

Daniel I. Castro, Jr.
Partner – Huxley Capital Management LLC

Dan is currently the Chief Risk Officer of Huxley Capital Management. In this capacity he is responsible for managing all risk exposures for the company, its investors, and affiliated portfolio managers. Dan also is on the Board of Directors of the American Securitization Forum, the Industry Trade Group representing the Structured Finance and Securitization Industries in the U.S.

From 2005 until April, 2008 Dan was the Chief Credit Officer for GSC Group, a \$22bn investment management firm. Dan also served during this time as Chief Investment Officer of GSC Capital Corp. (REIT). Dan's responsibilities were to head credit risk and analysis in ABS, MBS and CDOs, commercial real estate, and leveraged loans in both cash and synthetic (CDS) markets. Dan served on the investment committees relating to all of these products. Dan was also responsible for coordinating research for all structured finance related products.

From 1991 to 2004 Dan was employed by Merrill Lynch in various capacities, most recently as Managing Director, Structured Finance Research which encompassed ABS, non-agency MBS, CMBS, CDOs and ABCP/SIVs. Prior to Merrill Lynch, he was a Senior Analyst, Structured Transactions at Moody's Investor's Service and Chaired ABS and MBS Rating Committees. Mr. Castro also spent four years with Citigroup in various securitization capacities. He was a member every year, since its inception in 1992 until he left Merrill Lynch in 2004, of the Institutional Investor All-American Fixed Income Research Team. Mr. Castro also ranked on the first team for ABS Strategy twice. Mr. Castro graduated from University of Notre Dame with a B.A. degree in Government/International Relations and from Washington University with a M.B.A. degree.