CB(1)422/08-09(01)



Peter T S Wong In Executive Director

Your Ref.: CB1/PL/FA

Legislative Council Legislative Council Building 8 Jackson Road Central Hong Kong SAR

15 December 2008

BY FAX & BY HAND

(Fax No.: 2121 0420)

Attention: Ms Rosalind Ma

Clerk to Panel

Dear Sirs

PANEL ON FINANCIAL AFFAIRS
SPECIAL MEETING TO BE HELD ON 18 DECEMBER 2008
ISSUES RELATING TO THE GOVERNMENT'S "BUY-BACK" PROPOSAL FOR
LEHMAN BROTHERS-RELATED MINIBONDS

We are in receipt of your letter of 10th December 2008 inviting representatives of The Hongkong and Shanghai Banking Corporation Limited to attend a special meeting of the Panel on Financial Affairs on Thursday 18th December, 2008.

HSBC is willing to provide assistance to the Panel for their better understanding of the challenge made by the US Counsel to Lehman Brothers Special Financing Inc but your request of HSBC does raise some complex legal issues.

As you are aware the Trustee is HSBC Bank USA, N.A. and not The Hongkong and Shanghai Banking Corporation Limited. In addition, whilst some preliminary legal advice has been obtained, this is not yet in final form and may change. This advice is currently privileged. Any release of it to another party would almost certainly result in the loss of privilege which may not be to the benefit of the Lehman Minibond Investors. Certainly, if it is seen by Lehman's Counsel, this may have a bearing on Lehman's future handling of their challenge.

Meanwhile, we enclose, as requested, a copy of the letter from Weil, Gotshal & Manges LLP to HBSC Bank USA, N.A.. We do not have any other details of the claim in addition to those set out in the letter.

Following receipt of the claim, we have sought legal advice.

..../2

The Hongkong and Shanghai Banking Corporation Limited
Area Management Office Hong Kong: 1 Queen's Road Central, Hong Kong
Tel: (852) 2822 1111 Fax: (852) 2596 0126

Telex: 73205 HSBC HX Telegrams: Hongbank Hongkong

www.hsbc.com.hk

Page _____ / ____



- 2 -

We have also written to the distributor banks expressing our willingness, consistent with the terms and conditions of the underlying transaction documents, to work closely with them to assist them in implementing their buy-back programme. We have requested details of the status of the programme and their expectation for action within the coming weeks but there has been no substantive response.

Given that we have no details of the proposed buy-back programme, it is not possible for us to say whether it will be impacted by the Lehman challenge; this is, in any event, more a question for the distributor banks.

Yours faithfully

Enc

767 FIFTH AVENUE NEW YORK, NY 10153 (212) 310-8000 FAX: (212) 310-8007

AUSTIN BOSTON BUDAPEST DALLAS FRANKFURT HONG KONG HOUSTON LONDON MIAMI MUNICH PARIS PRAGUE PROVIDENCE SHANGHAL SILICON VALLEY WARSAW WASHINGTON, D.C.

LORER, FIFE DIRECT GINE (212) 310-8318 E-MAIL Joulife@weil.com

November 25, 2008

BY FEDERAL EXPRESS AND ELECTRONIC MAIL

HSBC Bank, USA CTLA- Structured Finance 10 East 40th Street Floor 14 New York, New York 10016 Attention: Thomas Musarra Thomas.musarra@us.hsbc.com

Ladies and Gentlemen:

We represent Lehman Brothers Special Financing Inc. ("LBSF") and certain of its related debtor affiliates in their Chapter 11 proceedings in the Bankruptcy Court for the Southern District of New York. We are contacting you in your capacity as trustee with respect to certain transactions listed in Schedule A hereto (the "Transactions") as to which LBSF or an affiliate thereof (other than Lehman Brothers Inc.) is a party (in such capacity, the "Swap Counterparty" and collectively, the "Swap Counterparties") under certain swap agreements relating to these Transactions. Reference is made to (i) those certain ISDA Master Agreements (together with any schedules, credit support annexes, and confirmations thereto, the "Swap Agreements") between the relevant issuers in such Transactions (collectively, the "Issuers") and the relevant Swap Counterparties, and (ii) any other transaction documents relating to the Transactions (together with the Swap Agreements, collectively, the "Transaction Documents").

We hereby request that you provide us with the following documents and information as soon as possible:

 a. any notices received or given by or on behalf of you or the Issuers in connection with the Transactions from January 1, 2008 to and including the date hereof, including, but not limited to, notices concerning any

November 25, 2008 Page 2

purported event of default, termination event, termination, acceleration of notes, liquidation of assets, or distribution of proceeds thereof;

- b. a description (including dates and names of parties) of all remedies purported to be exercised pursuant to the Transaction Documents and all actions taken in connection therewith by any party in connection with the Transactions from January 1, 2008 to and including the date hereof; and
- c. all reports delivered to any party pursuant to the Transaction Documents, including, but not limited to, trustee reports, periodic reports, and valuation reports, from January 1, 2008 to and including the date hereof.

In addition, we hereby give you notice that:

- 1. with respect to a number of Transactions, we have received termination notices that are defective;
- 2. we believe that any actions that may have been taken by you or on behalf of any Issuer pursuant to the Transaction Documents other than the Swap Agreements on or after September 15, 2008, including any remedies purported to be exercised thereunder, may be subject to the automatic stay provisions of Section 362 of the Bankruptcy Code. Accordingly, we believe that any such actions taken by you or on behalf of any such Issuer may have been in violation of such provisions and, therefore, such actions would be null and void. In addition, we believe that any future actions taken by you or on behalf of any such Issuer pursuant to the Transaction Documents other than the Swap Agreements may also be subject to the automatic stay; and
- 3. we believe that any provisions of any Transaction Documents purporting to subordinate any amounts payable to any Swap Counterparty would not be enforceable, and any effort to apply such provisions under the present circumstances would be unlawful.

Therefore, based upon the foregoing, we hereby demand that you immediately cease and desist from taking any further actions pursuant to the Transaction Documents, including, but not limited to, exercising any remedies thereunder, and to contact us to discuss these matters.

Please note that all notices and correspondence to Lehman Brothers Special Financing Inc. should forthwith be sent to the following addresses:

Lehman Brothers Special Financing Inc. 1271 Avenue of the Americas 43rd Floor New York, New York 10020 Attention: Vincent DiMassimo

November 25, 2008 Page 3

Telephone: (646) 333-6032 Facsimile: (646) 758-1811

Facsimile: (646) 758-2634

with copies to:

Lehman Brothers Special Financing Inc. 1271 Avenue of the Americas 43rd Floor New York, New York 10020 Attention: Locke McMurray, Esq. Telephone: (212) 526-7186

Lehman Brothers Special Financing Inc. 1271 Avenue of the Americas 45th Floor New York, New York 10020 Attention: Chief Financial Officer

and

Weil, Gotshal & Manges LLP 767 Fifth Avenue New York, New York 10153 Attention: Robert J. Lemons, Esq. Telephone: (212) 310-8924 Facsimile: (212) 310-8007

with an additional copy via electronic mail to:

LBHISPVNotices@lehman.com

In addition, Lehman Brothers Special Financing Inc. has retained Natixis Capital Markets Inc. ("Natixis") as its adviser and you are hereby directed to respond to any questions or requests relating to the Transactions from any individuals listed on Schedule B hereto (the "Approved List", as such list may be updated from time to time by a notice from Natixis to you) and to provide all information relating to the Transactions requested by any individuals on the Approved List. For the avoidance of doubt, Natixis is not an agent of LBSF or any of its related debtor affiliates.

November 25, 2008 Page 4

We reserve all rights and remedies of each Swap Counterparty and the related credit support provider under the Swap Agreements, the Transaction Documents, and applicable law and will hold the Trustee accountable for any breaches of such rights.

Very truly yours,

Lori R. Fife

cc: Martin Winter (via e-mail: mwinter@alvarezandmarsal.com) (Alvarez & Marsal, LLC) Ken Wormser (via e-mail: ken.wormser@cm.natixis.com) (Natixis Capital Markets Inc.)

SCHEDULE A

801 GRAND CDO SPC SERIES 2006-1 801 GRAND CDO SPC SERIES 2006-2 81 VH HOLDING SARL

A.L.L STRUCTURED CAPITAL MANAGEMENT LTD.

A-CAMPUS BRAUNSCHWEIG SARL

ACCESS GROUP INC SERIES 2005-A

ACCESS GROUP INC SERIES 2005-B

ACCESS GROUP SERIES 2007-A

ADAGIO III CLO PLC

AIRLIE CDO I LIMITED

AIRLIE LCDO I (AVIV LCDO 2006-3) LIMITED

AIRLIE LCDO II (PEBBLE CREEK 2007-1), LTD.

AJAX RE LIMITED

ALLIANCE LAUNDRY EQUIPMENT RECEIVABLES TR 2005-A ALPHA MEZZ CDO 2007-1, LTD.

ALTA CDO 2007-1 LTD

ALTA CDO SPC SERIES 2007-2 SEGREGATED PORTFOLIO

ALTERNATIVE MULTI-STRATEGY FUND LTD (THE)

AMBER FINANCE LTD

AMERICREDIT 2005-B-M

AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2007-D-F

AMMC CLO III LTD

AMMC CLO IV LTD

AMMC CLO V LTD

AMMC CLO VI LTD

ANGLIOLIERI FINANCE PLC

ANTHRACITE BALANCE COMPANY (DIS 1) LTD

ANTHRACITE BALANCED COMPANY (32) LTD

ANTHRACITE BALANCED COMPANY (36) LTD

ANTHRACITE BALANCED COMPANY (40) LTD

ANTHRACITE BALANCED COMPANY (41) LTD

ANTHRACITE BALANCED COMPANY (44) LTD

ANTHRACITE BALANCED COMPANY (46) LIMITED

ANTHRACITE BALANCED COMPANY (50) LIMITED

ANTHRACITE BALANCED COMPANY (7) LTD

ANTHRACITE BALANCED COMPANY (AWF) LTD

ANTHRACITE BALANCED COMPANY (BPI) LTD

ANTHRACITE BALANCED COMPANY (GMN) LTD ANTHRACITE BALANCED COMPANY (HFRX) LTD

ANTHRACITE BALANCED COMPANY (IR-16) LTD

ANTHRACITE BALANCED COMPANY (IR-4) LTD

ANTHRACTTE BALANCED COMPANY (J R-38) LTD

ANTHRACITE BALANCED COMPANY (JR-12) LTD

ANTHRACITE BALANCED COMPANY (JR-13) LTD

ANTHRACITE BALANCED COMPANY (JR-20) LTD

ANTHRACITE BALANCED COMPANY (JR-21) LTD

ANTHRACITE BALANCED COMPANY (JR-23) LTD

ANTHRACITE BALANCED COMPANY (JR-27) LTD

ANTHRACITE BALANCED COMPANY (JR-28) LTD ANTHRACITE BALANCED COMPANY (JR-33) LTD ANTHRACITE BALANCED COMPANY (JR-34) LTD ANTHRACITE BALANCED COMPANY (JR-35) LTD ANTHRACITE BALANCED COMPANY (JR-40) LTD ANTHRACITE BALANCED COMPANY (JR-42) LTD ANTHRACITE BALANCED COMPANY (JR46) ANTHRACITE BALANCED COMPANY (JR-47) ANTHRACITE BALANCED COMPANY (JR48) ANTHRACITE BALANCED COMPANY (JR-49) ANTHRACITE BALANCED COMPANY (JR-50) LIMITED ANTHRACITE BALANCED COMPANY (JR-51) LIMITED ANTHRACITE BALANCED COMPANY (JR-53) LIMITED ANTHRACITE BALANCED COMPANY (JR-54) LIMITED ANTHRACITE BALANCED COMPANY (JR-57) LIMITED ANTHRACITE BALANCED COMPANY (JR-58) LIMITED ANTHRACITE BALANCED COMPANY (JR-59) LIMITED ANTHRACITE BALANCED COMPANY (JR-60) LIMITED ANTHRACITE BALANCED COMPANY (JR-8) LTD ANTHRACITE BALANCED COMPANY (JR-9) LTD ANTHRACITE BALANCED COMPANY (LBGDF3) LTD ANTHRACITE BALANCED COMPANY (LIBGDF) LTD ANTHRACITE BALANCED COMPANY (ODSF) LTD ANTHRACITE BALANCED COMPANY (R-10) LTD ANTHRACITE BALANCED COMPANY (R-20) LTD ANTHRACITE BALANCED COMPANY (R-22) ANTHRACITE BALANCED COMPANY (R-23) LIMITED ANTHRACITE BALANCED COMPANY (R-24) LIMITED ANTHRACITE BALANCED COMPANY (R-25) LIMITED ANTHRACITE BALANCED COMPANY (R-26) LIMITED ANTHRACITE BALANCED COMPANY (R-5) LTD ANTHRACITE BALANCED COMPANY (R-7) LTD ANTHRACITE BALANCED COMPANY (SWISSCA) LTD ANTHRACITE BALANCED COMPANY IR-19 ANTHRACITE CFO ISSUER NO. 1 LTD ANTHRACITE FEEDER COMPANY (JR-4) LTD ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 1) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 10) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 12) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 17) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 18) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 23) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 26) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 27) ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 7) ANTHRACITE INVESTMENTS (CAYMAN) LTD ANTHRACITE INVESTMENTS (IRELAND) PLC ANTHRACITE MASTER CO (2) LTD ANTHRACITE MASTER COMPANY (4) LTD ANTHRACITE RATED INVESTMENTS (CAYMAN) LTD

ANTHRACITE RATED INVESTMENTS (JERSEY) LTD
ANTHRACITE RATED INVESTMENTS (JR-14) LTD
ANTHRACITE RATED INVESTMENTS (R-15) LTD
ANTHRACITE RATED INVESTMENTS JERSEY SERIES 45
ANTHRACITE REFERENCE COMPANY (12) LTD
ANTHRACITE REFERENCE COMPANY (23) LTD
AQUAMARINE FINANCE PLC SERIES 2004-1
AQUAMARINE FINANCE PLC SERIES 2007-1

ARES ENHANCED LOAN INVESTMENT STRATEGY II LTD

ARES HR CLO LTD

ARES IX CLO LTD

ARES VIII CLO LTD

ARES VIR CLO LTD

ARES X CLO LIMITED

ARES XII CLO LTD

ARG FUNDING CORP SERIES 2005-1B ARG FUNDING CORP SERIES 2005-2A

ARG FUNDING CORP SERIES 2005-2B ASPEN AMBROSE LIMITED

ASPEN BELL LIMITED

ASPEN LUCIAN LIMITED

ASPEN NOAH LIMITED

ASTREA LLC

ATLANTIC INTERNATIONAL FINANCE LTD SERIES I

ATRIUM CDO LTD

ATRIUM III CLO LTD

AVIV LCDO 2006-1 LIMITED

AVIV LCDO 2006-2 LIMITED

BALBOA CDO LLTD

BALLYROCK ABS CDO 2007-1 LTD

BANYAN TREE 2004-1 LTD

BARTON SPRINGS CDO LIMITED SPC SERIES 2005-1

BARTON SPRINGS CDO LIMITED SPC SERIES 2005-2

BELLE HAVEN ABS CDO 2005-1 LTD

BELLE HAVEN ABS CDO 2006-1

BERICA 6 RESIDENTIAL MBS S.R.L.

BERYL FINANCE LIMITED SERIES 2005-10

BERYL FINANCE LIMITED SERIES 2005-11

BERYL FINANCE LIMITED SERIES 2005-12

BERYL FINANCE LIMITED SERIES 2005-14

BERYL FINANCE LIMITED SERIES 2005-15

BERYL FINANCE LIMITED SERIES 2005-16

BERYL FINANCE LIMITED SERIES 2005-7

BERYL FINANCE LIMITED SERIES 2006-12

BERYL FINANCE LIMITED SERIES 2006-13

BERYL FINANCE LIMITED SERIES 2006-14

BERYL FINANCE LIMITED SERIES 2006-15

BERYL FINANCE LIMITED SERIES 2006-16

BERYL FINANCE LIMITED SERIES 2006-17

```
BERYL FINANCE LIMITED SERIES 2006-2
 BERYL FINANCE LIMITED SERIES 2006-4
 BERYL FINANCE LIMITED SERIES 2006-5
 BERYL FINANCE LIMITED SERIES 2006-6
 BERYL FINANCE LIMITED SERIES 2007-1
 BERYL FINANCE LIMITED SERIES 2007-10
 BERYL FINANCE LIMITED SERIES 2007-11
 BERYL FINANCE LIMITED SERIES 2007-13
 BERYL FINANCE LIMITED SERIES 2007-14
 BERYL FINANCE LIMITED SERIES 2007-15
 BERYL FINANCE LIMITED SERIES 2007-16
 BERYL FINANCE LIMITED SERIES 2007-17
 BERYL FINANCE LIMITED SERIES 2007-18
 BERYL FINANCE LIMITED SERIES 2007-19
  BERYL FINANCE LIMITED SERIES 2007-2
  BERYL FINANCE LIMITED SERIES 2007-3
  BERYL FINANCE LIMITED SERIES 2007-4
  BERYL FINANCE LIMITED SERIES 2007-5
  BERYL FINANCE LIMITED SERIES 2007-7
  BERYL FINANCE LIMITED SERIES 2007-8
  BERYL FINANCE LIMITED SERIES 2007-9
  BERYL FINANCE LIMITED SERIES 2008-1
 BERYL FINANCE LIMITED SERIES 2008-10
 BERYL FINANCE LIMITED SERIES 2008-11
 BERYL FINANCE LIMITED SERIES 2008-12
 BERYL FINANCE LIMITED SERIES 2008-13
 BERYL FINANCE LIMITED SERIES 2008-14
 BERYL FINANCE LIMITED SERIES 2008-15
 BERYL FINANCE LIMITED SERIES 2008-16
 BERYL FINANCE LIMITED SERIES 2008-17
  BERYL FINANCE LIMITED SERIES 2008-2
  BERYL FINANCE LIMITED SERIES 2008-3
  BERYL FINANCE LIMITED SERIES 2008-4
  BERYL FINANCE LIMITED SERIES 2008-5
  BERYL FINANCE LIMITED SERIES 2008-6
  BERYL FINANCE LIMITED SERIES 2008-7
  BERYL FINANCE LIMITED SERIES 2008-8
  BERYL FINANCE LIMITED SERIES 2008-9
    BERYL FINANCE LTD SERIES 2005-1
    BERYL FINANCE LTD SERIES 2005-2
    BERYL FINANCE LTD SERIES 2005-4
   BERYL FINANCE LTD SERIES 2006-10
   BERYL FINANCE LTD SERIES 2006-11
BLUE POINT CDO LIMITED SPC SERIES 2005-1
BLUE POINT CDO LIMITED SPC SERIES 2005-2
    BLUESTEP FINANCE (NO2) LIMITED
```

BNC MORTGAGE LOAN TRUST. MORTGAGE PASS THROUGH CERTIFICATES, SERIES 2007-4
BOCCACCIO FINANCE PLC
BOSTON HARBOR CLO 2004-1 LIMITED
BPL CONSUMERS SRI.

BRIARWOOD COMMERCIAL PAPER TRUST BTDJM PHASE II ASSOCIATE

C.P.G. SOCIETA DI CARTOLARIZZAZIONE A.R. L.

CALIFORNIA COUNTY TOBACCO SECURITIZATION AGENCY - LOS ANGELES COUNTY (THE) CALIFORNIA COUNTY TOBACCO SECURITIZATION AGENCY - PLACER COUNTY

CANYON CAPITAL CLO 2004-1 LTD

CAPSTAR COPLEY LLC

CARILLON LTD

CARLYLE EUROPE REAL ESTATE 2005-1 CARLYLE HIGH YIELD PARTNERS IX LTD

CARTESIO SRL

CBTC 2004-6

CEAGO ABS CDO 2007-1 LTD

CERT LINKED ALT STRUCTURES, SE RIES 2005-1 TRUST

CHAMPLAIN CLO LTD

CHERRY HILL CDO SPC 2007-1

CHERRY HILL CDO SPC 2007-2

CIF EUROMORTGAGE

CIF EUROMORTGAGE

CIRRUS CERT INDIA D LTD.

CIRRUS INVESTICATIO.

CIRRUS INVEST E LTD.

CIRRUS INVESTIGETD.

CIRRUS INVEST INDIA H LTD

CIRRUS INVESTIK LTD

COMOROS INVESTMENTS SARL

COMPAGNIE DE FINANCEMENT FONCI ER (CFF)

COMPAGNIE D'INVESTISSEMENT DE PARIS

CONSECO FINANCE HOME EQUITY LOAN TRUST 2001-D

CONSECO FINANCE MANUFACTURED HOUSING SERIES 2001-4 CONSECO FINANCE MANUFACTURED HOUSING SERIES 2002-1

CONSUMER UNSECURED REPERFORMING LOANS (CURL) PLC

COPPER CREEK CDO

CORAL CP TRUST PROGRAM

CPT ASSET BACKED CERTIFICATES TRUST SER. 2004-EC1

CRIMSON COMMERCIAL PAPER TRUST

CROWN CITY CDO 2005-1 LTD

CROWN CITY CDO 2005-2 LTD

CSAM SYNDICATED LOAN FUND

CWABS 2007 SEA2

CWABS ASSET BACKED CERTS SERIES 2006-26

CWABS ASSET BACKED CERTS SERIES 2006-SD4

CWABS ASSET-BACKED CERTIFICATES TRUST 2007-12

CWABS ASSET-BACKED CERTIFICATES TRUST 2007-BC2

CWABS ASSET-BACKED CERTIFICATES, SERIES 2006-22

CWABS ASSET-BACKED CERTS SERIES 2007-6

CWABS ASSET-BACKED NOTES TRUST 2007-SD1

CWABS INC ASSET BACKED CERTS SERIES 2004-14

CWABS INC ASSET BACKED CERTS SERIES 2005-14

CWABS INC ASSET BACKED CERTS SERIES 2005-15

CWABS INC ASSET BACKED CERTS SERIES 2005-AB4
CWABS INC ASSET BACKED CERTS SERIES 2005-BC5
CWABS INC ASSET BACKED CERTS SERIES 2006-BC5
CWABS INC ASSET BACKED CERTS SERIES 2006-13
CWABS INC ASSET BACKED CERTS SERIES 2006-14
CWABS INC ASSET BACKED CERTS SERIES 2006-16
CWABS INC ASSET BACKED CERTS SERIES 2006-19
CWABS INC ASSET BACKED CERTS SERIES 2006-3
CWABS INC ASSET BACKED CERTS SERIES 2006-5
CWABS INC ASSET BACKED CERTS SERIES 2006-5
CWABS INC ASSET BACKED CERTS SERIES 2006-SD3
CWABS INC ASSET BACKED CERTS SERIES 2006-BC2
CWALT 2007-OH3
CWALT ALTERNATIVE LOAN TRUST 2006-OC10

CWALT INC ALTERNATIVE LOAN TRUST 2006-OC6
CWALT INC ALTERNATIVE LOAN TRUST 2006-OC8
CWALT INC ALTERNATIVE LOAN TRUST 2007-OH2
CWALT INC MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-OC3
CWALT INC. ALTERNATIVE LOAN TRUST 2006-OC7
CWHEQ REVOLVING HOME EQUITY LOAN TRUST SERIES 2006-1

DAIKOKU DISTRIBUTION CENTER TMK DAINI SAKURABASHI GODO KAISHA

DANTE FINANCE PLC

DEXIA MUNICIPAL AGENCY SA

DIADEM CITY CDO LIMITED 2005-1

DIADEM CITY CDO LIMITED SERIES 2008-1

DIADEM CITY CDO LIMITED SERIES 2008-2

DIADEM CITY CDO LIMITED SERIES 2008-3

DIAMOND FINANCE 2006-1

DIAMOND FINANCE 2006-2

DIAMOND FINANCE 2007-4

DIAMOND FINANCE 2008-1

DIAMOND FINANCE SERIES 2003-2

DIAMOND FINANCE SERIES 2003-2

DIAMOND FINANCE SERIES 2007 - 3A

DIAMOND FINANCE SERIES 2007-2

DIAMOND FINANCE SERIES 2007-3B

DIAMOND FINANCE SERIES 2007-5

DIAMOND FINANCE SERIES 2007-7

DIAMOND FINANCE SERIES 2007-8

DOW JONES CDX.NA.HY.3 TRUST 1 DECEMBER 2009

DOW JONES CDX.NA.HY.3 TRUST 2 DECEMBER 2009

DOW JONES CDX.NA.HY.3 TRUST 3 DECEMBER 2009

DOW JONES CDX.NA.HY.3 TRUST 4 DECEMBER 2009

EFG HELLAS PLC

EGYPT TRUST 1 - SERIES 2000 A

EMERALDS 2006-1

EMERALDS SERIES 2007-1 TRUST

EMERALDS SERIES 2007-3 TRUST

EMF NL 2008-2 BV

EMF-NL PRIME 2008-A.BV ENCORE 2003-1

ENHANCED MORTGAGE BACKED SECURITIES FUND I LIMITED ENHANCED MORTGAGE BACKED SECURITIES FUND IV LIMITED ESP FUNDING I, LTD.

ESPRIT INTERNATIONAL LIMITED SERIES I ESPRIT INTERNATIONAL LIMITED SERIES 9 ESPRIT INTERNATIONAL LTD SERIES 10 ESPRIT INTERNATIONAL LTD SERIES 11

EUROSAIL 2006-1 PLC

EUROSAIL 2006-2BL PLC

EUROSAIL 2006-3NC PLC

EUROSAIL 2006-4NP PLC

EUROSAIL -NL 2007-2 BV

EUROSAIL NL 2008-1 B.V

EUROSAIL PRIME-UK 2007 A PLC

EUROSAIL UK 2007 5NP PLC

EUROSAIL UK 2007 6NC PLC

EUROSAIL -UK-2008-INP PLC

EUROSAIL-NL 2007-1 B.V.

EUROSAIL-UK 2007-INC PLC

EUROSAIL-UK 2007-2NP PLC

EUROSAIL-UK 2007-3BL PLC

EUROSAIL-UK 2007-4BL PLC

EXCALIBUR FUNDING NO 1 PLC

EXUM RIDGE CBO 2006-1 LTD

EXUM RIDGE CBO 2006-2 LTD

EXUM RIDGE CBO 2006-4 LTD

EXUM RIDGE CBO 2006-5 LTD

EXUM RIDGE CBO 2007-1, LTD

EXUM RIDGE CBO 2007-2 LTD

FANNIE MAE REMIC 07-116

FANNIE MAE REMIC 08-46 FANNIE MAE REMIC TRUST 2007-103

FANNIE MAE REMIC TRUST 2007-88

FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8

FLATROCK TRUST

FNMA REMIC 08-53

FORD CREDIT AUTO OWNER TRUST 2007-B FREEDOM PARK CDO LIMITED SPC SERIES 2005-1

FREMONT HOME LOAN TRUST 2006-E

FULLERTON DRIVE CDO LIMITED

G. K. ALSACE

G. K. ASOK

G. K. OAKMONT

G. K. VALLETTA

G.K. LOVINA

GALLEON LUXEMBOURG FUNDING SARL
GAZPROMBANK MORTGAGE BACKED SECURITIES SERIES 2007-2 CLASS A1
GEMSTONE CDO VI LTD

GENERIC CHINA PROTECTION 6
GENERIC EUROPE PROTECTION ELEVEN LTD.
GENERIC JAPAN PROTECTION A LTD.
GENERIC JAPAN PROTECTION B LTD.

GENERIC JAPAN PROTECTION C LTD.

GENERIC KOREA PROTECTION D LTD

GENERIC PROGRESSIVE TWO LTD

GENERIC PROTECTED CHINA FOUR LTD

GENERIC PROTECTED CHINA FOUR LTD

OBNERIC FROTECHON DIN E LTD

GENERIC PROTECTION BIK F LTD

GENERIC PROTECTION CHINA 5 LTD

GENERIC PROTECTION CHINA EIGHT LTD

GENERIC PROTECTION CHINA SEVEN LTD

GENERIC PROTECTION EUROPE NINE LTD GENERIC PROTECTION EUROPE TEN LTD.

GENERIC PROTECTION INDIA TWELVE LTD.

GK DAVINCI RF1

GODO KAISHA BONDAI

GODO KAISHA CV6

GODO KAISHA KIWI

GOLDEN STATE TOBACCO SECURITIZATION CORPORATION

GPMF 06-AR8

GPMF 2007-AR1

GRANITE FINANCE 2007-1-C LTD

GRANITE FINANCE LIMITED SERIES 2005-9

GRANITE FINANCE LIMITED SERIES 2006-11 GRANITE FINANCE LIMITED SERIES 2006-6

GRANITE FINANCE LTD

GRANITE FINANCE LTD 2003-5

GRANITE FINANCE LTD 2003-6

GRANITE FINANCE LTD 2003-7

GRANITE FINANCE LTD 2004-1

GRANITE FINANCE LTD SERIES 2001-10

GRANITE FINANCE SPC 2008-1

GRANITE SERIES 2005-1

GRANITE SERIES 2005-10

GRANITE SERIES 2005-2

GRANITE SERIES 2005-3

GRANITE SERIES 2005-4

GRANITE SERIES 2005-5

GRANITE SERIES 2005-7

GREENBRIER YUGEN KAISHA

GREYSTONE CDO LIMITED SPC SERIES 2006-1

GREYSTONE CDO LIMITED SPC SERIES 2006-2

GREYSTONE CDO LIMITED SPC SERIES 2006-3

GREYSTONE CDO SPC SERIES 2008-4 SEGREGATED PORTFOLIO

GSC CAPITAL CORP MORTGAGE TRUST 2006-1

GSC EUROPEAN CDO I-R SA

GSC EUROPEAN CDO IV S.A

GSC EUROPEAN MEZZANINE LUXEMBOURG I SARL

GSC EUROPEAN MEZZANINE LUXEMBOURG II SARL GSC EUROPEAN MEZZANINE LUXEMBOURG III SARL

GSEF AL NAWRAZ (CAYMAN) LIMITED

GSEF YAMAMA (CAYMAN) LIMITED

GSW GRUNDBESITZ GMBH & CO KG

GUADELETE INVESTMENTS S.A.R.L.

GUAM ECONOMIC DEVELOPMENT AUTHORITY

GULF STREAM-COMPASS CLO 2003-1 LTD

GULF STREAM-COMPASS CLO 2004-1 LTD

GULF STREAM-COMPASS CLO 2005-1 LTD

GULFSTREAM - SEXTANT CLO 2006-1, LTD.

GULFSTREAM-COMPASS CLO-2005 II, LTD.

H/2 REAL ESTATE CDO 2006-1 LTD

H2001/PHIN GMBH & CO. KG

H21 ABSOLUTE RETURN CONCEPTS SPC ARC-B02-30140: 1121 RESOURCES SP

HARBOURVIEW CDO III LIMITED

HDK PURCHASER TRUST

HHMI XVI LLC

HORIZON II INTERNATIONAL LTD SERIES 114

HORIZON II INTERNATIONAL LTD SERIES 115

HORIZON II INTERNATIONAL LTD SERIES 116

HORIZON II INTERNATIONAL LTD SERIES 121

HORIZON II INTERNATIONAL LTD SERIES 126

HORIZON II INTERNATIONAL LTD SERIES 130

HORIZON II INTERNATIONAL LTD SERIES 134

HORIZON II INTERNATIONAL LTD SERIES 135

HORIZON II INTERNATIONAL LTD SERIES 136

HORIZON II INTERNATIONAL LTD SERIES 145

HORIZON II INTERNATIONAL LTD SERIES 148

HORIZON II INTERNATIONAL LTD SERIES 158

HORIZON II INTERNATIONAL LTD SERIES 162 HORIZON II INTERNATIONAL LTD SERIES 178

HORIZON II INTERNATIONAL LTD SERIES 181 HORIZON II INTERNATIONAL LTD SERIES 183

HORIZON II INTERNATIONAL LTD SERIES 193

HORIZON II INTERNATIONAL LTD SERIES 207

HORIZON II INTERNATIONAL LTD SERIES 208

HORIZON II INTERNATIONAL LTD SERIES 211

HORIZON II INTERNATIONAL LTD SERIES 217

HORIZON II INTERNATIONAL LTD SERIES 219

HORIZON II INTERNATIONAL LTD SERIES 220

HORIZON II INTERNATIONAL LTD SERIES 221

HORIZON II INTERNATIONAL LTD SERIES 222

HORIZON II INTERNATIONAL LTD SERIES 223

HORIZON II INTERNATIONAL LTD SERIES 225

HORIZON II INTERNATIONAL LTD SERIES 226

HORIZON II INTERNATIONAL LTD SERIES 227

HORIZON II INTERNATIONAL LTD SERIES 228

HORIZON II INTERNATIONAL LTD SERIES 229

HORIZON II INTERNATIONAL LTD SERIES 230

HORIZON II INTERNATIONAL LTD SERIES 77

HT FINANZANLAGE LIMITED SERIES 13

I.E. JERSEY PROPERTY CO. NO.1 LTD

IEIL JAPAN CO., LTD.

IMPAC CMB TRUST SERIES 2003-11

IMPAC CMB TRUST SERIES 2004-04

IMPAC CMB TRUST SERIES 2004-05

IMPAC CMB TRUST SERIES 2004-08

IMPAC CMB TRUST SERIES 2004-10

IMPAC CMB TRUST SERIES 2005-03

IMPAC CMB TRUST SERIES 2005-04

IMPAC CMB TRUST SERIES 2005-05

IMPAC CMB TRUST SERIES 2005-08

IMPAC SECURED ASSETS TRUST 2006-3

IMPAC SECURED ASSETS TRUST 2007-3, MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-

3

IMSER SECURITISAT, GIA ISP III

ING INVESTMENT MANAGEMENT CLO I, LTD

ING INVESTMENT MANAGEMENT CLO II, LTD

ITALEASE FINANCE SPA

JASPER FINANCE LIMITED SERIES 2005-1

JEFFERSON VALLEY CDO LIMITED SPC SERIES 2006-1

JUPITER QUARTZ FINANCE PLC 2004-1 CLASS A

JUPITER QUARTZ FINANCE PLC 2004-1 CLASS B

JUPITER QUARTZ PLC 2004-2

KBC INVESTMENTS CAYMAN ISLANDS V LTD

KINGS RIVER LIMITED

KONA TMK

KP GERMANY ZWEITE GMBH

LAKEVIEW CDO 2007-2

LAKEVIEW CDO SPC 2007-1

LAKEVIEW CDO SPC 2007-3

LAKEVIEW CDO SPC SERIES 2007-4 SEGREGATED PORTFOLIO

LB COMMERCIAL TRUST 2007-C3 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES LB PERU TRUST II, 1998-A

LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C6

LB-UBS COMMERCIAL MORTGAGE TRUST 2008-C1

LDVFI FIP SARL

LDVF1 MAIN FIP SARL

LEEDS TMK

LEH MORTGAGE TRUST, SERIES 2007-6

LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2002-A

LEHMAN BROTHERS CDO MEZZANINE FUND 2005-1, LTD

LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS 2004-3 LP

LEHMAN BROTHERS SMALL BALANCE COMMERCIAL MORTGAGE TRUST 2007-2

LEHMAN MORTGAGE TRUST 2006-4

LEHMAN MORTGAGE TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-9

LEHMAN MORTGAGE TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-5

LEHMAN MORTGAGE TRUST, SERIES 2005-02

LEHMAN MORTGAGE TRUST, SERIES 2005-03

LEHMAN MORTGAGE TRUST, SERIES 2006-01 LEHMAN MORTGAGE TRUST, SERIES 2006-05

LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-9 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2005-1 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-19 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-11 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-13 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-15 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-17 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-3 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-6 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-7 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-7 LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-10H

LIBERTY SQUARE CDO I LIMITED

LIBERTY SQUARE CDO II LIMITED

LIBRA CDO LIMITED

LION CITY CDO 2006-2 LTD

LION CITY CDO 2006-3 LTD

LION CITY CDO LIMITED SERIES 2006-1

LION CITY CDO LTD SERIES 2006-5

LION CREDIT OPPORTUNITY FUND PLC

L-JAC ONE SPECIAL PURPOSE COMPANY

LMT 2008-6

LOAN FUNDING HILLC

LUSTIANO MORTGAGES NO. 5 PLC

LXS 2006-10N

LXS 2006-16N

LXS 2006-18N

MADISON AVENUE CDO LLTD

MADISON AVENUE STRUCTURED FINANCE CDO I, LIMITED

MALACHITE 2006-1 TRUST

MARSEILLE REPUBLIQUE SAS

MCDONNELL LOAN OPPORTUNITY LTD

MERLIN FINANCE SA

MICROACCESS TRUST 2007

MINIBOND LIMITED SERIES 1

MINIBOND LIMITED SERIES 10

MINIBOND LIMITED SERIES 2

MINIBOND LIMITED SERIES 3

MINIBOND LIMITED SERIES 5

MINIBOND LIMITED SERIES 6

MINIBOND LIMITED SERIES 7

MINIBOND LIMITED SERIES 8

MINIBOND LIMITED SERIES 9

MKP VELA CBO LTD

MONROE TOBACCO ASSET SECURIZATION CORPORATION MT WILSON CLO II LTD

MUNICIPAL ASSET SECURITIZATION TRUST SECURITIES, SERIES 2008-1 TRUST MURSUK GRUNDSTUCKS-VERWALTUNGSGESELLS CHAFT MBH

MUSTIQUE 2007-1 A2A

MUSTIQUE 2007-1 A2B

MUSTIQUE 2007-1 B

MUSTIQUE 2007-1 C

MUSTIQUE 2007-1 D

MUSTIQUE 2007-1 E

NATIONALE-NEDERLANDEN INTERFINANCE BV

NATIXIS ABM LLC

NEW ALLIANCE GLOBAL CDO LIMITED

NEWTON RE LIMITED

NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2007-3

NORTHWOODS CAPITAL VILLTD

OAK HILL CREDIT PARTNERS IV LIMITED

ONE MADISON INVESTMENTS (CAYCO) LIMITED

ONYX FINANCE LIMITED

ONYX FUNDING LIMITED 2004-1

ONYX FUNDING LIMITED SERIES 2006-1

ONYX FUNDING LTD 2005-1

ONYX FUNDING LTD SERIES 2008-1

OPTION ONE MORTGAGE E LOAN TRUST 2007-5

OPTION ONE MORTGAGE LOAN TRUST 2007-1

OPTION ONE MORTGAGE LOAN TRUST 2007-3

OPTION ONE MORTGAGE LOAN TRUST 2007-4

ORKNEY TOKUTEI MOKUTEKI KAISHA

OSCART INTERNATIONAL LIMITED

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 10

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 11

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 15

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 17 PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 18

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 19

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 21

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 22

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 25

PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 9

PACIFIC INTERNATIONAL FINANCE LTD SERIES 12 PACIFIC INTERNATIONAL FINANCE LTD SERIES 16

PACIFIC INTERNATIONAL FINANCE LTD SERIES 20

DACUELO NOCEDIA MONAL FINANCE LED SERIES 20

PACIFIC INTERNATIONAL FINANCE LTD SERIES 23

PACIFIC INTERNATIONAL FINANCE LTD SERIES 26

PACIFIC INTERNATIONAL FINANCE LTD SERIES 27

PACIFIC INTERNATIONAL FINANCE LTD SERIES 28 PACIFIC INTERNATIONAL FINANCE LTD SERIES 29

PACIFIC INTERNATIONAL FINANCE LTD SERIES 30

PACIFIC INTERNATIONAL FINANCE LTD SERIES 31

PACIFIC INTERNATIONAL FINANCE LTD SERIES 32

PACIFIC INTERNATIONAL FINANCE LTD SERIES 33

PACIFIC INTERNATIONAL FINANCE LTD SERIES 34

PACIFIC INTERNATIONAL FINANCE LTD SERIES 35

PACIFIC INTERNATIONAL FINANCE LTD SERIES 36

PANTERA VIVE CDO LIMITED SPC SERIES 2007-1 PARAMOUNT GLOBAL LIMITED

PARIS PRIME COMMERCIAL REAL ESTATE FCC

PEARL FINANCE PLC SERIES 2005-1

PEARL FINANCE SERIES 2003-1

PEARL FINANCE SERIES 2003-4

PEARL FINANCE SERIES 2003-5

PEARL FINANCE SERIES 2003-6

PEARL FINANCE SERIES 2003-8

PEARL FINANCE SERIES 2003-9

PEBBLE CREEK 2007-3 LIMITED

PEBBLE CREEK LCDO 2006-1 LTD

PEBBLE CREEK LCDO 2007-2 LTD

PENNS LANDING CDO 2007-1

PETRAECA FINANCE PLC PHOENIX F1 NEUBRANDENBURGSTRASSE

PHOENIX II MIXED L

PHOENIX III MIXED U

PHOENIX SERIES 2002-1

PHOENIX SERIES 2002-2

PICASSO INVESTMENTS 1 LIMITED

PINYON TREE 2005-1

PORTFOLIO CDS TRUST 103 - SARATOGA

PORTFOLIO CDS TRUST 104 - AMMC

PORTFOLIO CDS TRUST 105 - STANFIELD VEYRON

PORTFOLIO CDS TRUST 162

PORTFOLIO CDS TRUST 18

PORTFOLIO CDS TRUST 187

PORTFOLIO CDS TRUST 191

PORTFOLIO CDS TRUST 192

PORTFOLIO CDS TRUST 193

PORTFOLIO CDS TRUST 194 PORTFOLIO CDS TRUST 195

PORTFOLIO CDS TRUST 196

PORTFOLIO CDS TRUST 208

PORTFOLIO CDS TRUST 209

PORTFOLIO CDS TRUST 210

PORTFOLIO CDS TRUST 211

PORTFOLIO CDS TRUST 212

PORTFOLIO CDS TRUST 213

PORTFOLIO CDS TRUST 214

PORTFOLIO CDS TRUST 233

PORTFOLIO CDS TRUST 234

PORTFOLIO CDS TRUST 235

PORTFOLIO CDS TRUST 236 PORTFOLIO CDS TRUST 237

PORTFOLIO CDS TRUST 238

PORTFOLIO CDS TRUST 239

PORTFOLIO CDS TRUST 240

PORTFOLIO CDS TRUST 241

PORTFOLIO CDS TRUST 242

PORTFOLIO CDS TRUST 243

PORTFOLIO CDS TRUST 244

PORTFOLIO GREEN GERMAN CMBS GMBH

POSILLIPO FINANCE II S.R.L.

POSILLIPO FINANCE S.R.L.

PRIMUS FINANCIAL PRODUCTS LLC

PUMICE INVESTMENTS (NETHERLANDS) BV

PYXIS ABS CDO 2007-1 LTD

PYXIS FINANCE LTD

QUARTZ FINANCE 2003-1

QUARTZ FINANCE 2003-4

QUARTZ FINANCE 2003-5

QUARTZ FINANCE 2004-1

QUARTZ FINANCE 2005-1

QUARTZ FINANCE 2005-2

QUARTZ FINANCE LIMITED

QUARTZ FINANCE SERIES 2003-3

RACE POINT IV CLO LTD

RACERS 2000-19-C HILTON

RACERS 2000-22-A UBS

RACERS 2000-24-A HSBC

RACERS 2001-13-C

RACERS 2001-6-S-BLS

RACERS 2002-10-TR

RACERS 2002-45-L

RACERS 2003-07-A CITI

RACERS 2004-25-TR

RACERS 2004-26-E

RACERS 2004-27-E

RACERS 2005-03-TR

RACERS 2005-06-A RACERS 2005-10-C

RACERS 2005-13-C

RACERS 2005-19-C

RACERS 2005-21-C

RACERS 2006-15-A

RACERS 2006-16-TR

RACERS 2006-18-C ABX-A-06-1-I

RACERS 2006-18-C ABX-A-06-1-II

RACERS 2006-18-C ABX-A-06-1-III RACERS 2006-18-C ABX-A-06-2-I

RACERS 2006-18-C ABX-A-06-2-II

RACERS 2006-18-C ABX-A-06-2-III

RACERS 2006-1-C

RACERS 2006-20-AT

RACERS 2007-4-C FTD

RACERS 2008-2-C

RACERS 2008-3-C

RACERS 2008-5-A

RACERS 2008-6-TR

RACERS SERIES 2002-20

RACERS SERIES 2002-26

RACERS SERIES 2002-39

RACERS-2007-5-TRS

RADIAN CREDIT LINKED TRUST 2003-1

RELATIONSHIP FUNDING COMPANY LLC

REPACKAGED AMERICAN GENERAL FRTC 2003-1

RESIDENTIAL ASSET SECURITIZATION TRUST 2006-A15

RMB LEVERAGED (CAYMAN) LTD

ROBANIA CDO LIMITED

ROBECO CDO VILLIMITED

ROBECO CREDIT LIMITED

RRR LOAN FUNDING TRUST

RUBY FINANCE 2003-4

RUBY FINANCE 2004-2

RUBY FINANCE 2004-3

RUBY FINANCE 2005-1

RUBY FINANCE 2006-2

RUBY FINANCE 2006-3

RUBY FINANCE 2006-4

RUBY FINANCE 2006-5

RUBY FINANCE 2006-7

RUBY FINANCE 2007-1

RUBY FINANCE 2007-3

RUBY FINANCE 2007-6

RUBY FINANCE 2007-7

RUBY FINANCE 2008-01

RUBY FINANCE PLC 2007-2

S&P LICENSING FEE

SACHER FUNDING LTD.

SAGAMORE CLO LTD

SAIL 2005-1

SAIL 2005-2

SAIL ASSOCIATES, LLC

SAPHIR FINANCE 2006-6

SAPHIR FINANCE 2006-8

SAPHIR FINANCE PLC 2004-11

SAPHIR FINANCE PLC 2004-12

SAPHIR FINANCE PLC 2004-2

SAPHIR FINANCE PLC 2004-4

SAPHIR FINANCE PLC 2004-5

SAPITIR FINANCE PLC 2004-7 SAPHIR FINANCE PLC 2005-11

SAPHIR FINANCE PLC 2005-1

SAPHIR FINANCE PLC 2005-10

SAPHIR FINANCE PLC 2005-12

SAPHIR FINANCE PLC 2005-3

SAPHIR FINANCE PLC 2005-4 SAPHIR FINANCE PLC 2005-7

```
SAPHIR FINANCE PLC 2006-1
    SAPHIR FINANCE PLC 2006-10
    SAPHIR FINANCE PLC 2006-11
     SAPHIR FINANCE PLC 2006-2
     SAPHIR FINANCE PLC 2006-3
     SAPHIR FINANCE PLC 2006-4
     SAPHIR FINANCE PLC 2006-5
     SAPHIR FINANCE PLC 2007-1
     SAPHIR FINANCE PLC 2007-2
     SAPHIR FINANCE PLC 2007-4
     SAPHIR FINANCE PLC 2007-5
     SAPHIR FINANCE PLC 2007-7
     SAPHIR FINANCE PLC 2007-9
     SAPHIR FINANCE PLC 2008-1
 SAPHIR FINANCE PLC SERIES 2008-10
 SAPHIR FINANCE PLC SERIES 2008-11
 SAPHIR FINANCE PLC SERIES 2008-12
 SAPHIR FINANCE PLC SERIES 2008-13
 SAPHIR FINANCE PLC SERIES 2008-6
 SAPHIR FINANCE PLC SERIES 2008-7
 SAPHIR FINANCE PLC SERIES 2008-8
 SAPHIR FINANCE PLC SERIES 2008-9
SAPPHIRE COMMERCIAL PAPER TRUST
SAPPORO NISHIMACHI YUGEN GAISYA
       SARATOGA CLO LLTD
           SARM 2006-11
           SARM 2006-12
            SARM 2007-1
            SARM 2007-2
            SARM 2007-3
            SARM 2008-1
           SARM 2008-1B
 SARM LOAN TRUST SERIES 2004-18
  SARM LOAN TRUST SERIES 2005-1
       SARM NIMI 2005 -19XS
          SASCO 2002-NP1
          SASCO 2003-NP1
          SASCO 2005-NC1
          SASCO 2005-RF1
          SASCO 2005-RF2
          SASCO 2005-RF3
          SASCO 2005-RF4
          SASCO 2005-WFI
           SASCO 2008-1
        SASCO NIM 2005-9XS
      SASCO SERIES 2005-RF6
      SASCO SERIES 2006 RF-2
      SASCO SERIES 2006 RF-4
      SASCO SERIES 2007 RF-1
```

SASCO SERIES 2007 RF-2

SASCO SERIES 2008 RF-1 SASCO, SERIES 2005-RF5 SCHILLER PARK CLO SEALINK FUNDING LIMITED

SECURITIZED PRODUCT OF RESTRUCTURED COLLATERAL LTD SPC - SERIES 2007-1 FEDERATION

SECURITIZED PRODUCT OF RESTRUCTURED COLLATERAL LTD SPC - SERIES 2007-1 FEDERATION A2

SEGREGATED PORTFOLIO SPRC D-FORCE LLC SERIES 2007-1

SEQUOIA FUNDING LIMITED SERIES 1998-2

SGS HY CREDIT FUND I (EXUM RIDGE CBO 2006-3) LTD

SIRIUS INTERNATIONAL LIMITED SERIES 11

SIRIUS INTERNATIONAL LTD SERIES 13

SIRIUS INTERNATIONAL LTD SERIES 16

SLB LEASING-FONDS GMBH&CO. THOR KG SLB LEASING-FONDS GMBH&CO. URANUS KG

SLM STUDENT LOAN TRUST 2004-1

SOCIETA' DI CARTOLARIZZAZIONE ITALIANA CREDITI A RESPONSABILITA'

SOCIETE CIVILE IMMOBILIERE KARANIS

SOCIETE IMMOBILIERE PRIVAT

SOLAR INVESTMENT GRADE CBO 1

SOLAR INVESTMNT GRADE CBO II

SOLAR V CDO

SOUTHPORT CLO LTD

SPEEDWAY ASSOCIATES L.L.C

STANFIELD MODENA CLO

STANFIELD VANTAGE CLO LTD

STANFIELD VEYRON CLO LTD

STATE SUPER FINANCIAL SERVICES LIMITED

STONY HILL CDO HILLIMITED

STONY HILL CDO SPC SERIES 2005-1

STOWE CDO LIMITED SPC SERIES 2006-1

STOWE CDO SPC SERIES 2008-1 SEGREGATED PORTFOLIO

STOWE CDO SPC SERIES 2008-2A SEGREGATED PORTFOLIO

STRUCTURED ADJUSTABLE RATE MORG LNTR SER 2004-10

STRUCTURED ADJUSTABLE RATE MORTGAGE LNTR 2004-9XS

STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN 2004-12

STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TR 2004-8

STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRST SER 2004-20

STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SER 2004-16

STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SER 2004-6

STRUCTURED ADJUSTABLE RATE MORTGAGE SERIES 2004-14

STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-4 STRUCTURED ASSET RECEIVABLES TRUST SERIES 2003-1

STRUCTURED ASSET RECEIVABLES TRUST, SERIES 2003-2

STRUCTURED ASSET RECEIVABLES TRUST, SERIES 2004-1

STRUCTURED ASSET SEC CORPREF SARM 2008-2

STRUCTURED ASSET SECURITES CORPORATION PASS-THROUGH CERTIFICATES, SERIES 2007-4 STRUCTURED ASSET SECURITIES CORPORATION 2003-37A

STRUCTURED ASSET SECURITIES CORPORATION 2003-NP3

STRUCTURED ASSET SECURITIES CORPORATION 2004-23XS
STRUCTURED ASSET SECURITIES CORPORATION 2005-RF7
STRUCTURED ASSET SECURITIES CORPORATION 2006-RF1
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-BC2 (SASCO)
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-BC2 (SASCO)
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-BNC1
STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TR 2004-NP2
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-EQ1 (SASCO)
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-OSI SASCO
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-SC1 (SASCO)

SUMMER STREET 2005-HG1 LTD

SUNSET PARK CDO LIMITED SPC SERIES 2004-1

SUNSET PARK CDO LIMITED SPC SERIES 2004-2

SUNSET PARK CDO LIMITED SPC SERIES 2004-4

SUNSET PARK CDO LIMITED SPC SERIES 2005-3

SUNSET PARK CDO LIMITED SPC SERIES 2005-5

SUNSET PARK CDO LIMITED SPC SERIES 2005-6

SUNSUPER PTY LTD CURRENCY OVERLAY

SWIFT MASTER AUTO RECEIVABLES TRUST

TAVARES SQUARE CDO LIMITED

TAYLOR CREEK LIMITED

THE SERIES 2007-1 TABXSPOKE SEGREGATED PORTFOLIO

THETA CORPORATION

TIAA STRUCTURED FINANCE CDO I LIMITED

TIZIAN WOHNEN I GMBH

TLLB2002 INTERNATIONAL LIMITED SERIES 6

TMK GOLDEN CHILD PROPERTY

TOBACCO ASSET SECURITIZATION CORPORATION

TOBACCO SETTLEMENT AUTHORITY

TOBACCO SETTLEMENT FINANCE CORPORATION - LOUISIANA TOBACCO SETTLEMENT FINANCE CORPORATION - NEW JERSEY TOBACCO SETTLEMENT FINANCE CORPORATION - NEW YORK TOBACCO SETTLEMENT FINANCE CORPORATION - OHIO TOBACCO SETTLEMENT FINANCING CORPORATION VIRGINIA

TOPAZ FINANCE LTD 2005-1

TOPAZ FINANCE LTD 2005-2

TORANOMON INVESTMENTS TMK

TORRE RE FUND I

TRADEWINDS II CDO LIMITED SPC SERIES 2006-1

VERDE CDO LTD (SEG AC CDS ONLY)

VOX PLACE CDO LIMITED

WAVELAND INGOTS LTD

WELLS FARGO MORTGAGE BACKED SECURITIES 2008-AR2 TRUST

WH2005 / NIAM III EAST HOLDING OY

WHITE MARLIN CDO 2007-1 LIMITED

WILLOW RE LTD

WINDERMERE IX CMBS (MULTIFAMILY) S.A. WINDERMERE PRIVATE PLACEMENT I S.A. WINDERMERE VI CMBS PLC WINDERMERE X CMBS LIMITED

WINDERMERE XIV CMBS LIMITED Y. K. AKASAKA INTERNATIONAL Y.K. TRENCH YAESU FIVE TMK ZIRCON FINANCE 2007-5 **ZIRCON FINANCE 2007-6** ZIRCON FINANCE LIMITED SERIES 2007-10 ZIRCON FINANCE LIMITED SERIES 2007-11 ZIRCON FINANCE LIMITED SERIES 2007-3 ZIRCON FINANCE LIMITED SERIES 2007-9 ZIRCON FINANCE LTD SERIES 2007-1 ZIRCON FINANCE LTD SERIES 2007-12 ZIRCON FINANCE LTD SERIES 2007-13 ZIRCON FINANCE LTD SERIES 2007-14 ZIRCON FINANCE LTD SERIES 2007-15 ZIRCON FINANCE LTD SERIES 2007-16 ZIRCON FINANCE LTD SERIES 2007-17 ZIRCON FINANCE LTD SERIES 2007-18 ZIRCON FINANCE LTD SERIES 2007-19 ZIRCON FINANCE LTD SERIES 2007-2 ZIRCON FINANCE LTD SERIES 2007-8

ZWINGER OPCO 6 BV

SCHEDULE B

Natixis Representatives

Ken Wormser Ralph Inglese David Powar Michael Hopson William Fischer Lorraine Medvecky David Duncan Ninat Lekagul Joseph Di Prospero Aimee Means Dan Strong Naz Majidi Mark David Abhishek Shukla Craig Reckin Greg Chow Marianne Medora Joe Falcone

Adam True