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TALF LoanFederal Reserve Bank of New York
Settled Loans - FR Restricted

Jul 30, 2009 18:15

Thursday, 23 July, 2009

As Of Date : 07/24/2009

Subscription Date : 07/16/2009

Closing Date : 07/24/2009

Primary Dealer/Borrower/ Loan Type	Original Loan Value	Current Face Amount
TALF - NR		
Fixed Loans		
CP Financing LLC	22,534,870.50	22,534,870.50
CP Financing LLC	12,342,044.04	12,342,044.04
FrontPoint Strategic Credit Investments, LLC	12,414,809.16	12,414,809.16
FrontPoint Strategic Credit Investments, LLC	11,765,000.00	11,765,000.00
FrontPoint Strategic Credit Investments, LLC	11,433,905.25	11,433,905.25
FrontPoint Strategic Credit Investments, LLC	1,448,294.66	1,448,294.66
The Lincoln National Life Insurance Co	16,411,494.23	16,411,494.23
Total	88,350,417.84	88,350,417.84
Primary Dealer Total	88,350,417.84	88,350,417.84
TALF - NR		
Fixed Loans		
California State Teachers' Retirement System	12,373,348.50	12,373,348.50
California State Teachers' Retirement System	12,952,832.81	12,952,832.81
California State Teachers' Retirement System	14,916,249.90	14,916,249.90
California State Teachers' Retirement System	13,243,104.60	13,243,104.60
California State Teachers' Retirement System	12,853,461.59	12,853,461.59
California State Teachers' Retirement System	14,011,495.31	14,011,495.31
California State Teachers' Retirement System	20,809,387.50	20,809,387.50
MTCS TALF Investments	7,976,959.46	7,976,959.46
MTCS TALF Investments	2,059,101.56	2,059,101.56
MTCS TALF Investments	20,809,387.50	20,809,387.50
Total	132,005,328.73	132,005,328.73
Primary Dealer Total	132,005,328.73	132,005,328.73
TALF - NR		
Fixed Loans		
IMC Investments I LLC	13,259,022.20	13,259,022.20
IMC Investments I LLC	13,525,213.76	13,525,213.76
IMC Investments I LLC	6,398,793.64	6,398,793.64
IMC Investments I LLC	6,902,941.01	6,902,941.01
Total	40,085,970.61	40,085,970.61
Primary Dealer Total	40,085,970.61	40,085,970.61
TALF - NR		
Fixed Loans		
ARROWPOINT ASSET MGMT, LLC; Arrowpoint Fundamental Opportunity Fund LP	12,917,493.16	12,917,493.16
Arrowpoint Structured Opportunity Fund, LP	8,493,975.68	8,493,975.65
Arrowpoint Structured Opportunity Fund, LP	136,105.22	136,105.22
Arrowpoint Structured Opportunity Fund, LP	1,809,832.83	1,809,832.83
Arrowpoint Structured Opportunity Fund, LP	12,661,724.00	12,661,724.00
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VALUE OPPORTUNITIES	10,036,631.28	10,036,631.28
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VALUE OPPORTUNITIES	10,394,530.84	10,394,530.84

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TALF Loan
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Primary Dealer/Borrower/ Loan Type	Federal Reserve Bank of New York	Original Loan Value	Current Face Amount
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VALUE OPPORTUNITIES	Jul 30, 2009 18:15	10,502,147.04	10,502,147.04
BLACKROCK ADVISORS LLC; BLACKROCK FIXED INCOME VALUE OPPORTUNITIES		11,019,581.95	11,019,581.95
PIMCO TALF Investment Recovery Fund (Series A)		15,538,206.35	15,538,206.35
PIMCO TALF Investment Recovery Fund (Series A)		23,937,502.48	23,937,502.48
Total		117,447,730.83	117,447,730.80
Primay Dealer Total		117,447,730.83	117,447,730.80
TALF - NR			
Fixed Loans			
Arch Investments I LLC		11,841,796.88	11,841,796.88
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC		21,484,257.45	21,484,257.45
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC		20,661,387.50	20,661,387.50
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC		16,575,589.71	16,575,589.71
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC		14,591,995.25	14,591,995.25
BLACKROCK FINANCIAL MGMT; Blackrock Mortgage Investors Fund TALF SPV LLC		21,050,932.50	21,050,932.50
R3 Capital Partners Master (DE), L.P.		15,440,971.20	15,440,971.20
The Lincoln National Life Insurance Co		24,153,208.32	24,153,208.32
The Lincoln National Life Insurance Co		19,390,283.75	19,390,283.75
Total		165,190,422.56	165,190,422.56
Primay Dealer Total		165,190,422.56	165,190,422.56
TALF - NR			
Fixed Loans			
Ladder Capital Finance Portfolio LLC		21,074,118.75	21,074,118.75
Ladder Capital Finance Portfolio LLC		19,229,135.88	19,229,135.88
OWS ABS, LLC		11,077,734.38	11,077,734.38
PIMCO TALF Investment Recovery Fund (Series A)		29,566,407.50	29,566,407.50
Total		80,947,396.51	80,947,396.51
Primay Dealer Total		80,947,396.51	80,947,396.51
TALF - NR			
Fixed Loans			
PIMCO TALF Investment Recovery Fund (Series A)		11,821,291.99	11,821,291.99
Total		11,821,291.99	11,821,291.99
Primay Dealer Total		11,821,291.99	11,821,291.99
Grand Total		635,848,559.07	635,848,559.04

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