

Market Value as of 2/14 (\$M)*	CUSIP	Description	Bloomberg	Market Context, DB Trading Desk**	
1.02		Countrywide Home Loans Ser 03-1(B1)	Low 80s	Low 70s	CCC; Seasoned Fixed
2.8		Global MTG Securitization Ltd (B2)	High 90s	Low 80s	Caa3/B-; Seasoned Fixed (deal is 2005, but collat is 2003-2004)
1.05		Impac CMB TR 2005-2 (1M2)	High 60s	Low 60s	Ca/CC; Mixed
0.72		Washington Mut Mtg Secs Corp (CB2)	High 90s	Low 70s	D; Super-seasoned fixed, taking losses, low loan count (44)
1.1		GS MTG Secs Corp (B1)	Low 80s	Low 80s	Seasoned Fixed
6.69					