

INFORMATION PERTAINING TO THE MULTI-SECTOR CDS PORTFOLIO

cdpm2 pos id	Oracle ID	Counterparty	Start Date	Underlying Reference Portfolio	Subprime Collateral	Inception Notional
11298	507	Merrill Lynch	2/25/2004	Independence V	Y	321,000,000
11150	502	Societe Generale	2/26/2004	Alexander Park	Y	203,500,000
11301	520	UBS	3/22/2004	Duke 2004-6	Y	655,500,000
11152	508	Merrill Lynch	3/31/2004	Lakeside II	Y	1,170,000,000
11304	504	Greenwich Capital	4/7/2004	MKP Cdo III	Y	216,000,000
11091	482	Deutsche Bank	4/15/2004	Bluegrass 2004-II	Y	248,000,000
11190	513	Wachovia	5/6/2004	Davis Sq. 2004-2A	Y	1,068,000,000
11189	512	UBS	6/9/2004	Whately	Y	261,000,000
11154	510	Merrill Lynch	7/7/2004	South Coast V	Y	698,000,000
11105	503	Deutsche Bank	7/15/2004	Palisades	Y	361,000,000
11300	506	Merrill Lynch	7/26/2004	Cascade	Y	328,000,000
11156	505	Goldman Sachs	7/29/2004	Sierra Madre	Y	1,345,000,000
11172	511	Morgan Stanley	8/12/2004	Duke 2004-7	Y	503,750,000
11109	521	Royal Bank of Scotland	8/24/2004	Iona CDO I Ltd	Y	1,350,000,000
11193	525	Merrill Lynch	10/1/2004	Streeterville ABS CDO Ltd	Y	850,000,000
11269	526	Merrill Lynch	10/12/2004	Reservoir Funding CDO Ltd	Y	374,900,000
11171	524	Merrill Lynch	10/12/2004	Glacier 2004-2	Y	324,900,000
11158	522	WestLB	10/19/2004	House of Europe III	N	1,087,674,000
11169	523	Goldman Sachs	10/21/2004	Davis Sq 2004-3A	Y	1,337,000,000
11271	528	Morgan Stanley	10/26/2004	Sherwood 2004-1	Y	352,300,000
11273	529	UBS	10/28/2004	Laguna ABS CDO	Y	1,054,000,000
11270	527	Merrill Lynch	10/28/2004	Straits Global ABS CDO	Y	248,000,000
11275	530	Merrill Lynch	11/3/2004	Mercury 2004-1	Y	629,900,000
11369	538	Societe Generale	12/14/2004	Belle Haven 2004-1	Y	860,000,000
11389	540	Societe Generale	12/15/2004	Witherspoon 2004-1	Y	860,000,000
11449	541	Merrill Lynch	12/16/2004	Dunhill 2004-1	Y	327,250,000
11450	544	UBS	12/20/2004	Margate 2004-1	Y	805,000,000
11409	542	HVB	12/30/2004	Mozart	N	979,344,000
11489	546	J.P. Morgan	1/19/2005	River North 2005-1	Y	149,750,000
11509	547	Wachovia	1/27/2005	Duke Fund High Grade I	Y	2,200,000,000
11512	548	Bear Stearns	1/27/2005	Neptune 2004-1	Y	264,000,000
11556	552	UBS	2/16/2005	Summit RMBS CDO I	Y	268,000,000
11620	570	Greenwich Capital	3/9/2005	MKP IV	Y	280,000,000
13407	795	Deutsche Bank	3/10/2005	Project Max	N	7,500,000,000
11637	571	Merrill Lynch	3/29/2005	Jupiter 2005-2	Y	880,000,000
11638	572	Merrill Lynch	3/29/2005	Huntington 2005-1A	Y	406,750,000
11639	573	Merrill Lynch	3/30/2005	Fort Sheridan	Y	880,000,000
11717	577	UBS	4/5/2005	Duke 2005-8A	Y	812,000,000

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11718	578	Goldman Sachs	4/6/2005	Davis Sq 2005-4	Y	1,337,000,000
11720	581	Citigroup	4/19/2005	Orchid 2005-2	Y	113,750,000
11721	582	Goldman Sachs	4/20/2005	Camber 3A	Y	422,500,000
99999	999	UBS	4/27/2005	Longport II	Y	195,000,000
11818	591	Goldman Sachs	5/11/2005	Adirondack 2005-1	Y	1,337,600,000
11937	600	Merrill Lynch	5/25/2005	South Coast VII	Y	773,750,000
11938	601	Merrill Lynch	6/3/2005	Kleros 2005-1	Y	850,000,000
11897	605	Goldman Sachs	6/8/2005	Abacus 2004-1	Y	1,760,000,000
11899	606	Goldman Sachs	6/8/2005	Abacus 2004-2	Y	730,000,000
11940	602	Citigroup	6/9/2005	Saturn Ventures 2005-1	Y	267,750,000
12220	607	Merrill/Coral	6/15/2005	Jupiter 2004-1	Y	160,000,000
12057	609	Goldman Sachs	6/22/2005	Coolidge 2005-1	Y	274,700,000
12058	610	UBS	6/28/2005	Vertical 2005-1	Y	277,200,000
12059	611	Merrill Lynch	6/30/2005	Toro 2005-1	Y	895,000,000
12060	612	Merrill Lynch / Coral	6/30/2005	Independence VI	Y	675,000,000
12061	626	CSFB	7/26/2005	Neptune 2005-2	Y	198,000,000
12221	654	Deutsche Bank/Coral	7/26/2005	Gemstone 2005-3	Y	178,500,000
12062	627	CSFB	7/27/2005	Ischus 2005-2	Y	263,750,000
11997	618	Goldman Sachs	7/28/2005	Abacus 2005-3	Y	1,200,000,000
12063	628	Merrill Lynch	7/29/2005	Glacier 2005-3	Y	347,500,000
12064	629	Bear Stearns	8/4/2005	Fort Dearborn 2005-1	Y	305,000,000
12065	630	Merrill Lynch	8/10/2005	Jupiter 2005-3	Y	1,699,750,000
12067	631	Calyon	8/18/2005	Monroe Harbor 2005-1	Y	1,322,000,000
12403	687	Deutsche Bank	8/19/2005	Commodore 2005-4	Y	220,000,000
12068	632	Goldman Sachs	8/24/2005	Altius 2005-1	Y	1,770,000,000
12208	650	Barclays	9/5/2005	House of Europe IV	N	865,053,000
12201	640	Merrill Lynch	9/22/2005	Khaleej II	Y	502,500,000
12203	643	Goldman Sachs	9/30/2005	Davis Sq 2005-5	Y	1,740,000,000
12204	647	Goldman Sachs	10/20/2005	G Street	Y	1,330,000,000
12207	649	Merrill Lynch	10/25/2005	Orient Point	Y	1,297,250,000
12206	648	Merrill Lynch	10/25/2005	Lexington	Y	199,750,000
12402	686	START 2005-B A1	10/27/2005	START 2005-B A1	Y	671,000,000
12180	645	Goldman Sachs	10/28/2005	Abacus 2005-2	Y	1,000,000,000
12222	651	Deutsche Bank/Coral	11/4/2005	Diogenes 2005-1	Y	245,500,000
12362	656	CSFB	11/10/2005	Altius 2005-2	Y	1,277,900,000
12363	657	Goldman Sachs	11/15/2005	Adirondack 2005-2	Y	1,359,600,000
12224	653	Deutsche Bank/Coral	11/22/2005	Pine Mtn 2005-A	Y	240,600,000
12241	655	Barclays	11/29/2005	Verde 2005-1	Y	650,000,000
12240	658	Barclays	11/29/2005	Ayresome 2005-1	Y	125,000,000
12396	679	Bank of America	12/1/2005	Mercury 2005-2	Y	830,000,000

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12300	661	Goldman Sachs	12/7/2005	Abacus 2005-CB1	Y	480,000,000
12365	669	Greenwich Capital	12/8/2005	MKP V	Y	486,500,000
12366	670	Merrill Lynch	12/13/2005	Broderick 2005-1	Y	839,750,000
12367	671	J.P. Morgan	12/13/2005	Skybox 2005-1	Y	604,000,000
12360	662	Barclays	12/15/2005	Summer St 2005-HG1A	Y	725,000,000
12368	672	Morgan Stanley	12/15/2005	Sherwood 2005-1	Y	322,250,000
12520	681	Merrill Lynch	1/10/2006	Kleros 2006-1	Y	870,000,000
12522	682	Deutsche Bank/Coral	1/20/2006	Gemstone 2005-4 A1	Y	347,000,000
12525	708	START 2005-C A1	1/20/2006	START 2005-C A1	Y	325,000,000
12461	683	Merrill Lynch	1/25/2006	South Coast VIII	Y	344,750,000
12521	700	Morgan Stanley	1/26/2006	TABS 2005-4	Y	264,000,000
12523	702	CSFB	1/26/2006	RFC III	Y	433,500,000
12524	704	Bear Stearns	2/28/2006	BFC Genesee	Y	189,000,000
12560	703	Merrill Lynch	2/28/2006	Montauk Point	Y	262,000,000
12500	707	Nomura Int'l plc	3/3/2006	Cheyne Credit Opportunity CDO 1 B.V. - CLO	Y	525,000,000
12540	705	UBS	3/6/2006	Ischus 2006-HG1	Y	1,041,500,000
12562	706	UBS	3/7/2006	Long Hill 2006-1	Y	535,000,000
12580	709	Goldman Sachs	3/8/2006	Fortius 2006-1	Y	390,000,000
12660	711	Goldman Sachs	3/30/2006	Davis Sq. 2006-6	Y	1,440,000,000
12662	712	Merrill Lynch	3/30/2006	Bernoulli 2006-1	Y	1,305,000,000
12760	722	Goldman Sachs	5/19/2006	Hout Bay 2006-1	Y	825,000,000
12852	736	Goldman Sachs	7/26/2006	West Coast Funding 2006-1	N	2,375,800,000
12849	742	UBS/Coral	9/7/2006	Triax 2006-1	N	2,250,000,000
12853	744	Goldman Sachs	9/12/2006	Abacus 2006-NS1	N	329,000,000
13069	750	Goldman Sachs	12/14/2006	Triax 2006-2	N	3,749,700,000
13155	769	Goldman Sachs	3/22/2007	Abacus 2007-18	N	470,000,000
13154	768	Mizuho	3/30/2007	Proventus 2007-1	N	1,867,415,767