

List of Derivative Transactions

CUSIP / ISIN of Underlying CDO Issue	Counterparty	Tranche Name	Notional Value	Total Collateral Posted	Negative Mark to Market
Assets Included in 12/18/2008 and 12/22/2008 Closing					
521701AC5	Deutsche Bank	LEAFS 2002-1A A1C	\$844,492,047	\$106,999,907	\$103,217,346
577734AA4	Deutsche Bank	MAX 2007-1 A-1	\$2,096,537,000	\$1,567,311,089	\$972,583,514
577734AP1	Deutsche Bank	MAX 2008-1 A-1	\$5,403,463,000	\$4,039,474,369	\$2,506,666,486
86331YAL8	Deutsche Bank	STRIPS III 2003-1 AFLT	\$35,883,609	\$0	\$1,953,612
USG26810AB04	GEORGE QUAY	DVSQ 2003-1 A-1MT A	\$89,034,985	\$0	\$40,937,631
23910PAF2	WACHOVIA	DVSQ 2004-2A A-1A MT	\$66,273,252	\$8,149,109	\$29,566,558
23910PAG0	WACHOVIA	DVSQ 2004-2A A-1B MT	\$112,636,182	\$21,466,667	\$50,250,502
23910PBA2	WACHOVIA	DVSQ 2004-2A A-1E MM	\$514,371,900	\$58,416,800	\$229,477,294
23910PAK1	WACHOVIA	DVSQ 2004-2A A-1A MM	\$70,397,614	\$10,755,208	\$31,406,564
23910PAJ4	WACHOVIA	DVSQ 2004-2A A-1D MT	\$0	\$35,538,194	\$0
G8860MAA4	WACHOVIA	TIAA Real Estate CDO 2003-1 A-1MM	\$162,656,785	\$30,281,628	\$63,317,543
264403AA4	CALYON	DUKEF 2004-7A 1A1	\$113,041,931	\$113,041,929	\$75,776,522
014684AA2	Rabobank International	ALEXP 2004-1A A1	\$58,476,926	\$23,390,770	\$35,812,822
896008AB5	GSI	TRIAx 2006-2A A1B1	\$624,552,683	\$268,873,344	\$210,699,218
352185AB0	GSI	WESTC 2006-1A A1B	\$300,000,000	\$202,058,400	\$226,450,058
442454AA2	GSI	Hout Bay 2006-1 Class A Trust Certificates	\$747,122,522	\$442,543,147	\$460,110,142
JSG00857AA38	SOCGEN	ADROC 2005-1A A1LT	\$45,394,684	\$22,345,127	\$18,818,326
JSG00929AA08	SOCGEN	ADROC 2005-2A A1LT	\$51,454,053	\$24,439,104	\$22,935,202
JSG8088EAB68	SOCGEN	ALTS 2005-1A ALTA	\$71,127,697	\$33,738,803	\$32,364,142
JSG0969TAA63	SOCGEN	BLHV 2004-1A A1ST	\$26,985,490	\$19,895,992	\$15,456,181
JSG26818AB30	SOCGEN	DVSQ 2006-6A A1A	\$24,808,142	\$19,791,598	\$19,220,827
JSG2861GAA97	SOCGEN	DUKEF 2005-HG1A A1LT	\$209,276,408	\$119,758,421	\$105,356,614
JSG4161FAB25	SOCGEN	GSFIN 2005-1A A1A	\$63,591,021	\$32,670,309	\$30,349,861
36293XAB3	SOCGEN	GSFIN 2005-1A A1A	\$83,497,776	\$42,897,537	\$39,850,687
36293XAC1	SOCGEN	GSFIN 2005-1A CP	\$958,259,397	\$480,929,134	\$460,408,727
JSG53500AA53	SOCGEN	GNA 2004-1A A1ST	\$24,806,916	\$17,237,018	\$10,014,009
JSG5814LAA91	SOCGEN	MGATE 2004-1A A1S	\$124,378,155	\$37,442,178	\$54,070,824
JSG81230AB35	SOCGEN	MADRE 2004-1A A1A	\$24,514,528	\$12,306,026	\$9,876,695
JSG9725LAA91	SOCGEN	WITH 2004-1A A1	\$166,729,812	\$91,034,477	\$88,162,400
147275AA7	ML	CASF 2004-1A A1	\$179,360,155	\$57,819,432	\$80,857,962
68936RAN7	ML	MRCY 2004-1A A1VB	\$177,090,112	\$58,623,523	\$84,112,692
540699AA2	ML	NEPTN 2004-1A A1LA	\$101,950,809	\$56,375,710	\$66,152,162
34069RAA2	ML	NEPTN 2005-2A A1	\$148,707,002	\$101,506,317	\$111,605,440
34129VAA9	ML	SCF 5A A1	\$106,521,790	\$3,086,130	\$40,031,923
36258PAA0	ML	STRAG 2004-2A A1	\$94,150,454	\$94,150,505	\$41,044,472
363286AA8	ML	STRVL 2004-1A A1	\$431,629,323	\$149,051,969	\$182,564,841
26440VAA2	ML	DUKEF 2005-8A A1S	\$300,222,144	\$178,080,031	\$207,052,265
348667AA4	ML	FTSHR 2005-1A A1	\$199,732,740	\$114,621,550	\$117,701,962
37638XAA7	ML	GLCR 2005-3A A1	\$83,537,994	\$35,484,845	\$54,979,557
48205YAA5	ML	JPTR 2005-2A A1	\$539,208,535	\$261,797,590	\$281,901,277

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51210VAA8	ML	LAKES 2004-1A A1	\$90,913,898	\$25,069,690	\$35,779,434
891088AA4	ML	TORO 2005-1A A	\$409,122,668	\$225,211,624	\$223,865,950
83743TAA2	ML	SCF 4A A1	\$34,676,854	\$391,375	\$10,127,010
Totals - Assets included in 12/18/2008 and 12/22/2008 Closing			\$16,010,588,994	\$9,150,847,576	\$7,482,887,252
Assets Included in 11/25/2008 Closing					
007019AH5	SOCGEN	ADROC 2005-1A CP	\$919,521,441	\$452,626,198	\$387,220,455
007019AA0	SOCGEN	ADROC 2005-1A A1LT	\$97,465,057	\$47,976,302	\$40,404,053
007022AF3	SOCGEN	ADROC 2005-2A CP	\$1,049,861,004	\$498,651,911	\$471,068,590
007022AA4	SOCGEN	ADROC 2005-2A A1LT	\$113,150,489	\$53,743,026	\$50,435,858
02149RAB4	SOCGEN	ALTS 2005-1A ALTA	\$147,821,908	\$70,118,034	\$67,261,129
02149RAC2	SOCGEN	ALTS 2005-1A ALTB-1	\$1,228,360,968	\$582,662,324	\$558,922,199
078446AA9	SOCGEN	BLHV 2004-1A A1ST	\$238,243,324	\$175,653,183	\$136,456,001
078446AG6	SOCGEN	BLHV 2004-1A A1SB1	\$397,843,791	\$293,324,182	\$227,445,076
05539MAA8	SOCGEN	BFCGE 2006-1A A1LA	\$172,995,268	\$167,113,429	\$148,073,822
USG17751AB79	SOCGEN	CAMBR 3A A1	\$335,470,948	\$261,367,097	\$209,656,079
23910PAJ4	SOCGEN	DVSQ 2004-2A A1 D	\$234,658,713	\$80,934,224	\$104,688,546
23910TAG2	SOCGEN	DVSQ 2005-4A CP	\$882,943,929	\$578,333,542	\$442,832,922
23910TAB3	SOCGEN	DVSQ 2005-4A A1LT	\$359,683,474	\$235,594,822	\$174,381,986
23910VAB8	SOCGEN	DVSQ 2006-6A A1A	\$247,089,090	\$197,124,315	\$191,439,438
23910VAD4	SOCGEN	DVSQ 2006-6A CP	\$1,157,051,725	\$923,080,090	\$899,120,465
26441EAA9	SOCGEN	DUKEF 2005-HG1A A1LT	\$418,552,835	\$239,516,853	\$210,713,237
26441EAL5	SOCGEN	DUKEF 2005-HG1A A1B1	\$1,464,245,678	\$837,914,564	\$735,743,629
507161AA5	SOCGEN	LGNA 2004-1A A1ST	\$393,536,914	\$273,448,054	\$158,862,234
507161AD9	SOCGEN	LGNA 2004-1A A1SB1	\$627,515,745	\$436,027,608	\$253,374,074
56659NAA3	SOCGEN	MGATE 2004-1A A1S	\$472,636,987	\$142,280,275	\$205,469,130
55312WAA4	SOCGEN	MKP 5A A1	\$407,755,039	\$419,028,143	\$319,083,014
82639RAA5	SOCGEN	MADRE 2004-1A CP	\$926,649,164	\$436,975,668	\$372,981,606
82639RAB3	SOCGEN	MADRE 2004-1A A1A	\$367,717,922	\$184,590,394	\$148,150,428
87337UAA2	SOCGEN	TABS 2005-4A A	\$248,823,841	\$244,396,282	\$178,656,421
97741PAL8	SOCGEN	WITH 2004-1A A11A CP	\$477,958,813	\$260,965,512	\$252,732,223
97741PAA2	SOCGEN	WITH 2004-1A A1	\$38,109,671	\$20,807,880	\$20,151,406
014684AA2	SOCGEN	ALEXP 2004-1A A1	\$60,523,619	\$41,307,370	\$37,066,271
51210VAA8	SOCGEN	LAKES 2004-1A A1	\$81,822,507	\$23,145,132	\$32,201,491
553121AA2	SOCGEN	MKP 4A A1	\$77,084,595	\$52,610,236	\$42,041,626
640699AA2	SOCGEN	NEPTN 2004-1A A1LA	\$101,950,809	\$66,369,976	\$66,152,162
746869AP1	SOCGEN	PTNM 2002-1A A-1LT-d	\$167,280,752	\$45,892,416	\$59,078,412
746869AR7	SOCGEN	PTNM 2002-1A A-1LT-e	\$167,280,752	\$45,892,416	\$59,078,412
746869BE5	SOCGEN	PTNM 2002-1A A-1LT-j	\$167,280,752	\$45,892,416	\$59,078,412
83743TAA2	SOCGEN	SCF 4A A1	\$15,762,207	\$842,411	\$4,603,187
82437RAA9	SOCGEN	SHERW 2004-1A A1	\$152,520,850	\$129,728,384	\$102,866,289

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863286AA8	SOCGEN	STRVL 2004-1A A1	\$132,809,022	\$48,160,739	\$56,173,797
264403AJ5	GSCM	DUKEF 2004-7A 1A2	\$101,776,989	\$50,492,887	\$68,225,181
264403AK2	GSCM	DUKEF 2004-7A 1A2V	\$78,501	\$0	\$52,622
55311TAA2	GSCM	MKP 3A A1	\$7,573,118	\$923,883	\$665,816
02149WAA5	GSI	ALTS 2005-2A A1	\$1,075,774,844	\$584,568,581	\$500,275,432
112021AC4	GSI	BROD 2005-1A A1B1	\$457,805,266	\$298,284,736	\$283,156,079
112021AB6	GSI	BROD 2005-1A A1NA	\$334,622,618	\$218,024,820	\$206,992,431
112021AA8	GSI	BROD 2005-1A A1V	\$235,982	\$0	\$145,975
21644AA7	GSI	COOL 2005-1A A1	\$190,351,823	\$115,271,719	\$96,722,078
26545QAQ2	GSI	DUNHL 2004-1A A1NV	\$152,147,155	\$85,798,709	\$83,162,838
26545QAA7	GSI	DUNHL 2004-1A A1VA	\$116,268	\$0	\$70,411
34958CAA2	GSI	FORTS 2006-1A A1	\$325,935,452	\$222,869,594	\$212,511,490
37638VAG8	GSI	GLCR 2004-2A A1NV	\$143,005,791	\$61,657,090	\$66,296,857
37638VAA1	GSI	GLCR 2004-2A A1V	\$44,028	\$0	\$20,412
446279AA9	GSI	HUNTN 2005-1A A1A	\$355,590,663	\$187,540,421	\$156,709,556
446279AC5	GSI	HUNTN 2005-1A A1B	\$218,690	\$0	\$96,377
46426RAA7	GSI	ICM 2005-2A A1A	\$176,951,173	\$130,474,880	\$126,871,563
46426RAB5	GSI	ICM 2005-2A A1B	\$41,392,087	\$30,520,440	\$29,630,985
48206AAG3	GSI	JPTR 2005-3A A1NV	\$1,178,880,487	\$809,568,470	\$609,154,082
48206AAA6	GSI	JPTR 2005-3A A1VA	\$226,795	\$0	\$117,190
498588AC6	GSI	KLROS 2006-2A A1NV	\$791,093,942	\$449,293,893	\$374,795,471
498588AA0	GSI	KLROS 2006-2A A1V	\$227,457	\$0	\$107,762
52902TAC0	GSI	LEXN 2005-1A A1AN	\$135,535,567	\$101,906,122	\$97,359,120
52902TAE6	GSI	LEXN 2005-1A A1B	\$169,844	\$0	\$124,476
58936RAB3	GSI	MRCY 2004-1A A1NV	\$160,883,690	\$75,735,434	\$76,415,109
58936RAA5	GSI	MRCY 2004-1A A1VA	\$53,652	\$0	\$25,483
68571UAA7	GSI	ORCHD 2005-2A A1	\$51,173,384	\$41,264,742	\$39,528,951
68619MAJ0	GSI	ORPT 2005-1A A1V	\$246,985	\$0	\$184,182
68619MAQ4	GSI	ORPT 2005-1A A1VB	\$641,913,250	\$460,605,880	\$478,690,272
68619MAL5	GSI	ORPT 2005-1A A1VF	\$639,443,403	\$458,833,637	\$453,607,536
76112CAB4	GSI	RESF 2004-1A A1NV	\$292,713,392	\$171,276,411	\$162,392,426
76112CAA6	GSI	RESF 2004-1A A1V	\$78,099	\$0	\$43,328
768277AA3	GSI	RIVER 2005-1A A1	\$127,184,116	\$79,645,207	\$74,738,350
80410RAA4	GSI	SATV 2005-1A A1	\$99,236,194	\$54,177,256	\$50,073,599
83743YAS2	GSI	SCF 7A A1AN	\$442,192,152	\$321,400,704	\$305,994,347
83743YAB9	GSI	SCF 7A A1B	\$142,919	\$0	\$98,899
83743LAA9	GSI	SCF 8A A1AV	\$192,080	\$0	\$154,905
83743LAC5	GSI	SCF 8A A1NV	\$264,686,822	\$202,220,037	\$213,459,472
82437XAA6	GSI	SHERW 2005-2A A1	\$296,485,307	\$228,425,707	\$235,372,418
896008AB5	GSI	TRIAX 2006-2A A1B1	\$367,518,173	\$158,218,582	\$123,986,004
896008AC3	GSI	TRIAX 2006-2A A1B2	\$1,499,850,000	\$640,669,927	\$770,828,810

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952186AA2	GSI	WESTC 2006-1A A1A	\$1,055,261,964	\$671,530,476	\$532,232,980
952186AB0	GSI	WESTC 2006-1A A1B	\$887,850,000	\$597,991,835	\$670,178,948
085558AA2	ML	BNLI 2006-1A A1A	\$496,409,791	\$439,196,451	\$299,769,860
26440VAA2	ML	DUKEF 2005-8A A1S	\$292,917,469	\$173,747,183	\$202,014,497
348667AA4	ML	FTSHR 2005-1A A1	\$526,577,136	\$302,189,253	\$310,310,479
37638XAA7	ML	GLCR 2005-3A A1	\$148,697,630	\$63,163,024	\$97,863,612
48205YAA5	ML	JPTR 2005-2A A1	\$190,796,866	\$92,636,070	\$99,749,683
498587AA2	ML	KLROS 2005-1A A1	\$342,362,711	\$125,541,830	\$160,018,879
51210VAA8	ML	LAKES 2004-1A A1	\$536,391,992	\$147,911,174	\$211,098,660
83743TAA2	ML	SCF 4A A1	\$23,643,310	\$266,846	\$6,904,780
891088AA4	ML	TORO 2005-1A A	\$436,466,860	\$240,263,906	\$238,828,293
45377TAA4	ML	INDE6 6A A1	\$255,238,556	\$181,229,550	\$168,981,769
612180AA7	ML	MNPT 2006-1A A1	\$77,392,822	\$76,189,575	\$65,473,989
23910RAF8	CALYON	DVSQ 2004-3A CP	\$939,586,876	\$461,098,970	\$438,295,314
23910RAB7	CALYON	DVSQ 2004-3A A1LT	\$316,640,772	\$155,390,351	\$146,230,930
239156AG7	CALYON	DVSQ 2005-5A A1A	\$1,658,783,429	\$1,326,923,069	\$1,071,242,581
610891AB9	CALYON	MONRO 2005-1A A1B	\$344,966,536	\$285,323,118	\$181,606,138
610891AA1	CALYON	MONRO 2005-1A A1A	\$950,618,011	\$786,259,727	\$500,448,734
264408AC9	BGI	DUKEF 2004-6B A1S2	\$121,768,970	\$37,410,000	\$89,680,169
589368AA7	BOA	MRCY 2005-2A A1	\$772,111,117	\$267,404,090	\$396,835,377
48206AAC2	RBS	JPTR 2005-3A A1VB	\$362,872,024	\$199,579,613	\$187,381,298
553121AA2	RBS	MKP 4A A1	\$63,069,214	\$45,547,103	\$34,397,694
085558AA2	RBS	BNLI 2006-1A A1A	\$364,337,461	\$256,047,257	\$220,014,576
498587AA2	RBS	KLROS 2005-1A A1	\$340,755,374	\$123,116,090	\$159,267,616
612180AA7	HSBC BANK USA	MNPT 2006-1A A1	\$155,675,217	\$149,724,900	\$131,700,553
82437RAA9	Rabobank	SHERW 2004-1A A1	\$142,230,085	\$102,448,390	\$95,925,777
264403AA4	Rabobank	DUKEF 2004-7A 1A1	\$180,553,082	\$126,387,158	\$121,031,943
55311TAA2	Rabobank	MKP 3A A1	\$4,111,121	\$822,224	\$361,443
696399AA2	Rabobank	PALIS 2004-1A A1A	\$171,405,353	\$53,873,765	\$74,869,617
84129VAA9	Rabobank	SCF 5A A1	\$92,813,892	\$29,697,892	\$34,880,362
25454VAA7	CORAL Purchasing (Ireland) Limited	DGCD0 2005-1A A1	\$201,073,213	\$123,056,805	\$143,447,393
36868AAC6	CORAL Purchasing (Ireland) Limited	GEMST 2005-3A A2	\$114,927,319	\$62,152,694	\$66,825,913
36868BAA8	CORAL Purchasing (Ireland) Limited	GEMST 2005-4A A1	\$281,773,877	\$196,959,940	\$199,519,096
45377TAA4	CORAL Purchasing (Ireland) Limited	INDE6 6A A1	\$175,476,508	\$110,987,307	\$116,174,967
48205MAA1	CORAL Purchasing (Ireland) Limited	JPTR 2004-1A A1A	\$126,231,914	\$20,171,860	\$57,953,725
722694AA4	CORAL Purchasing (Ireland) Limited	PINEM 2005-A A1	\$199,847,062	\$131,899,061	\$135,370,991
896005AA3	CORAL Purchasing (Ireland) Limited	TRIAx 2006-1A A1	\$347,159,130	\$82,320,000	\$125,330,250
896008AA7	CORAL Purchasing (Ireland) 2 Limited	TRIAx 2006-2A A1A	\$348,638,446	\$90,720,000	\$148,397,513
G8878DAA8	DB	PALIS 2004-1X A1A	\$137,981,310	\$1,556,254	\$60,270,042
USG9064WAA48	REMO FINANCE INC - Dresdner	TRIAx 2006-2A A1A	\$398,443,938	\$0	\$169,597,157
464267AA1	UBS	ICM 2006-HG1A A1S	\$998,446,966	\$473,053,700	\$674,152,572

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54266TAB8	UBS	LHILL 2006-1A A1S	\$125,000,000	\$118,074,381	\$111,827,623
866244AA4	UBS	SRDO 2005-1A A1S	\$234,186,750	\$69,388,893	\$152,277,584
92534EAA9	UBS	VERT 2005-1A A1	\$233,655,485	\$127,696,596	\$176,560,809
96254FAA5	UBS	WHTL 2004-1A A1A	\$153,738,206	\$53,541,617	\$93,184,672
56659NAA3	UBS	MGATE 2004-1A A1S	\$203,980,173	\$70,633,071	\$88,676,151
896005AA3	UBS	TRIAQ 2006-1A A1 - AIG SS	\$1,884,578,135	\$394,250,000	\$680,364,214
05473WAA4	BARCLAYS	AYRES 2005-1A A1A	\$92,345,803	\$63,283,537	\$54,956,922
86565RAA4	BARCLAYS	SMSTR 2005-HG1A A1 - AIG SS	\$696,872,765	\$415,029,663	\$449,655,578
923367AA4	BARCLAYS	VERDE 2005-1A A1 - AIG SS	\$626,262,698	\$373,431,839	\$381,727,284
09622WAF5	BMO	BGRS 2004-2A A1TB	\$107,085,475	\$10,010,178	\$56,745,033
09622WAE8	BMO	BGRS 2004-2A A1TA	\$46,424,339	\$4,996,315	\$24,644,888
239104AE2	BMO	DVSQ 2003-1A A1B	\$171,392,346	\$98,187,317	\$78,804,939
239104AH5	BMO	DVSQ 2003-1A A1C	\$171,392,346	\$98,164,080	\$78,804,939
239104AL6	BMO	DVSQ 2003-1A A1D	\$171,392,346	\$98,122,648	\$78,804,939
746869AA4	BMO	PTNM 2002-1A A-1MT-A	\$167,280,752	\$61,966,502	\$59,078,412
746869AB2	BMO	PTNM 2002-1A A-1MT-B	\$167,280,752	\$61,924,311	\$59,078,412
746869AC0	BMO	PTNM 2002-1A A-1MT-C	\$167,280,752	\$62,035,245	\$59,078,412
264408AD7	BMO	DUKEF 2004-6B A1S3	\$202,948,284	\$8,312,933	\$149,466,948
Totals - Assets Included 11/25/2008 Closing			\$46,119,130,493	\$25,854,602,616	\$25,060,896,305
Overall Totals			\$62,129,719,487	\$35,005,450,192	\$32,543,783,557