

ANNEX 3

Securitizations Issued by Citigroup

Deal Names*

AMAC 2003-1	CMLTI 2003-HE2	CMLTI 2006-FX1	CMSI 2003-9
AMAC 2003-10	CMLTI 2003-HE3	CMLTI 2006-HE1	CMSI 2004-1
AMAC 2003-11	CMLTI 2003-HE4	CMLTI 2006-HE2	CMSI 2004-2
AMAC 2003-12	CMLTI 2003-UP3	CMLTI 2006-HE3	CMSI 2004-3
AMAC 2003-13	CMLTI 2003-UST1	CMLTI 2006-NC1	CMSI 2004-4
AMAC 2003-2	CMLTI 2004-1	CMLTI 2006-NC2	CMSI 2004-5
AMAC 2003-3	CMLTI 2004-2	CMLTI 2006-NCB1	CMSI 2004-6
AMAC 2003-4	CMLTI 2004-HE1	CMLTI 2006-SHL1	CMSI 2004-7
AMAC 2003-5	CMLTI 2004-HYB1	CMLTI 2006-WF1	CMSI 2004-8
AMAC 2003-6	CMLTI 2004-HYB2	CMLTI 2006-WF2	CMSI 2004-9
AMAC 2003-7	CMLTI 2004-HYB3	CMLTI 2006-WFH1	CMSI 2005-1
AMAC 2003-8	CMLTI 2004-HYB4	CMLTI 2006-WFH2	CMSI 2005-2
AMAC 2003-9	CMLTI 2004-NCM1	CMLTI 2006-WFH3	CMSI 2005-3
CARR 2004-NC1	CMLTI 2004-NCM2	CMLTI 2006-WFH4	CMSI 2005-4
CARR 2004-NC2	CMLTI 2004-OPT1	CMLTI 2006-WMC1	CMSI 2005-5
CARR 2005-NC1	CMLTI 2004-RES1	CMLTI 2007-10	CMSI 2005-6
CARR 2005-NC3	CMLTI 2004-RP1	CMLTI 2007-2	CMSI 2005-7
CARR 2005-OPT2	CMLTI 2004-UST1	CMLTI 2007-6	CMSI 2005-8
CBASS 2003-CB1	CMLTI 2005-1	CMLTI 2007-AHL1	CMSI 2006-1
CBASS 2003-CB5	CMLTI 2005-10	CMLTI 2007-AHL2	CMSI 2006-2
CBASS 2004-CB3	CMLTI 2005-11	CMLTI 2007-AHL3	CMSI 2006-3
CBASS 2004-CB7	CMLTI 2005-2	CMLTI 2007-AMC1	CMSI 2006-4
CBASS 2005-CB4	CMLTI 2005-3	CMLTI 2007-AMC2	CMSI 2006-5
CBASS 2005-CB8	CMLTI 2005-4	CMLTI 2007-AMC3	CMSI 2006-6
CBASS 2006-CB3	CMLTI 2005-5	CMLTI 2007-AMC4	CMSI 2006-7
CBASS 2007-CB3	CMLTI 2005-6	CMLTI 2007-AR1	CMSI 2007-1
CFMSI 2003-1	CMLTI 2005-7	CMLTI 2007-AR4	CMSI 2007-2
CFMSI 2003-2	CMLTI 2005-8	CMLTI 2007-AR5	CMSI 2007-3
CFMSI 2003-3	CMLTI 2005-9	CMLTI 2007-AR7	CMSI 2007-4
CFMSI 2003-4	CMLTI 2005-HE1	CMLTI 2007-AR8	CMSI 2007-5
CFMSI 2004-1	CMLTI 2005-HE2	CMLTI 2007-FS1	CMSI 2007-6
CMALT 2005-A1	CMLTI 2005-HE3	CMLTI 2007-OPX1	CMSI 2007-7
CMALT 2006-A1	CMLTI 2005-HE4	CMLTI 2007-SHL1	CMSI 2007-8
CMALT 2006-A2	CMLTI 2005-OPT1	CMLTI 2007-WFH1	CMSI 2007-9
CMALT 2006-A3	CMLTI 2005-OPT3	CMLTI 2007-WFH2	CMSI 2008-1
CMALT 2006-A4	CMLTI 2005-OPT4	CMLTI 2007-WFH3	CMSI 2008-2
CMALT 2006-A5	CMLTI 2005-SHL1	CMLTI 2007-WFH4	CRMSI 2006-1
CMALT 2006-A6	CMLTI 2005-WF1	CMLTI 2008-2	CRMSI 2006-2
CMALT 2006-A7	CMLTI 2005-WF2	CMSI 2003-1	CRMSI 2006-3
CMALT 2007-A1	CMLTI 2006-4	CMSI 2003-10	CRMSI 2007-1
CMALT 2007-A2	CMLTI 2006-AMC1	CMSI 2003-11	CRMSI 2007-2
CMALT 2007-A3	CMLTI 2006-AR1	CMSI 2003-2	SBM7 2003-1
CMALT 2007-A4	CMLTI 2006-AR2	CMSI 2003-3	SBM7 2003-CDCA
CMALT 2007-A5	CMLTI 2006-AR3	CMSI 2003-4	SBM7 2003-HE1

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CMALT 2007-A6	CMLTI 2006-AR5	CMSI 2003-5	SBM7 2003-HYB1
CMALT 2007-A7	CMLTI 2006-AR6	CMSI 2003-6	SBM7 2003-NBC1
CMALT 2007-A8	CMLTI 2006-AR7	CMSI 2003-7	SBM7 2003-UP1
CMLTI 2003-1	CMLTI 2006-AR9	CMSI 2003-8	SBM7 2003-UP2

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ANNEX 3

Securitized Underwritten by Citigroup

Deal Names*

AGFMT 2003-1	BAYC 2007-3	CBASS 2006-SC1	FHAMS 2005-FA9
AHM 2004-2	BAYC 2007-4A	CBASS 2007-CB2	FHAMS 2006-AA4
AHM 2004-3	BAYC 2007-5A	CITHE 2003-1	FHAMS 2006-FA7
AHM 2004-4	BAYC 2007-6A	CWALT 2004-24CB	FHAMS 2007-FA2
AHM 2005-1	BAYC 2008-1	CWALT 2004-35T2	FHASI 2003-7
AHM 2005-4	BAYC 2008-2	CWALT 2005-22T1	FHASI 2004-3
AMIT 2004-1	BAYRT 2005-E	CWALT 2005-25T1	FHASI 2004-7
AMIT 2005-1	BAYV 2003-AA	CWALT 2005-3CB	FHASI 2004-AR1
AMIT 2005-2	BAYV 2003-BA	CWALT 2005-42CB	FHASI 2004-AR2
AMIT 2005-4	BAYV 2003-CA	CWALT 2005-70CB	FHASI 2004-AR3
AMIT 2006-1	BAYV 2003-D	CWALT 2005-79CB	FHASI 2004-AR5
AMSI 2003-1	BAYV 2003-E	CWALT 2006-21CB	FHASI 2005-AR5
AMSI 2003-12	BAYV 2003-F	CWALT 2006-28CB	FHASI 2006-AR2
AMSI 2003-13	BAYV 2003-G	CWALT 2006-33CB	FHELT 2003-1
AMSI 2003-2	BAYV 2004-A	CWALT 2006-35CB	GECMC 2004-C1
AMSI 2003-3	BAYV 2004-B	CWALT 2007-25	GECMC 2004-C2
AMSI 2003-6	BAYV 2004-C	CWALT 2007-5CB	GECMC 2004-C3
AMSI 2003-AR3	BAYV 2004-D	CWALT 2007-6	GECMC 2005-C1
AMSI 2004-R1	BAYV 2005-A	CWHL 2003-29	GECMC 2005-C2
AMSI 2004-R3	BAYV 2005-B	CWHL 2003-44	GECMC 2005-C3
AMSI 2004-R5	BAYV 2005-C	CWHL 2005-23	GEWMC 2006-1
AMSI 2004-R7	BAYV 2005-D	CWHL 2005-6	GMACM 2004-J4
AMSI 2005-R1	BAYV 2006-A	CWL 2004-13	GMACM 2005-AF2
AMSI 2005-R4	BAYV 2006-B	CWL 2004-9	GMACM 2005-J1
ARSI 2003-W1	BAYV 2006-C	CXHE 2003-A	GMACM 2006-J1
ARSI 2003-W2	BAYV 2006-D	CXHE 2003-B	GTSHE 2005-HE1
ARSI 2003-W3	BAYV 2007-A	CXHE 2003-C	HELT 2007-FRE1
ARSI 2003-W4	BAYV 2007-B	CXHE 2004-A	HFCHC 2004-1
ARSI 2003-W5	BHLT 2003-1	CXHE 2004-B	HFCHC 2005-1
ARSI 2003-W6	BVMBS 2005-1	CXHE 2004-C	HFCHC 2005-2
ARSI 2003-W7	CARR 2005-FRE1	CXHE 2004-D	HFCHC 2005-3
ARSI 2004-W2	CARR 2005-NC2	CXHE 2005-A	HFCHC 2006-1
ARSI 2004-W4	CARR 2005-NC5	CXHE 2005-B	HFCHC 2006-2
ARSI 2004-W5	CARR 2006-NC1	CXHE 2005-C	HFCHC 2006-3
ARSI 2004-W7	CARR 2006-NC2	CXHE 2005-D	HFCHC 2006-4
ARSI 2005-W2	CARR 2006-NC3	CXHE 2006-A	HFCHC 2007-1
ARSI 2005-W4	CARR 2006-NC4	FHAMS 2004-AA4	HFCHC 2007-2
ARSI 2006-M2	CARR 2006-OPT1	FHAMS 2004-AA7	HFCHC 2007-3
ARSI 2006-W1	CARR 2006-RFC1	FHAMS 2005-AA2	HMAC 2004-1
BAYC 2006-3A	CARR 2007-RFC1	FHAMS 2005-AA5	HMAC 2004-2
BAYC 2006-4A	CBASS 2004-CB4	FHAMS 2005-AA9	HMAC 2004-3
BAYC 2006-SP2	CBASS 2005-CB2	FHAMS 2005-FA10	HMAC 2004-5
BAYC 2007-1	CBASS 2006-CB7	FHAMS 2005-FA11	HMLHC 2004-HC1
BAYC 2007-2A	CBASS 2006-CB9	FHAMS 2005-FA7	INDX 2007-AR1

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INDX 2007-AR7	OPMAC 2005-5	RALI 2004-QS15	RAMC 2006-3
LBMLT 2003-4	OPMAC 2006-2	RALI 2004-QS16	RAMC 2006-4
LCMLT 2006-HE1	PPSI 2004-WCW2	RALI 2004-QS2	RAMC 2007-1
LUM 2007-2	PPSI 2004-WHQ2	RALI 2004-QS3	RAMC 2007-2
MLMT 2008-C1	PPSI 2005-WCW2	RALI 2004-QS4	RAMC 2007-3
MSC 2003-KIDS	PPSI 2005-WHQ2	RALI 2004-QS5	RAMP 2003-RS10
MSWFT 2004-MS1	PPSI 2005-WHQ4	RALI 2004-QS6	RAMP 2003-RS11
MSWFT 2004-MS2	Pure 2004	RALI 2004-QS7	RAMP 2003-RS2
MSWFT 2004-MS3	QUEST 2003-X1	RALI 2004-QS8	RAMP 2003-RS4
MSWFT 2004-MS4	QUEST 2003-X2	RALI 2005-QA12	RAMP 2003-RS5
MSWFT 2004-MS5	QUEST 2003-X3	RALI 2005-QA2	RAMP 2003-RS6
MSWFT 2004-MSA	QUEST 2003-X4A	RALI 2005-QS1	RAMP 2003-RS7
MSWFT 2004-MSB	QUEST 2004-X1	RALI 2005-QS10	RAMP 2003-RS8
MSWFT 2004-MSC	QUEST 2004-X2	RALI 2005-QS14	RAMP 2003-RS9
MSWFT 2004-MSD	QUEST 2004-X3	RALI 2005-QS16	RAMP 2003-RZ2
MSWFT 2004-MSE	QUEST 2005-X1	RALI 2005-QS2	RAMP 2004-RS1
MSWFT 2004-MSF	QUEST 2006-X2	RALI 2005-QS3	RAMP 2004-RS2
MSWFT 2004-MSG	RAAC 2005-RP1	RALI 2005-QS4	RAMP 2004-RS4
MSWFT 2004-MSH	RAAC 2006-RP2	RALI 2005-QS5	RAMP 2004-RS5
NAA 2006-WF1	RALI 2003-QS10	RALI 2005-QS6	RAMP 2004-RS6
NCHET 2003-1	RALI 2003-QS11	RALI 2005-QS7	RAMP 2004-RS7
NCHET 2003-3	RALI 2003-QS12	RALI 2005-QS8	RAMP 2004-SL1
NCHET 2003-4	RALI 2003-QS13	RALI 2006-QA2	RAMP 2004-SL3
NCHET 2003-6	RALI 2003-QS14	RALI 2006-QS1	RAMP 2005-EFC5
NCHET 2004-1	RALI 2003-QS15	RALI 2006-QS10	RAMP 2006-RZ1
NCHET 2004-3	RALI 2003-QS16	RALI 2006-QS13	RAMP 2007-RS2
NCHET 2005-1	RALI 2003-QS17	RALI 2006-QS14	RASC 2003-KS1
NHELI 2006-FM2	RALI 2003-QS18	RALI 2006-QS2	RASC 2003-KS10
NHELI 2006-WF1	RALI 2003-QS19	RALI 2006-QS4	RASC 2003-KS11
NHELI 2007-2	RALI 2003-QS2	RALI 2006-QS7	RASC 2003-KS2
NSTR 2007-A	RALI 2003-QS20	RALI 2006-QS8	RASC 2003-KS4
NSTR 2007-B	RALI 2003-QS21	RALI 2006-QS9	RASC 2003-KS7
NSTR 2007-C	RALI 2003-QS22	RALI 2007-QS1	RASC 2003-KS8
OOMLT 2004-1	RALI 2003-QS23	RALI 2007-QS5	RASC 2004-KS11
OOMLT 2004-3	RALI 2003-QS3	RAMC 2003-2	RASC 2004-KS2
OOMLT 2005-1	RALI 2003-QS4	RAMC 2003-3	RASC 2004-KS3
OOMLT 2005-2	RALI 2003-QS5	RAMC 2003-4	RASC 2004-KS5
OOMLT 2005-3	RALI 2003-QS6	RAMC 2004-1	RASC 2004-KS9
OOMLT 2005-4	RALI 2003-QS7	RAMC 2004-2	RASC 2005-EMX1
OOMLT 2005-5	RALI 2003-QS8	RAMC 2004-3	RASC 2005-KS6
OOMLT 2006-1	RALI 2003-QS9	RAMC 2004-4	RASC 2006-EMX1
OOMLT 2007-4	RALI 2004-QS1	RAMC 2005-1	RASC 2006-EMX3
OOMLT 2007-6	RALI 2004-QS10	RAMC 2005-2	RASC 2006-KS3
OOMLT 2007-CP1	RALI 2004-QS11	RAMC 2005-3	RASC 2006-KS4
OOWLT 2004-1	RALI 2004-QS12	RAMC 2005-4	RAST 2006-A13
OPMAC 2005-1	RALI 2004-QS13	RAMC 2006-1	RAST 2007-A5
OPMAC 2005-3	RALI 2004-QS14	RAMC 2006-2	RFMS2 2006-HSA1

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RFMS2 2006-HSA4	RFMSI 2004-S8	TRUMN 2004-LT1	WFMBS 2005-4
RFMS2 2007-HSA2	RFMSI 2004-S9	WFALT 2007-PA2	WFMBS 2005-8
RFMSI 2003-S1	RFMSI 2005-S1	WFALT 2007-PA5	WFMBS 2005-AR1
RFMSI 2003-S10	RFMSI 2005-S3	WFHET 2005-1	WFMBS 2005-AR5
RFMSI 2003-S13	RFMSI 2005-S4	WFHET 2005-2	WFMBS 2005-AR9
RFMSI 2003-S14	RFMSI 2005-S5	WFMBS 2003-1	WFMBS 2006-1
RFMSI 2003-S15	RFMSI 2005-S6	WFMBS 2003-11	WFMBS 2006-14
RFMSI 2003-S18	RFMSI 2005-S8	WFMBS 2003-14	WFMBS 2006-15
RFMSI 2003-S20	RFMSI 2006-S10	WFMBS 2003-15	WFMBS 2006-18
RFMSI 2003-S3	RFMSI 2006-S11	WFMBS 2003-19	WFMBS 2006-3
RFMSI 2003-S4	RFMSI 2006-S3	WFMBS 2003-D	WFMBS 2006-5
RFMSI 2003-S5	RFMSI 2007-S6	WFMBS 2003-G	WFMBS 2006-AR16
RFMSI 2003-S7	RFSC 2003-RP1	WFMBS 2004-2	WFMBS 2007-1
RFMSI 2004-S1	RFSC 2003-RP2	WFMBS 2004-3	WFMBS 2007-16
RFMSI 2004-S2	RFSC 2004-RP1A	WFMBS 2004-5	WFMBS 2007-2
RFMSI 2004-S3	RSMLT 2006-1	WFMBS 2004-D	WFMBS 2007-4
RFMSI 2004-S4	SRFC 2007-2A	WFMBS 2004-G	WFMBS 2007-5
RFMSI 2004-S5	SURF 2003-BC2	WFMBS 2004-I	
RFMSI 2004-S6	TRUMN 2004-1	WFMBS 2004-P	
RFMSI 2004-S7	TRUMN 2004-2	WFMBS 2005-13	

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Resecuritizations and Net Interest Margin Securities

Deal Names*			
AQNIM 2003-N1	CMLTI 2004-RR1	PPNIM 2004-WCWN2	SBFT 2005-ARW2
AQNIM 2004-RN1	CMLTI 2004-RR2	PPNIM 2004-WHQN2	SBFT 2005-ARW4
AQNIM 2004-RN2	CMLTI 2005-12	PPNIM 2005-WCWN2	SBFT 2005-HE3
AQNIM 2004-RN4	CMLTI 2006-11	RAMC 2007-3W	SBFT 2005-HE4
AQNIM 2004-RN6	CMLTI 2006-8	RENIM 2004-A	SBFT 2005-HEN1
AQNIM 2005-RN1	CMLTI 2006-WF1W	RENIM 2004-C	SBFT 2005-KS6N
AQNIM 2005-RN4	CMLTI 2007-11	RESIF 2005-C	SBFT 2005-NC3
ARNIM 2003-4	CMLTI 2007-12	RESIF 2005-D	SBFT 2005-OPT4
ARNIM 2003-N2	CMLTI 2007-3	RESIF 2006-A	SBFT 2005-WF2
ARNIM 2003-N3	CMLTI 2007-9	RESIF 2006-B	SBFT 2005-WFH2
ARNIM 2003-N5	CMLTI 2008-3	RESIF 2006-C	SBFT 2005-WFHE
ARNIM 2003-N7	CMLTI 2008-AR1	RESIX 2005-C	SBFT 2005-WFN1
ARNIM 2004-WN6	CMLTI 2008-AR4	RESIX 2005-D	SBFT 2006-AMC1
ARNIM 2006-W1	CMLTI 2008-RR1	RESIX 2006-A	SBFT 2006-AR6N
BFAT 2003-SSRA	CMLTI 2008-RR5	RESIX 2006-B	SBFT 2006-HE2
BFAT 2004-SSRA	FHAMS 2006-RE1	RESIX 2006-C	SBFT 2006-KS3N
BFAT 2007-SR1A	HSNIM 2004-1	RMAC 2005-01	SBFT 2006-KS4N
BFAT 2007-SSR2	HSNIM 2004-2	RMAC 2005-03	SBFT 2006-NC1
CARRN 2004-1	HSNIM 2004-5	RMAC 2006-01	SBFT 2006-WF1
CARRN 2004-2	NSTRN 2006-1	RMAC 2007-01	SBFT 2006-WFHE
CARRN 2005-NC1	NSTRN 2006-2	SBFT 2003-01	SBFT 2006-WMC1
CARRN 2005-NC2	NSTRN 2007-A	SBFT 2003-02	SBFT 2007-AMC1
CARRN 2005-NC5	OONIM 2007-5A	SBFT 2003-HE3	SBFT 2007-AMC2
CARRN 2005-OPT1	OPNIM 2005-1	SBFT 2003-HE4	SBFT 2007-WFH2
CARRN 2005-OPT2	OPNIM 2005-3	SBFT 2003-HE4	
CARRN 2005-OPT3	OPNIM 2005-5	SBFT 2004-OPT1	
CARRN 2006-NC1	OPNIM 2006-2	SBFT 2004-RES1	

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CDOs

Deal Names*

888 Tactical Fund, Ltd.	CIT Middle Market Funding
Adams Square Funding II Ltd.	Class V Funding III, Ltd.
AIMCO CLO, Series 2005-A	Clear Lake CLO
AIMCO CLO, Series 2006-A, Ltd	Cloverie PLC
Ajax Bambino Funding, Ltd	Cloverie PLC (Sphaera)
American Cap. 2005-1	Cobalt
Apidos CDO III	Coldwater CDO, Ltd.
Armitage ABS CDO, Ltd.	Collineo Euromax VI
Athos Funding, Ltd	Comstock Funding Ltd
Atlantis Funding Ltd.	Connecticut Valley III
Avanti Funding 2006-1, Ltd.	Connecticut Valley IV
Babson CLO 2005-II, Ltd	Cookson 2007-6
Babson CLO 2007-1 Ltd.	Dalradian European CLO
Babson CLO Ltd 2005-1	Dalradian European CLO II
Beach Street IV Synthetic CLO	Derby I
Beach Street Synthetic CLO	Diversey Harbor ABS CDO, Ltd.
Beach Street Synthetic CLO II	Diversified Global Securities Limited II
Beecher Loan Fund	Dryden XI
Blue Bell Funding, Ltd	Duchess IV CLO BV
Bonifacious, Ltd.	Duchess V CLO BV
Bridgeport CLO Ltd	Duchess VI
Bridgeport II CLO LTD	Duncannon CRE CDO
Bristol Bay CLO, Ltd	Eastland CLO
Bryant Park, Ltd	Eaton Vance CDO VII plc
Bushnell Loan Fund 2004	Eaton Vance X
Bushnell Loan Funding II	ECP CLO 2008-1
Callidus Debt Partners CLO Fund	ECP CLO 2008-2
Callidus Debt Partners CLO Fund V	Endeavor Funding, Ltd
Callidus Debt Partners CLO Fund VI	ESP Funding I, Ltd
CAMBER 5, Ltd	Euro Atlantis Static CLO
Cannington	Eurocredit VII
Capital Source CLO 2005-1	Euromax
CapMark VI Ltd.	Evolution II
Capmark VII CRE CDO	FAB US 2006-1 Plc.
CBASS V, Ltd	Foley Square CDO
Cent CDO 15 Limited	Fort Point CDO I Ltd.
Centre Pacific	Fort Point CDO II, Ltd
Centurion XI	Fortress Credit Funding CLO
Cetus 2006-1 Ltd.	Fortress III-IV CLO
Cetus 2006-2 Ltd.	Foxe Basin CLO, Ltd
Cetus 2006-4 Ltd.	G Square Finance, Ltd
Chatham Light CLO, Ltd	GEM LIGOS III
Chatham Light II, Ltd	GEM VIII, Ltd
CIT CLO I	Golub Capital Funding CLO-8

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Gramercy Real Estate CDO 2005-1
Gramercy Real Estate CDO 2007-1
Granite Ventures I
Granite Ventures II
Granite Ventures III
Grayhawk
Great Lakes II LLC
Greens Creek Funding
Grenadier Funding, Ltd
Gresham Capital CLO
GSC 2006-1, Ltd.
GSC CDO VIII
GSC European CDO V
G-Square Finance Ltd.
G-STAR 2003-3, Ltd
G-Star 2004-4, Ltd
G-Star 2005-5, Ltd
Halcyon Loan Investors CLO I, Ltd
Halcyon Structured Asset Management Long/Short
Harbourview
Hartford Mezzanine Investors I
HFT RE CDO
High Tide
Highland Credit Opportunities CDO, Ltd
Highlander Euro CDO IV B.V.
HSPI Diversified CDO Fund I, Ltd.
HSPI Diversified CDO Fund II, Ltd.
Hudson Canyon Funding
Hudson Canyon Funding II
ICE 1
InCaps Funding II, Ltd
Ivy Lane CDO Ltd.
Jackson 2006-1 Segregated Portfolio
Jubilee CDO IX B.V.
Jupiter High Grade CDO VII, Ltd.
Kent Funding, Ltd.
Klio Funding Upsize
Klio Funding, Ltd
Klio II Funding, Ltd
Klio II Funding Upsize
KLIO III Funding, Ltd
Klio Structured Investments 2005-1
Lacerta ABS CDO 2006-1, Ltd.
Lafayette Square CLO
Laguna Seca Funding I, Ltd.
Legg Mason Real Estate CDO I, Ltd
Liberty
LNR 2003-01, Ltd
Lombard Street CLO Plc
Madaket Funding I, Ltd.
Madison Park Funding II
Madison Park Funding III, Ltd
Madison Park V
Malibu Funding Ltd
Marathon CLO, II
McKinley Funding, Ltd
McKinley II Funding, Ltd
Merritt Funding Trust CDO 2005-1
Millstone Funding, Ltd
MM Community Funding IX, Ltd
MMCAPS Funding XIX
Mugello ABS CDO 2006-1, Ltd.
Nautique
Navigator CDO 2003, Ltd
Navigator CDO 2004
Navigator CLO 2005, Ltd
Neptune CDO III, Ltd.
Northstar CRE CDO IX
Northstar IV
N-Star Real Estate CDO I, Ltd .
N-Star Real Estate CDO II, Ltd
N-Star Real Estate CDO III, Ltd
NYLIM Flatiron 2006-1 CLO
Octagon Investment Partners XI LTD.
Octans III CDO, Ltd.
Octonion I CDO, Ltd.
Orchid Structured Finance CDO II, Ltd
Palladio
Palladio III
Palmer ABS CDO 2007-1, Ltd.
Pangaea 2007-1
Pillars I
Pinnacle Peak CDO I LTD
Pinnacle Point Funding, Ltd
Plettenberg Bay CDO, Ltd
PPM Riviera Loan Fund
Pro Rata Funding, Ltd
Pure Mortgages 2004
Quatro – PmX Funding, Ltd.
Raffles Place Funding, Ltd
Raffles Place II Funding, Ltd
Rampart CLO I, Ltd
Regent Restructure
Regional Diversified Funding 2004-1, Ltd

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Regional Diversified Funding 2005-1, Ltd	Westways Funding VIII, Ltd
Ridgeway Court Funding I, Ltd	Westways Funding IX, Ltd
Ridgeway Court Funding II, Ltd.	Westways Funding X, Ltd
Riverside Park CLO	Westways Funding XI, Ltd
Rock CRE CDO	Westwood CLO I, Ltd
Rotonda	Zais Investment Grade Limited VII
Rotunda II	Zais Investment Grade Limited X
Sandelamn CDO	Zenith Funding, Ltd
Sandelman Finance 2006-2	Zing VII
Saturn Ventures 2004 - Fund America Investors III	Stockbridge CDO, Ltd
Saturn Ventures 2005-1	Storrs CDO Ltd.
Saturn Ventures I, Ltd	Summer Street 2004-1, Ltd
Saturn Ventures II, Ltd	Summer Street 2005-1, Ltd
Select 2005	Symphony
Silver Creek Funding, Ltd	Symphony CLO I, Ltd
Silver Crest Loan Fund	Symphony CLO II
Singa Funding, Ltd	Symphony CLO VI
Skytop CLO, Ltd	Tallships Funding, Ltd
Sorin CRE CDO IV, Ltd	TCW Global Project Fund III, Ltd
Sorin Real Estate CDO I, Ltd	Tierra Alta Funding I, Ltd.
South Coast Funding I Ltd.	Topanga CDO II, Ltd.
South Coast Funding II Ltd.	Topanga CDO, Ltd.
South Coast Funding III Ltd.	Tricadia Enhanced Synthetic Securities 2004-1
SPHAERA II	Trinity CDO, Ltd
Stack 2007-1 Ltd.	Valhalla CLO, Ltd
Starling Finance PLC (Deveron)	Vinacasa CLO
Stedman Loan Fund, Ltd	Westways Funding VI, Ltd
Stedman Loan Funding II	Westways Funding VII, Ltd

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