In [2]:

```python
Adams = pd.DataFrame({'Adams Square Funding I Tranche Value (USD millions)':[342
,48,51,10,15.25,16,5],\
                            'Initial Rating (26/12/06)':['Aaa','Aaa','Aa2','Aa
3','A2','Baa2','Ba1'],\
                            '02/11/07':['Ba2','Caa1','Caa2','Baa2','Ca','Ca',
'Ca'],\
                            '03/12/07':['B3',' ','',' ',' ',' ',' '],\
                            '05/12/07':['C','C','C','C','C','C','C'],\
                            '11/09/08':['WR','WR','WR','WR ','WR','WR','WR']})
neworder = ['Initial Rating (26/12/06)', '02/11/07','03/12/07','05/12/07','11/0
9/08']
Adams = Adams.set_index('Adams Square Funding I Tranche Value (USD millions)')
Adams = Adams[neworder]
Adams
```

Out[2]:

Adams Square Funding I Tranche Value (USD millions)	Initial Rating (26/12/06)	02/11/07	03/12/07	05/12/07	11/09/08
342.00	Aaa	Ba2	B3	C	WR
48.00	Aaa	Caa1		C	WR
51.00	Aa2	Caa2		C	WR
10.00	Aa3	Baa2		C	WR
15.25	A2	Ca		C	WR
16.00	Baa2	Ca		C	WR
5.00	Ba1	Ca		C	WR

In [3]:

```python
Abacus = pd.DataFrame({'Abacus Tranche Value (USD millions)':[50,142],\
                        'Initial Rating (26/12/06)':['Aaa','Aaa'],\
                        '01/11/07':['Baa2','Baa3'],\
                        '04/04/08':['Ca','Ca'],\
                        '20/09/10':['WR','WR']})
neworder = ['Initial Rating (26/12/06)', '01/11/07','04/04/08','20/09/10']
Abacus = Abacus.set_index('Abacus Tranche Value (USD millions)')
Abacus = Abacus[neworder]
Abacus
```

Out[3]:

Abacus Tranche Value (USD millions)	Initial Rating (26/12/06)	01/11/07	04/04/08	20/09/10
50	Aaa	Baa2	Ca	WR
142	Aaa	Baa3	Ca	WR

In [4]:

```python
Adirondack = pd.DataFrame({'Adirondack Tranche Value (USD millions)':[1070.1,26
7.5,1070.1,60.8,57.7,30.4,24.3,5],\
                           'Initial Rating (06/06/05)':['Aaa','Aaa','Aaa','Aa
a','Aa1','A2','Baa2','Ba3'],\
                           '11/12/07':['WR',' ',' ',' ',' ',' ',' ',' '],\
                           '23/05/08':[' ','Aa1','Aa1','Aa3','A2','Ba2','B1',
'Caa2'],\
                           '20/11/08':[' ','Aa2','Aa2','Baa2','Ba1','C','C',
'C'],\
                           '17/12/08':[' ','A2','A2','Ba2','B1',' ',' ',' '],
\
                           '26/03/09':[' ','B2','B2','Caa3','C',' ',' ',' '],
\
                           '25/06/10':[' ','Ca','Ca','C',' ',' ',' ', ' ']})

neworder = ['Initial Rating (06/06/05)','11/12/07','23/05/08','20/11/08','17/12/
08', '26/03/09', '25/06/10']
Adirondack = Adirondack.set_index('Adirondack Tranche Value (USD millions)')
Adirondack = Adirondack[neworder]
Adirondack
```

Out[4]:

Adirondack Tranche Value (USD millions)	Initial Rating (06/06/05)	11/12/07	23/05/08	20/11/08	17/12/08	26/03/09	25/06/10
1070.1	Aaa	WR					
267.5	Aaa		Aa1	Aa2	A2	B2	Ca
1070.1	Aaa		Aa1	Aa2	A2	B2	Ca
60.8	Aaa		Aa3	Baa2	Ba2	Caa3	C
57.7	Aa1		A2	Ba1	B1	C	
30.4	A2		Ba2	C			
24.3	Baa2		B1	C			
5.0	Ba3		Caa2	C			

In [5]:

```python
Anthracite = pd.DataFrame({'Anthracite Euro CRE Tranche Value (EUR millions)':[1
42.5,29,48.5,31,25],\
                            'Initial Rating (18/12/06)':['Aaa','Aa1','A1','Baa
2','Ba2'],\
                            '19/12/08':['Aa3','A1','Baa1','Ba2', 'B2'],\
                            '16/07/09':['Ba1','Caa2','Ca','C','C'],\
                            '06/08/10':['Caa3','Ca','C',' ',' ']})

neworder = ['Initial Rating (18/12/06)','19/12/08','16/07/09','06/08/10']
Anthracite = Anthracite.set_index('Anthracite Euro CRE Tranche Value (EUR millio
ns)')
Anthracite = Anthracite[neworder]
Anthracite
```

Out[5]:

Anthracite Euro CRE Tranche Value (EUR millions)	Initial Rating (18/12/06)	19/12/08	16/07/09	06/08/10
142.5	Aaa	Aa3	Ba1	Caa3
29.0	Aa1	A1	Caa2	Ca
48.5	A1	Baa1	Ca	C
31.0	Baa2	Ba2	C	
25.0	Ba2	B2	C	

In [6]:

```
Apidos = pd.DataFrame({'Apidos Tranche Value (USD millions)':[130,150,17,19,21,1
8,12],\
                              'Initial Rating (30/03/07)':['Aaa','Aaa','Aa1','Aa
2','A2','Baa2','Ba2'],\
                              '11/09/09':['Aa2',' ','Aa3','A3','Ba1','B1','Caa3'
]})

neworder = ['Initial Rating (30/03/07)','11/09/09']
Apidos = Apidos.set_index('Apidos Tranche Value (USD millions)')
Apidos = Apidos[neworder]
Apidos
```

Out[6]:

Apidos Tranche Value (USD millions)	Initial Rating (30/03/07)	11/09/09
130	Aaa	Aa2
150	Aaa	
17	Aa1	Aa3
19	Aa2	A3
21	A2	Ba1
18	Baa2	B1
12	Ba2	Caa3

In [7]:

```
Aria = pd.DataFrame({'Aria Tranche Value (EUR millions)':[10,14],\
                         'Initial Rating (19/08/05)':['Aaa',' '],\
                         '30/11/05':[' ','A2'],\
                         '29/07/09':['A1','Ba2']})

neworder = ['Initial Rating (19/08/05)','30/11/05','29/07/09']
Aria = Aria.set_index('Aria Tranche Value (EUR millions)')
Aria = Aria[neworder]
Aria
```

Out[7]:

Aria Tranche Value (EUR millions)	Initial Rating (19/08/05)	30/11/05	29/07/09
10	Aaa		A1
14		A2	Ba2

In [8]:

```python
Attentus = pd.DataFrame({'Attentus II Tranche Value (USD millions)':[235,60,55,5
,20,32,22],\
                         'Initial Rating (11/10/06)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Ba3'],\
                         '24/04/08':['Aa1','Aa3','A1','A1','Ba3','Caa3','C
a'],\
                         '09/04/09':['Ba2','B3','Caa2','Caa2','C','C',' '],
\
                         '11/03/10':[' ','Ca','C','C',' ',' ',' ']})

neworder = ['Initial Rating (11/10/06)','24/04/08','09/04/09','11/03/10']
Attentus = Attentus.set_index('Attentus II Tranche Value (USD millions)')
Attentus = Attentus[neworder]
Attentus
```

Out[8]:

Attentus II Tranche Value (USD millions)	Initial Rating (11/10/06)	24/04/08	09/04/09	11/03/10
235	Aaa	Aa1	Ba2	
60	Aaa	Aa3	B3	Ca
55	Aaa	A1	Caa2	C
5	Aaa	A1	Caa2	C
20	Aa2	Ba3	C	
32	A2	Caa3	C	
22	Ba3	Ca		

In [9]:

```python
Auriga = pd.DataFrame({'Auriga Tranche Value (USD millions)':[975,97.5,48,64.5,6
3,48,42,51,28.5,43.5,22.5],\
                                'Initial Rating (30/03/07)':['Aaa','Aaa','Aaa','Aa
2','Aa3','A2','A3','Baa2','Baa3','Baa3','Ba2'],\
                                '31/10/07':['Aaa','A2','A3','Baa2','Baa3','Ba2','B
a3','Caa2','Ca','C','C'],\
                                '28/02/08':['Ba1','Caa3','Caa3','Ca','C','C','C',
'C','C',' ',' '],\
                                '09/05/08':['B3','Ca','Ca',' ',' ',' ',' ',' ',' '
,' ',' '],\
                                '23/09/08':['Ca','C','C','C',' ',' ',' ',' ',' '
,' '],\
                                '14/09/09':['C',' ',' ',' ',' ',' ',' ',' ',' '
 ,' '],\
                                '17/07/09':['W',' ',' ',' ',' ',' ',' ',' ',' '
 ,' ']})

neworder = ['Initial Rating (30/03/07)','31/10/07','28/02/08','09/05/08','23/09/
08', '14/09/09', '17/07/09']
Auriga = Auriga.set_index('Auriga Tranche Value (USD millions)')
Auriga = Auriga[neworder]
Auriga
```

Out[9]:

Auriga Tranche Value (USD millions)	Initial Rating (30/03/07)	31/10/07	28/02/08	09/05/08	23/09/08	14/09/09	17/07/09
975.0	Aaa	Aaa	Ba1	B3	Ca	C	W
97.5	Aaa	A2	Caa3	Ca	C		
48.0	Aaa	A3	Caa3	Ca	C		
64.5	Aa2	Baa2	Ca		C		
63.0	Aa3	Baa3	C				
48.0	A2	Ba2	C				
42.0	A3	Ba3	C				
51.0	Baa2	Caa2	C				
28.5	Baa3	Ca	C				
43.5	Baa3	C					
22.5	Ba2	C					

In [10]:

```python
Broderick = pd.DataFrame({'Broderick I Tranche Value (USD millions)':[0.25,354.7
5,485,85,43,23],\
                          'Initial Rating (24/01/06)':['Aaa','Aaa','Aaa','Aa
a','Aa2','Baa2'],\
                          '09/05/08':['A1','A1','A1','Ba1','B2','Ca'],\
                          '17/12/08':['Baa1','Baa1','Baa1','B1','Caa2',' '],
\
                          '02/02/09':['Caa2','Caa2','Caa2','C','C','C'],\
                          '13/07/10':['Ca','Ca','Ca',' ',' ',' ']})

neworder = ['Initial Rating (24/01/06)','09/05/08','17/12/08','02/02/09','13/07/
10']
Broderick = Broderick.set_index('Broderick I Tranche Value (USD millions)')
Broderick = Broderick[neworder]
Broderick
```

Out[10]:

Broderick I Tranche Value (USD millions)	Initial Rating (24/01/06)	09/05/08	17/12/08	02/02/09	13/07/10
0.25	Aaa	A1	Baa1	Caa2	Ca
354.75	Aaa	A1	Baa1	Caa2	Ca
485.00	Aaa	A1	Baa1	Caa2	Ca
85.00	Aaa	Ba1	B1	C	
43.00	Aa2	B2	Caa2	C	
23.00	Baa2	Ca		C	

In [11]:

```python
BroderickII = pd.DataFrame({'BroderickII Tranche Value (USD millions)':[876,500,
42,70,67.6,23.5,8,4.9],\
                            'Initial Rating (22/09/06)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2','Ba1'],\
                            '01/11/07':[' ',' ','Aaa','Aaa','Aa2','Baa2','Ba1'
,'B1'],\
                            '05/03/08':['Aa1','Aa1','Baa2','B2','Ca','C','C',
'C'],\
                            '29/05/08':['Ba1','Ba1','Caa3','Ca',' ',' ',' ',
 '],\
                            '23/09/08':['Ca','Ca','C','C','C',' ',' ',' ']})
neworder = ['Initial Rating (22/09/06)','01/11/07','05/03/08','29/05/08','23/09/
08']
BroderickII = BroderickII.set_index('BroderickII Tranche Value (USD millions)')
BroderickII = BroderickII[neworder]
BroderickII
```

Out[11]:

BroderickII Tranche Value (USD millions)	Initial Rating (22/09/06)	01/11/07	05/03/08	29/05/08	23/09/08
876.0	Aaa		Aa1	Ba1	Ca
500.0	Aaa		Aa1	Ba1	Ca
42.0	Aaa	Aaa	Baa2	Caa3	C
70.0	Aaa	Aaa	B2	Ca	C
67.6	Aa2	Aa2	Ca		C
23.5	A2	Baa2	C		
8.0	Baa2	Ba1	C		
4.9	Ba1	B1	C		

In [12]:

```python
Caldecott = pd.DataFrame({'Caldecott Tranche Value (USD millions)':[200,125,65,4
0.5,16.5,18,10.5,8.5],\
                          'Initial Rating (16/01/07)':['Aaa','Aaa','Aaa','Aa
2','A2','Baa2','Baa3','Ba1'],\
                          '05/09/07':[' ',' ','Aaa','Aa2','A2','Baa2','Baa3'
,'Ba1'],\
                          '01/11/07':['Aaa','Aaa','Baa1','Baa3','Ba2','Caa2'
,'Caa3','Ca'],\
                          '27/03/08':['A2','Ba2','B2','Caa1','Ca','Ca','Ca',
' '],\
                          '02/06/08':['B2','Ca','C','C','C','C','C','C'],\
                          '16/12/08':['Caa2',' ',' ',' ',' ',' ',' ',' '],\
                          '24/04/09':['C','C',' ',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (16/01/07)','05/09/07','01/11/07','27/03/08','02/06/
08', '16/12/08', '24/04/09']
Caldecott = Caldecott.set_index('Caldecott Tranche Value (USD millions)')
Caldecott = Caldecott[neworder]
Caldecott
```

Out[12]:

Caldecott Tranche Value (USD millions)	Initial Rating (16/01/07)	05/09/07	01/11/07	27/03/08	02/06/08	16/12/08	24/04/09
200.0	Aaa		Aaa	A2	B2	Caa2	C
125.0	Aaa		Aaa	Ba2	Ca		C
65.0	Aaa	Aaa	Baa1	B2	C		
40.5	Aa2	Aa2	Baa3	Caa1	C		
16.5	A2	A2	Ba2	Ca	C		
18.0	Baa2	Baa2	Caa2	Ca	C		
10.5	Baa3	Baa3	Caa3	Ca	C		
8.5	Ba1	Ba1	Ca		C		

In [13]:

```python
Camber = pd.DataFrame({'Camber 3 Tranche Value (USD millions)':[10,422.5,110.5,4
5.5,26,19.5],\
                                  'Initial Rating (03/05/05)':['Aaa','Aaa','Aaa','Aa
2','A2','Baa2'],\
                                  '10/12/07':[' ',' ',' ','Aa2','A2','Baa2'],\
                                  '03/04/08':[' ',' ','Aaa','A2','Baa3','Ba2'],\
                                  '04/06/08':[' ','Aa3','A3','Ba1','Ca','Ca'],\
                                  '07/11/08':[' ','Ba3','Caa2','Ca','C','C'],\
                                  '17/12/08':['Aaa','B3','Caa3',' ',' ',' '],\
                                  '18/02/09':['Aaa','Caa2',' ','C',' ',' '],\
                                  '24/04/09':[' ','C','C',' ',' ',' '],\
                                  '17/09/09':[' ','WR','WR','WR','WR','WR']})

neworder = ['Initial Rating (03/05/05)','10/12/07','03/04/08','04/06/08','07/11/
08','17/12/08','18/02/09','24/04/09','17/09/09']
Camber = Camber.set_index('Camber 3 Tranche Value (USD millions)')
Camber = Camber[neworder]
Camber
```

Out[13]:

Camber 3 Tranche Value (USD millions)	Initial Rating (03/05/05)	10/12/07	03/04/08	04/06/08	07/11/08	17/12/08	18/02/09	24/04/09	17/0
10.0	Aaa					Aaa	Aaa		
422.5	Aaa			Aa3	Ba3	B3	Caa2	C	
110.5	Aaa		Aaa	A3	Caa2	Caa3		C	
45.5	Aa2	Aa2	A2	Ba1	Ca			C	
26.0	A2	A2	Baa3	Ca	C				
19.5	Baa2	Baa2	Ba2	Ca	C				

In [14]:

```
Cascade = pd.DataFrame({'Cascade Tranche Value (USD millions)':[328,46,14,7,7.7
],\
                                'Initial Rating (30/07/04)':['Aaa','Aaa','Aa3','Ba
a2','Baa3'],\
                                '09/07/08':[' ','Ba3','B3','C','C'],\
                                '22/12/08':['Baa3','Caa3','C',' ',' '],\
                                '10/02/09':['B1','Ca',' ',' ',' '],\
                                '26/05/10':['Caa3','C',' ',' ',' ']})

neworder = ['Initial Rating (30/07/04)','09/07/08','22/12/08','10/02/09','26/05/
10']
Cascade = Cascade.set_index('Cascade Tranche Value (USD millions)')
Cascade = Cascade[neworder]
Cascade
```

Out[14]:

Cascade Tranche Value (USD millions)	Initial Rating (30/07/04)	09/07/08	22/12/08	10/02/09	26/05/10
328.0	Aaa		Baa3	B1	Caa3
46.0	Aaa	Ba3	Caa3	Ca	C
14.0	Aa3	B3	C		
7.0	Baa2	C			
7.7	Baa3	C			

In [15]:

```python
ClassV = pd.DataFrame({'Class V Funding Tranche Value (USD millions)':[100,41,30,8,9,2,15],\
                                  'Initial Rating (20/05/05)':['Aaa','Aaa','Aa2','A2','Baa2','Baa2',' '],\
                                  '08/01/08':[' ',' ',' ','A2','Baa2','Baa2','B2'],\
                                  '02/04/08':[' ','Aaa','Aa2','Baa3','Ba2','Ba2','Ca'],\
                                  '28/05/08':['Aa2','Baa3','B3','C','C','C','C'],\
                                  '30/07/08':['A2','Caa2','C',' ',' ',' ',' '],\
                                  '17/12/08':['Ba2','Ca',' ',' ',' ',' ',' '],\
                                  '22/04/08':['Caa3','C',' ',' ',' ',' ',' '],\
                                  '13/07/10':['Ca',' ',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (20/05/05)','08/01/08','02/04/08','28/05/08','30/07/08','17/12/08','22/04/08','13/07/10']
ClassV = ClassV.set_index('Class V Funding Tranche Value (USD millions)')
ClassV = ClassV[neworder]
ClassV
```

Out[15]:

Class V Funding Tranche Value (USD millions)	Initial Rating (20/05/05)	08/01/08	02/04/08	28/05/08	30/07/08	17/12/08	22/04/08	13/07/10
100	Aaa			Aa2	A2	Ba2	Caa3	Ca
41	Aaa		Aaa	Baa3	Caa2	Ca	C	
30	Aa2		Aa2	B3	C			
8	A2	A2	Baa3	C				
9	Baa2	Baa2	Ba2	C				
2	Baa2	Baa2	Ba2	C				
15		B2	Ca	C				

In [16]:

```python
Commodore = pd.DataFrame({'Commodore Tranche Value (USD millions)':[75,225,50,25
,70,13.25,24,8.5,20],\
                          'Initial Rating (28/09/06)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2','Ba1','Aaa'],\
                          '11/07/07':[' ',' ',' ',' ',' ',' ','Baa2','Ba1','
'],\
                          '29/08/07':[' ',' ',' ',' ','Aa2','A2',' ',' ',' '
],\
                          '31/10/07':['Aaa','Aaa','Aaa','Aaa','Baa2','B3','C
aa1','Caa2',' '],\
                          '31/03/08':['Baa1','Baa1','Ba1','Ba2','B1','Ca','C
a','Ca',' '],\
                          '02/06/08':['B3','B3','Ca','Ca','Ca','C','C','C','
'],\
                          '16/12/08':['Caa3','Caa3',' ',' ',' ',' ',' ',' ',
' '],\
                          '24/04/09':['C','C','C','C','C',' ',' ',' ',' ']})
neworder = ['Initial Rating (28/09/06)','11/07/07','29/08/07','31/10/07','31/03/
08','02/06/08','16/12/08','24/04/09']
Commodore = Commodore.set_index('Commodore Tranche Value (USD millions)')
Commodore = Commodore[neworder]
Commodore
```

Out[16]:

Commodore Tranche Value (USD millions)	Initial Rating (28/09/06)	11/07/07	29/08/07	31/10/07	31/03/08	02/06/08	16/12/08	24/04/09
75.00	Aaa			Aaa	Baa1	B3	Caa3	C
225.00	Aaa			Aaa	Baa1	B3	Caa3	C
50.00	Aaa			Aaa	Ba1	Ca		C
25.00	Aaa			Aaa	Ba2	Ca		C
70.00	Aa2		Aa2	Baa2	B1	Ca		C
13.25	A2		A2	B3	Ca	C		
24.00	Baa2	Baa2		Caa1	Ca	C		
8.50	Ba1	Ba1		Caa2	Ca	C		
20.00	Aaa							

In [17]:

```python
Coolidge = pd.DataFrame({'Coolidge Tranche Value (USD millions)':[274.700,45.100
,37.515,10.660,25.625,5,16.400],\
                         'Initial Rating (30/06/05)':['Aaa','Aaa','Aa2','A
3','Baa2','Ba3','Ba3'],\
                         '04/06/08':[' ','Aa1','Aa2','Baa2','Ba1','Ca','Ca'
],\
                         '10/01/08':['AAA',' ','Aa3','Ba3','B3','C','C'],\
                         '17/12/08':['Aa3','A1','A3','B3','Caa3',' ',' '],\
                         '04/03/09':['Ba3','Caa2','Ca','C','C',' ',' '],\
                         '23/03/10':['Caa3','Ca','C',' ',' ',' ',' ']})

neworder = ['Initial Rating (30/06/05)','04/06/08','10/01/08','17/12/08','04/03/
09','23/03/10',]
Coolidge = Coolidge.set_index('Coolidge Tranche Value (USD millions)')
Coolidge = Coolidge[neworder]
Coolidge
```

Out[17]:

Coolidge Tranche Value (USD millions)	Initial Rating (30/06/05)	04/06/08	10/01/08	17/12/08	04/03/09	23/03/10
274.700	Aaa		AAA	Aa3	Ba3	Caa3
45.100	Aaa	Aa1		A1	Caa2	Ca
37.515	Aa2	Aa2	Aa3	A3	Ca	C
10.660	A3	Baa2	Ba3	B3	C	
25.625	Baa2	Ba1	B3	Caa3	C	
5.000	Ba3	Ca	C			
16.400	Ba3	Ca	C			

In [18]:

```python
DavisSquare = pd.DataFrame({'Davis Square Funding Tranche Value (USD millions)':
[1166,274,300,85,105,35,25],\
                            'Initial Rating (31/03/06)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2'],\
                            '24/10/07':[' ',' ',' ',' ',' ','A2','Baa2'],\
                            '27/03/08':[' ',' ',' ','Aaa','A1','Baa2','B3'],\
                            '09/05/08':['A3','A3','A3','B2','Caa2','Caa3','Caa
3'],\
                            '16/12/08':['Ba3','Ba3','Ba3','Caa3','Ca',' ',' '
],\
                            '22/04/09':['C','C','C','C','C','C','C']})

neworder = ['Initial Rating (31/03/06)','24/10/07','27/03/08','09/05/08','16/12/
08','22/04/09']
DavisSquare = DavisSquare.set_index('Davis Square Funding Tranche Value (USD mil
lions)')
DavisSquare = DavisSquare[neworder]
DavisSquare
```

Out[18]:

Davis Square Funding Tranche Value (USD millions)	Initial Rating (31/03/06)	24/10/07	27/03/08	09/05/08	16/12/08	22/04/09
1166	Aaa			A3	Ba3	C
274	Aaa			A3	Ba3	C
300	Aaa			A3	Ba3	C
85	Aaa		Aaa	B2	Caa3	C
105	Aa2		A1	Caa2	Ca	C
35	A2	A2	Baa2	Caa3		C
25	Baa2	Baa2	B3	Caa3		C

In [19]:

```python
Delphinus = pd.DataFrame({'Delphinus Tranche Value (USD millions)':[640,73.5,86.5,100,27,144.5,138.5,131,77.5,48,30.5,15,15],\
                          'Initial Rating (31/07/07)':['Aaa','Aaa','Aaa','Aaa','Aaa','Aaa','Aaa','Aa2','A2','Baa1','Baa3','Ba3','Ba3'],\
                          '07/11/07':['Aaa','Aaa','Aaa','Aaa','Aaa','Aaa','Aaa','A3','Baa3','Ba2','B1','Caa3','Caa3'],\
                          '18/01/08':[' ','Ba1','Ba1','Ba2','Aaa','B1','B3','Caa1','Ca','Ca','Ca','Ca','Ca'],\
                          '23/01/08':['Baa3',' ',' ',' ',' ',' ',' ',' ',' ',' ',' ',' ',' '],\
                          '30/04/08':['Caa2','Caa2','Caa2','Caa3','Ba3','Ca','Ca','Ca',' ',' ',' ',' ',' '],\
                          '26/08/08':['Ca','Ca','Ca','C','Ca','C','C','C','C','C','C','C','C'],\
                          '23/07/10':['C','C','C',' ','C',' ',' ',' ',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (31/07/07)','07/11/07','18/01/08','23/01/08','30/04/08','26/08/08','23/07/10']
Delphinus = Delphinus.set_index('Delphinus Tranche Value (USD millions)')
Delphinus = Delphinus[neworder]
Delphinus
```

Out[19]:

Delphinus Tranche Value (USD millions)	Initial Rating (31/07/07)	07/11/07	18/01/08	23/01/08	30/04/08	26/08/08	23/07/10
640.0	Aaa	Aaa		Baa3	Caa2	Ca	C
73.5	Aaa	Aaa	Ba1		Caa2	Ca	C
86.5	Aaa	Aaa	Ba1		Caa2	Ca	C
100.0	Aaa	Aaa	Ba2		Caa3	C	
27.0	Aaa	Aaa	Aaa		Ba3	Ca	C
144.5	Aaa	Aaa	B1		Ca	C	
138.5	Aaa	Aaa	B3		Ca	C	
131.0	Aa2	A3	Caa1		Ca	C	
77.5	A2	Baa3	Ca			C	
48.0	Baa1	Ba2	Ca			C	
30.5	Baa3	B1	Ca			C	
15.0	Ba3	Caa3	Ca			C	
15.0	Ba3	Caa3	Ca			C	

In [20]:

```
Duke = pd.DataFrame({'Duke Tranche Value (USD millions)':[443.5,1.0365,1.0365,10
2,8,8,44,44,12,32],\
                               'Initial Rating (30/08/05)':['Aaa','Aaa','Aaa','Aa
a','Aa1','Aa3','A1','A3','Baa2', 'Ba2'],\
                               '23/04/08':[' ',' ',' ','Aa3','A1','A2','Baa3','Ba
2','Caa2', 'Caa3'],\
                               '06/11/08':['Ba1','Ba1','Ba1','Ca','Ca','Ca','C',
'C','C','C'],\
                               '17/12/08':['B1','B1','B1',' ',' ',' ',' ',' ',' '
,' '],\
                               '22/04/09':['Caa2','Caa2','Caa2','C','C','C',' ',' 
',' ',' '],\
                               '13/07/10':['Ca','Ca','Ca',' ',' ',' ',' ',' ',' '
,' ']})

neworder = ['Initial Rating (30/08/05)','23/04/08','06/11/08','17/12/08','22/04/
09','13/07/10']
Duke = Duke.set_index('Duke Tranche Value (USD millions)')
Duke = Duke[neworder]
Duke
```

Out[20]:

Duke Tranche Value (USD millions)	Initial Rating (30/08/05)	23/04/08	06/11/08	17/12/08	22/04/09	13/07/10
443.5000	Aaa		Ba1	B1	Caa2	Ca
1.0365	Aaa		Ba1	B1	Caa2	Ca
1.0365	Aaa		Ba1	B1	Caa2	Ca
102.0000	Aaa	Aa3	Ca		C	
8.0000	Aa1	A1	Ca		C	
8.0000	Aa3	A2	Ca		C	
44.0000	A1	Baa3	C			
44.0000	A3	Ba2	C			
12.0000	Baa2	Caa2	C			
32.0000	Ba2	Caa3	C			

In [21]:

```
ABSIII = pd.DataFrame({'E  Trade ABS CDO III Tranche Value (USD millions)':[201,
37.75,37.9,13.25,12.9,14.6,5],\
                                'Initial Rating (11/01/05)':['Aaa','Aaa','Aa2','Ba
a2','Ba1','Baa2','Ba1'],\
                                '18/05/08':[' ','Aa1','A1','Ba1','Ca','WR','Ba2'],
\
                                '22/12/08':['Aa1','A1','Baa1','B1','CC',' ','B2'],
\
                                '02/02/08':['Baa2','B2','C','C','Ca',' ','C'],\
                                '17/07/08':['Ba1','Caa2',' ',' ',' ',' ',' '],\
                                '13/05/09':['Caa1','Ca',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (11/01/05)', '18/05/08','22/12/08','02/02/08','17/0
7/08','13/05/09']
ABSIII = ABSIII.set_index('E  Trade ABS CDO III Tranche Value (USD millions)')
ABSIII = ABSIII[neworder]
ABSIII
```

Out[21]:

E Trade ABS CDO III Tranche Value (USD millions)	Initial Rating (11/01/05)	18/05/08	22/12/08	02/02/08	17/07/08	13/05/09
201.00	Aaa		Aa1	Baa2	Ba1	Caa1
37.75	Aaa	Aa1	A1	B2	Caa2	Ca
37.90	Aa2	A1	Baa1	C		
13.25	Baa2	Ba1	B1	C		
12.90	Ba1	Ca	CC	Ca		
14.60	Baa2	WR				
5.00	Ba1	Ba2	B2	C		

In [22]:

```python
ABSIV = pd.DataFrame({'E  Trade ABS CDO IV Tranche Value (USD millions)':[7,152.
8,38.2,21,52,17,5],\
                                'Initial Rating (27/12/05)':['Aaa','Aaa','Aaa','Aa
a','Aa2','Baa2','Ba1'],\
                                '06/09/07':['Baa2',' ',' ',' ',' ',' ',' '],\
                                '04/01/08':[' ',' ',' ',' ','Aa2','Ba3','B2'],\
                                '03/04/08':[' ',' ',' ','Aa2','Baa1','B3','Ca'],\
                                '02/06/08':['Ba1','Baa2','Ba3','Caa2','Ca','C','C'
],\
                                '17/12/08':['B1','Ba2','B3','Caa3',' ',' ',' '],\
                                '22/04/09':['Ca','Ca','C','C','C',' ',' ']})

neworder = ['Initial Rating (27/12/05)', '06/09/07','04/01/08','03/04/08','02/0
6/08','17/12/08','22/04/09']
ABSIV = ABSIV.set_index('E  Trade ABS CDO IV Tranche Value (USD millions)')
ABSIV = ABSIV[neworder]
ABSIV
```

Out[22]:

E Trade ABS CDO IV Tranche Value (USD millions)	Initial Rating (27/12/05)	06/09/07	04/01/08	03/04/08	02/06/08	17/12/08	22/04/09
7.0	Aaa	Baa2			Ba1	B1	Ca
152.8	Aaa				Baa2	Ba2	Ca
38.2	Aaa				Ba3	B3	C
21.0	Aaa			Aa2	Caa2	Caa3	C
52.0	Aa2		Aa2	Baa1	Ca		C
17.0	Baa2		Ba3	B3	C		
5.0	Ba1		B2	Ca	C		

In [23]:

```python
FortSheridan = pd.DataFrame({'Fort Sheridan Tranche Value (USD millions)':[880,4
0,52,13,2,4],\
                            'Initial Rating (10/08/05)':['Aaa','Aaa','Aa2','Ba
a2','Baa2','Baa2'],\
                            '04/04/08':[' ',' ','A1','Ba1','Ba2','Ba2'],\
                            '02/06/08':['Aa3','Baa1','Ba1','Ca','Ca','Ca'],\
                            '17/12/08':['Baa3','B1','Caa1',' ',' ',' '],\
                            '04/02/09':['Caa1','C','C','C','C','C'],\
                            '13/07/10':['Ca',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (10/08/05)','04/04/08','02/06/08','17/12/08','04/02/
09','13/07/10']
FortSheridan = FortSheridan.set_index('Fort Sheridan Tranche Value (USD million
s)')
FortSheridan = FortSheridan[neworder]
FortSheridan
```

Out[23]:

Fort Sheridan Tranche Value (USD millions)	Initial Rating (10/08/05)	04/04/08	02/06/08	17/12/08	04/02/09	13/07/10
880	Aaa		Aa3	Baa3	Caa1	Ca
40	Aaa		Baa1	B1	C	
52	Aa2	A1	Ba1	Caa1	C	
13	Baa2	Ba1	Ca		C	
2	Baa2	Ba2	Ca		C	
4	Baa2	Ba2	Ca		C	

In [24]:

```python
Fortius = pd.DataFrame({'Fortius II Funding Tranche Value (USD millions)':[12.7,
325,50,45,20,27.5,7.5,10],\
                                'Initial Rating (19/12/06)':['Aaa','Aaa','Aaa','Aa
2','A2','Baa2','Ba1','Aa3'],\
                                '06/11/07':[' ',' ',' ','A2','Baa3','Ba3','Caa3',
'Ba3'],\
                                '26/03/08':[' ','A2','Ba1','B1','Caa2','Ca','Ca',
'Caa2'],\
                                '09/05/08':[' ','B2','Ca','Ca','C','C','C','C'],\
                                '15/10/08':['A3','Ca',' ',' ',' ',' ',' ',' '],\
                                '16/12/08':['Baa3',' ',' ',' ',' ',' ',' ',' '],\
                                '12/05/09':['Caa1',' ',' ','C',' ',' ',' ',' '],\
                                '13/07/10':['W',' ','C',' ',' ',' ',' ',' ']})
neworder = ['Initial Rating (19/12/06)','06/11/07','26/03/08','09/05/08','15/10/
08','16/12/08','12/05/09','13/07/10']
Fortius = Fortius.set_index('Fortius II Funding Tranche Value (USD millions)')
Fortius = Fortius[neworder]
Fortius
```

Out[24]:

Fortius II Funding Tranche Value (USD millions)	Initial Rating (19/12/06)	06/11/07	26/03/08	09/05/08	15/10/08	16/12/08	12/05/09	13/07/10
12.7	Aaa				A3	Baa3	Caa1	W
325.0	Aaa		A2	B2	Ca			
50.0	Aaa		Ba1	Ca				C
45.0	Aa2	A2	B1	Ca			C	
20.0	A2	Baa3	Caa2	C				
27.5	Baa2	Ba3	Ca	C				
7.5	Ba1	Caa3	Ca	C				
10.0	Aa3	Ba3	Caa2	C				

In [25]:

```
GStreet = pd.DataFrame({'G Street Finance Tranche Value (USD millions)':[1064,26
6,1064,50.9,57,30,24,5,9],\
                        'Initial Rating (28/10/05)':['P1','Aaa','Aaa','Aa
a','Aa2','A2','Baa2','Ba3',' '],\
                        '28/02/08':['WR',' ',' ',' ',' ',' ',' ',' ','Ba1'
],\
                        '09/06/08':[' ',' ',' ',' ','A1','Baa2','Ba1','Ca'
,'Ca'],\
                        '10/11/08':[' ','A1','A1','Ba2','Caa2','C','C','C'
,'C'],\
                        '17/12/08':[' ','Baa1','Baa1','B2','Caa3',' ',' ',
' ',' '],\
                        '10/02/09':[' ','Caa1','Caa1','C','C',' ',' ',' ',
' '],\
                        '13/07/10':[' ','Ca','Ca',' ',' ',' ',' ',' ',' '
]})

neworder = ['Initial Rating (28/10/05)','28/02/08','09/06/08','10/11/08','17/12/
08','10/02/09','13/07/10']
GStreet = GStreet.set_index('G Street Finance Tranche Value (USD millions)')
GStreet = GStreet[neworder]
GStreet
```

Out[25]:

G Street Finance Tranche Value (USD millions)	Initial Rating (28/10/05)	28/02/08	09/06/08	10/11/08	17/12/08	10/02/09	13/07/10
1064.0	P1	WR					
266.0	Aaa			A1	Baa1	Caa1	Ca
1064.0	Aaa			A1	Baa1	Caa1	Ca
50.9	Aaa			Ba2	B2	C	
57.0	Aa2		A1	Caa2	Caa3	C	
30.0	A2		Baa2	C			
24.0	Baa2		Ba1	C			
5.0	Ba3		Ca	C			
9.0		Ba1	Ca	C			

In [26]:

```
GlacierI = pd.DataFrame({'Glacier Funding CDO I Tranche Value (USD millions)':[1
90,44,43.5,9],\
                          'Initial Rating (31/03/04)':['Aaa','Aaa','Aa2','Ba
a2'],\
                          '11/11/08':[' ','Aa2','Baa2','C'],\
                          '22/12/08':['Aa1','A2','Ba2',' '],\
                          '06/02/09':['Aa3','Baa1','B1',' '],\
                          '21/08/09':['Ba1','B1','Caa3',' '],\
                          '18/06/10':[' ','Caa1','C',' ']})

neworder = ['Initial Rating (31/03/04)','11/11/08','22/12/08','06/02/09','21/08/
09','18/06/10']
GlacierI = GlacierI.set_index('Glacier Funding CDO I Tranche Value (USD million
s)')
GlacierI = GlacierI[neworder]
GlacierI
```

Out[26]:

Glacier Funding CDO I Tranche Value (USD millions)	Initial Rating (31/03/04)	11/11/08	22/12/08	06/02/09	21/08/09	18/06/10
190.0	Aaa		Aa1	Aa3	Ba1	
44.0	Aaa	Aa2	A2	Baa1	B1	Caa1
43.5	Aa2	Baa2	Ba2	B1	Caa3	C
9.0	Baa2	C				

In [27]:

```
GlacierII = pd.DataFrame({'Glacier Funding CDO II Tranche Value (USD millions)':
[0.1,324.9,70,65.75,20.25,4],\
                          'Initial Rating (01/11/04)':['Aaa','Aaa','Aaa','Aa
2','Baa2','Ba2'],\
                          '26/12/07':[' ',' ',' ','Baa2','B2','Caa2'],\
                          '03/04/08':[' ',' ','Baa1','Caa1','Ca','Ca'],\
                          '30/04/08':['Ba1','Ba1','B3','Ca','C','C'],\
                          '22/12/08':['B1','B1','Caa3',' ',' ',' '],\
                          '22/04/09':[' ',' ',' ',' ',' ',' '],\
                          '26/05/10':['Caa1','Caa1','C','C',' ',' ']})

neworder = ['Initial Rating (01/11/04)','26/12/07','03/04/08','30/04/08','22/12/
08','22/04/09','26/05/10']
GlacierII = GlacierII.set_index('Glacier Funding CDO II Tranche Value (USD milli
ons)')
GlacierII = GlacierII[neworder]
GlacierII
```

Out[27]:

Glacier Funding CDO II Tranche Value (USD millions)	Initial Rating (01/11/04)	26/12/07	03/04/08	30/04/08	22/12/08	22/04/09	26/05/10
0.10	Aaa			Ba1	B1		Caa1
324.90	Aaa			Ba1	B1		Caa1
70.00	Aaa		Baa1	B3	Caa3		C
65.75	Aa2	Baa2	Caa1	Ca			C
20.25	Baa2	B2	Ca	C			
4.00	Ba2	Caa2	Ca	C			

In [28]:

```python
GlacierV = pd.DataFrame({'Glacier Funding CDO V Tranche Value (USD millions)':[2
00,122,46,44,15,20.5,26.5,5.5,6.5],\
                                    'Initial Rating (30/03/07)':['Aaa','Aaa','Aaa','Aa
2','Aa3','A2','Baa2','Baa3','Ba1'],\
                                    '06/11/07':[' ',' ',' ','Baa1','Baa3','Ba2','B1',
'B2','Caa1'],\
                                    '27/03/08':[' ','Baa3','Ba3','B3','Caa2','Ca','Ca'
,'Ca','Ca'],\
                                    '30/05/08':['Ba2 ','B3','Caa2','Caa3','Caa3',' ','
',' ',' '],\
                                    '11/12/08':['B2','Caa3','Caa3',' ',' ',' ',' ',' '
,' '],\
                                    '22/04/09':['C','C','C','C','C','C','C','C','C'
],})

neworder = ['Initial Rating (30/03/07)','06/11/07','27/03/08','30/05/08','11/12/
08','22/04/09']
GlacierV = GlacierV.set_index('Glacier Funding CDO V Tranche Value (USD million
s)')
GlacierV = GlacierV[neworder]
GlacierV
```

Out[28]:

Glacier Funding CDO V Tranche Value (USD millions)	Initial Rating (30/03/07)	06/11/07	27/03/08	30/05/08	11/12/08	22/04/09
200.0	Aaa			Ba2	B2	C
122.0	Aaa		Baa3	B3	Caa3	C
46.0	Aaa		Ba3	Caa2	Caa3	C
44.0	Aa2	Baa1	B3	Caa3		C
15.0	Aa3	Baa3	Caa2	Caa3		C
20.5	A2	Ba2	Ca			C
26.5	Baa2	B1	Ca			C
5.5	Baa3	B2	Ca			C
6.5	Ba1	Caa1	Ca			C

In [29]:

```python
GCS = pd.DataFrame({'GSC ABS Tranche Value (USD millions)':[225,125,13.5,56.5,1
4.5,22.5,21,5,5,12],\
                                'Initial Rating (05/06/06)':['Aaa','Aaa','Aaa','Aa
2','Aa3','A2','Baa2','Ba1','Ba2','Aaa'],\
                                '11/07/07':[' ',' ',' ',' ',' ',' ','Baa2','Ba1',
'Ba2',' '],\
                                '25/10/07':[' ',' ',' ',' ',' ','Ba3','C','C','C',
' '],\
                                '27/03/08':['A2','Ba1','Ba2','B1','B3','Ca',' ','
',' ',' '],\
                                '09/06/08':['Ba2','Caa3','Ca','Ca','Ca','C',' ','
',' ',' '],\
                                '22/04/09':['C','C','C','C','C',' ',' ',' ',' '
'],})

neworder = ['Initial Rating (05/06/06)','11/07/07','25/10/07','27/03/08','09/06/
08','22/04/09']
GCS = GCS.set_index('GSC ABS Tranche Value (USD millions)')
GCS = GCS[neworder]
GCS
```

Out[29]:

GSC ABS Tranche Value (USD millions)	Initial Rating (05/06/06)	11/07/07	25/10/07	27/03/08	09/06/08	22/04/09
225.0	Aaa			A2	Ba2	C
125.0	Aaa			Ba1	Caa3	C
13.5	Aaa			Ba2	Ca	C
56.5	Aa2			B1	Ca	C
14.5	Aa3			B3	Ca	C
22.5	A2		Ba3	Ca	C	
21.0	Baa2	Baa2	C			
5.0	Ba1	Ba1	C			
5.0	Ba2	Ba2	C			
12.0	Aaa					

In [30]:

```python
Huntingdon = pd.DataFrame({'Huntington Tranche Value (USD millions)':[461.750,0.
25,112,70,26.5,5,1.250,10,35],\
                            'Initial Rating (05/04/05)':['Aaa','Aaa','Aaa','Aa
2','Baa2','Baa2','Aaa','Aaa','Aaa'],\
                            '30/10/08':[' ',' ',' ','Aa3','Ba1','Ba1',' ',' ',
' '],\
                            '17/12/08':['Aa2','Aa2','Aa3','A3','B1','B1',' ',' 
',' '],\
                            '18/03/09':['Baa1','Baa1','Caa1','Ca','C','C',' ',
' ',' '],\
                            '05/02/10':['Caa2','Caa2','Ca',' ',' ',' ',' ',' '
,' '],})

neworder = ['Initial Rating (05/04/05)','30/10/08','17/12/08','18/03/09','05/02/
10']
Huntingdon = Huntingdon.set_index('Huntington Tranche Value (USD millions)')
Huntingdon = Huntingdon[neworder]
Huntingdon
```

Out[30]:

Huntington Tranche Value (USD millions)	Initial Rating (05/04/05)	30/10/08	17/12/08	18/03/09	05/02/10
461.75	Aaa		Aa2	Baa1	Caa2
0.25	Aaa		Aa2	Baa1	Caa2
112.00	Aaa		Aa3	Caa1	Ca
70.00	Aa2	Aa3	A3	Ca	
26.50	Baa2	Ba1	B1	C	
5.00	Baa2	Ba1	B1	C	
1.25	Aaa				
10.00	Aaa				
35.00	Aaa				

In [31]:

```python
IndependenceV = pd.DataFrame({'IndependenceV V Tranche Value (USD millions)':[39
6,84,15,56.4,26,19.1,5.5],\
                              'Initial Rating (27/02/04)':['Aaa','Aaa','Aaa','Aa
2','Baa2','Ba3','Ba3'],\
                              '28/02/08':['A3','Ba1','Ba1','Caa2','C','C','C'],\
                              '26/03/08':[' ','Ba3','Ba3','Ca',' ',' ',' '],\
                              '05/06/08':[' ','Ca','Ca','C',' ',' ',' '],\
                              '22/12/08':['Ba3',' ',' ',' ',' ',' ',' '],\
                              '22/04/09':['Ca','C','C',' ',' ',' ',' '],})
neworder = ['Initial Rating (27/02/04)','28/02/08','26/03/08','05/06/08','22/12/
08','22/04/09']
IndependenceV = IndependenceV.set_index('IndependenceV V Tranche Value (USD mill
ions)')
IndependenceV = IndependenceV[neworder]
IndependenceV
```

Out[31]:

IndependenceV V Tranche Value (USD millions)	Initial Rating (27/02/04)	28/02/08	26/03/08	05/06/08	22/12/08	22/04/09
396.0	Aaa	A3			Ba3	Ca
84.0	Aaa	Ba1	Ba3	Ca		C
15.0	Aaa	Ba1	Ba3	Ca		C
56.4	Aa2	Caa2	Ca	C		
26.0	Baa2	C				
19.1	Ba3	C				
5.5	Ba3	C				

In [32]:

```python
IndependenceVI = pd.DataFrame({'Independence VI Tranche Value (USD millions)':[6
75,94.5,92,15.95,21.25,19,38.3,0.621,5.226],\
                               'Initial Rating (18/07/05)':['Aaa','Aaa','Aa2','A
2','Baa2','Baa3','Ba2','Aaa','Aaa'],\
                               '14/12/07':[' ',' ',' ',' ',' ',' ','B2',' ',' '],
\
                               '06/05/08':['A1','Baa3','B1','Ca','Ca','C','C',' '
,' '],\
                               '02/06/08':[' ',' ','Caa1','C','C',' ',' ',' ',' '
],\
                               '17/12/08':['Ba1','B3','Ca',' ',' ',' ',' ',' ','
 '],\
                               '22/04/09':['Caa3','C','C',' ',' ',' ',' ',' ',' '
],\
                               '13/07/10':['Ca',' ',' ',' ',' ',' ',' ',' ',' '
],})

neworder = ['Initial Rating (18/07/05)','14/12/07','06/05/08','02/06/08','17/12/
08','22/04/09','13/07/10']
IndependenceVI = IndependenceVI.set_index('Independence VI Tranche Value (USD mi
llions)')
IndependenceVI = IndependenceVI[neworder]
IndependenceVI
```

Out[32]:

Independence VI Tranche Value (USD millions)	Initial Rating (18/07/05)	14/12/07	06/05/08	02/06/08	17/12/08	22/04/09	13/07/10
675.000	Aaa		A1		Ba1	Caa3	Ca
94.500	Aaa		Baa3		B3	C	
92.000	Aa2		B1	Caa1	Ca	C	
15.950	A2		Ca	C			
21.250	Baa2		Ca	C			
19.000	Baa3		C				
38.300	Ba2	B2	C				
0.621	Aaa						
5.226	Aaa						

In [33]:

```python
IndependenceVII = pd.DataFrame({'Independence VII Tranche Value (USD millions)':
[360,60,30.6,60,28.5,15,24.9,5.4],\
                                'Initial Rating (31/03/06)':['Aaa','Aaa','Aaa','Aa
2','Aa3','A3','Baa2','Ba1'],\
                                '26/10/07':[' ',' ',' ',' ',' ','Ba2','Caa3','Ca'
],\
                                '10/04/08':['A3','A3','Baa3','Ba2','Ba3','Caa2','C
a',' '],\
                                '12/05/08':['Ba3','Ba3','Ca','Ca','Ca','C','C','C'
],\
                                '23/09/08':['Ca','Ca','C','C','C',' ',' ',' '],\
                                '28/10/10':['C','C',' ',' ',' ',' ',' ',' '],})

neworder = ['Initial Rating (31/03/06)','26/10/07','10/04/08','12/05/08','23/09/
08','28/10/10']
IndependenceVII = IndependenceVII.set_index('Independence VII Tranche Value (USD
millions)')
IndependenceVII = IndependenceVII[neworder]
IndependenceVII
```

Out[33]:

Independence VII Tranche Value (USD millions)	Initial Rating (31/03/06)	26/10/07	10/04/08	12/05/08	23/09/08	28/10/10
360.0	Aaa		A3	Ba3	Ca	C
60.0	Aaa		A3	Ba3	Ca	C
30.6	Aaa		Baa3	Ca	C	
60.0	Aa2		Ba2	Ca	C	
28.5	Aa3		Ba3	Ca	C	
15.0	A3	Ba2	Caa2	C		
24.9	Baa2	Caa3	Ca	C		
5.4	Ba1	Ca		C		

In [34]:

```python
InwoodPark = pd.DataFrame({'Inwood Park Tranche Value (USD millions)':[565,141.3
75,177.5,90.625,68.750,50,50],\
                           'Initial Rating (30/01/07)':['Aaa','Aaa','Aaa','Aa
2','A2','Baa2','Ba2'],\
                           '04/03/09':[' ',' ',' ',' ',' ',' ',' '],\
                           '12/03/09':[' ',' ',' ',' ',' ',' ',' '],\
                           '03/09/09':[' ',' ',' ','Aa2',' ',' ',' '],})

neworder = ['Initial Rating (30/01/07)','04/03/09','12/03/09','03/09/09']
InwoodPark = InwoodPark.set_index('Inwood Park Tranche Value (USD millions)')
InwoodPark = InwoodPark[neworder]
InwoodPark
```

Out[34]:

Inwood Park Tranche Value (USD millions)	Initial Rating (30/01/07)	04/03/09	12/03/09	03/09/09
565.000	Aaa			
141.375	Aaa			
177.500	Aaa			
90.625	Aa2			Aa2
68.750	A2			
50.000	Baa2			
50.000	Ba2			

In [35]:

```
JupiterI = pd.DataFrame({'Jupiter High Grade Tranche Value (USD millions)':[489.
95,113.8,82.5,41.25,14.25],\
                          'Initial Rating (04/02/05)':['Aaa','Aaa','Aaa','Aa
2','Baa2'],\
                          '04/06/08':[' ',' ','Aa1','A1','B3'],\
                          '14/11/08':[' ',' ','A1','Baa1','Ca'],\
                          '22/12/08':['Aa3','Aa3','Baa1','Ba1',' '],\
                          '10/02/09':['Ba2','Ba2','Caa3','C','C'],\
                          '21/05/10':['Caa2','Caa2','Ca',' ',' ']})

neworder = ['Initial Rating (04/02/05)','04/06/08','14/11/08','22/12/08','10/02/
09','21/05/10']
JupiterI = JupiterI.set_index('Jupiter High Grade Tranche Value (USD millions)')
JupiterI = JupiterI[neworder]
JupiterI
```

Out[35]:

Jupiter High Grade Tranche Value (USD millions)	Initial Rating (04/02/05)	04/06/08	14/11/08	22/12/08	10/02/09	21/05/10
489.95	Aaa			Aa3	Ba2	Caa2
113.80	Aaa			Aa3	Ba2	Caa2
82.50	Aaa	Aa1	A1	Baa1	Caa3	Ca
41.25	Aa2	A1	Baa1	Ba1	C	
14.25	Baa2	B3	Ca		C	

In [36]:

```python
JupiterII = pd.DataFrame({'Jupiter High Grade II Tranche Value (USD millions)':[
880,40,46,11.5,4,7.5],\
                          'Initial Rating (25/05/05)':['Aaa','Aaa','Aa2','Ba
a2','Baa2','Baa2'],\
                          '02/06/08':[' ','Aa2','A1','Ba1','Ba1','Ba1'],\
                          '07/11/08':['Baa1','B2','Caa1','C','C','C'],\
                          '17/12/08':['Ba1','Caa2','Caa3',' ',' ',' '],\
                          '22/04/09':['Ca','C','C',' ',' ',' ']})

neworder = ['Initial Rating (25/05/05)','02/06/08','07/11/08','17/12/08','22/04/
09']
JupiterII = JupiterII.set_index('Jupiter High Grade II Tranche Value (USD millio
ns)')
JupiterII = JupiterII[neworder]
JupiterII
```

Out[36]:

Jupiter High Grade II Tranche Value (USD millions)	Initial Rating (25/05/05)	02/06/08	07/11/08	17/12/08	22/04/09
880.0	Aaa		Baa1	Ba1	Ca
40.0	Aaa	Aa2	B2	Caa2	C
46.0	Aa2	A1	Caa1	Caa3	C
11.5	Baa2	Ba1	C		
4.0	Baa2	Ba1	C		
7.5	Baa2	Ba1	C		

In [37]:

```python
JupiterIII = pd.DataFrame({'Jupiter High Grade III Tranche Value (USD millions)'
:[1700,80,70,90,43,27],\
                            'Initial Rating (18/08/05)':['Aaa','Aaa','Aaa','Aa
2','Baa2','Ba1'],\
                            '09/06/08':['Aa3','Baa3','Baa3','B3','Ca','Ca'],\
                            '17/12/08':['A3','Ba3','Ba3','Caa3',' ',' '],\
                            '10/02/09':['Caa2','C','C','C','C','C'],\
                            '13/07/10':['Ca',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (18/08/05)','09/06/08','17/12/08','10/02/09','13/07/
10']
JupiterIII = JupiterIII.set_index('Jupiter High Grade III Tranche Value (USD mil
lions)')
JupiterIII = JupiterIII[neworder]
JupiterIII
```

Out[37]:

Jupiter High Grade III Tranche Value (USD millions)	Initial Rating (18/08/05)	09/06/08	17/12/08	10/02/09	13/07/10
1700	Aaa	Aa3	A3	Caa2	Ca
80	Aaa	Baa3	Ba3	C	
70	Aaa	Baa3	Ba3	C	
90	Aa2	B3	Caa3	C	
43	Baa2	Ca		C	
27	Ba1	Ca		C	

In [38]:

```python
Khaleej = pd.DataFrame({'Khaleej II Tranche Value (USD millions)':[502.5],\
                        'Initial Rating (20/04/06)':['Aaa'],\
                        '30/05/08':['A2'],\
                        '17/12/08':['Baa'],\
                        '02/04/09':['Ca']})

neworder = ['Initial Rating (20/04/06)','30/05/08','17/12/08','02/04/09']
Khaleej = Khaleej.set_index('Khaleej II Tranche Value (USD millions)')
Khaleej = Khaleej[neworder]
Khaleej
```

Out[38]:

Khaleej II Tranche Value (USD millions)	Initial Rating (20/04/06)	30/05/08	17/12/08	02/04/09
502.5	Aaa	A2	Baa	Ca

In [39]:

```python
Kleros = pd.DataFrame({'Kleros Preferred Funding VII Tranche Value (USD million
s)':[900,375,75,69,41,15.5,14.5],\
                        'Initial Rating (26/04/07)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2'],\
                        '02/11/07':[' ',' ',' ',' ',' ','Baa1','Ba2'],\
                        '25/02/08':['A1','B1','Caa3','Caa3','Caa3','C','C'
],\
                        '30/05/08':['Caa1','Ca','Ca','Ca','Ca',' ',' '],\
                        '25/08/08':['Ca','C','C','C','C',' ',' ']})

neworder = ['Initial Rating (26/04/07)','02/11/07','25/02/08','30/05/08','25/08/
08']
Kleros = Kleros.set_index('Kleros Preferred Funding VII Tranche Value (USD milli
ons)')
Kleros = Kleros[neworder]
Kleros
```

Out[39]:

Kleros Preferred Funding VII Tranche Value (USD millions)	Initial Rating (26/04/07)	02/11/07	25/02/08	30/05/08	25/08/08
900.0	Aaa		A1	Caa1	Ca
375.0	Aaa		B1	Ca	C
75.0	Aaa		Caa3	Ca	C
69.0	Aaa		Caa3	Ca	C
41.0	Aa2		Caa3	Ca	C
15.5	A2	Baa1	C		
14.5	Baa2	Ba2	C		

In [40]:

```python
Lakeside = pd.DataFrame({'Lakeside Tranche Value (USD millions)':[1170,279,15,15
],\
                          'Initial Rating (28/04/04)':['Aaa','Aaa','Aa3','Ba
a2'],\
                          '04/04/08':[' ',' ','Baa1','Ba3'],\
                          '30/05/08':[' ','Aa1','Ba1','Caa2'],\
                          '22/12/08':['Aa3','A1','B1','Caa3'],\
                          '10/03/09':['B1','Caa3','C','C'],\
                          '05/03/10':['Caa1','Ca',' ',' ']})

neworder = ['Initial Rating (28/04/04)','04/04/08','30/05/08','22/12/08','10/03/
09','05/03/10']
Lakeside = Lakeside.set_index('Lakeside Tranche Value (USD millions)')
Lakeside = Lakeside[neworder]
Lakeside
```

Out[40]:

Lakeside Tranche Value (USD millions)	Initial Rating (28/04/04)	04/04/08	30/05/08	22/12/08	10/03/09	05/03/10
1170	Aaa			Aa3	B1	Caa1
279	Aaa		Aa1	A1	Caa3	Ca
15	Aa3	Baa1	Ba1	B1	C	
15	Baa2	Ba3	Caa2	Caa3	C	

In [41]:

```python
Lexington = pd.DataFrame({'Lexington Capital Funding Tranche Value (USD million
s)':[135,199.750,0.250,72,44,10,19,5,10,2,3,2,0.375,0.250],\
                          'Initial Rating (27/12/05)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2','Ba1','Aaa','Aaa','Aaa','Aaa','Aaa','Aaa'],\
                          '08/05/08':['A3','A3','A3','Ba1','Ba3','Caa1','Ca'
,'Ca',' ',' ',' ',' ',' ',' '],\
                          '17/12/08':['Baa3','Baa3','Baa3','B1','B3','Caa3',
' ',' ',' ',' ',' ',' ',' ',' '],\
                          '27/03/09':['Ca','Ca','Ca','C','C','C','C','C',' '
,' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (27/12/05)','08/05/08','17/12/08','27/03/09']
Lexington = Lexington.set_index('Lexington Capital Funding Tranche Value (USD mi
llions)')
Lexington = Lexington[neworder]
Lexington
```

Out[41]:

Lexington Capital Funding Tranche Value (USD millions)	Initial Rating (27/12/05)	08/05/08	17/12/08	27/03/09
135.000	Aaa	A3	Baa3	Ca
199.750	Aaa	A3	Baa3	Ca
0.250	Aaa	A3	Baa3	Ca
72.000	Aaa	Ba1	B1	C
44.000	Aa2	Ba3	B3	C
10.000	A2	Caa1	Caa3	C
19.000	Baa2	Ca		C
5.000	Ba1	Ca		C
10.000	Aaa			
2.000	Aaa			
3.000	Aaa			
2.000	Aaa			
0.375	Aaa			
0.250	Aaa			

In [42]:

```python
Libertas = pd.DataFrame({'Libertas Preferred Funding Tranche Value (USD million
s)':[420,66,32.4,5.4,24,13.8,12,9],\
                                'Initial Rating (08/06/06)':['Aaa','Aaa','Aa2','Aa
3','A2','Baa2','Baa3','Ba1'],\
                                '26/03/08':[' ','Baa2','Ba1','Ba2','Ba3','B1','B2'
,'B3'],\
                                '29/06/08':['Ba3','Caa2','Caa3','Ca','Ca','Ca','C
a','Ca'],\
                                '16/12/08':['B3','Caa3',' ',' ',' ',' ',' ',' '],\
                                '22/04/09':['C','C','C','C','C','C','C','C']})

neworder = ['Initial Rating (08/06/06)','26/03/08','29/06/08','16/12/08','22/04/
09']
Libertas = Libertas.set_index('Libertas Preferred Funding Tranche Value (USD mil
lions)')
Libertas = Libertas[neworder]
Libertas
```

Out[42]:

Libertas Preferred Funding Tranche Value (USD millions)	Initial Rating (08/06/06)	26/03/08	29/06/08	16/12/08	22/04/09
420.0	Aaa		Ba3	B3	C
66.0	Aaa	Baa2	Caa2	Caa3	C
32.4	Aa2	Ba1	Caa3		C
5.4	Aa3	Ba2	Ca		C
24.0	A2	Ba3	Ca		C
13.8	Baa2	B1	Ca		C
12.0	Baa3	B2	Ca		C
9.0	Ba1	B3	Ca		C

In [43]:

```python
LNR = pd.DataFrame({'LNR Tranche Value (USD millions)':[474.385,10,204.174,54.95
0,73.154,54.052,10,72.058,25,31.046,78.063,90.073,38.031,64.052],\
                                  'Initial Rating (22/03/06)':['Aaa','Aa2','Aa2','A
2','A2','A3','A3','Baa1','Baa2','Baa2','Baa3','Ba1','Ba2','Ba3'],\
                                  '25/07/08':[' ',' ',' ',' ',' ',' ',' ','Baa2','Ba
a3','Baa3','Ba1','Ba3','B1','B2'],\
                                  '09/03/09':['Ba1','B1','B1','Caa1','Caa1','Caa2',
'Caa2','Caa3','Caa3','Caa3','Caa3','Caa3','Caa3','Caa3'],\
                                  '06/04/10':['Ca','C','C','C','C','C','C','C','C',
'C','C','C','C','C']})

neworder = ['Initial Rating (22/03/06)','25/07/08','09/03/09','06/04/10']
LNR = LNR.set_index('LNR Tranche Value (USD millions)')
LNR = LNR[neworder]
LNR
```

Out[43]:

LNR Tranche Value (USD millions)	Initial Rating (22/03/06)	25/07/08	09/03/09	06/04/10
474.385	Aaa		Ba1	Ca
10.000	Aa2		B1	C
204.174	Aa2		B1	C
54.950	A2		Caa1	C
73.154	A2		Caa1	C
54.052	A3		Caa2	C
10.000	A3		Caa2	C
72.058	Baa1	Baa2	Caa3	C
25.000	Baa2	Baa3	Caa3	C
31.046	Baa2	Baa3	Caa3	C
78.063	Baa3	Ba1	Caa3	C
90.073	Ba1	Ba3	Caa3	C
38.031	Ba2	B1	Caa3	C
64.052	Ba3	B2	Caa3	C

In [44]:

```python
Newbury = pd.DataFrame({'Newbury Street CDO Tranche Value (USD millions)':[1000,
800,50.625,59.375,48,15,17],\
                                'Initial Rating (29/03/07)':['Aaa','Aaa','Aaa','Aa
a','Aa2','A2','Baa2'],\
                                '01/11/07':[' ',' ',' ',' ', 'A3','Ba1','B1'],\
                                '17/03/08':['Aa1','Ba2','Caa2','Caa3','Ca','C','C'
],\
                                '31/07/08':['Aa3','B1','Caa3',' ',' ',' ',' '],\
                                '06/10/08':['Caa1','Ca','Ca','Ca',' ',' ',' '],\
                                '11/12/08':['Caa3',' ',' ',' ',' ',' ',' '],\
                                '24/04/09':[' ','C','C','C','C ',' ',' '],\
                                '24/12/09':['Ca',' ',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (29/03/07)','01/11/07','17/03/08','31/07/08','06/10/
08', '11/12/08', '24/04/09', '24/12/09']
Newbury = Newbury.set_index('Newbury Street CDO Tranche Value (USD millions)')
Newbury = Newbury[neworder]
Newbury
```

Out[44]:

Newbury Street CDO Tranche Value (USD millions)	Initial Rating (29/03/07)	01/11/07	17/03/08	31/07/08	06/10/08	11/12/08	24/04/09	24/12/09
1000.000	Aaa		Aa1	Aa3	Caa1	Caa3		Ca
800.000	Aaa		Ba2	B1	Ca		C	
50.625	Aaa		Caa2	Caa3	Ca		C	
59.375	Aaa		Caa3		Ca		C	
48.000	Aa2	A3	Ca				C	
15.000	A2	Ba1	C					
17.000	Baa2	B1	C					

In [45]:

```python
Octans = pd.DataFrame({'Octans I CDO Tranche Value (USD millions)':[975, 82.5, 6
7.5, 60, 80, 15, 15, 31, 39],\
                                    'Initial Rating (28/09/06)':['Aaa','Aaa','Aaa','Aa
2','Aa3','A2','A3','Baa2','Baa3'],\
                                    '06/09/07':[' ',' ',' ',' ',' ',' ',' ',' ',' '],
\
                                    '30/10/07':[' ',' ','Aa3','A3','Baa1','Baa3','Ba1'
,'Ba3','B3'],\
                                    '27/03/08':[' ','A3','Baa1','Baa2','Ba1','Ba3','B
1','B3','Ca'],\
                                    '15/04/08':['B3','C','C','C','C','C','C','C','C'],
\
                                    '20/08/08':['Ca',' ',' ',' ',' ',' ',' ',' ',' '
],\
                                    '11/09/08':['WR','WR','WR','WR','WR','WR','WR','W
R','WR']})

neworder = ['Initial Rating (28/09/06)','06/09/07','30/10/07','27/03/08','15/04/
08','20/08/08', '11/09/08']
Octans = Octans.set_index('Octans I CDO Tranche Value (USD millions)')
Octans = Octans[neworder]
Octans
```

Out[45]:

Octans I CDO Tranche Value (USD millions)	Initial Rating (28/09/06)	06/09/07	30/10/07	27/03/08	15/04/08	20/08/08	11/09/08
975.0	Aaa				B3	Ca	WR
82.5	Aaa			A3	C		WR
67.5	Aaa		Aa3	Baa1	C		WR
60.0	Aa2		A3	Baa2	C		WR
80.0	Aa3		Baa1	Ba1	C		WR
15.0	A2		Baa3	Ba3	C		WR
15.0	A3		Ba1	B1	C		WR
31.0	Baa2		Ba3	B3	C		WR
39.0	Baa3		B3	Ca	C		WR

In [46]:

```python
Pampelonne = pd.DataFrame({'Pampelonne CDO Tranche Value (USD millions)':[50, 50
, 43.75, 18.75, 11.5, 5, 1062.5],\
                           'Initial Rating (30/10/06)':['Aaa','Aaa','Aa2','A
2','Baa2','Ba1','Aaa'],\
                           '30/10/07':[' ',' ',' ',' ',' ','B1',' '],\
                           '03/12/07':['Ba1','Ba1','B3','Caa3','Ca','Ca','Aa
3'],\
                           '27/02/08':['C','C','C','C','C','C','B3'],\
                           '12/05/08':[' ',' ',' ',' ',' ',' ','C'],\
                           '11/09/08':['WR','WR','WR','WR','WR','WR','WR']})

neworder = ['Initial Rating (30/10/06)','30/10/07','03/12/07','27/02/08','12/05/
08', '11/09/08']
Pampelonne = Pampelonne.set_index('Pampelonne CDO Tranche Value (USD millions)')
Pampelonne = Pampelonne[neworder]
Pampelonne
```

Out[46]:

Pampelonne CDO Tranche Value (USD millions)	Initial Rating (30/10/06)	30/10/07	03/12/07	27/02/08	12/05/08	11/09/08
50.00	Aaa		Ba1	C		WR
50.00	Aaa		Ba1	C		WR
43.75	Aa2		B3	C		WR
18.75	A2		Caa3	C		WR
11.50	Baa2		Ca	C		WR
5.00	Ba1	B1	Ca	C		WR
1062.50	Aaa		Aa3	B3	C	WR

In [47]:

```python
#Add zero valued tranche
Pioneer = pd.DataFrame({'Pioneer Valley Structured Credit CDO Tranche Value (USD
millions)':[23.478, 870, 46.5, 29, 29.5],\
                                'Initial Rating (30/09/05)':['Aaa','Aaa','Aaa','Aa
2','A3'],\
                                '08/05/08':[' ',' ',' ','A3','Caa1'],\
                                '02/06/08':[' ',' ','A1','Ba3','Caa3'],\
                                '31/10/08':[' ','Aa1','Ba1','Ca','Ca'],\
                                '17/12/08':[' ','A1','B1',' ',' '],\
                                '13/02/09':[' ','Caa2','Ca','C','C'],\
                                '27/03/09':['A1',' ',' ',' ',' '],\
                                '24/08/09':['Ba1',' ',' ',' ',' '],\
                                '22/01/10':['Ca','Ca','C',' ',' '],\
                                '29/01/10':['WR','WR','WR','WR','WR']})

neworder = ['Initial Rating (30/09/05)','08/05/08','02/06/08','31/10/08','17/12/
08', '13/02/09', '27/03/09', '24/08/09', '22/01/10', '29/01/10']
Pioneer = Pioneer.set_index('Pioneer Valley Structured Credit CDO Tranche Value
 (USD millions)')
Pioneer = Pioneer[neworder]
Pioneer
```

Out[47]:

Pioneer Valley Structured Credit CDO Tranche Value (USD millions)	Initial Rating (30/09/05)	08/05/08	02/06/08	31/10/08	17/12/08	13/02/09	27/03/09	24/08/09	22
23.478	Aaa						A1	Ba1	
870.000	Aaa			Aa1	A1	Caa2			
46.500	Aaa			A1	Ba1	B1	Ca		
29.000	Aa2	A3	Ba3	Ca			C		
29.500	A3	Caa1	Caa3	Ca			C		

In [48]:

```python
Point = pd.DataFrame({'Point Pleaseant CDO Tranche Value (USD millions)':[6, 254.93, 170, 100, 28, 32],\
                                      'Initial Rating (28/06/07)':['Aaa','Aaa','Aaa','Aa2','A2','Baa2'],\
                                      '11/11/07':[' ',' ',' ','A3','Ba3','Caa3'],\
                                      '04/04/08':[' ','Ba1','Ba2','B1','Ca','Ca'],\
                                      '30/05/08':[' ','Ca','Ca','Ca','C','C'],\
                                      '08/08/08':[' ',' ',' ',' ',' ',' '],\
                                      '02/09/08':['B1','C','C','C',' ',' '],\
                                      '11/12/08':['Caa1',' ',' ',' ',' ',' '],\
                                      '22/04/09':['C',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (28/06/07)','11/11/07','04/04/08','30/05/08','08/08/08', '02/09/08', '11/12/08', '22/04/09']
Point = Point.set_index('Point Pleaseant CDO Tranche Value (USD millions)')
Point = Point[neworder]
Point
```

Out[48]:

Point Pleaseant CDO Tranche Value (USD millions)	Initial Rating (28/06/07)	11/11/07	04/04/08	30/05/08	08/08/08	02/09/08	11/12/08	22/04/09
6.00	Aaa					B1	Caa1	C
254.93	Aaa		Ba1	Ca		C		
170.00	Aaa		Ba2	Ca		C		
100.00	Aa2	A3	B1	Ca		C		
28.00	A2	Ba3	Ca	C				
32.00	Baa2	Caa3	Ca	C				

In [49]:

```
St_James = pd.DataFrame({'St. James Park CDO Tranche Value (EUR millions)':[122,
50, 28, 24, 26, 12],\
                             'Initial Rating (06/12/07)':['Aaa','Aaa','Aa2','A
2','Baa3','Ba3'],\
                             '20/08/09':[' ','Aa3','Baa1','Ba2','B3','Caa3']})

neworder = ['Initial Rating (06/12/07)','20/08/09']
St_James = St_James.set_index('St. James Park CDO Tranche Value (EUR millions)')
St_James = St_James[neworder]
St_James
```

Out[49]:

St. James Park CDO Tranche Value (EUR millions)	Initial Rating (06/12/07)	20/08/09
122	Aaa	
50	Aaa	Aa3
28	Aa2	Baa1
24	A2	Ba2
26	Baa3	B3
12	Ba3	Caa3

In [50]:

```python
Timberwolf = pd.DataFrame({'Timberwolf CDO Tranche Value (USD millions)':[9, 8.3
, 100, 200, 100, 100, 305, 107, 36, 30],\
                                'Initial Rating (30/03/07)':['Aaa','Aaa','Aaa','Aa
a','Aaa','Aaa', 'Aaa','Aa2','A2','Baa2'],\
                                '07/11/07':[' ','Baa2',' ','Aa3','A3','Baa1','Baa
3','Ba1','Caa1','Caa3'],\
                                '31/03/08':['Aa2','C','A2','Ba3','Caa1','Caa3','C'
,'C','C','C'],\
                                '06/05/08':[' ',' ','Caa2','C','C','C',' ',' ',' '
,' '],\
                                '31/07/08':['Caa1','C',' ',' ',' ',' ',' ',' ',' '
,' '],\
                                '20/08/08':['Ca',' ',' ',' ',' ',' ',' ',' ',' ',
 '],\
                                '14/07/09':['C',' ',' ',' ',' ',' ',' ',' ',' ',' '
 '],\
                                '17/07/09':['WR','WR','WR','WR','WR','WR','WR','W
R','WR','WR']})

neworder = ['Initial Rating (30/03/07)','07/11/07','31/03/08','06/05/08','31/07/
08','20/08/08', '14/07/09', '17/07/09']
Timberwolf = Timberwolf.set_index('Timberwolf CDO Tranche Value (USD millions)')
Timberwolf = Timberwolf[neworder]
Timberwolf
```

Out[50]:

Timberwolf CDO Tranche Value (USD millions)	Initial Rating (30/03/07)	07/11/07	31/03/08	06/05/08	31/07/08	20/08/08	14/07/09	17/07/09
9.0	Aaa		Aa2		Caa1	Ca	C	WR
8.3	Aaa	Baa2	C		C			WR
100.0	Aaa		A2	Caa2				WR
200.0	Aaa	Aa3	Ba3	C				WR
100.0	Aaa	A3	Caa1	C				WR
100.0	Aaa	Baa1	Caa3	C				WR
305.0	Aaa	Baa3	C					WR
107.0	Aa2	Ba1	C					WR
36.0	A2	Caa1	C					WR
30.0	Baa2	Caa3	C					WR

In [51]:

```python
Union = pd.DataFrame({'Union Square CDO Tranche Value (USD millions)':[291, 35,
18.75, 16],\
                                'Initial Rating (30/09/03)':['Aaa','Aa2','A2','Baa
2'],\
                                '01/09/09':[' ','A3','Ba2','Caa2']})

neworder = ['Initial Rating (30/09/03)','01/09/09']
Union = Union.set_index('Union Square CDO Tranche Value (USD millions)')
Union = Union[neworder]
Union
```

Out[51]:

Union Square CDO Tranche Value (USD millions)	Initial Rating (30/09/03)	01/09/09
291.00	Aaa	
35.00	Aa2	A3
18.75	A2	Ba2
16.00	Baa2	Caa2

In [52]:

```
Vertical = pd.DataFrame({'Vertical ABS CDO Tranche Value (USD millions)':[42, 87
3, 229, 157, 57, 70, 32, 22],\
                         'Initial Rating (26/04/07)':['Aaa','Aaa','Aaa','Aa
2','A2','Baa2','Baa3','Ba2'],\
                         '13/08/07':[' ',' ',' ',' ',' ',' ',' ',' '],\
                         '25/10/07':[' ','Ba1','B2','Caa1','Caa3','Ca','Ca'
,'CA'],\
                         '14/01/08':[' ','B1','Ca','Ca','Ca',' ',' ',' '],\
                         '22/06/08':['C','C','C','C','C','C','C','C'],\
                         '11/09/08':['WR','WR','WR','WR','WR','WR','WR','W
R']})

neworder = ['Initial Rating (26/04/07)','13/08/07','25/10/07','14/01/08','22/06/
08','11/09/08']
Vertical = Vertical.set_index('Vertical ABS CDO Tranche Value (USD millions)')
Vertical = Vertical[neworder]
Vertical
```

Out[52]:

Vertical ABS CDO Tranche Value (USD millions)	Initial Rating (26/04/07)	13/08/07	25/10/07	14/01/08	22/06/08	11/09/08
42	Aaa				C	WR
873	Aaa		Ba1	B1	C	WR
229	Aaa		B2	Ca	C	WR
157	Aa2		Caa1	Ca	C	WR
57	A2		Caa3	Ca	C	WR
70	Baa2		Ca		C	WR
32	Baa3		Ca		C	WR
22	Ba2		CA		C	WR

In [53]:

```
Volans = pd.DataFrame({'Volans Funding CDO Tranche Value (USD millions)':[770, 7
7.5, 74, 49, 44, 34, 13.5],\
                                'Initial Rating (30/03/07)':['Aaa','Aaa','Aa2','A
2','Baa2','Baa3','Baa3'],\
                                '05/11/07':[' ',' ','A3','Baa3','Caa1','Caa3','Caa
3'],\
                                '29/01/08':['Baa3','Ba3','B1','B2','Caa3','Ca','C
a'],\
                                '27/03/08':['Caa2','C','C','C','C','C','C'],\
                                '26/08/08':['Ca',' ',' ',' ',' ',' ','C'],\
                                '28/10/10':['C',' ',' ',' ',' ',' ',' ']})

neworder = ['Initial Rating (30/03/07)','05/11/07','29/01/08','27/03/08','26/08/
08','28/10/10']
Volans = Volans.set_index('Volans Funding CDO Tranche Value (USD millions)')
Volans = Volans[neworder]
Volans
```

Out[53]:

Volans Funding CDO Tranche Value (USD millions)	Initial Rating (30/03/07)	05/11/07	29/01/08	27/03/08	26/08/08	28/10/10
770.0	Aaa		Baa3	Caa2	Ca	C
77.5	Aaa		Ba3	C		
74.0	Aa2	A3	B1	C		
49.0	A2	Baa3	B2	C		
44.0	Baa2	Caa1	Caa3	C		
34.0	Baa3	Caa3	Ca	C		
13.5	Baa3	Caa3	Ca	C	C	

In [54]:

```python
West = pd.DataFrame({'West Coast Funding CDO Tranche Value (USD millions)':[118
7.95, 1187.95, 0.1, 81, 81, 54, 60.75, 33.75, 10],\
                                'Initial Rating (17/11/06)':['Aaa','Aaa','Aaa','Aa
a','Aaa','Aa2','A2','Baa2','A3'],\
                                '08/05/08':['Baa3','Baa3','Baa3','Ba1','Ba1','B2',
'Caa1','Caa3','Caa1'],\
                                '16/12/07':['Ba3','Ba3','Ba3','B1','B1','Caa2','Ca
a3',' ','Caa3'],\
                                '24/04/09':['Ca','Ca','Ca','C','C','C','C','C','C'
]})

neworder = ['Initial Rating (17/11/06)','08/05/08','16/12/07','24/04/09']
West = West.set_index('West Coast Funding CDO Tranche Value (USD millions)')
West = West[neworder]
West
```

Out[54]:

West Coast Funding CDO Tranche Value (USD millions)	Initial Rating (17/11/06)	08/05/08	16/12/07	24/04/09
1187.95	Aaa	Baa3	Ba3	Ca
1187.95	Aaa	Baa3	Ba3	Ca
0.10	Aaa	Baa3	Ba3	Ca
81.00	Aaa	Ba1	B1	C
81.00	Aaa	Ba1	B1	C
54.00	Aa2	B2	Caa2	C
60.75	A2	Caa1	Caa3	C
33.75	Baa2	Caa3		C
10.00	A3	Caa1	Caa3	C

In [55]:

```python
Westwood = pd.DataFrame({'Westwood CDO Tranche Value (USD millions)':[237.825, 2
6.425, 8.75, 19.25, 17.5, 14, 2],\
                         'Initial Rating (30/04/07)':['Aaa','Aa1','Aa2','A
2','Baa2','Ba2','Baa2'],\
                         '13/03/09':[' ',' ',' ','Ba1','B1','Caa3',' '],\
                         '23/06/09':['A1','Baa2','Ba1','B1','Ca','C','Ca'],
\
                         '01/10/10':['Aa2','Baa1','Baa3','Ba3',' ',' ',' '
]})

neworder = ['Initial Rating (30/04/07)','13/03/09','23/06/09','01/10/10']
Westwood = Westwood.set_index('Westwood CDO Tranche Value (USD millions)')
Westwood = Westwood[neworder]
Westwood
```

Out[55]:

Westwood CDO Tranche Value (USD millions)	Initial Rating (30/04/07)	13/03/09	23/06/09	01/10/10
237.825	Aaa		A1	Aa2
26.425	Aa1		Baa2	Baa1
8.750	Aa2		Ba1	Baa3
19.250	A2	Ba1	B1	Ba3
17.500	Baa2	B1	Ca	
14.000	Ba2	Caa3	C	
2.000	Baa2		Ca	