

<b>Interrogatory 1(b)</b>						
*Cells shaded in grey indicate that we are still working to gather relevant information						
<b>CDO Name</b>	<b>Tranche</b>	<b>Puchaser of any Tranche</b>	<b>Amount Purchased (in millions)</b>	<b>Purchase Price</b>	<b>Purchaser of CDS</b>	<b>Amount of CDS (notional)</b>
Auriga CDO	A1	ML Repack	\$975.00	100.0		
Auriga CDO	A2A	CDO Desk	\$9.50	100.0		
Auriga CDO	A2A	Citi Alternative	\$28.00	100.0		
Auriga CDO	A2A	IKB	\$40.00	100.0		
Auriga CDO	A2A	Rekon	\$20.00	100.0		
Auriga CDO	A2B	Fortis	\$1.20	100.0		
Auriga CDO	A2B	IKB	\$20.00	100.0		
Auriga CDO	A2B	Putnam	\$15.00	100.0		
Auriga CDO	A2B	Rekon	\$11.80	100.0		
Auriga CDO	B	Church Tavern	\$9.50	99.8		
Auriga CDO	B	IKB	\$40.00	100.0	BSAM	\$20,000,000
Auriga CDO	B	Maxim	\$15.00	100.0	Magnetar	\$8,550,000
Auriga CDO	C	Allegiance	\$20.00	99.9		
Auriga CDO	C	Church Tavern	\$8.00	99.9		
Auriga CDO	C	Maxim	\$5.00	99.9		
Auriga CDO	C	NIR	\$15.00	100.0		
Auriga CDO	C	Seneca	\$5.00	100.0		
Auriga CDO	C	STAM	\$10.00	100.0		
Auriga CDO	D	CDO Desk	\$18.00	100.0	Peloton	\$5,000,000
Auriga CDO	D	DB Zwirn	\$15.00	99.7		
Auriga CDO	D	Maxim	\$5.00	100.0		
Auriga CDO	D	Seneca	\$10.00	100.0		
Auriga CDO	E	CDO Desk	\$7.00	100.0		
Auriga CDO	E	Harding	\$20.00	98.6		
Auriga CDO	E	Maxim	\$5.00	100.0		
Auriga CDO	E	Petra	\$10.00	100.0		
Auriga CDO	F	Deerfield	\$4.00	99.3		
Auriga CDO	F	Fin Stocks	\$3.00	99.5		
Auriga CDO	F	Fortis	\$5.00	100.0		
Auriga CDO	F	Harding	\$15.00	98.7		
Auriga CDO	F	Marathon	\$5.00	98.7		
Auriga CDO	F	NIR	\$15.00	100.0		
Auriga CDO	F	Seneca	\$4.00	99.5		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Auriga CDO	G	Basis Capital	\$6.00	97.8		
Auriga CDO	G	Tricadia	\$22.50	97.8		
Auriga CDO	H	Magnetar	\$32.63	71.3		
Auriga CDO	H	ML	\$10.88	100.0		
Auriga CDO	I	Magnetar	\$16.88	71.3		
Auriga CDO	I	ML	\$5.63	100.0		
Auriga CDO	Pref	Magnetar	\$20.21	71.3		
Auriga CDO	Pref	ML	\$6.74	100.0		
Bernoulli High Grade CDO II	A-1A	ML RSNC	\$750.00	100.0	Merrill Lynch	\$750,000,000
Bernoulli High Grade CDO II	A-1B	CDO Desk	\$555.00	100.0		
Bernoulli High Grade CDO II	B	CDO Desk	\$24.00	100.0		
Bernoulli High Grade CDO II	B	Litchfield	\$7.00	99.2		
Bernoulli High Grade CDO II	B	Maxim	\$15.00	99.2		
Bernoulli High Grade CDO II	B	Robeco	\$10.00	92.5		
Bernoulli High Grade CDO II	C	ABN AMRO	\$15.00	98.1		
Bernoulli High Grade CDO II	C	Litchfield	\$8.00	99.2		
Bernoulli High Grade CDO II	D	Babcock and Brown Mgr	\$4.00	100.0		
Bernoulli High Grade CDO II	E	Babcock and Brown Mgr	\$3.00	100.0		
Bernoulli High Grade CDO II	F	Babcock and Brown Mgr	\$10.50	100.0		
Bernoulli High Grade CDO II	G	Babcock and Brown Mgr	\$4.50	100.0		
Bernoulli High Grade CDO II	Pref	Babcock and Brown Mgr	\$14.00	100.0		
Biltmore CDO 2007-1	A1	ML RSNC	\$500.00	100.0	Merrill Lynch	\$500,000,000
Biltmore CDO 2007-1	A2	ML RSNC	\$350.00	100.0	Merrill Lynch	\$350,000,000
Biltmore CDO 2007-1	A3	CDO Desk	\$50.00	100.0		
Biltmore CDO 2007-1	A4	CDO Desk	\$45.00	100.0		
Biltmore CDO 2007-1	A4	Litchfield	\$10.00	99.6		
Biltmore CDO 2007-1	B	CDO Desk	\$10.00	100.0		
Biltmore CDO 2007-1	B	Robeco	\$10.00	96.6		
Biltmore CDO 2007-1	C	Litchfield	\$5.00	99.6		
Biltmore CDO 2007-1	D	CDO Desk	\$3.00	100.0		
Biltmore CDO 2007-1	D	NIR	\$5.00	92.2		
Biltmore CDO 2007-1	E	CDO Desk	\$8.50	100.0		
Biltmore CDO 2007-1	Pref	CDO Desk	\$3.50	100.0		
Broderick CDO 3	A1	MBIA	\$750.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Broderick CDO 3	A2	ML	\$225.00	100.0	Merrill Lynch	\$225,000,000
Broderick CDO 3	A3	ML	\$318.75	100.0	Merrill Lynch	\$318,750,000
Broderick CDO 3	A4	ABN	\$20.00	100.0		
Broderick CDO 3	A4	Citi Alternative	\$15.00	100.0		
Broderick CDO 3	A4	Principal Global	\$6.25	100.0		
Broderick CDO 3	A4	Standard	\$15.00	100.0		
Broderick CDO 3	A5	Chinese Bank	\$30.00	100.0	Credit Suisse	\$15,000,000
Broderick CDO 3	A5	Citi Alternative	\$5.00	100.0		
Broderick CDO 3	A5	Forge	\$7.00	100.0		
Broderick CDO 3	A5	Litchfield	\$15.00	100.0		
Broderick CDO 3	A5	RBC	\$29.00	100.0		
Broderick CDO 3	A5	Robeco	\$6.00	100.0		
Broderick CDO 3	B	Chinese Bank	\$20.00	100.0		
Broderick CDO 3	B	Forge	\$2.00	100.0		
Broderick CDO 3	B	Maxim	\$1.00	100.0		
Broderick CDO 3	B	RBC	\$2.50	100.0		
Broderick CDO 3	B	Robeco	\$2.50	100.0		
Broderick CDO 3	C	Forge	\$2.00	100.0		
Broderick CDO 3	C	RBC	\$4.00	100.0		
Broderick CDO 3	C	Robeco	\$4.00	100.0		
Broderick CDO 3	D	United Capital	\$10.00	95.3		
Broderick CDO 3	E	United Capital	\$4.00	71.7		
Broderick CDO 3	Pref	United Capital	\$6.00	72.9		
Brookville CDO	A1	ML RSNC	\$200.00	100.0		
Brookville CDO	A2	ML RSNC	\$125.00	100.0		
Brookville CDO	A3	CDO Desk	\$30.00	100.0		
Brookville CDO	A3	Forge	\$10.00	98.3		
Brookville CDO	A3	NIR	\$10.00	98.3		
Brookville CDO	B	CDO Desk	\$15.00	100.0		
Brookville CDO	B	Harding	\$15.00	98.8		
Brookville CDO	B	NIR	\$15.00	98.8		
Brookville CDO	C	CDO Desk	\$28.00	100.0		
Brookville CDO	D	CDO Desk	\$17.00	100.0		
Brookville CDO	E	Dillon Read	\$15.00	92.1		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Brookville CDO	Pref	CDO Desk	\$2.65	100.0		
Brookville CDO	Pref	Dillon Read	\$4.00	74.9		
Brookville CDO	Pref	Dynamic	\$9.50	93.3		
Brookville CDO	Pref	Petra Mgr	\$2.85	90.0		
Caldecott CDO 1	A1	ML Re	\$94.00	100.0		
Caldecott CDO 1	A1	MBIA	\$106.00	100.0		
Caldecott CDO 1	A2	BSAM	\$125.00	100.0		
Caldecott CDO 1	A3	Cohen	\$50.00	100.0		
Caldecott CDO 1	A3	Winter	\$15.00	100.0		
Caldecott CDO 1	B	DB Zwirn	\$12.50	100.0		
Caldecott CDO 1	B	Maxim	\$12.00	100.0		
Caldecott CDO 1	B	Winter	\$16.00	100.0		
Caldecott CDO 1	C	Dillon Read	\$11.00	98.6		
Caldecott CDO 1	C	Petra Mgr	\$5.50	100.0		
Caldecott CDO 1	D	Basis	\$5.00	97.8		
Caldecott CDO 1	D	CDO Desk	\$7.00	100.0		
Caldecott CDO 1	D	New Era Life	\$1.00	100.0		
Caldecott CDO 1	D	Suntrust	\$5.00	97.8		
Caldecott CDO 1	E	Basis	\$6.00	99.3		
Caldecott CDO 1	E	Petra	\$4.50	99.3		
Caldecott CDO 1	F	CDO Desk	\$3.50	100.0		
Caldecott CDO 1	F	Harding	\$5.00	98.0		
Caldecott CDO 1	Pref	ABN AMRO	\$5.00	69.0		
Caldecott CDO 1	Pref	Greywolf	\$11.00	60.0		
Centre Square CDO	A1	ML Re	\$150.00	100.0		
Centre Square CDO	A2A	AMPS	\$97.50	100.0		
Centre Square CDO	A2B	AMPS	\$97.50	100.0		
Centre Square CDO	A3	CDO Desk	\$25.00	100.0		
Centre Square CDO	B	CDO Desk	\$27.50	100.0		
Centre Square CDO	B	Maxim	\$7.50	99.2		
Centre Square CDO	B	Sec Ben Life	\$15.00	100.0		
Centre Square CDO	C	CDO Desk	\$7.00	100.0		
Centre Square CDO	C	Harding	\$15.00	99.2		
Centre Square CDO	D	Basis	\$7.00	98.1		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Centre Square CDO	D	Harding	\$5.00	98.1		
Centre Square CDO	D	Petra Mgr	\$8.00	98.1		
Centre Square CDO	E	Woori Bank	\$30.00	100.0		
Centre Square CDO	Pref	Brigadier	\$1.50	80.0		
Centre Square CDO	Pref	Lion Capital	\$5.50	91.8		
Centre Square CDO	Pref	Petra Mgr	\$3.00	80.0		
Costa Bella CDO	A1A	ML Repack	\$100.00	100.0	Merrill Lynch	\$100,000,000
Costa Bella CDO	A1B	ML Repack	\$250.00	100.0	Merrill Lynch	\$250,000,000
Costa Bella CDO	A2	Alliance	\$20.00	100.0		
Costa Bella CDO	A2	Cohen	\$20.00	99.9		
Costa Bella CDO	B	Cohen	\$10.00	100.0	Wachovia	\$10,000,000
Costa Bella CDO	B	Declaration	\$7.50	100.0		
Costa Bella CDO	B	TCW	\$12.50	100.0		
Costa Bella CDO	C	Declaration	\$1.50	100.0	Deutsche Bank	\$15,000,000
Costa Bella CDO	C	NIR	\$3.50	100.0		
Costa Bella CDO	D	CDO Desk	\$5.00	100.0	UBS	\$5,800,000
Costa Bella CDO	D	Etrade	\$13.00	99.5		
Costa Bella CDO	D	GSC	\$0.00	100.0		
Costa Bella CDO	D	Petra Mgr	\$5.00	99.8		
Costa Bella CDO	E	Basis	\$6.00	100.0	Magnetar	\$5,500,000
Costa Bella CDO	E	Declaration	\$0.00	100.0		
Costa Bella CDO	E	Etrade	\$2.50	100.0		
Costa Bella CDO	E	Merrill Principal	\$5.00	100.0		
Costa Bella CDO	E	TCW	\$5.00	100.0		
Costa Bella CDO	F	NIR	\$5.50	99.4	Magnetar	\$15,000,000
Costa Bella CDO	F	Petra Mgr	\$5.00	99.4		
Costa Bella CDO	G	IVY	\$7.50	100.0		
Costa Bella CDO	Pref	CDO Desk	\$1.00	100.0		
Costa Bella CDO	Pref	DB Prop	\$3.92	87.0		
Costa Bella CDO	Pref	PC Asia	\$7.63	87.0		
Costa Bella CDO	Pref	PC Asia	\$4.00	87.0		
Durant CDO 2007-1	A1	ML RSNC	\$280.00	100.0		
Durant CDO 2007-1	A2	CDO Desk	\$48.00	100.0		
Durant CDO 2007-1	B	CDO Desk	\$16.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Durant CDO 2007-1	B	NIR	\$20.00	100.0		
Durant CDO 2007-1	C	NIR	\$5.00	100.0		
Durant CDO 2007-1	D	SCM Mgr	\$25.00	100.0		
Durant CDO 2007-1	Pref	CDO Desk	\$6.00	100.0		
Euler ABS CDO I	A1	ML RSNC	\$270.00	100.0		
Euler ABS CDO I	A2	BSAM	\$135.00	100.0		
Euler ABS CDO I	A3	Cohen	\$73.75	100.0		
Euler ABS CDO I	A3	Petra Mgr	\$20.00	99.7		
Euler ABS CDO I	B	Declaration	\$10.00	100.0		
Euler ABS CDO I	B	Fin Stocks	\$8.00	99.8		
Euler ABS CDO I	B	Forge	\$12.00	100.0		
Euler ABS CDO I	B	HBK	\$15.00	100.0		
Euler ABS CDO I	B	NIR	\$8.00	100.0		
Euler ABS CDO I	C	Forge	\$3.00	100.0		
Euler ABS CDO I	C	Maxim	\$12.00	100.0		
Euler ABS CDO I	C	NIR	\$5.00	100.0		
Euler ABS CDO I	D	Babcock and Brown Mgr	\$24.50	100.0	Wachovia	\$10,000,000
Euler ABS CDO I	D				UBS	\$6,000,000
Euler ABS CDO I	E	Babcock and Brown Mgr	\$6.75	100.0		
Euler ABS CDO I	F	Babcock and Brown Mgr	\$22.50	100.0		
Euler ABS CDO I	G	Babcock and Brown Mgr	\$12.50	100.0		
Euler ABS CDO I	H	Babcock and Brown Mgr	\$14.00	100.0		
Euler ABS CDO I	Pref	Babcock and Brown Mgr	\$23.00	100.0		
Forge ABS High Grade CDO I	A1	ML RSNC	\$900.00	100.0	Merrill Lynch	\$600,000,000
Forge ABS High Grade CDO I	A2	CDO Desk	\$375.00	100.0		
Forge ABS High Grade CDO I	A3	CDO Desk	\$60.00	100.0		
Forge ABS High Grade CDO I	A3	Cohen	\$15.00	100.0		
Forge ABS High Grade CDO I	A4	CDO Desk	\$31.25	100.0		
Forge ABS High Grade CDO I	A4	Chinese Bank	\$25.00	100.0		
Forge ABS High Grade CDO I	A4	Litchfield	\$5.00	99.7		
Forge ABS High Grade CDO I	A4	Maxim	\$3.75	99.7		
Forge ABS High Grade CDO I	A4	NIR	\$10.00	99.7		
Forge ABS High Grade CDO I	B	Chinese Bank	\$25.50	100.0		
Forge ABS High Grade CDO I	C	CDO Desk	\$4.50	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Forge ABS High Grade CDO I	C	Maxim	\$6.25	99.6		
Forge ABS High Grade CDO I	C	NIR	\$5.00	99.6		
Forge ABS High Grade CDO I	D	Petra	\$10.50	98.3		
Forge ABS High Grade CDO I	E	Dillon Read	\$12.75	90.1		
Forge ABS High Grade CDO I	E	Petra	\$6.00	90.1		
Forge ABS High Grade CDO I	Pref	Forge MGR	\$8.00	68.9		
Fourth Street Funding Ltd	A1	ML RSNC	\$200.00	100.0		
Fourth Street Funding Ltd	A2	ML RSNC	\$125.00	100.0		
Fourth Street Funding Ltd	A3	CDO Desk	\$33.25	100.0		
Fourth Street Funding Ltd	A3	Forge MGR	\$3.00	99.8		
Fourth Street Funding Ltd	A3	Maxim	\$8.75	99.8		
Fourth Street Funding Ltd	B	CDO Desk	\$17.50	100.0		
Fourth Street Funding Ltd	B	Forge	\$5.00	98.8		
Fourth Street Funding Ltd	B	Harding	\$15.00	98.8		
Fourth Street Funding Ltd	C	CDO Desk	\$10.50	100.0		
Fourth Street Funding Ltd	C	Forge	\$7.00	98.8		
Fourth Street Funding Ltd	D	CDO Desk	\$10.00	100.0		
Fourth Street Funding Ltd	D	Petra	\$10.00	97.7		
Fourth Street Funding Ltd	E	CDO Desk	\$10.50	100.0		
Fourth Street Funding Ltd	E	Petra	\$10.00	96.2		
Fourth Street Funding Ltd	F	Dillon Read	\$15.00	92.1		
Fourth Street Funding Ltd	Pref	Dillon Read	\$20.00	81.1		
GLACIER V	A1	ML RSNC	\$200.00	100.0		
GLACIER V	A2	ML RSNC	\$122.00	100.0		
GLACIER V	A3	IKB	\$46.00	99.6		
GLACIER V	B	IKB	\$44.00	99.5	Credit Suisse	\$9,500,000
GLACIER V	C	Forge	\$5.00	99.4		
GLACIER V	C	IKB	\$10.00	99.4		
GLACIER V	D	Maxim	\$10.00	99.6	UBS	\$5,800,000
GLACIER V	D	Salifish	\$3.00	99.6		
GLACIER V	D	TCW	\$7.50	99.6		
GLACIER V	E	CDO Desk	\$25.00	100.0		
GLACIER V	E	Harding	\$1.50	100.0		
GLACIER V	F	Harding	\$5.50	90.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
GLACIER V	G	Dynamic	\$6.50	92.6		
GLACIER V	Pref	CDO Desk	\$1.75	100.0		
GLACIER V	Pref	Dynamic	\$5.75	100.0		
GLACIER V	Pref	Lion Capital	\$5.00	93.8		
Highridge ABS CDO I	A1	BarCap	\$750.00	100.0		
Highridge ABS CDO I	A1	ML Re	\$547.50	100.0	Merrill Lynch	\$547,500,000
Highridge ABS CDO I	A2	Cohen	\$52.50	99.9		
Highridge ABS CDO I	A3	CDO Desk	\$25.50	100.0		
Highridge ABS CDO I	A3	Forge	\$15.00	99.8		
Highridge ABS CDO I	A3	Harding	\$20.00	99.8		
Highridge ABS CDO I	A3	Robeco	\$5.00	100.0		
Highridge ABS CDO I	A3	Seneca	\$20.00	99.8		
Highridge ABS CDO I	B	Maxim	\$7.00	100.0		
Highridge ABS CDO I	B	Robeco	\$6.00	100.0		
Highridge ABS CDO I	C	Maxim	\$5.00	100.0		
Highridge ABS CDO I	C	NIR	\$9.00	100.0		
Highridge ABS CDO I	D	NIR	\$4.50	100.0		
Highridge ABS CDO I	D	Sailfish	\$10.00	99.7		
Highridge ABS CDO I	E	Basis	\$7.00	100.0		
Highridge ABS CDO I	E	Petra	\$8.00	100.0		
Highridge ABS CDO I	Pref	ZS Capital Mgr	\$7.70	100.0		
IMAC CDO 2006-1	A1	ML Re	\$75.00	100.0		
IMAC CDO 2006-1	A2	AMPS	\$110.00	100.0		
IMAC CDO 2006-1	B	Sec Ben Life	\$5.00	100.0		
IMAC CDO 2006-1	B	Seneca	\$11.00	99.9		
IMAC CDO 2006-1	C	Harding	\$10.50	100.0		
IMAC CDO 2006-1	C	Maxim	\$15.00	100.0		
IMAC CDO 2006-1	C	NIR	\$9.50	100.0		
IMAC CDO 2006-1	D	NIR	\$5.50	100.0		
IMAC CDO 2006-1	E	Woori Bank	\$20.00	100.0		
IMAC CDO 2006-1	F	Basis	\$5.00	100.0		
IMAC CDO 2006-1	F	Dongbu Fire	\$10.00	100.0		
IMAC CDO 2006-1	F	Harding	\$5.00	98.6		
IMAC CDO 2006-1	G	Ivy Mgr	\$3.50	100.0		



CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
IMAC CDO 2006-1	Pref	CDO Desk	\$3.00	100.0		
IMAC CDO 2006-1	Pref	Ivy Mgr	\$10.00	97.5		
IMAC CDO 2006-1	Pref	Simamas Sec	\$2.00	99.0		
IMAC CDO 2007-2	A1	ML RSNC	\$150.00	100.0		
IMAC CDO 2007-2	A2	AMPS	\$150.00	100.0		
IMAC CDO 2007-2	A3	Union Invest	\$9.00	95.8		
IMAC CDO 2007-2	A3	Cuna	\$15.00	100.0		
IMAC CDO 2007-2	A3	Maxim	\$5.00	100.0		
IMAC CDO 2007-2	B	CDO Desk	\$58.75	100.0		
IMAC CDO 2007-2	B	Maxim	\$5.00	97.6		
IMAC CDO 2007-2	B	Petra	\$20.00	96.5		
IMAC CDO 2007-2	C	CDO Desk	\$4.25	100.0		
IMAC CDO 2007-2	C	Maxim	\$10.00	98.0		
IMAC CDO 2007-2	C	Petra	\$4.50	96.1		
IMAC CDO 2007-2	D	GM Pension	\$10.00	100.0		
IMAC CDO 2007-2	D	NTA Lake	\$1.00	100.0		
IMAC CDO 2007-2	E	Morgan Keegan	\$25.00	96.4		
IMAC CDO 2007-2	F	Harding	\$2.00	95.0		
IMAC CDO 2007-2	F	Petra	\$5.50	88.9		
IMAC CDO 2007-2	G	Basis	\$7.00	100.0		
IMAC CDO 2007-2	G	Harding	\$6.00	89.6		
IMAC CDO 2007-2	Pref	Eliot	\$12.00	51.0		
Istana HG ABS CDO I	A1	ML JVC	\$600.00	100.0	Merrill Lynch	\$500,000,000
Istana HG ABS CDO I	A2	Bracebridge	\$250.00	99.9		
Istana HG ABS CDO I	A3	CDO Desk	\$50.00	100.0		
Istana HG ABS CDO I	A4	DB Zwirn	\$10.00	99.9		
Istana HG ABS CDO I	A4	Dynamic	\$10.00	99.9		
Istana HG ABS CDO I	A4	Harding	\$20.00	99.8		
Istana HG ABS CDO I	A4	Vanderbilt	\$10.00	99.9		
Istana HG ABS CDO I	B	DB Zwirn	\$7.50	100.0		
Istana HG ABS CDO I	B	Dynamic	\$5.00	100.0		
Istana HG ABS CDO I	B	Seneca	\$9.00	100.0		
Istana HG ABS CDO I	C	Woori Bank	\$13.00	100.0		
Istana HG ABS CDO I	D	Basis	\$4.00	100.0	Cohen	\$3,000,000

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Istana HG ABS CDO I	D	Petra	\$1.00	100.0		
Istana HG ABS CDO I	D	Seneca	\$2.50	99.1		
Istana HG ABS CDO I	E	Basis	\$2.55	100.0		
Istana HG ABS CDO I	Pref	Bank Niaga	\$0.90	96.7		
Istana HG ABS CDO I	Pref	Bank Niaga	\$0.13	98.0		
Istana HG ABS CDO I	Pref	Assurance	\$1.63	91.0		
Istana HG ABS CDO I	Pref	Peak Securities	\$0.50	96.0		
Istana HG ABS CDO I	Pref	Sinopac	\$1.20	94.0		
Istana HG ABS CDO I	Pref	STAM Mgr	\$1.09	100.0		
Jupiter HG CDO VI	A1	ML RSNC	\$750.00	100.0	Merrill Lynch	\$1,150,000,000
Jupiter HG CDO VI	A2	ML RSNC	\$525.00	100.0	Merrill Lynch	\$525,000,000
Jupiter HG CDO VI	A3	CDO Desk	\$75.00	100.0		
Jupiter HG CDO VI	A4	CDO Desk	\$53.00	100.0		
Jupiter HG CDO VI	A4	Forge	\$10.00	98.0		
Jupiter HG CDO VI	A4	Terwin	\$22.50	98.0		
Jupiter HG CDO VI	B	Litchfield	\$5.00	98.4		
Jupiter HG CDO VI	B	NIR	\$12.00	98.4		
Jupiter HG CDO VI	C	Litchfield	\$2.50	98.4		
Jupiter HG CDO VI	C	NIR	\$10.00	96.9		
Jupiter HG CDO VI	D	CDO Desk	\$12.00	100.0	UBS	\$2,900,000
Jupiter HG CDO VI	E	Dillon Read	\$15.00	90.6		
Jupiter HG CDO VI	Pref	CDO Desk	\$3.10	100.0		
Jupiter HG CDO VI	Pref	Lion Capital	\$6.00	63.3		
Kent Funding III	A1	ML JVC	\$780.00			
Kent Funding III	A2	Bracebridge	\$315.00			
Kent Funding III	A2	MBIA	\$10.00			
Kent Funding III	A3	CDO Desk	\$13.00			
Kent Funding III	A3	Cohen	\$75.00			
Kent Funding III	A3	Dynamic	\$5.00			
Kent Funding III	A3	Sec Ben Life	\$10.00			
Kent Funding III	A3	TCW	\$10.00			
Kent Funding III	B	CDO Desk	\$20.00			
Kent Funding III	B	Harding	\$15.00			
Kent Funding III	B	Maxim	\$10.00			

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Kent Funding III	B	TCW	\$10.00			
Kent Funding III	C	CDO Desk	\$2.00			
Kent Funding III	C	Petra	\$8.00			
Kent Funding III	D	CDO Desk	\$9.00			
Kent Funding III	D	Petra	\$2.00			
Kent Funding III	Pref	Fidelity	\$9.00			
Kleros Preferred Funding IV	A1	ML Re	\$1,200.00	100.0	Merrill Lynch	\$1,000,000,000
Kleros Preferred Funding IV	A2	ML Re	\$200.00	100.0		
Kleros Preferred Funding IV	A3	ML Re	\$400.00	100.0	Merrill Lynch	\$400,000,000
Kleros Preferred Funding IV	A4	Aozora Bank	\$10.00	100.0		
Kleros Preferred Funding IV	A4	Northern Rock	\$20.00	100.0		
Kleros Preferred Funding IV	A4	SMBC	\$61.00	100.0		
Kleros Preferred Funding IV	B	Bank of China	\$12.50	100.0		
Kleros Preferred Funding IV	B	Forge	\$5.50	100.0		
Kleros Preferred Funding IV	B	Northern Rock	\$10.00	100.0		
Kleros Preferred Funding IV	B	RBC	\$12.00	100.0		
Kleros Preferred Funding IV	B	Seneca	\$12.00	100.0		
Kleros Preferred Funding IV	B	STAM	\$3.00	100.0		
Kleros Preferred Funding IV	C	Northern Rock	\$3.50	100.0		
Kleros Preferred Funding IV	C	RBC	\$7.50	100.0		
Kleros Preferred Funding IV	C	Seneca	\$4.00	100.0		
Kleros Preferred Funding IV	D	STAM	\$6.00	100.0		
Kleros Preferred Funding IV	E	CDO Desk	\$4.60	100.0		
Kleros Preferred Funding IV	E	Petra	\$10.00	99.0		
Kleros Preferred Funding IV	F	Bank Niaga	\$1.00	95.0		
Kleros Preferred Funding IV	F	Barrier	\$4.00	98.9		
Kleros Preferred Funding IV	Pref	Bank Niaga	\$9.50	95.0		
Kleros Real Estate CDO IV	A1	ML Re	\$300.00	100.0	Merrill Lynch	\$300,000,000
Kleros Real Estate CDO IV	A2	ML Re	\$300.00	100.0	Merrill Lynch	\$300,000,000
Kleros Real Estate CDO IV	A3	ML Re	\$290.00	100.0		
Kleros Real Estate CDO IV	A4	ML	\$40.00	100.0		
Kleros Real Estate CDO IV	A4	Sailfish	\$6.00	99.6		
Kleros Real Estate CDO IV	A4	Litchfield	\$6.00	100.0		
Kleros Real Estate CDO IV	B	Litchfield	\$9.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Kleros Real Estate CDO IV	B	NIR	\$2.45	100.0		
Kleros Real Estate CDO IV	B	Principal Global	\$9.55	100.0		
Kleros Real Estate CDO IV	C	NIR	\$12.50	100.0		
Kleros Real Estate CDO IV	C	Petra	\$20.00	100.0		
Kleros Real Estate CDO IV	C	Seneca	\$14.50	100.0		
Kleros Real Estate CDO IV	D	Cohen-Mgr	\$9.00	100.0		
Kleros Real Estate CDO IV	E	Cohen-Mgr	\$9.00	100.0		
Kleros Real Estate CDO IV	Pref	Cohen-Mgr	\$12.00	100.0		
Kleros Preferred Funding VII	A1	ML RSNC	\$900.00	100.0		
Kleros Preferred Funding VII	A2	ML RSNC	\$375.00	100.0		
Kleros Preferred Funding VII	A3	CDO Desk	\$75.00	100.0		
Kleros Preferred Funding VII	A4	CDO Desk	\$34.00	100.0		
Kleros Preferred Funding VII	A4	Chinese Bank	\$30.00	100.0		
Kleros Preferred Funding VII	A4	Litchfield	\$5.00	99.8		
Kleros Preferred Funding VII	B	Chinese Bank	\$20.00	100.0		
Kleros Preferred Funding VII	B	Terwin	\$21.00	95.7		
Kleros Preferred Funding VII	C	CDO Desk	\$5.50	100.0		
Kleros Preferred Funding VII	C	Seneca	\$10.00	98.6		
Kleros Preferred Funding VII	D	Dillon Read	\$14.50	90.6		
Kleros Preferred Funding VII	Pref	Cohen-Mgr	\$3.20	79.4		
Kleros Preferred Funding VII	Pref	Lion Capital	\$4.80	53.7		
Lexington Capital Funding III	A1	ML Re	\$480.00	100.0		
Lexington Capital Funding III	A2	BSAM	\$160.00	100.0		
Lexington Capital Funding III	A2	ML Re	\$80.00	100.0		
Lexington Capital Funding III	A3	SMBC	\$160.50	100.0		
Lexington Capital Funding III	B	CDO Desk	\$30.73	100.0		
Lexington Capital Funding III	B	Maxim	\$15.00	100.0		
Lexington Capital Funding III	B	Seneca	\$15.00	99.6		
Lexington Capital Funding III	B	ZS Capital	\$10.00	100.0		
Lexington Capital Funding III	C	Alleigance	\$15.20	99.6	Wachovia	\$10,000,000
Lexington Capital Funding III	C	Factor	\$20.00	99.5		
Lexington Capital Funding III	C	NIR	\$15.00	100.0		
Lexington Capital Funding III	D	Harding	\$30.00	97.8		
Lexington Capital Funding III	D	NY Life	\$5.00	97.8		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Lexington Capital Funding III	D	Seneca	\$5.00	98.3		
Lexington Capital Funding III	E	Brigadier	\$20.00	97.6		
Lexington Capital Funding III	E	Moneygram	\$5.65	97.6		
Lexington Capital Funding III	E	NY Life	\$5.00	97.6		
Lexington Capital Funding III	E	Seneca	\$5.00	97.6		
Lexington Capital Funding III	F	Basis	\$5.00	98.0		
Lexington Capital Funding III	F	CDO Desk	\$22.85	100.0		
Lexington Capital Funding III	F	Fortis	\$5.00	98.0		
Lexington Capital Funding III	F	NIR	\$15.00	98.0		
Lexington Capital Funding III	G	CDO Desk	2.00	100.0		
Lexington Capital Funding III	G	Petra	\$10.00	96.8		
Lexington Capital Funding III	H	Dillon Read	\$35.25	77.0		
Lexington Capital Funding III	Pref	Harding-Mgr	\$40.00	100.0		
Lexington Capital Funding V	A1	ML-RSNC	\$246.00	100.0		
Lexington Capital Funding V	A2	ML-RSNC	\$123.00	100.0		
Lexington Capital Funding V	A3	CDO Desk	\$20.00	100.0		
Lexington Capital Funding V	A3	Cohen	\$60.00	100.0		
Lexington Capital Funding V	A3	Forge	\$7.50	100.0		
Lexington Capital Funding V	A3	Sailfish	\$4.00	100.0		
Lexington Capital Funding V	B	CDO Desk	\$6.00	100.0		
Lexington Capital Funding V	B	Forge	\$7.50	99.5		
Lexington Capital Funding V	B	Sailfish	\$8.50	97.9		
Lexington Capital Funding V	B	Terwin	\$20.00	99.0		
Lexington Capital Funding V	C	CDO Desk	\$20.00	100.0	UBS	\$5,800,000
Lexington Capital Funding V	C	Maxim	\$10.00	100.0		
Lexington Capital Funding V	C	Seneca	\$10.00	95.2		
Lexington Capital Funding V	D	CDO Desk DB Special	\$5.00	100.0		
Lexington Capital Funding V	D	DB Prop	\$15.00	100.0		
Lexington Capital Funding V	D	Petra	\$8.00	97.8		
Lexington Capital Funding V	E	Barrier	\$3.00	100.0		
Lexington Capital Funding V	E	Dillon Read	\$6.23	86.5		
Lexington Capital Funding V	E	UBS	\$5.00	86.2		
Lexington Capital Funding V	Pref	Sagecrest	\$16.10	100.0		
Libertas -IV	A1	ML-RSNC	\$200.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Libertas -IV	A2	BSAM	\$100.00	100.0		
Libertas -IV	A3	CDO Desk	\$50.00	100.0		
Libertas -IV	A4	Forge	\$7.50	100.0	Credit Suisse	\$10,000,000
Libertas -IV	A4	Terwin	\$20.00	99.6		
Libertas -IV	B	Forge	\$7.50	99.9		
Libertas -IV	B	Harding	\$11.50	99.9		
Libertas -IV	B	NIR	\$15.00	99.9		
Libertas -IV	C	Petra	\$18.50	97.6		
Libertas -IV	C	ZS Capital	\$15.00	96.9		
Libertas -IV	D	Declaration	\$5.00	95.3		
Libertas -IV	D	Petra	\$12.50	96.3		
Libertas -IV	D	Seneca	\$5.00	95.3		
Libertas -IV	E	Barrier	\$3.00	96.0		
Libertas -IV	E	Dillon Read	\$5.50	86.0		
Libertas -IV	E	Harding	\$5.00	86.0		
Libertas -IV	Pref	Babcock	\$14.06	100.0		
Libertas -IV	Pref	Cohen	\$4.69	100.0		
Longridge ABS CDO I	A1A	UBS	\$175.00	100.0	Merrill Lynch	\$175,000,000
Longridge ABS CDO I	A1B	UBS	\$160.00	100.0	Merrill Lynch	\$160,000,000
Longridge ABS CDO I	A2	Cohen	\$30.00	99.8		
Longridge ABS CDO I	A2	Harding	\$10.00	99.8		
Longridge ABS CDO I	A2	Vanderbilt	\$15.00	99.8		
Longridge ABS CDO I	B	Cohen	\$17.00	100.0	Tricadia	\$10,000,000
Longridge ABS CDO I	B	Maxim	\$10.00	100.0	Lehman	\$5,000,000
Longridge ABS CDO I	B	NIR	\$10.00	100.0		
Longridge ABS CDO I	C	ML Retained	\$12.00	100.0	Citibank	\$10,000,000
Longridge ABS CDO I	C	Seneca	\$10.00	100.0	Deutsche Bank	\$10,000,000
Longridge ABS CDO I	D	Mariner	\$3.00	100.0		
Longridge ABS CDO I	D	Seneca	\$12.00	100.0		
Longridge ABS CDO I	E	Basis	\$2.00	100.0		
Longridge ABS CDO I	E	Mariner	\$10.00	99.3		
Longridge ABS CDO I	F	CDO Desk	\$3.00	100.0		
Longridge ABS CDO I	F	Harding	\$5.00	97.9		
Longridge ABS CDO I	Pref	CDO Desk	\$4.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Longridge ABS CDO I	Pref	DB Zwirn Mgr	\$12.00	95.0		
Mantoloking CDO 2006-1	A1	BSAM	\$135.00	100.0		
Mantoloking CDO 2006-1	A1	Dillon Read Mgr	\$240.00	100.0		
Mantoloking CDO 2006-1	A2	AMPS	\$166.25	100.0		
Mantoloking CDO 2006-1	A3	Chotin	\$5.00	100.0		
Mantoloking CDO 2006-1	A3	Elliot	\$5.00	100.0		
Mantoloking CDO 2006-1	A3	Harding	\$15.00	99.8		
Mantoloking CDO 2006-1	A3	Sec Ben Life	\$15.00	100.0		
Mantoloking CDO 2006-1	B	Credit Suisse	\$19.50	99.8		
Mantoloking CDO 2006-1	B	Harding	\$34.75	99.7		
Mantoloking CDO 2006-1	B	Sec Ben Life	\$7.50	100.0		
Mantoloking CDO 2006-1	B	STAM	\$10.00	100.0		
Mantoloking CDO 2006-1	C	CDO Desk	\$1.50	100.0		
Mantoloking CDO 2006-1	C	IBK	\$4.50	100.0		
Mantoloking CDO 2006-1	C	Petra	\$10.00	100.0		
Mantoloking CDO 2006-1	C	Woori	\$10.00	100.0		
Mantoloking CDO 2006-1	D	LIG	\$10.00	100.0		
Mantoloking CDO 2006-1	E	Basis	\$7.00	100.0		
Mantoloking CDO 2006-1	E	CDO Desk	\$6.00	100.0		
Mantoloking CDO 2006-1	E	Dongbu Fire	\$10.00	100.0		
Mantoloking CDO 2006-1	E	TCW	\$0.50	100.0		
Mantoloking CDO 2006-1	Pref	CDO Desk	\$3.50	100.0		
Mantoloking CDO 2006-1	Pref	DRCM Mgr	\$47.75	100.0		
Mantoloking CDO 2006-1	Pref	TCW	\$1.50	94.5		
Mars CDO I	A1	ML Retained	\$180.00	100.0		
Mars CDO I	A2	AMPS	\$240.00	100.0		
Mars CDO I	A3	CDO Desk	\$58.00	100.0		
Mars CDO I	A3	Moneygram	\$20.00	97.8		
Mars CDO I	B	CDO Desk	\$19.00	100.0		
Mars CDO I	B	Petra	\$20.00	97.5		
Mars CDO I	C	Petra	\$10.00	96.6		
Mars CDO I	D	Dillon Read	\$15.00	100.0		
Mars CDO I	E	Dillon Read	\$18.50	100.0		
Mars CDO I	F	Harding	\$13.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Mars CDO I	Pref	CDO Desk	\$25.00	70.0		
Maxim High Grade CDO I	A1	ML RE	\$1,200.00	100.0	Merrill Lynch	\$1,000,000,000
Maxim High Grade CDO I	A2	Bracebridge	\$250.00	99.8		
Maxim High Grade CDO I	A3	Bracebridge	\$250.00	99.9		
Maxim High Grade CDO I	A4	Barclays Global	\$10.00	100.0		
Maxim High Grade CDO I	A4	CDO Desk	\$69.38	100.0		
Maxim High Grade CDO I	A4	Principal Global	\$15.63	100.0		
Maxim High Grade CDO I	A4	Redwood	\$5.00	100.0		
Maxim High Grade CDO I	A5	CDO Desk	\$5.00	100.0		
Maxim High Grade CDO I	A5	Factor	\$20.00	100.0		
Maxim High Grade CDO I	A5	Harding	\$15.00	99.9		
Maxim High Grade CDO I	A5	ML Bank	\$20.00	99.9		
Maxim High Grade CDO I	A5	Petra	\$20.00	99.8		
Maxim High Grade CDO I	A5	Seneca	\$20.00	100.0		
Maxim High Grade CDO I	B	DB Zwirn	\$15.00	100.0		
Maxim High Grade CDO I	B	Deerfield	\$5.00	100.0		
Maxim High Grade CDO I	B	Forge	\$9.00	100.0		
Maxim High Grade CDO I	B	NIR	\$5.00	100.0		
Maxim High Grade CDO I	C	Forge	\$6.00	100.0		
Maxim High Grade CDO I	C	Harding	\$5.00	100.0		
Maxim High Grade CDO I	C	NIR	\$10.00	100.0		
Maxim High Grade CDO I	D	CDO Desk	\$8.40	100.0	UBS	\$5,800,000
Maxim High Grade CDO I	D	National	\$0.60	100.0		
Maxim High Grade CDO I	D	Petra	\$5.00	100.0		
Maxim High Grade CDO I	E1	CDO Desk	\$5.50	100.0		
Maxim High Grade CDO I	E1	Petra	\$5.00	99.6		
Maxim High Grade CDO I	E1	Petra	\$10.00	97.6		
Maxim High Grade CDO I	E2	New Era Life	\$1.50	100.0		
Maxim High Grade CDO I	Pref	Maxim Mgr	\$9.00	65.6		
Maxim High Grade CDO II	A1	ML RSNC	\$1,200.00	100.0	Merrill Lynch	\$1,000,000,000
Maxim High Grade CDO II	A2	CDO Desk	\$500.00	100.0		
Maxim High Grade CDO II	A3	CDO Desk	\$100.00	100.0		
Maxim High Grade CDO II	A4	Terwin	\$15.00	99.4		
Maxim High Grade CDO II	A4	ML Retained	\$85.00	100.0		



CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Maxim High Grade CDO II	B	CDO Desk	\$1.50	100.0		
Maxim High Grade CDO II	B	DB Zwirn	\$10.00	99.9		
Maxim High Grade CDO II	B	Forge	\$10.00	99.9		
Maxim High Grade CDO II	B	NIR	\$15.00	99.9		
Maxim High Grade CDO II	C	Forge	\$5.00	100.0		
Maxim High Grade CDO II	C	Robeco	\$10.00	99.9		
Maxim High Grade CDO II	D	Robeco	\$10.00	99.1		
Maxim High Grade CDO II	D	Seneca	\$10.00	97.4		
Maxim High Grade CDO II	E	Dillon Read	\$3.00	88.5		
Maxim High Grade CDO II	E	Harding	\$6.00	96.0		
Maxim High Grade CDO II	E	Petra	\$10.00	96.0		
Maxim High Grade CDO II	Pref	Maxim Mgr	9.50	65.5		
Neo CDO I	A1	ML RSNC	\$90.00	100.0		
Neo CDO I	A2	ML Auction Rate Desk	\$90.00	99.9		
Neo CDO I	A3	Maxim	\$10.00	100.0		
Neo CDO I	A3	NIR	\$5.00	99.5		
Neo CDO I	B	CDO Desk	\$22.50	100.0		
Neo CDO I	B	NIR	\$10.00	97.6		
Neo CDO I	B	Petra	\$20.00	97.6		
Neo CDO I	C	CDO Desk	\$6.00	100.0		
Neo CDO I	D	Basis	\$7.00	100.0		
Neo CDO I	D	CDO Desk	\$5.00	100.0		
Neo CDO I	E	Dillon Read	\$6.00	96.3		
Neo CDO I	F	Dillon Read	\$6.50	94.2		
Neo CDO I	F	Petra	\$10.00	94.2		
Neo CDO I	Pref	Dillon Read	\$12.00	50.0		
Newbury Street CDO Ltd	A1	ML RSNC	\$1,800.00		Merrill Lynch	\$450,000,000
Newbury Street CDO Ltd	A2	Blackrock	\$15.63			
Newbury Street CDO Ltd	A2	Citi Alternative	\$35.00			
Newbury Street CDO Ltd	A3	ABN Amro	\$30.00			
Newbury Street CDO Ltd	A3	Blackrock	\$19.38			
Newbury Street CDO Ltd	A3	Petra	\$10.00			
Newbury Street CDO Ltd	B	CDO Desk	\$32.00			
Newbury Street CDO Ltd	B	Litchfield	\$6.00			

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Newbury Street CDO Ltd	B	Petra	\$10.00			
Newbury Street CDO Ltd	C	Litchfield	\$9.00			
Newbury Street CDO Ltd	C	Sailfish	\$6.00			
Newbury Street CDO Ltd	D	United Capital	\$17.00			
Newbury Street CDO Ltd	Pref	United Capital	\$10.40			
Norma CDO I	A1	ML Re	\$975.00	100.0	Merrill Lynch	\$30,000,000
Norma CDO I	A2	Barclays Global	\$20.00	99.8		
Norma CDO I	A2	CDO Desk	\$8.00	100.0	Merrill Lynch	\$40,000,000
Norma CDO I	A2	Cohen	\$102.00	100.0		
Norma CDO I	A2	Petra	\$20.00	99.8		
Norma CDO I	B	CDO Desk	\$50.00	100.0	Magnetar	\$9,250,000
Norma CDO I	B	Forge	\$6.00	100.0		
Norma CDO I	B	Maxim	\$15.00	100.0		
Norma CDO I	B	ZS Capital	\$15.00	100.0		
Norma CDO I	C	CDO Desk	\$6.00	100.0		
Norma CDO I	C	Forge	5.00	100.0		
Norma CDO I	C	Petra	\$1.50	100.0		
Norma CDO I	C	Terwin	\$22.50	100.0		
Norma CDO I	C	ZS Capital	\$15.00	100.0		
Norma CDO I	D	Dillon Read	\$10.00	99.0		
Norma CDO I	D	Forge	\$4.00	99.0		
Norma CDO I	D	Harding	\$40.00	99.0		
Norma CDO I	D	Maxim	\$5.00	99.0		
Norma CDO I	D	Seneca	\$15.00	99.0		
Norma CDO I	E	Harding	\$15.00	97.0		
Norma CDO I	E	Petra	\$10.00	97.0		
Norma CDO I	E	Seneca	\$7.00	97.0		
Norma CDO I	E	Terwin	\$4.00	97.0		
Norma CDO I	E	United Capital	\$29.00	97.0		
Norma CDO I	F	Basis	\$12.00	97.9		
Norma CDO I	G	Magnetar	\$15.00	100.0		
Norma CDO I	H	Magnetar	\$23.00	100.0		
Norma CDO I	Pref	Magnetar	\$50.00	31.0		
Octans CDO 2006-1A	A1	ML	\$975.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Octans CDO 2006-1A	A2A	BSAM	\$82.50	100.0		
Octans CDO 2006-1A	A2B	Cohen	\$37.50	100.0		
Octans CDO 2006-1A	A2B	Seneca	\$15.00	99.9		
Octans CDO 2006-1A	A2B	Dynamic Credit	\$10.00	100.0		
Octans CDO 2006-1A	A2B	Vanderbilt	\$5.00	100.0		
Octans CDO 2006-1A	B	Cohen	\$50.00	100.0	Tricadia	\$10,000,000
Octans CDO 2006-1A	B	Maxim	\$7.00	100.0		
Octans CDO 2006-1A	B	Terwin	\$3.00	100.0		
Octans CDO 2006-1A	C	Solent	\$20.00	100.0		
Octans CDO 2006-1A	C	Chotin	\$10.00	100.0		
Octans CDO 2006-1A	C	NIR	\$10.00	100.0		
Octans CDO 2006-1A	C	Petra	\$8.00	100.0		
Octans CDO 2006-1A	C	Declaration	\$8.00	100.0		
Octans CDO 2006-1A	C	UOBAM	\$5.50	99.8		
Octans CDO 2006-1A	C	Lion Capital	\$5.00	100.0		
Octans CDO 2006-1A	C	Terwin	\$4.90	100.0		
Octans CDO 2006-1A	C	Deam	\$4.60	100.0		
Octans CDO 2006-1A	C	HIMCO	\$4.00	100.0		
Octans CDO 2006-1A	D	Solent	\$7.00	100.0	Lehman	\$15,000,000
Octans CDO 2006-1A	D	HIMCO	\$2.00	100.0	Morgan Stanley	\$10,000,000
Octans CDO 2006-1A	D	Lion Capital	\$2.00	100.0	Wachovia	\$5,000,000
Octans CDO 2006-1A	D	UOBAM	\$2.00	100.0		
Octans CDO 2006-1A	D	CUB	\$2.00	100.0		
Octans CDO 2006-1A	E	Chotin	\$10.00	99.5	UBS	\$5,800,000
Octans CDO 2006-1A	E	CSAM	\$9.00	99.8		
Octans CDO 2006-1A	E	Lion Capital	\$8.00	99.5		
Octans CDO 2006-1A	E	Deam	\$7.50	100.0		
Octans CDO 2006-1A	E	UOBAM	\$7.50	99.5		
Octans CDO 2006-1A	E	Vanderbilt	\$7.00	100.0		
Octans CDO 2006-1A	E	Declaration	\$6.00	100.0		
Octans CDO 2006-1A	E	Maxim	\$5.00	100.0		
Octans CDO 2006-1A	F	Terwin	\$8.00	100.0	Magnetar	\$5,000,000
Octans CDO 2006-1A	F	Petra	\$6.00	100.0	Lehman	\$5,000,000
Octans CDO 2006-1A	F	Declaration	\$5.00	99.8		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Octans CDO 2006-1A	F	Fortis	\$5.00	99.8		
Octans CDO 2006-1A	F	Declaration	\$4.00	98.8		
Octans CDO 2006-1A	F	Cohen	\$3.00	100.0		
Octans CDO 2006-1A	G	Tricadia	\$20.00	98.8	Magnetar	\$5,000,000
Octans CDO 2006-1A	G	Ivy	\$12.00	98.8	Lehman	\$2,500,000
Octans CDO 2006-1A	G	Basis Capital	\$7.00	100.0		
Octans CDO 2006-1A	Pref A	Magnetar	\$64.00	100.0		
Octans CDO 2006-1A	Pref B	Magnetar	\$30.00	100.0		
Port Jackson CDO 2006-1	A1	ML Re	\$105.00	100.0		
Port Jackson CDO 2006-1	A2	ML Auction Rate Desk	\$112.50	100.0		
Port Jackson CDO 2006-1	A3	Harding	\$15.50	100.0		
Port Jackson CDO 2006-1	A3	Perpetual	\$2.00	100.0		
Port Jackson CDO 2006-1	B	DB Zwirn	\$5.00	100.0		
Port Jackson CDO 2006-1	B	Dynamic	\$5.00	100.0		
Port Jackson CDO 2006-1	B	Harding	\$2.00	100.0		
Port Jackson CDO 2006-1	B	Maxim	\$5.00	100.0		
Port Jackson CDO 2006-1	B	Perpetual	\$4.50	100.0		
Port Jackson CDO 2006-1	B	Petra	\$13.50	100.0		
Port Jackson CDO 2006-1	B	Sec Ben Life	\$25.00	99.8		
Port Jackson CDO 2006-1	C	CDO Desk	\$0.50	100.0		
Port Jackson CDO 2006-1	C	Dynamic	\$2.00	99.1		
Port Jackson CDO 2006-1	C	Perpetual	\$2.50	100.0		
Port Jackson CDO 2006-1	C	Tokyo Star	\$10.00	100.0		
Port Jackson CDO 2006-1	D	CDO Desk	\$4.00	100.0		
Port Jackson CDO 2006-1	D	Dillon Read	\$5.00	100.0		
Port Jackson CDO 2006-1	D	Harding	\$5.00	100.0		
Port Jackson CDO 2006-1	D	Perpetual	\$1.00	100.0		
Port Jackson CDO 2006-1	Pref	Basis Capital	\$25.00	90.0		
Robeco HG CDO I	A1				Merrill Lynch	\$550,000,000
Robeco HG CDO I	A2				Merrill Lynch	\$385,000,000
Robeco HG CDO I	A3					
Robeco HG CDO I	A4					
Robeco HG CDO I	B					
Robeco HG CDO I	C					

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Robeco HG CDO I	D					
Robeco HG CDO I	Pref					
Rockville CDO I	A1	ML Re	\$680.00			
Rockville CDO I	A2	ML Re	\$400.00		Merrill Lynch	\$400,000,000
Rockville CDO I	A3	Chotin	\$4.00			
Rockville CDO I	A3	Cohen	\$27.00			
Rockville CDO I	A3	Maxim	\$8.00			
Rockville CDO I	A3	RBC	\$26.00			
Rockville CDO I	B	Cohen	\$5.00			
Rockville CDO I	B	DB Zwirn	\$5.50			
Rockville CDO I	B	NIR	\$5.00			
Rockville CDO I	B	RBC	\$4.00			
Rockville CDO I	C	NIR	\$5.40			
Rockville CDO I	D	Seneca	\$13.80			
Rockville CDO I	E	Harding	\$3.85			
Rockville CDO I	E	Petra MGR	\$3.90			
Rockville CDO I	E	Seneca	\$3.85			
Rockville CDO I	Pref	CDO Desk	\$1.30			
Scorpius CDO	A1A	ML JVC	\$975.00	100.0	Merrill Lynch	\$30,000,000
Scorpius CDO	A2A	BSAM	\$90.00	100.0		
Scorpius CDO	A2B	Harding	\$17.50	99.8		
Scorpius CDO	A2B	ML Bank	\$30.00	100.0		
Scorpius CDO	A2B	Seneca	\$12.50	100.0		
Scorpius CDO	A2B	Solent	\$30.00	100.0		
Scorpius CDO	B	CDO Desk	\$9.00	100.0	Magnetar	\$15,000,000
Scorpius CDO	B	CSAM	\$20.00	100.0		
Scorpius CDO	B	Maxim	\$15.00	100.0		
Scorpius CDO	B	Princeton	\$6.00	100.0		
Scorpius CDO	C	CDO Desk	\$7.50	100.0		
Scorpius CDO	C	Chotin	\$10.00	100.0		
Scorpius CDO	C	CSAM	\$10.00	99.6		
Scorpius CDO	C	DB Zwirn	\$8.00	100.0		
Scorpius CDO	C	DEAM	\$7.50	100.0		
Scorpius CDO	C	NIR	\$10.00	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Scorpius CDO	C	Princeton	\$7.00	100.0		
Scorpius CDO	D	Chotin	\$3.00	100.0		
Scorpius CDO	D	DB Zwirn	\$8.00	100.0		
Scorpius CDO	D	DEAM	\$7.25	100.0		
Scorpius CDO	D	Vertical	\$3.75	100.0		
Scorpius CDO	E	Allegiance	\$14.25	99.2	UBS	\$15,800,000
Scorpius CDO	E	Chotin	\$4.50	100.0		
Scorpius CDO	E	Declaration	\$12.00	100.0		
Scorpius CDO	E	NIR	\$5.00	100.0		
Scorpius CDO	E	Petra	\$5.00	100.0		
Scorpius CDO	E	Princeton	\$7.50	100.0		
Scorpius CDO	E	Vertical	\$3.75	99.2		
Scorpius CDO	F	Basis Capital	\$5.00	100.0	Magnetar	\$9,000,000
Scorpius CDO	F	DB Zwirn	\$5.00	100.0		
Scorpius CDO	F	Fortis	\$7.00	100.0		
Scorpius CDO	F	Harding	\$15.00	99.0		
Scorpius CDO	F	NIR	\$6.00	100.0		
Scorpius CDO	F	Petra	\$5.00	100.0		
Scorpius CDO	F	Tricadia	\$15.00	99.2		
Scorpius CDO	G	Tricadia	\$20.00	99.1		
Scorpius CDO	Pref	Magnetar	\$87.00	100.0		
Silver Marlin	A1	ML RSNC	\$625.00	100.0	Merrill Lynch	\$625,000,000
Silver Marlin	A2	ML RSNC	\$437.50	100.0	Merrill Lynch	\$437,500,000
Silver Marlin	A3	CDO Desk	\$62.50	100.0		
Silver Marlin	A4	CDO Desk	\$13.50	100.0		
Silver Marlin	A4	Cohen	\$15.00	99.6		
Silver Marlin	A4	Forge	\$8.50	100.0		
Silver Marlin	A4	Harding	\$15.00	99.1		
Silver Marlin	A4	Litchfield	\$5.00	99.6		
Silver Marlin	A4	NIR	\$10.00	99.8		
Silver Marlin	B	DB Zwirn	\$10.00	99.8		
Silver Marlin	B	Forge	\$6.50	99.8		
Silver Marlin	B	NIR	\$5.00	99.7		
Silver Marlin	C	Maxim	\$9.40	100.0		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Silver Marlin	D	CDO Desk	\$6.40	100.0		
Silver Marlin	D	Litchfield	\$2.50	97.9		
Silver Marlin	E	CDO Desk	\$4.00	100.0		
Silver Marlin	F	Harding	\$6.20	80.0		
Silver Marlin	F	Sailfish	\$6.20	94.4		
Silver Marlin	Pref	CDO Desk	\$1.15	100.0		
Silver Marlin	Pref	Sailfish	\$1.15	100.0		
South Coast Funding IX	A1A	ML RSNC	\$108.00	100.0		
South Coast Funding IX	A1B	NAB	\$250.00	100.0		
South Coast Funding IX	A2	SMBC	\$47.00	100.0		
South Coast Funding IX	B	Forge	\$17.50	100.0		
South Coast Funding IX	B	Robeco	\$20.00	100.0		
South Coast Funding IX	C	CDIB	\$5.00	100.0	UBS	\$5,800,000
South Coast Funding IX	C	CUB	\$10.00	100.0		
South Coast Funding IX	C	GM	\$15.00	100.0		
South Coast Funding IX	C	Maxim	\$4.50	100.0		
South Coast Funding IX	D	GM	\$15.00	100.0		
South Coast Funding IX	D	United Capital	\$9.00	94.7		
South Coast Funding IX	E	United Capital	\$11.50	92.4		
South Coast Funding IX	F	Seattle Retired	\$1.00	100.0		
South Coast Funding IX	F	United Capital	\$6.50	94.6		
South Coast Funding IX	Pref	CZ Labo	\$3.85	100.0		
South Coast Funding IX	Pref	Dynamic	\$1.00	100.0		
South Coast Funding IX	Pref	PC Asia	\$9.55	100.0		
South Coast Funding IX	Pref	Pentagon	\$4.85	100.0		
Tazlina Funding II	A1	ML RSNC	\$900.00	100.0	Merrill Lynch	\$750,000,000
Tazlina Funding II	A2	ML RSNC	\$450.00	100.0	Merrill Lynch	\$450,000,000
Tazlina Funding II	A3	IKB	\$100.00	99.1		
Tazlina Funding II	A3	Litchfield	\$5.00	98.9		
Tazlina Funding II	B	Forge	\$2.50	97.8	Peloton	\$7,500,000
Tazlina Funding II	B	Harding	\$15.00	99.2		
Tazlina Funding II	C	Litchfield	\$2.50	98.6		
Tazlina Funding II	D	CDO Desk	\$3.00	100.0		
Tazlina Funding II	D	Forge	\$7.50	92.6		

CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
Tazlina Funding II	D	TCW	\$5.50	92.6		
Tazlina Funding II	E	Harding	\$6.00	100.0		
Tazlina Funding II	Pref	Lion Capital	\$3.00	61.2		
West Trade Funding CDO II	A1	ML Re	\$900.00		Merrill Lynch	\$600,000,000
West Trade Funding CDO II	A2	ML Re	\$375.00		Merrill Lynch	\$375,000,000
West Trade Funding CDO II	A3	CDO Desk	\$7.00			
West Trade Funding CDO II	A3	Citi Alternative	\$28.00			
West Trade Funding CDO II	A3	Rabobank	\$15.00			
West Trade Funding CDO II	A4	CDO Desk	\$13.00			
West Trade Funding CDO II	A4	Cohen	\$90.00			
West Trade Funding CDO II	B	DB Zwirn	\$15.00			
West Trade Funding CDO II	B	Maxim	\$11.00			
West Trade Funding CDO II	C	Maxim	\$11.00			
West Trade Funding CDO II	D	Chotin	\$10.50			
West Trade Funding CDO II	D	Petra	\$2.50			
West Trade Funding CDO II	E	Petra	\$7.50			
West Trade Funding CDO II	E	Vanderbilt	\$5.50			
West Trade Funding CDO II	F	Harding	\$4.50			
West Trade Funding CDO II	Pref	CDO Desk	\$0.50			
West Trade Funding CDO II	Pref	NIR	\$4.00			
West Trade Funding CDO III	A1	ML RSNC	\$1,500.00	100.0	Merrill Lynch	\$1,250,000,000
West Trade Funding CDO III	A2	ML RSNC	\$625.00	100.0	Merrill Lynch	\$625,000,000
West Trade Funding CDO III	A3	CDO Desk	\$125.00	100.0		
West Trade Funding CDO III	A4	CDO Desk	\$145.00	100.0		
West Trade Funding CDO III	A4	Litchfield	\$10.00	98.0		
West Trade Funding CDO III	B	CDO Desk	\$14.50	100.0		
West Trade Funding CDO III	B	Forge	\$7.50	97.7		
West Trade Funding CDO III	B	Robeco	\$5.00	97.7		
West Trade Funding CDO III	C	CDO Desk	\$7.50	100.0		
West Trade Funding CDO III	C	Litchfield	\$2.50	97.3		
West Trade Funding CDO III	D	CDO Desk	\$7.50	100.0		
West Trade Funding CDO III	D	Forge	\$7.50	93.2		
West Trade Funding CDO III	D	Seneca	\$10.00	85.0		
West Trade Funding CDO III	E	CDO Desk	\$25.00	100.0		



CDO Name	Tranche	Puchaser of any Tranche	Amount Purchased (in millions)	Purchase Price	Purchaser of CDS	Amount of CDS (notional)
West Trade Funding CDO III	Pref	CDO Desk	\$3.00	100.0		
West Trade Funding CDO III	Pref	NIR Mgr	\$5.00	100.0		
Western Springs CDO	A1	ML RSNC	\$200.00	100.0		
Western Springs CDO	A2	ML RSNC	\$125.00	100.0		
Western Springs CDO	A3	CDO Desk	\$24.00	100.0		
Western Springs CDO	A3	Forge	\$10.00	98.5		
Western Springs CDO	A3	Harding	\$15.00	98.5		
Western Springs CDO	A3	NIR	\$15.00	98.5		
Western Springs CDO	B	Terwin	\$20.00	97.3		
Western Springs CDO	C	NIR	\$9.50	97.4		
Western Springs CDO	D	CDO Desk	\$18.00	100.0	UBS	\$5,800,000
Western Springs CDO	D	Petra	\$10.00	95.5		
Western Springs CDO	E	CDO Desk	\$9.50	100.0		
Western Springs CDO	E	NIR	\$5.00	96.1		
Western Springs CDO	F	Dillon Read	\$16.25	91.8		
Western Springs CDO	Pref	Dillon Read	\$11.01	67.0		
Western Springs CDO	Pref	Dynamic	\$7.34	81.9		

<b>Interrogatory 1(c)</b>	
<b>CDO Name</b>	<b>Collateral Manager</b>
Auriga CDO	250 Capital LLC
Bernoulli High Grade CDO II	Babcock and Brown
Biltmore CDO 2007-1	ING Clarion Capital
Broderick CDO 3	SCM Advisors
Brookville CDO	Petra Capital
Caldecott CDO 1	Seneca Capital Mgmt
Centre Square CDO	Petra Capital
Costa Bella CDO	PIMCO
Durant CDO 2007-1	SCM Advisors
Euler ABS CDO I	Babcock and Brown
Forge ABS High Grade CDO I	Forge ABS LLC
Fourth Street Funding Ltd	N.I.R. Capital Mgmt
GLACIER V	Terwin Money Mgmt
Highridge ABS CDO I	ZS Structured Credit Capital Mgmt
IMAC CDO 2006-1	Ivy Asset Mgmt
IMAC CDO 2007-2	Ivy Asset Mgmt
Istana HG ABS CDO I	ST Asset Mgmt
Jupiter HG CDO VI	Harding Advisory
Kent Funding III	Declaration Mgmt & Research
Kleros Preferred Funding IV	Strategos Capital Mgmt
Kleros Real Estate CDO IV	Strategos Capital Mgmt
Kleros Preferred Funding VII	Strategos Capital Mgmt
Lexington Capital Funding III	Harding Advisory
Lexington Capital Funding V	Harding Advisory
Libertas -IV	Strategos Capital Mgmt
Longridge ABS CDO I	D.B. Zwirn
Mantoloking CDO 2006-1	Dillon Read Capital Mgmt
Mars CDO I	Chotin Group
Maxim High Grade CDO I	Maxim Capital Mgmt
Maxim High Grade CDO II	Maxim Capital Mgmt
Neo CDO I	Harding Advisory
Newbury Street CDO Ltd	Massachusetts Fincl Svcs Investment Mgmt
Norma CDO I	NIR Capital Mgmt
Octans CDO 2006-1A	Harding Advisory

<b>CDO Name</b>	<b>Collateral Manager</b>
Port Jackson CDO 2006-1	Basis Capital
Robeco HG CDO I	Robeco Investment Mgmt
Rockville CDO I	Petra Capital Mgmt
Scorpius CDO	Strategos Capital Mgmt
Silver Marlin	Salifish Structured Inv Mgmt
South Coast Funding IX	TCW Asset Mgmt
Tazlina Funding II	Terwin/Winter Group
West Trade Funding CDO II	N.I.R. Capital Mgmt
West Trade Funding CDO III	N.I.R. Capital Mgmt
Western Springs CDO	Deerfield Capital Mgmt