

Collateral Postings For Counterparties with Multi-Sector CDOs (in US dollars)*

	31-Jul-08	29-Aug-08	1-Sep-08	2-Sep-08	3-Sep-08	4-Sep-08	5-Sep-08	8-Sep-08	9-Sep-08	10-Sep-08	11-Sep-08	14-Sep-08	15-Sep-08	16-Sep-08
Banco Santander	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Bank of America	263,363,921	289,144,469	281,188,774.62	295,921,660.94	297,274,123.72	297,084,490.50	302,986,610.24	300,312,871.12	299,334,795.32	280,300,946.29	286,294,973.50	288,138,305.35	287,135,941.39	341,966,173.27
Bank of Montreal	244,179,509	236,443,500	235,388,696.31	235,973,431.15	236,855,327.35	231,520,468.64	232,888,783.42	230,405,899.12	229,828,780.56	222,479,251.62	230,601,334.93	279,960,751.26	291,012,112.05	319,649,119.08
BGI - Cash Equivalent Fund II	6,430,000	6,430,000	6,430,000.00	6,430,000.00	6,430,000.00	6,430,000.00	6,430,000.00	8,730,000.00	8,730,000.00	8,730,000.00	8,730,000.00	8,730,000.00	8,730,000.00	8,730,000.00
Barclays	817,131,473	1,012,631,473	1,016,831,473.00	1,088,831,473.00	1,106,031,473.00	1,128,831,473.00	1,128,831,473.00	1,173,431,473.00	1,293,889,019.00	1,314,189,019.00	1,343,789,019.00	1,343,789,019.00	1,633,135,796.00	1,659,735,796.00
Calyon	733,642,691	1,144,042,691	1,126,082,691.00	1,126,082,691.00	1,126,082,691.00	1,126,082,691.00	1,121,792,691.00	1,121,792,691.00	1,121,792,691.00	1,121,792,691.00	1,121,792,691.00	1,138,812,691.00	1,138,812,691.00	1,138,812,691.00
CIBC	224,260,000	273,120,000	271,870,000.00	270,330,000.00	269,800,000.00	266,500,000.00	265,950,000.00	265,950,000.00	263,590,000.00	263,590,000.00	263,590,000.00	267,230,000.00	267,230,000.00	300,210,000.00
Coral	305,900,000	299,500,000	299,500,000.00	299,500,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00	289,800,000.00
Deutsche	450,261,631	69,691,631	83,141,631.00	(10,398,369.00)	(11,798,369.00)	(11,798,369.00)	(11,798,369.00)	(14,928,369.00)	(86,908,369.00)	(86,908,369.00)	(127,048,369.00)	(112,698,369.00)	(12,488,369.00)	(12,488,369.00)
Fort Dearborn	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Goldman Sachs Capital Markets	(6,900,000)	-	-	-	-	-	-	-	-	-	-	-	-	-
Goldman Sachs International	6,217,350,652	6,818,053,314	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	6,978,763,314.00	7,596,333,217.00	7,596,333,217.00	7,596,333,217.00
HSBC Bank Plc (HOE IV)	-	39,000,000	39,000,000.00	39,000,000.00	39,000,000.00	39,000,000.00	39,000,000.00	39,000,000.00	37,550,000.00	37,550,000.00	37,120,000.00	37,120,000.00	37,850,000.00	37,850,000.00
HSBC Bank USA	20,500,000	61,500,000	61,500,000.00	61,500,000.00	59,900,000.00	58,600,000.00	59,900,000.00	59,900,000.00	54,700,000.00	58,500,000.00	58,500,000.00	60,600,000.00	60,600,000.00	60,600,000.00
Merrill Lynch Intl	2,127,090,000	2,132,790,000	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,132,790,000.00	2,134,140,000.00
Rabobank (HOE III)	184,320,000	184,320,000	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00	184,320,000.00
RFC CDO III	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Royal Bank of Scotland	241,566,205	399,266,205	419,466,205.00	419,466,205.00	459,366,205.00	471,666,205.00	475,666,205.00	483,766,205.00	492,866,205.00	511,966,205.00	511,966,205.00	484,966,205.00	526,466,205.00	543,166,205.00
Societe Generale	1,976,550,000	3,981,200,000	3,981,200,000.00	3,981,200,000.00	3,981,200,000.00	3,987,640,000.00	3,993,080,000.00	3,993,080,000.00	3,991,920,000.00	4,000,310,000.00	4,005,820,000.00	4,008,280,000.00	4,319,920,000.00	5,582,070,000.00
Static Residential CDO	-	-	-	-	-	-	-	-	-	-	-	-	-	-
UBS	509,775,431	508,091,776	508,600,851.40	509,464,303.87	510,475,727.50	510,362,139.27	514,682,141.82	522,232,347.54	516,177,854.89	517,001,671.29	753,367,370.66	756,479,188.73	754,667,441.16	830,857,526.49
Wachovia	60,956,661	69,936,170	62,357,983.21	62,421,303.91	62,459,788.84	62,430,578.01	62,583,179.21	63,449,516.66	56,735,355.25	56,778,117.18	56,748,580.67	56,985,454.30	57,002,373.49	76,309,587.43

*These balances represent the value of collateral posted to or received from the counterparties against the aggregate exposure of their entire portfolio of trades that are eligible to be margined under the operative document.