways VIII

	Notional Balance (\$MM)	Current Maturity	Current RATP	Original RATP
Class A-1 Notes	\$301.250	Aaa	N/A	AAA
Class A-2 Notes	\$25.000	Aaa	N/A	AAA
Class B Notes	\$22.500	Aa2	N/A	AA
Class C Notes	\$22.500	A2	N/A	A
Class C-1 Loan Notes	\$5.000	A2	N/A	A
Class D Notes	\$22.500	Baa2	N/A	BBB
Class D-1 Loan Notes	\$12.000	Baa2	N/A	BBB
Income Notes	\$56.250	N/A	N/A	BB
Class P-1 Notes	\$20.000	Aaa	N/A	N/A
Class P-2 Notes	\$10.000	Aa1	N/A	N/A
Equity				
TOTAL	\$497.000			

Westways IX

	Notional (\$ amount)	Credit Rating	Weighted Cap	Credit Watch
Class A Notes	\$232.000	Aaa	N/A	AAA
Class LA Loan Interest	\$33.000	Aaa	N/A	AAA
Class B Notes	\$16.000	Aa2	N/A	AA
Class C Notes	\$16.000	A2	N/A	A
Class LC Loan Interest	\$5.000	A2	N/A	A
Class D Notes	\$16.000	Baa2	N/A	BBB
Class LD Loan Interest	\$12.000	Baa2	N/A	BBB
Bridge Notes	\$40.000	N/A	N/A	BB
TOTAL	\$370.000			

Westways X

	Notional (\$ million) 12/31/20	Original Priority	Original Rating	Original Rating
Class A Notes	\$435.000	Aaa	N/A	AAA
Class B Notes	\$30.000	Aa2	N/A	AA
Class B Loan Interests	\$10.000	Aa2	N/A	AA
Class C Notes	\$30.000	A2	N/A	A
Class C Loan Interests	\$10.000	A2	N/A	A
Class D Notes	\$30.000	Baa2	N/A	BBB
Class D Loan Interests	\$10.000	Baa2	N/A	BBB
Residual Notes	\$77.230	N/A	N/A	BB
TOTAL	\$632.230			

Zais VII

	Notional (Balance) (\$mm)	Credit Rating	Original SPR	Original Pec
Class A-1A Notes	\$215.000	Aaa	AAA	N/A
Class A-1B Notes	\$15.000	Aaa	AAA	N/A
Class A-2 Notes	\$27.000	Aaa	AAA	N/A
Class A-3 Notes	\$72.000	Aa2	AA	N/A
Class B-1A Notes	\$7.000	A2	A	N/A
Class B-1B Notes	\$13.000	A2	A	N/A
Class B-2A Notes	\$4.000	A3	N/A	N/A
Class B-2B Notes	\$12.500	A3	N/A	N/A
Interna Notes	\$40.001			
Equity				
TOTAL	\$405.501			

Zais X

	Notional (Face Amount)	Global Rating	SOB	Rating
Class B	13.5	Aaa	AAA	N/A
Class A-1a	152.0	Aaa	AAA	N/A
Class A-1b	120.0	Aaa	AAA	N/A
Class A-2	59.5	Aaa	AAA	N/A
Class A-3	75.0	Aaa	AAA	N/A
Class A-4	75.0	Aa2	AA	N/A
Class B	50.0	A2	A-	N/A
Class C	32.5	Baa2	BBB-	N/A
Class D	5.0	Ba1	BB+	N/A
Income Notes	35.0	N/A	N/A	N/A
Equity	-	N/A	N/A	N/A
TOTAL	617.5			