

MER CDO Deal Documents - Offering Circulars, Term Sheets, Pitchbooks, Engagement Letters  
April 21, 2010 FCIC Request

| Deal                                | Closing Date | Offering Memoranda  | Term Sheets                                    | Marketing Materials                            | Collateral Manager Engagement Letters             |
|-------------------------------------|--------------|---|--|--|---|
| Auriga CDO, Ltd.                    | 12/20/2006   | BAC-ML-CDO-000001136 -<br>BAC-ML-CDO-000001572  | BAC-ML-CDO-000000709 -<br>BAC-ML-CDO-000000777 | BAC-ML-CDO-000000711 -<br>BAC-ML-CDO-000000777 | n1  |
| Bernoulli High Grade CDO II, Ltd.   | 8/28/2007    | BAC-ML-CDO-000004657 -<br>BAC-ML-CDO-000004882  | BAC-ML-CDO-000005800 -<br>BAC-ML-CDO-000005801 | BAC-ML-CDO-000005802 -<br>BAC-ML-CDO-000005872 | BAC-ML-CDO-000005736 -<br>BAC-ML-CDO-000005759    |
| Biltmore CDO 2007-1, Ltd.           | 7/26/2007    | BAC-ML-CDO-000006432 -<br>BAC-ML-CDO-000006702  | BAC-ML-CDO-000006084 -<br>BAC-ML-CDO-000006085 | BAC-ML-CDO-000006086 -<br>BAC-ML-CDO-000006164 | BAC-ML-CDO-0000079477 -<br>BAC-ML-CDO-0000079491  |
| Broderick CDO 3, Ltd.               | 2/27/2007    | BAC-ML-CDO-000008036 -<br>BAC-ML-CDO-000008297  | BAC-ML-CDO-000007354 -<br>BAC-ML-CDO-000007355 | BAC-ML-CDO-000007356 -<br>BAC-ML-CDO-000007432 | BAC-ML-CDO-000007342 -<br>BAC-ML-CDO-000007353    |
| Brookville CDO I, Ltd.              | 4/26/2007    | BAC-ML-CDO-000009150 -<br>BAC-ML-CDO-000009427;<br>BAC-ML-CDO-000009842 -<br>BAC-ML-CDO-000010128 | BAC-ML-CDO-000008978 -<br>BAC-ML-CDO-000008979 | BAC-ML-CDO-000008980 -<br>BAC-ML-CDO-000009050 | BAC-ML-CDO-000009099 -<br>BAC-ML-CDO-000009111    |
| Caldecott CDO I, Ltd.               | 12/21/2006   | BAC-ML-CDO-000011711 -<br>BAC-ML-CDO-000012001  | BAC-ML-CDO-000011128 -<br>BAC-ML-CDO-000011129 | BAC-ML-CDO-000011130 -<br>BAC-ML-CDO-000011207 | BAC-ML-CDO-000011115 -<br>BAC-ML-CDO-000011127    |
| Centre Square CDO, Ltd.             | 11/30/2006   | BAC-ML-CDO-000012930 -<br>BAC-ML-CDO-000013209;<br>BAC-ML-CDO-000013327 -<br>BAC-ML-CDO-000013603 | BAC-ML-CDO-000012721 -<br>BAC-ML-CDO-000012722 | BAC-ML-CDO-000012723 -<br>BAC-ML-CDO-000012789 | BAC-ML-CDO-0000079492 -<br>BAC-ML-CDO-0000079505  |
| Costa Bella CDO, Ltd.               | 12/1/2006    | BAC-ML-CDO-000014796 -<br>BAC-ML-CDO-000015147  | BAC-ML-CDO-000014451 -<br>BAC-ML-CDO-000014452 | BAC-ML-CDO-000014453 -<br>BAC-ML-CDO-000014533 | BAC-ML-CDO-000014534 -<br>BAC-ML-CDO-000014547    |
| Durant CDO 2007-1, Ltd.             | 6/7/2007     | BAC-ML-CDO-000016706 -<br>BAC-ML-CDO-000016981  | BAC-ML-CDO-000016239 -<br>BAC-ML-CDO-000016240 | BAC-ML-CDO-000016162 -<br>BAC-ML-CDO-000016238 | BAC-ML-CDO-000017204 -<br>BAC-ML-CDO-000017215    |
| Euler ABS CDO I, Ltd.               | 3/27/2007    | BAC-ML-CDO-000017452 -<br>BAC-ML-CDO-000017672  | BAC-ML-CDO-000018840 -<br>BAC-ML-CDO-000018841 | BAC-ML-CDO-000018842 -<br>BAC-ML-CDO-000018911 | BAC-ML-CDO-000018819 -<br>BAC-ML-CDO-000018838    |
| Forge ABS High Grade CDO I, Ltd.    | 4/11/2007    | BAC-ML-CDO-000019515 -<br>BAC-ML-CDO-000019793  | BAC-ML-CDO-000020891 -<br>BAC-ML-CDO-000020892 | BAC-ML-CDO-000020893 -<br>BAC-ML-CDO-000020980 | BAC-ML-CDO-0000079506 -<br>BAC-ML-CDO-0000079518  |
| Fourth Street Funding, Ltd.         | 4/26/2007    | BAC-ML-CDO-000002842 -<br>BAC-ML-CDO-000003128  | BAC-ML-CDO-000004220 -<br>BAC-ML-CDO-000004221 | BAC-ML-CDO-000004222 -<br>BAC-ML-CDO-000004300 | BAC-ML-CDO-000004341 -<br>BAC-ML-CDO-000004355    |
| Glacier Funding CDO V, Ltd.         | 3/27/2007    | BAC-ML-CDO-000021557 -<br>BAC-ML-CDO-000021848  | BAC-ML-CDO-000079519 -<br>BAC-ML-CDO-000079520 | BAC-ML-CDO-000079521 -<br>BAC-ML-CDO-000079599 | BAC-ML-CDO-000021154 -<br>BAC-ML-CDO-000021166    |
| Highridge ABS CDO I, Ltd.           | 1/25/2007    | BAC-ML-CDO-000023596 -<br>BAC-ML-CDO-000023868  | BAC-ML-CDO-000024458 -<br>BAC-ML-CDO-000024459 | BAC-ML-CDO-000024460 -<br>BAC-ML-CDO-000024523 | BAC-ML-CDO-000022975 -<br>BAC-ML-CDO-000022988    |
| IMAC CDO 2006-1, Ltd.               | 11/1/2006    | BAC-ML-CDO-000025183 -<br>BAC-ML-CDO-000025472  | BAC-ML-CDO-000024768 -<br>BAC-ML-CDO-000024769 | BAC-ML-CDO-000024770 -<br>BAC-ML-CDO-000024836 | BAC-ML-CDO-000024729 -<br>BAC-ML-CDO-000024752    |
| IMAC CDO 2007-2, Ltd.               | 4/12/2007    | BAC-ML-CDO-000049220 -<br>BAC-ML-CDO-000049831  | BAC-ML-CDO-000048827 -<br>BAC-ML-CDO-000048828 | BAC-ML-CDO-000048829 -<br>BAC-ML-CDO-000048899 | BAC-ML-CDO-000048805 -<br>BAC-ML-CDO-000048819    |
| Istana High Grade ABS CDO I, Ltd.   | 11/1/2006    | BAC-ML-CDO-000026546 -<br>BAC-ML-CDO-000026799  | BAC-ML-CDO-000027924 -<br>BAC-ML-CDO-000027925 | BAC-ML-CDO-000027926 -<br>BAC-ML-CDO-000028005 | BAC-ML-CDO-000027858 -<br>BAC-ML-CDO-000027875    |
| Jupiter High-Grade CDO VI, Ltd.     | 5/3/2007     | BAC-ML-CDO-000028852 -<br>BAC-ML-CDO-000029148  | BAC-ML-CDO-000030203 -<br>BAC-ML-CDO-000030204 | BAC-ML-CDO-000030205 -<br>BAC-ML-CDO-000030273 | BAC-ML-CDO-000030187 -<br>BAC-ML-CDO-000030202    |
| Kent Funding III, Ltd.              | 10/26/2006   | BAC-ML-CDO-000030373 -<br>BAC-ML-CDO-000030677  | BAC-ML-CDO-000031449 -<br>BAC-ML-CDO-000031450 | BAC-ML-CDO-000031451 -<br>BAC-ML-CDO-000031527 | BAC-ML-CDO-000031427 -<br>BAC-ML-CDO-000031436    |
| Kleros Preferred Funding IV, Ltd.   | 12/15/2006   | BAC-ML-CDO-000031623 -<br>BAC-ML-CDO-000031948  | BAC-ML-CDO-000033195 -<br>BAC-ML-CDO-000033196 | BAC-ML-CDO-000033197 -<br>BAC-ML-CDO-000033266 | BAC-ML-CDO-000033183 -<br>BAC-ML-CDO-000033194    |
| Kleros Preferred Funding VII, Ltd.  | 2/27/2007    | BAC-ML-CDO-000033887 -<br>BAC-ML-CDO-000034176  | BAC-ML-CDO-000034940 -<br>BAC-ML-CDO-000034941 | BAC-ML-CDO-000034942 -<br>BAC-ML-CDO-000035017 | BAC-ML-CDO-000034800 -<br>BAC-ML-CDO-000034811    |
| Kleros Real Estate CDO IV, Ltd.     | 4/5/2007     | BAC-ML-CDO-000035536 -<br>BAC-ML-CDO-000035983  | BAC-ML-CDO-000035406 -<br>BAC-ML-CDO-000035407 | BAC-ML-CDO-000035465 -<br>BAC-ML-CDO-000035535 | n2  |
| Lexington Capital Funding III, Ltd. | 1/11/2007    | BAC-ML-CDO-000037109 -<br>BAC-ML-CDO-000037429  | BAC-ML-CDO-000036255 -<br>BAC-ML-CDO-000036256 | BAC-ML-CDO-000036609 -<br>BAC-ML-CDO-000036670 | BAC-ML-CDO-000036596 -<br>BAC-ML-CDO-000036607    |
| Lexington Capital Funding V, Ltd.   | 3/29/2007    | BAC-ML-CDO-000038884 -<br>BAC-ML-CDO-000039160  | BAC-ML-CDO-000039708 -<br>BAC-ML-CDO-000039709 | BAC-ML-CDO-000039708 -<br>BAC-ML-CDO-000039772 | BAC-ML-CDO-000039775 -<br>BAC-ML-CDO-000039786    |
| Libertas Preferred Funding IV, Ltd. | 3/29/2007    | BAC-ML-CDO-000040830 -<br>BAC-ML-CDO-000041128  | BAC-ML-CDO-000040299 -<br>BAC-ML-CDO-000040300 | BAC-ML-CDO-000040299 -<br>BAC-ML-CDO-000040373 | BAC-ML-CDO-000040236 -<br>BAC-ML-CDO-000040247    |
| Longridge ABS CDO I, Ltd.           | 11/30/2006   | BAC-ML-CDO-000043623 -<br>BAC-ML-CDO-000043988  | BAC-ML-CDO-000043429 -<br>BAC-ML-CDO-000043430 | BAC-ML-CDO-000043429 -<br>BAC-ML-CDO-000043513 | BAC-ML-CDO-000043514 -<br>BAC-ML-CDO-000043527    |
| Mantoloking CDO 2006-1, Ltd.        | 12/7/2006    | BAC-ML-CDO-000044292 -<br>BAC-ML-CDO-000044487  | BAC-ML-CDO-000044030 -<br>BAC-ML-CDO-000044031 | BAC-ML-CDO-000044030 -<br>BAC-ML-CDO-000044098 | BAC-ML-CDO-000043994 -<br>BAC-ML-CDO-000044036    |
| Mars CDO I, Ltd.                    | 4/18/2007    | BAC-ML-CDO-000045767 -<br>BAC-ML-CDO-000046049  | BAC-ML-CDO-000045510 -<br>BAC-ML-CDO-000045511 | BAC-ML-CDO-000045398 -<br>BAC-ML-CDO-000045462 | BAC-ML-CDO-000045463 -<br>BAC-ML-CDO-000045475    |
| Maxim High Grade CDO I, Ltd.        | 12/21/2006   | BAC-ML-CDO-000047277 -<br>BAC-ML-CDO-000047592  | BAC-ML-CDO-000046897 -<br>BAC-ML-CDO-000046898 | BAC-ML-CDO-000046897 -<br>BAC-ML-CDO-000046977 | BAC-ML-CDO-000046790 -<br>BAC-ML-CDO-000046804    |
| Maxim High Grade CDO II, Ltd.       | 3/28/2007    | BAC-ML-CDO-000052309 -<br>BAC-ML-CDO-000052629  | BAC-ML-CDO-000051709 -<br>BAC-ML-CDO-000051710 | BAC-ML-CDO-000051709 -<br>BAC-ML-CDO-000051793 | BAC-ML-CDO-000051519 -<br>BAC-ML-CDO-000051533    |
| Neo CDO 2007-1, Ltd.                | 4/5/2007     | BAC-ML-CDO-000053902 -<br>BAC-ML-CDO-000054198  | BAC-ML-CDO-000053536 -<br>BAC-ML-CDO-000053537 | BAC-ML-CDO-000053614 -<br>BAC-ML-CDO-000053614 | BAC-ML-CDO-000079600 -<br>BAC-ML-CDO-000079611    |
| Newbury Street CDO, LLC             | 3/8/2007     | BAC-ML-CDO-000056276 -<br>BAC-ML-CDO-000056635  | BAC-ML-CDO-000079612 -<br>BAC-ML-CDO-000079699 | BAC-ML-CDO-000055607 -<br>BAC-ML-CDO-000055691 | BAC-ML-CDO-000055549 -<br>BAC-ML-CDO-000055622    |
| Norma CDO I, Ltd.                   | 3/1/2007     | BAC-ML-CDO-000057429 -<br>BAC-ML-CDO-000057782  | BAC-ML-CDO-000059222 -<br>BAC-ML-CDO-000059223 | BAC-ML-CDO-000059222 -<br>BAC-ML-CDO-000059301 | BAC-ML-CDO-000059153 -<br>BAC-ML-CDO-000059164    |
| Port Jackson CDO 2006-1, Ltd.       | 1/24/2007    | BAC-ML-CDO-000060126 -<br>BAC-ML-CDO-000060407  | BAC-ML-CDO-000059433 -<br>BAC-ML-CDO-000059436 | BAC-ML-CDO-000059435 -<br>BAC-ML-CDO-000059502 | BAC-ML-CDO-000059503 -<br>BAC-ML-CDO-000059514    |
| Robeco High Grade CDO I, Ltd.       | 6/1/2007     | BAC-ML-CDO-000061332 -<br>BAC-ML-CDO-000061631  | BAC-ML-CDO-000061251 -<br>BAC-ML-CDO-000061252 | BAC-ML-CDO-000061251 -<br>BAC-ML-CDO-000061330 | BAC-ML-CDO-000061193 -<br>BAC-ML-CDO-000061206    |
| Rockville CDO I, Ltd.               | 10/25/2006   | BAC-ML-CDO-000063832 -<br>BAC-ML-CDO-000064052  | BAC-ML-CDO-000062838 -<br>BAC-ML-CDO-000062839 | BAC-ML-CDO-000062838 -<br>BAC-ML-CDO-000062917 | BAC-ML-CDO-000062880 -<br>BAC-ML-CDO-000062893 n3 |
| Scorpius CDO, Ltd.                  | 10/26/2006   | BAC-ML-CDO-000065000 -<br>BAC-ML-CDO-000065427  | BAC-ML-CDO-000064551 -<br>BAC-ML-CDO-000064552 | BAC-ML-CDO-000064551 -<br>BAC-ML-CDO-000064629 | BAC-ML-CDO-000064502 -<br>BAC-ML-CDO-000064515    |
| Silver Marlin ABS CDO I, Ltd.       | 3/29/2007    | BAC-ML-CDO-000066958 -<br>BAC-ML-CDO-000067213  | BAC-ML-CDO-000066553 -<br>BAC-ML-CDO-000066554 | BAC-ML-CDO-000066555 -<br>BAC-ML-CDO-000066629 | BAC-ML-CDO-000066489 -<br>BAC-ML-CDO-000066501    |
| South Coast Funding IX, Ltd.        | 3/9/2007     | BAC-ML-CDO-000068180 -<br>BAC-ML-CDO-000068475  | BAC-ML-CDO-000069150 -<br>BAC-ML-CDO-000069151 | BAC-ML-CDO-000069150 -<br>BAC-ML-CDO-000069232 | BAC-ML-CDO-000079700 -<br>BAC-ML-CDO-000079708    |
| Tazlina Funding CDO II, Ltd.        | 5/10/2007    | BAC-ML-CDO-000069698 -<br>BAC-ML-CDO-000070001  | BAC-ML-CDO-000071051 -<br>BAC-ML-CDO-000071052 | BAC-ML-CDO-000071051 -<br>BAC-ML-CDO-000071141 | BAC-ML-CDO-000071149 -<br>BAC-ML-CDO-000071161    |
| West Trade Funding CDO II, Ltd.     | 12/7/2006    | BAC-ML-CDO-000071540 -<br>BAC-ML-CDO-000071889  | BAC-ML-CDO-000072566 -<br>BAC-ML-CDO-000072567 | BAC-ML-CDO-000072566 -<br>BAC-ML-CDO-000072636 | BAC-ML-CDO-000071486 -<br>BAC-ML-CDO-000071500    |
| West Trade Funding CDO III, Ltd.    | 5/25/2007    | BAC-ML-CDO-000073213 -<br>BAC-ML-CDO-000073567  | BAC-ML-CDO-000074294 -<br>BAC-ML-CDO-000074295 | BAC-ML-CDO-000074372 -<br>BAC-ML-CDO-000074447 | BAC-ML-CDO-000072769 -<br>BAC-ML-CDO-000072782    |
| Western Springs CDO, Ltd.           | 4/26/2007    | BAC-ML-CDO-000075213 -<br>BAC-ML-CDO-000075495  | BAC-ML-CDO-000076193 -<br>BAC-ML-CDO-000076194 | BAC-ML-CDO-000076193 -<br>BAC-ML-CDO-000076275 | BAC-ML-CDO-000076131 -<br>BAC-ML-CDO-000076143    |

n1/ In our June 8, 2010 production, we produced a document stamped BAC-ML-CDO-00000779 to BAC-ML-CDO-00000792, which we incorrectly designated as the Auriga CDO Ltd. collateral manager engagement letter. We are currently searching for the correct Auriga CDO Ltd. collateral manager engagement letter and will produce that to you as soon as practicable.

n2/ We are currently searching for the Kleros Real Estate CDO IV, Ltd. collateral manager engagement letter and will produce that to you as soon as practicable.

n3/ In the index included in our June 8, 2010 production, we designated two Bates ranges for the Rockville CDO 1, Ltd. collateral manager engagement letter; in this revised index we have corrected that entry.

| Row | Pricing Date | Deal                            | Trustee                      | Total Notional/Principal (\$Mil) | Collateral Manager                       | Type*     |
|-----|--------------|---------------------------------|------------------------------|----------------------------------|--|-----------|
| 1   | 6/20/2007    | Bernoulli High Grade CDO -II    | Lasalle                      | 1,500.0                          | Babcock and Brown                        | Cash      |
| 2   | 6/15/2007    | Biltmore CDO 2007-1             | Lasalle                      | 1,000.0                          | ING Clarion Capital                      | Cash      |
| 3   | 5/24/2007    | Robeco HG CDO -I                | Lasalle                      | 1,100.6                          | Robeco Investment Mgmt                   | Cash      |
| 5   | 4/25/2007    | Durant CDO 2007-1               | Wells Fargo                  | 400.0                            | SCM Advisors                             | Cash      |
| 4   | 4/25/2007    | West Trade Funding CDO III      | Wells Fargo                  | 2,500.0                          | N.I.R. Capital Mgmt                      | Cash      |
| 7   | 4/12/2007    | Tazlina Funding -II             | Wells Fargo                  | 1,500.0                          | Terwin Money Mgmt/Winter Group           | Cash      |
| 6   | 4/12/2007    | Western Springs CDO             | Wells Fargo                  | 495.6                            | Deerfield Capital Mgmt                   | Synthetic |
| 8   | 3/30/2007    | Brookville CDO                  | Wells Fargo                  | 499.0                            | Petra Capital                            | Synthetic |
| 9   | 3/30/2007    | Jupiter HG CDO VI               | Wells Fargo                  | 1,501.1                          | Harding Advisory                         | Cash      |
| 10  | 3/16/2007    | Fourth Street Funding Ltd       | Wells Fargo                  | 500.5                            | N.I.R. Capital Mgmt                      | Synthetic |
| 11  | 3/13/2007    | Kleros Preferred Funding VII    | Deutsche Bank Trust          | 1,498.0                          | Strategos Capital Mgmt                   | Cash      |
| 12  | 3/8/2007     | IMAC CDO 2007-2                 | Wells Fargo                  | 500.0                            | Ivy Asset Mgmt                           | Synthetic |
| 14  | 3/6/2007     | GLACIER -V                      | Wells Fargo                  | 498.5                            | Terwin Money Mgmt                        | Synthetic |
| 13  | 3/6/2007     | Mars CDO -I                     | Deutsche Bank Trust          | 618.5                            | Chotin Group                             | Synthetic |
| 15  | 3/2/2007     | Forge ABS High Grade CDO I      | Bank of New York             | 1,503.5                          | Forge ABS LLC                            | Cash      |
| 16  | 2/26/2007    | Silver Marlin                   | Wells Fargo                  | 1,250.5                          | Saifish Structured Inv Mgmt              | Cash      |
| 17  | 2/23/2007    | Lexington Capital Funding V     | Bank Of New York / JP Morgan | 600.8                            | Harding Advisory                         | Synthetic |
| 18  | 2/23/2007    | Libertas -IV                    | Bank Of New York / JP Morgan | 500.0                            | Strategos Capital Mgmt                   | Synthetic |
| 19  | 2/23/2007    | Maxim High Grade CDO II         | Wells Fargo                  | 2,000.0                          | Maxim Capital Mgmt                       | Cash      |
| 20  | 2/23/2007    | Neo CDO I                       | Bank Of New York / JP Morgan | 300.0                            | Harding Advisory                         | Cash      |
| 21  | 2/22/2007    | Euler ABS CDO I                 | Lasalle                      | 675.0                            | Babcock and Brown                        | Synthetic |
| 22  | 2/14/2007    | South Coast Funding IX          | Lasalle                      | 539.3                            | TCW Asset Mgmt                           | Cash      |
| 23  | 2/13/2007    | Newbury Street CDO Ltd          | Bank of New York             | 2,000.4                          | Massachusetts Fincl Svcs Investment Mgmt | Cash      |
| 24  | 2/8/2007     | Broderick CDO 3                 | Bank of New York             | 1,500.0                          | SCM Advisors                             | Cash      |
| 25  | 1/26/2007    | Kleros Real Estate CDO IV       | Wells Fargo                  | 1,000.0                          | Strategos Capital Mgmt                   | Cash      |
| 26  | 1/26/2007    | Norma CDO I                     | Wells Fargo                  | 1,500.0                          | NIR Capital Mgmt                         | Synthetic |
| 27  | 12/26/2006   | Highridge ABS CDO I             | Wells Fargo                  | 1,499.7                          | ZS Structured Credit Capital Mgmt        | Cash      |
| 28  | 12/22/2006   | Lexington Capital Funding III   | Bank Of New York / JP Morgan | 1,212.2                          | Harding Advisory                         | Synthetic |
| 29  | 12/18/2006   | Maxim High Grade CDO I          | Wells Fargo                  | 2,000.0                          | Maxim Capital Mgmt                       | Cash      |
| 30  | 12/14/2006   | Caldecott CDO 1                 | Bank Of New York / JP Morgan | 500.0                            | Seneca Capital Mgmt                      | Cash      |
| 31  | 12/13/2006   | Port Jackson CDO 2006-1         | Bank Of New York / JP Morgan | 350.0                            | Basis Capital                            | Cash      |
| 32  | 11/30/2006   | Kleros Preferred Funding IV     | Wells Fargo                  | 1,996.1                          | Strategos Capital Mgmt                   | Cash      |
| 33  | 11/24/2006   | Auriga CDO                      | Deutsche Bank                | 1,510.5                          | 250 Capital LLC                          | Synthetic |
| 34  | 11/21/2006   | Mantoloking CDO 2006-1          | Bank Of New York / JP Morgan | 765.3                            | Dillon Read Capital Mgmt                 | Cash      |
| 35  | 11/17/2006   | Centre Square CDO               | Wells Fargo                  | 502.0                            | Petra Capital                            | Cash      |
| 36  | 11/9/2006    | West Trade Funding CDO -II Ltd  | Wells Fargo                  | 1,500.5                          | N.I.R. Capital Mgmt                      | Cash      |
| 37  | 11/3/2006    | Costa Bella CDO                 | Wells Fargo                  | 501.1                            | PIMCO                                    | Synthetic |
| 38  | 9/29/2006    | Scorpius CDO                    | Wells Fargo                  | 1,504.0                          | Strategos Capital Mgmt                   | Synthetic |
| 39  | 9/28/2006    | IMAC CDO 2006-1                 | Wells Fargo                  | 300.0                            | Ivy Asset Mgmt                           | Cash      |
| 40  | 9/28/2006    | Istana HG ABS CDO I             | Bank Of New York / JP Morgan | 1,000.0                          | ST Asset Mgmt                            | Cash      |
| 41  | 9/28/2006    | Kent Funding III                | Lasalle                      | 1,303.0                          | Declaration Mgmt & Research              | Cash      |
| 42  | 9/28/2006    | Longridge ABS CDO I             | Lasalle                      | 500.0                            | ZS Structured Credit Capital Mgmt        | Synthetic |
| 43  | 9/27/2006    | Rockville CDO I                 | Wells Fargo                  | 1,195.3                          | Petra Capital Mgmt                       | Cash      |
| 44  | 9/26/2006    | Kleros Preferred Funding III    | Wells Fargo                  | 1,994.2                          | Strategos Capital Mgmt                   | Cash      |
| 45  | 8/25/2006    | Broderick CDO 2                 | Bank Of New York / JP Morgan | 1,600.0                          | Seneca Capital Mgmt                      | Cash      |
| 46  | 8/25/2006    | Commodore -V                    | Investors Bank and Trust     | 506.2                            | Fischer Francis Trees & Watts FFTW       | Cash      |
| 47  | 8/18/2006    | Octans -I                       | Bank Of New York             | 1,504.0                          | Harding Advisory                         | Synthetic |
| 48  | 8/3/2006     | Kleros Real Estate CDO II, Ltd. | LBN                          | 998.7                            | Strategos Capital Mgmt                   | Cash      |
| 49  | 7/25/2006    | Longstreet CDO I                | Bank Of New York / JP Morgan | 500.0                            | JPMorgan Asset Mgmt                      | Cash      |
| 50  | 7/12/2006    | North Cove - III                | Deutsche Bank                | 300.0                            | 250 Capital LLC                          | Synthetic |
| 51  | 6/23/2006    | Lexington Cap Funding II        | Bank Of New York / JP Morgan | 551.6                            | Maxim Advisory                           | Cash      |
| 52  | 6/21/2006    | Kleros Real Estate CDO I        | LBN                          | 998.7                            | Strategos Capital Mgmt                   | Cash      |