

DEAL NAME	CLOSING DATE	COUNTRY	NAME
24-7 finance s.r.l.	23-Jun-08	ITA	RMBS
ABF Finance S.r.l.	31-Jul-02	ITA	Auto Loan
ABF Finance S.r.l.	31-Jul-02	ITA	Equip Lease
ABF Finance S.r.l.	31-Jul-02	ITA	Other Consumer Loan
ABF Finance Srl - Series 2004	19-Nov-04	ITA	Other
ABSolute II Synthetic CDO Limited	28-Nov-03	SNA	CDO (Synthetic)
ABSolute Synthetic CDO Limited	15-Apr-03	SNA	CDO (Synthetic)
ANAPTYXI 2006-1	06-Nov-06	GRC	Other
AQUILA (ECLIPSE 2005-1) PLC	22-Mar-05	GBR	CMBS
AR Finance 1 plc	19-Dec-03	PRT	CMBS
ARLO Ltd. Series 2002	14-Oct-02	ELC	CDO (Synthetic)
AYT FTPYME II, FTA	27-Dec-04	ESP	CDO (Cash)
Abag BV	02-Feb-04	DEU	CMBS
Adagio II CLO Plc	14-Dec-05	ELC	CDO (Cash)
Adagio III CLO Plc	17-Aug-06	ELC	CDO (Cash)
Adriano Finance S.r.l.	04-Aug-08	ITA	RMBS
AerCo Limited	15-Jul-98	SNA	Aircraft Finance
AerCo Limited (2)	17-Jul-00	SNA	Aircraft Finance
Agri Securities S.r.l. 2002-1	19-Jul-02	ITA	Equip Lease
Agri Securities Series 2006-1 S.r.l.	08-Nov-06	ITA	Other Consumer Loan
Agri Securities Series 2008-1 S.r.l.	30-Jul-08	ITA	Equip Lease
Aircraft Lease Securitisation Ltd	15-Sep-05	SNA	Aircraft Finance
Aire Valley Mortgages 2004-1 plc	05-Oct-04	GBR	RMBS
Aire Valley Mortgages 2005 - 1 plc	28-Apr-05	GBR	RMBS
Aire Valley Mortgages 2006-1 plc	21-Aug-06	GBR	RMBS
Aire Valley Mortgages 2007-1 plc	09-May-07	GBR	RMBS
Aire Valley Mortgages 2007-2 plc	14-Nov-07	GBR	RMBS
Aire Valley Mortgages 2008-1 plc	23-Jul-08	GBR	RMBS
Airplanes Pass Through Trust	28-Mar-96	IRL	Aircraft Finance
Akbank Remittance Trust Securitisation (ARTS) Limited Tranches 10, 11, 12 (Series 2005)	30-Jun-05	TUR	Other
Alba 2005-1 plc	30-Nov-05	GBR	RMBS
Alba 2006 1 plc	16-Jun-06	GBR	RMBS
Alba 2006-2 Plc	14-Nov-06	GBR	RMBS
Alba 2007-1 plc	18-Jun-07	GBR	RMBS
Alburn Real Estate Capital Limited	22-Feb-07	GBR	CMBS
Alfa Diversified Payment Rights Finance Company S.A.	30-Mar-06	RUS	Other
Alzette European CLO SA	10-Dec-04	SNA	CDO (Cash)
Anderson Valley CDO P.L.C.	12-Dec-06	SNA	CDO (Cash)
Anderson Valley II CDO P.L.C.	14-Feb-07	SNA	CDO (Cash)
Annington Finance No. 1 Plc	04-Nov-96	GBR	CMBS
Annington Finance No. 4 Plc	19-Dec-97	GBR	CMBS
Anthracite Euro CRE CDO 2006-1 plc	14-Dec-06	ELC	CDO (Cash)
Apulia Finance 5 Cessioni S.r.l. Series 2	05-Feb-07	ITA	Other Consumer Loan
Apulia Finance 5 Cessioni S.r.l. Series 3	26-Apr-07	ITA	Other Consumer Loan
Apulia Finance No. 2 S.r.l.	06-Aug-03	ITA	RMBS
Apulia Finance No. 4 S.r.l.	13-Dec-06	ITA	RMBS
Apulia Finance No. 4 S.r.l.	13-Dec-06	ITA	CMBS
Apulia Finance No. 4 Srl Series 2008-1	31-Jul-08	ITA	PRMBS
Apulia Finance Srl	24-May-01	ITA	RMBS
Apulia Mortgages Finance n.3 S.r.l.	21-Oct-04	ITA	CMBS
Apulia Mortgages Finance n.3 S.r.l.	21-Oct-04	ITA	RMBS
Aqua Finance No.2 plc	07-Aug-03	PRT	Auto Loan
Aqua Finance No.2 plc	07-Aug-03	PRT	Other Consumer Loan
Arcobaleno Finance S.r.l.	07-Aug-06	ITA	Other
Arena 2000-I BV	30-Nov-00	NLD	RMBS
Arena 2002-I B.V.	27-Jun-02	NLD	RMBS
Arena 2003-I B.V.	16-Jun-03	NLD	RMBS
Arena 2004-I B.V.	18-Feb-04	NLD	RMBS
Arena 2004-II B.V.	30-Sep-04	NLD	RMBS
Arena 2005-1 B.V.	14-Mar-05	NLD	RMBS
Arena 2006-1 B.V.	29-Mar-06	NLD	RMBS
Arena 2007-I B.V.	03-Dec-07	NLD	RMBS
Ares Euro CLO I B.V.	19-Apr-07	ELC	CDO (Cash)
Ares Finance 2 S.A.	05-Dec-01	ITA	CMBS
Ares Finance S.r.l.	18-Sep-01	ITA	Other
Argo Mortgage 2 S.r.l.	23-Jul-04	ITA	RMBS
Argo Mortgage S.r.l.	25-Mar-02	ITA	RMBS
Ariadne S.A. Secured Notes	13-Dec-00	GRC	Other
Arkle Master Issuer plc Series 2006-1	06-Nov-06	GBR	RMBS
Arkle Master Issuer plc Series 2006-2	14-Dec-06	GBR	RMBS
Arkle Master Issuer plc Series 2008-1	13-Jun-08	GBR	RMBS
Arkle Master Issuer plc Series 2008-2	07-Aug-08	GBR	RMBS
Arran Corporate Loans No.1 B.V.	29-Jun-06	GBR	CDO (Synthetic)
Arran Funding Limited 2007-A	01-Feb-07	GBR	Credit Card
Arran Funding Ltd Series 2005 A	15-Dec-05	GBR	Credit Card
Arran Funding Ltd Series 2005 B	15-Dec-05	GBR	Credit Card
Arran Residential Mortgages Funding No.1	21-Jun-06	GBR	RMBS

Arran Residential Mortgages Funding No.2	21-Sep-06	GBR	RMBS
Arran Residential Mortgages Funding No.3 PLC	19-Jun-07	GBR	RMBS
Arsenal Securities Plc	25-Jul-06	GBR	Whole Business Securitisation
Asset-Backed European Securitisation Transaction S.r.l	18-Jun-04	ITA	Auto Loan
Asset-Backed European Securitisation Transaction Three Plc (A-Best 3)	07-Feb-06	GBR	Auto Loan
Asset-Backed European Securitisation Transaction Two S.r.l	04-Nov-05	ITA	Auto Loan
Asset-Backed Obligatges Ltd. (Series 04-03)	09-Sep-04	NLD	CDO (Synthetic)
Asti Finance S.r.l.	19-Dec-05	ITA	RMBS
Astrea S.r.l. 2002-1	26-Jun-02	ITA	Other
Athlon Securitisation 2005 B.V.	24-Feb-05	NLD	Auto Loan
Athlon Securitisation B.V.	28-May-03	NLD	Auto Loan
Atlante Finance Srl	30-May-06	ITA	CMBS
Atlantes Mortgage No. 1 Plc	13-Feb-03	PRT	RMBS
Atlantes Mortgage No. 3 Plc	30-Oct-08	PRT	RMBS
Atlantide Finance S.r.l.	29-Jul-04	ITA	Other
Atlantide S.r.l 2006	02-Aug-06	ITA	Other
Atlas Securitisation SA	23-Oct-01	GRC	Other
Atomium Mortgage Finance 2003-1 BV	18-Dec-03	BEL	RMBS
Auburn Securities 3 PLC	25-Nov-02	GBR	RMBS
Auburn Securities 4 PLC	11-Oct-04	GBR	RMBS
Auburn Securities 5 plc	23-Sep-05	GBR	RMBS
Auburn Securities 7 PLC	15-Aug-08	GBR	RMBS
Auto ABS Compartiment 2004-1	25-Feb-04	DEU	Auto Loan
Auto ABS Compartiment 2006-1	13-Jul-06	FRA	Auto Loan
Auto ABS Compartiment 2007-1	29-Jan-07	FRA	Auto Loan
Auto ABS Compartiment 2008-1	30-Jul-08	FRA	Auto Loan
Auto ABS S.r.l. 2007-2	25-Jul-07	ITA	Auto Loan
Avoca CLO III Plc	02-Aug-05	ELC	CDO (Cash)
Avoca CLO IV Plc	05-Jan-06	ELC	CDO (Cash)
Avoca CLO V Plc	23-Jun-06	ELC	CDO (Cash)
AyT Bonos Tesoreria I	06-Apr-05	ESP	CDO (Cash)
AyT Bonos Tesoreria II	24-Feb-06	ESP	CDO (Cash)
AyT Caja Granada Hipotecario I, Fondo de Titulizacion de Activos	26-Jun-07	ESP	RMBS
AyT Caja Murcia Hipotecario I, Fondo de Titulizacion de Activos	22-Dec-05	ESP	RMBS
AyT Caja Murcia Hipotecario II, Fondo de Titulización de Activos	08-Nov-06	ESP	RMBS
AyT Cédulas Cajas Global, Fondo de Titulizacion de Activos Series	14-Dec-05	ESP	CDO (Cash)
AyT Cédulas Cajas Global, Fondo de Titulizacion de Activos Series	14-Dec-05	ESP	CDO (Cash)
AyT Cédulas Cajas V, Fondo de Titulizacion de Activos	28-Nov-03	ESP	CDO (Cash)
AyT Cédulas Cajas VI, Fondo de Titulizacion de Activos	01-Apr-04	ESP	CDO (Cash)
AyT Cédulas Cajas X, Fondo de Titulizacion de Activos	30-Jun-05	ESP	CDO (Cash)
AyT Deuda Subordinada I, Fondo de Titulizacion de Activos	17-Nov-06	ESP	CDO (Cash)
AyT FTGENCAT I, Fondo de Titulización de Activos	19-Dec-02	ESP	CDO (Cash)
AyT Fondo Eolico, FTA y Programa de Emision de Bonos de Titulizacion	25-Nov-04	ESP	Whole Business Securitisation
AyT Genova Hipotecario II	23-May-03	ESP	RMBS
AyT Genova Hipotecario III	12-Nov-03	ESP	RMBS
AyT Genova Hipotecario IX, Fondo de Titulizacion Hipotecario	05-Dec-06	ESP	RMBS
AyT Genova Hipotecario VI, Fondo de Titulizacion de Activos	14-Jun-05	ESP	RMBS
AyT Genova Hipotecario VII, Fondo de Titulización Hipotecaria	28-Nov-05	ESP	RMBS
AyT Genova Hipotecario VIII, Fondo de Titulizacion de Activos	12-Jun-06	ESP	RMBS
AyT Genova Hipotecario X, Fondo de Titulizacion Hipotecaria	26-Jun-07	ESP	RMBS
AyT Genova Hipotecario XI, Fondo de Titulizacion Hipotecaria	18-Dec-07	ESP	RMBS
AyT Genova Hipotecario XII, Fondo de Titulizacion Hipotecaria	16-Jul-08	ESP	RMBS
AyT Goya Hipotecario II, Fondo de Titulizacion de activos	11-Jun-08	ESP	RMBS
AyT Hipotecario BBK I, Fondo de Titulizacion de Activos	09-Jun-05	ESP	RMBS
AyT Hipotecario BBK II, Fondo de Titulizacion de Activos	07-Jun-06	ESP	RMBS
AyT Hipotecario III	07-Jul-03	ESP	RMBS
AyT Hipotecario IV	15-Jul-03	ESP	RMBS
AyT Hipotecario Mixto III, Fondo de Titulizacion de Activos	29-Apr-05	ESP	RMBS
AyT Hipotecario Mixto IV, Fondo de Titulizacion de Activos	27-Jun-05	ESP	RMBS
AyT Hipotecario Mixto V, Fondo de Titulizacion de Activos	21-Jul-06	ESP	RMBS
AyT Kutxa Hipotecario 1, Fondo de Titulizacion de Activos	31-May-06	ESP	RMBS
AyT Kutxa Hipotecario II, Fondo de Titulizacion de Activos	16-Feb-07	ESP	RMBS
AyT Promociones Inmobiliarias IV, Fondo de Titulizacion de Activos	30-Jun-05	ESP	Other
AyT genova Hipotecario IV	05-Apr-04	ESP	RMBS
AyT.1 Fondo de Titulizacion Hipotecaria	01-Jul-99	ESP	RMBS
AyT.11 Fondo de Titulizacion Hipotecaria	31-Oct-02	ESP	RMBS
AyT.2 Fondo de Titulizacion Hipotecaria	27-Jan-00	ESP	RMBS
AyT.7 Promociones Inmobiliarias I, FTA	24-Jun-02	ESP	RMBS
AyT.8 Barclays Hipotecario I, FTC	29-May-02	ESP	RMBS
Ayt Hipotecario Mixto II, FTA	30-Jun-04	ESP	RMBS
Ayt Hipotecario Mixto II, FTA	30-Jun-04	ESP	RMBS
Ayt Hipotecario mixto FTA	03-Mar-04	ESP	RMBS
Ayt Prestamos Consumo III, FTA	05-Aug-04	ESP	Other Consumer Loan
Ayt Promociones Inmobiliarias II, FTA	22-Apr-04	ESP	CMBS
Azor Mortgages No. 2	24-Jul-08	PRT	RMBS
Azor Mortgages PLC	25-Nov-04	PRT	RMBS
B-ARENA N.V./S.A., COMPARTMENT N° 1	10-Oct-06	BEL	RMBS
B-TRA 2005-I N.V./S.A.	05-Dec-05	BEL	Other
B-TRA 2006-I NV/SA	31-Oct-06	BEL	Other

BBVA Autos 1, FTA	29-Oct-04	ESP	Auto Loan
BBVA Autos 2, Fondo de Titulizacion de Activos	15-Dec-05	ESP	Auto Loan
BBVA Consumo 1, Fondo de Titulizacion de Activos	11-May-06	ESP	Other Consumer Loan
BBVA Consumo 2, Fondo de Titulizacion de Activos	30-Nov-06	ESP	Other Consumer Loan
BBVA Finanzia Autos 1, FTA	04-May-07	ESP	Auto Loan
BBVA Hipotecario 3 FTA	16-Jun-05	ESP	Other
BBVA Leasing 1, Fondo de Titulizacion de Activos	27-Jun-07	ESP	Other
BBVA RMBS 1, Fondo de Titulizacion de Activos	22-Feb-07	ESP	RMBS
BBVA RMBS 2, Fondo de Titulizacion de Activos	29-Mar-07	ESP	RMBS
BBVA RMBS 3, Fondo de Titulizacion de Activos	26-Jul-07	ESP	RMBS
BBVA RMBS 4, Fondo de Titulizacion de Activos	22-Nov-07	ESP	RMBS
BBVA RMBS 5, Fondo de Titulizacion de Activos	29-May-08	ESP	RMBS
BBVA-2 FTPYME-ICO	28-Nov-00	ESP	Other Consumer Loan
BBVA-3 FTPYME FTA	02-Dec-04	ESP	CDO (Cash)
BBVA-4 PYME, Fondo de Titulizacion de Activos	29-Sep-05	ESP	Other
BBVA-5 FTPYME, Fondo de Titulizacion de Activos	26-Oct-06	ESP	Other
BBVA-6 FTPYME, Fondo de Titulizacion de Activos	14-Jun-07	ESP	Other
BBVA-8 FTPYME, Fondo de Titulizacion de Activos	24-Jul-08	ESP	Other
BCC Mortgages Plc	08-Jun-06	ITA	RMBS
BCC Mortgages Plc	08-Jun-06	ITA	RMBS
BELLATRIX (Eclipse 2005-2) Plc	11-Aug-05	GBR	CMBS
BIPCA CORDUSIO RMBS	19-Dec-07	ITA	RMBS
BL Superstores Finance PLC	28-Feb-06	GBR	CMBS
BMORE Finance No. 3 plc	17-May-02	PRT	Auto Loan
BMORE Finance No.4 Plc	18-May-04	PRT	Auto Loan
BP Mortgages S.r.l.	11-Apr-07	ITA	RMBS
BP Mortgages S.r.l. Series 2007-2	29-Jun-07	ITA	RMBS
BPL Consumer S.r.l. - Series 2002	11-Dec-02	ITA	Other Consumer Loan
BPL Consumer S.r.l. - Series 2004	30-Jun-04	ITA	Other Consumer Loan
BPM Securitisation 2 S.r.l	04-Jul-06	ITA	RMBS
BUMPER 2 S.A.	13-Mar-08	DEU	Auto Loan
BZ Hipotecario 4, Fondo de Titulización Hipotecaria	29-Nov-02	ESP	RMBS
Bacchus 2006-1 plc	15-Mar-06	SNA	CDO (Cash)
Bacchus 2006-2 Plc	17-Aug-06	ELC	CDO (Cash)
Bacchus 2007-1 Plc	18-Apr-07	SNA	CDO (Cash)
Bamburgh Finance No.1 Plc	19-Dec-02	GBR	CMBS
Bancaja 10, Fondo de Titulizacion de Activos	31-Jan-07	ESP	RMBS
Bancaja 11, Fondo de Titulizacion de Activos	20-Jul-07	ESP	RMBS
Bancaja 3, Fondo de Titulización de Activos	31-Jul-02	ESP	RMBS
Bancaja 4, Fondo de Titulizacion Hipotecaria	08-Nov-02	ESP	RMBS
Bancaja 5, Fondo de Titulización de Activos	17-Apr-03	ESP	RMBS
Bancaja 6, Fondo de Titulización de Activos	05-Dec-03	ESP	RMBS
Bancaja 7 Fondo de Titulizacion de Activos	16-Jul-04	ESP	RMBS
Bancaja 8 Fondo de Titulizacion de Activos	27-May-05	ESP	RMBS
Bancaja 9, Fondo de Titulización de Activos	07-Feb-06	ESP	RMBS
Banesto 3, Fondo de Titulizacion Hipotecaria, Bonos de Titulizacion	07-Jul-01	ESP	RMBS
Bankinter 10 Fondo de Titulizacion de Activos	01-Jul-05	ESP	RMBS
Bankinter 11 Fondo de Titulizacion Hipotecaria	02-Dec-05	ESP	RMBS
Bankinter 12 Fondo de Titulizacion Hipotecaria	10-Mar-06	ESP	RMBS
Bankinter 13, Fondo de Titulizacion de Activos	27-Nov-06	ESP	RMBS
Bankinter 14, Fondo de Titulizacion Hipotecaria	23-Mar-07	ESP	RMBS
Bankinter 15 Fondo de Titulizacion Hipotecaria	11-Oct-07	ESP	RMBS
Bankinter 16 Fondo de Titulizacion de Activos	14-Mar-08	ESP	RMBS
Bankinter 17 Fondo de Titulizacion de Activos	12-Jun-08	ESP	RMBS
Bankinter 2 PYME, Fondo de Titulizacion de Activos	29-Jun-06	ESP	Other
Bankinter 3 Fondo de Titulizacion Hipotecaria	25-Oct-01	ESP	RMBS
Bankinter 3, FTPYME Fondo de Titulizacion de Activos	16-Nov-07	ESP	Other
Bankinter 4 FTPYME Fondo de Titulizacion de Activos	18-Sep-08	ESP	Other
Bankinter 4 Fondo de Titulización Hipotecaria	30-Sep-02	ESP	RMBS
Bankinter 5 Fondo de Titulización Hipotecaria	17-Dec-02	ESP	RMBS
Bankinter 6, Fondo de Titulizacion de Activos	24-Sep-03	ESP	RMBS
Bankinter 7 Fondo de Titulizacion Hipotecaria	24-Feb-04	ESP	RMBS
Bankinter 8 Fondo de Titulización de Activos	09-Mar-04	ESP	RMBS
Bankinter 9 Fondo de Titulizacion de Activos	17-Feb-05	ESP	RMBS
Bankinter 9 Fondo de Titulizacion de Activos	17-Feb-05	ESP	RMBS
Bankinter I FTPYME, Fondo de Titulizacion de Activos	08-Sep-03	ESP	Other Consumer Loan
Batavia Credit Card Corporation Limited	16-Jan-97	NLD	Credit Card
Bauhaus Securities Limited	30-Oct-00	DEU	RMBS
Bavarian Sky S.A., Compartment 1	17-Jul-07	DEU	Auto Loan
Beluga Master Issuer B.V. Series 2006-I	28-Nov-06	NLD	RMBS
Berica 2 MBS S.r.l.	21-Feb-02	ITA	RMBS
Berica 3 MBS S.r.l.	18-Feb-03	ITA	RMBS
Berica 5 Residential MBS Srl	15-Dec-04	ITA	RMBS
Berica 6 Residential MBS S.r.l.	15-Feb-06	ITA	RMBS
Berica MBS S.r.l	19-Mar-01	ITA	RMBS
Berica Residential MBS 1 S.r.l.	18-Mar-04	ITA	RMBS
Bipielle Residential S.r.l	30-Jun-04	ITA	RMBS
Blue Danube Loan Funding GmbH	10-Dec-01	AUT	RMBS
Bluebonnet Finance plc	20-Dec-06	DEU	Other

Brae Financing 2008-1 plc	10-Jul-08	GBR	PRMBS
Breeze Finance S.A. - Breeze Three	19-Apr-07	ELC	Whole Business Securitisation
Broadgate Financing PLC	02-Mar-05	GBR	CMBS
Brooklands ABS Euro Referenced Linked Notes 2002-2 Ltd.	23-Dec-02	SNA	CDO (Synthetic)
Brooklands Euro Reference Linked Notes 2002-1 Ltd	30-May-02	SNA	CDO (Synthetic)
Brooklands Euro Referenced Linked Notes 2005-1 Ltd	14-Sep-05	SNA	CDO (Synthetic)
Brunel Residential Mortgage Securitisation No. 1 plc	13-Mar-07	GBR	RMBS
Bruntwood Alpha plc	06-Feb-07	GBR	CMBS
Bumper I B.V. (Inclusive of Tap Issuance)	15-Dec-06	NLD	Auto Loan
Bumper I.B.V. (Tap Issue)	26-Sep-08	NLD	Other
Business Mortgage Finance 1 PLC	15-Mar-04	GBR	CMBS
Business Mortgage Finance 2 PLC	15-Nov-04	GBR	CMBS
Business Mortgage Finance 3 Plc	19-Jul-05	GBR	CMBS
Business Mortgage Finance 4 Plc	12-Apr-06	GBR	CMBS
Business Mortgage Finance 5 Plc	18-Oct-06	GBR	CMBS
Business Mortgage Finance 6 plc	18-May-07	GBR	CMBS
Business Mortgage Finance 7 PLC	23-Nov-07	GBR	CMBS
C.P.G. Società di Cartolarizzazione a r.l. Series 2003-6	30-Apr-03	ITA	Other
C17 Leasing Company Plc	17-Jan-01	GBR	Aircraft Finance
CB MezzCAP Limited Partnership	11-Apr-06	DEU	CDO (Cash)
CELF Loan Partners II plc	09-Nov-05	SNA	CDO (Cash)
CF Finance S.r.l.	31-Mar-03	ITA	CDO (Cash)
CIBELES III FTPYME FTA	22-Dec-03	ESP	CDO (Cash)
CM BANCAJA 1, Fondo de Titulizacion de Activos	03-Oct-05	ESP	CDO (Cash)
CPUK Mortgage Finance Ltd	19-Jun-07	GBR	CMBS
CR Firenze Mutui S.r.l.	09-Dec-02	ITA	RMBS
CRC Breeze Finance S.A.	08-May-06	ELC	Whole Business Securitisation
CTRL Section 1 Finance Plc	12-Nov-03	GBR	Other
Cabral No.1 Ltd	06-Mar-01	PRT	CDO (Synthetic)
Cadogan Square CLO B.V.	15-Dec-05	ELC	CDO (Cash)
Cadogan Square CLO II B.V.	29-Jun-06	ELC	CDO (Cash)
Cadogan Square CLO III B.V.	19-Dec-06	ELC	CDO (Cash)
Caesar Finance S.A	05-Nov-99	ITA	CDO (Cash)
Cairn CLO I B.V.	20-Dec-06	ELC	CDO (Cash)
Cairolì Finance S.r.l.	28-Dec-05	ITA	Other
Caixa Penedes 1 TdA, Fondo de Titulizacion de Activos	23-Oct-06	ESP	RMBS
Caixa Penedes 2 TDA, Fondo de Titulizacion de Activos	26-Sep-07	ESP	RMBS
Caixa Penedes PYMES 1 TdA, Fondo de Titulizacion de Activos	28-Jun-07	ESP	Other
Campidoglio Finance S.r.l.	30-Jun-05	ITA	CMBS
Canary Wharf Finance II plc	06-Jun-00	GBR	CMBS
Candide Financing 2005 B.V.	18-May-05	NLD	RMBS
Candide Financing 2006 B.V.	15-Nov-06	NLD	RMBS
Candide Financing 2007 NHG B.V.	18-Dec-07	NLD	RMBS
Candide Financing 2008-2 B.V.	09-Oct-08	NLD	PRMBS
Capital Mortgages Series 2007-1	16-May-07	ITA	RMBS
Care Homes No.1 limited	11-Apr-97	GBR	Whole Business Securitisation
Care Homes No.2 limited	15-Feb-99	GBR	Whole Business Securitisation
Care Homes No.3 limited	15-Nov-99	GBR	Whole Business Securitisation
Cars Alliance Auto Loans France FCC 2006-1	25-Oct-06	FRA	Auto Loan
Cars Alliance Auto Loans Germany Series 2007-1	09-Oct-07	DEU	Auto Loan
Cars Alliance Funding plc - Series 2005	31-Jan-05	FRA	Auto Loan
Cars Alliance Funding plc 2007-1	06-Jul-07	ITA	Auto Loan
Cartesio S.r.l. - Series 2001-1	24-Jan-01	ITA	CDO (Cash)
Cassa Centrale Securitisation S.r.l.	06-Jul-07	ITA	RMBS
Cassiopèia QEX BV 2008-1	17-Jul-08	ESP	RMBS
Castanea One Plc	30-Jun-04	SNA	CMBS
Castle 1 MBS B.V.	09-Aug-00	NLD	RMBS
Castoro RMBS S.r.l	28-Apr-05	ITA	RMBS
Cavendish Square Funding plc	01-Feb-06	ELC	CDO (Cash)
Cedulas TDA 1	12-Jun-03	ESP	CDO (Cash)
Cedulas TDA 1	12-Jun-03	ESP	CDO (Cash)
Cedulas TDA 2	30-Nov-03	ESP	CDO (Cash)
Cedulas TDA 3, Fondo de Titulización de Activos	03-Mar-04	ESP	CDO (Cash)
Cedulas TDA 4. FTA	16-Jun-04	ESP	CDO (Cash)
Cedulas TDA 5, FTA	29-Nov-04	ESP	CDO (Cash)
Cedulas TDA 6, Fondo de Titulizacion de Activos	23-May-05	ESP	CDO (Cash)
Cedulas TDA 7, Fondo de Titulizacion de Activos	20-Jun-05	ESP	CDO (Cash)
Celtic Residential Irish Mortgage Securitisation No. 11	12-Dec-06	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No. 12	28-Jun-07	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No. 13 Limited	17-Dec-07	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No. 14 Limited	20-Nov-08	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No. 8 Plc	30-Jun-03	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No. 9 plc	24-Nov-05	IRL	RMBS
Celtic Residential Irish Mortgage Securitisation No.10 Plc	10-Aug-06	IRL	RMBS
Centaurus (Eclipse 2005-3) plc	21-Dec-05	DEU	CMBS
Chapel 2003-I B.V.	16-Dec-03	NLD	Other Consumer Loan
Chapel 2007 B.V.	03-Apr-07	NLD	Other Consumer Loan
Chaves Funding No.4 Plc	16-Jun-04	PRT	Other
Chaves SME CLO No. 1	20-Dec-06	ELC	Other

Chester Asset Receivables 2003-B Plc (CARDS 2003-B)	23-Jul-03	GBR	Credit Card
Chester Asset Receivables Dealing 2003-A Plc (CARDS 2003-A)	06-Mar-03	GBR	Credit Card
Chester Asset Receivables Dealings 2002-A Plc (CARDS No. 02-A)	27-Jun-02	GBR	Credit Card
Chester Asset Receivables Dealings No 12 Plc (CARDS No.12) 2000-2	07-Dec-00	GBR	Credit Card
Chester Asset Receivables Dealings PLC (CARDS 2004	03-Aug-04	GBR	Credit Card
Cheyne Investment Grade CDO I Ltd	26-Jun-02	ITA	CDO (Synthetic)
Cibeles No.1 PLC	15-Jul-02	ESP	CDO (Synthetic)
City Aviation Finance Limited	03-Nov-99	GBR	Whole Business Securitisation
City Greenwich Lewisham Rail link PLC	02-Oct-96	GBR	Whole Business Securitisation
City Mortgage MBS Finance B.V.	10-Aug-06	RUS	RMBS
Claris Finance 2003 S.r.L	03-Dec-03	ITA	CMBS
Claris Finance 2003 S.r.L	03-Dec-03	ITA	RMBS
Claris Finance 2005 S.r.l.	12-Jul-05	ITA	RMBS
Claris Finance 2007 S.r.l.	08-Feb-07	ITA	RMBS
Claris Finance 2008 S.r.l.	16-Jun-08	ITA	RMBS
Claris Finance S.r.l.	25-Jul-02	ITA	RMBS
Clock Finance No.1 B.V	05-Mar-07	CHE	CDO (Synthetic)
CoCo Finance 2006-1 plc	30-Jun-06	ELC	CDO (Synthetic)
CoSMO Finance 2007-1 Limited	30-Jul-07	DEU	CDO (Synthetic)
Colombo Srl	10-Aug-01	ITA	CDO (Cash)
Conca d Oro Funding S.r.l	22-Nov-02	ITA	CDO
Consumer Unsecured Reperforming Loans (CURL) PLC	12-Jul-07	GBR	Other Consumer Loan
Consumo Bancaja 1, Fondo de Titulizacion de Activos	29-Jun-06	ESP	Other Consumer Loan
Consumo Santander I, FTA	07-Mar-03	ESP	Other Consumer Loan
Cordusio RMBS 1 S.r.l.	06-May-05	ITA	RMBS
Cordusio RMBS 2 s.r.l	10-Jul-06	ITA	RMBS
Cordusio RMBS 3 - UBCasa 1 Srl	20-Nov-06	ITA	RMBS
Cordusio RMBS 4 Series 2007	24-May-07	ITA	RMBS
Cornerstone Titan 2005-1	13-Oct-05	GBR	CMBS
Cornerstone Titan 2005-2 plc	21-Dec-05	GBR	CMBS
Cornerstone Titan 2006-1 plc	31-Jul-06	GBR	CMBS
Cornerstone Titan 2007-1 plc	08-Mar-07	ELC	CMBS
Cougar CLO I Plc	07-Dec-05	ELC	CDO (Cash)
Craegmoor Funding (No. 2) Limited	13-Aug-03	GBR	Whole Business Securitisation
Credico Finance 2 S.r.l	06-Oct-03	ITA	RMBS
Credico Finance 3 S.r.l	21-Jun-04	ITA	RMBS
Credico Finance 7 S.r.l.	19-Dec-06	ITA	RMBS
Credico Finance SpA	27-Sep-01	ITA	RMBS
Credico Funding 2 Srl	26-Jul-04	ITA	CDO (Cash)
Cruise Ship Finance 2 Ltd	30-Mar-01	FRA	Other
Cumbernauld Funding No. 3 Plc	30-Jan-06	GBR	Credit Card
D'Annunzio S.r.l	27-Apr-06	ITA	Other
DARTS Finance B.V 2005	10-Nov-05	NLD	RMBS
DECO 10 - Pan Europe 4 plc	06-Dec-06	ELC	CMBS
DECO 11-UK Conduit 3 plc	20-Dec-06	GBR	CMBS
DECO 12 - UK 4 p.l.c.	13-Mar-07	GBR	CMBS
DECO 14 - Pan Europe 5 B.V.	29-Mar-07	ELC	CMBS
DECO 15 - Pan Europe 6 Limited	28-Jun-07	SNA	CMBS
DECO 17 - Pan Europe 7 Limited	21-Dec-07	DEU	CMBS
DECO 5 - UK Large Loan 1 plc	04-Oct-05	GBR	CMBS
DECO 6 UK Large Loan 2 plc	06-Dec-05	GBR	CMBS
DECO 7 Pan Europe 2 Plc	28-Mar-06	ELC	CMBS
DECO 8 - UK Conduit 2 Plc	04-May-06	GBR	CMBS
DECO 9 - Pan Europe 3 plc	15-Aug-06	ELC	CMBS
DECO Series 2005 Pan Europe 1 plc	25-Aug-05	ELC	CMBS
DECO Series 2005-UK Conduit 1 Plc	12-Jul-05	GBR	CMBS
DFS Funding Corp.	30-Jun-05	TUR	Other
DIAMOND MORTGAGE FINANCE 2006 N.V.	03-Nov-06	BEL	RMBS
DOMOS 2003	22-Dec-03	FRA	RMBS
DRACO (Eclipse 2005-4) plc	20-Dec-05	GBR	CMBS
Dalradian European CLO I B.V.	31-May-06	ELC	CDO (Cash)
Dalradian European CLO II B.V.	23-Nov-06	ELC	CDO (Cash)
Daneion 2007-1 PLC	26-Nov-07	GRC	Other Consumer Loan
Daphne Finance I plc	07-May-03	ELC	CDO (Synthetic)
Daphne Finance V plc	29-Dec-06	SNA	CDO (Synthetic)
Dekania Europe CDO I Plc	07-Sep-05	ELC	CDO (Cash)
Delphinus 2000-1 B.V.	26-Jun-00	NLD	RMBS
Delphinus 2001-1 B.V.	25-Jun-01	NLD	RMBS
Delphinus 2001-II BV	28-Nov-01	NLD	RMBS
Delphinus 2002-I B.V.	25-Apr-02	NLD	RMBS
Delphinus 2003-I B.V.	04-Apr-03	NLD	RMBS
Delphinus 2004-1 B.V.	16-Feb-04	NLD	RMBS
Delphinus 2004-II BV	30-Nov-04	NLD	RMBS
Delphinus 2006-I B.V.	28-Jun-06	NLD	RMBS
Deutsche Hypothekenbank (Actien Gesellschaft) Hannover 1999	16-Nov-99	DEU	CMBS
Deva Financing Plc, 2008-1	10-Oct-08	GBR	SPRMBS
Diadem Limited	20-Dec-01	SNA	CDO (Synthetic)
Dignity Finance Plc	30-Jun-04	GBR	Whole Business Securitisation
Diners Card Finance Series 01-1	20-Nov-01	ELC	Credit Card

Dolerite Funding No. 2 plc	18-Jul-05	GBR	CMBS
Dolomiti Finance S.r.l (2002-1)	19-Dec-02	ITA	Other
Dolomiti Finance Srl	25-Jul-00	ITA	Other
Domos 5	08-Feb-99	FRA	RMBS
Douro Mortgages No. 1	24-Nov-05	PRT	RMBS
Douro Mortgages No. 2	28-Sep-06	PRT	RMBS
Douro Mortgages No. 3	31-Jul-07	PRT	RMBS
Douro SME Series 1	06-Apr-05	PRT	Other
Dovedale Finance No.1 Plc	27-Jun-06	GBR	CDO (Synthetic)
Dragon Finance B.V.	21-Aug-00	NLD	CMBS
Driver Five GmbH	27-Feb-08	DEU	Auto Loan
Driver Four GmbH	27-Apr-07	DEU	Auto Loan
Driver Six GmbH	30-Sep-08	DEU	Auto Loan
Driver Three GmbH	27-Oct-06	DEU	Auto Loan
Driver Two GmbH	14-Sep-05	DEU	Auto Loan
Driver UK One PLC	20-Mar-08	GBR	Auto Loan
Dryden XIV Euro CLO 2006 plc	08-Aug-06	ELC	CDO (Cash)
Du.Ca. SPV S.r.l	07-Nov-01	ITA	Other Consumer Loan
Ducato Consumer S.r.l.	19-Oct-06	ITA	Other Consumer Loan
Duchess V CLO B.V.	07-Dec-05	ELC	CDO (Cash)
Duchess VI CLO B.V.	17-Aug-06	ELC	CDO (Cash)
Dutch MBS X B.V.	02-Apr-03	NLD	RMBS
Dutch MBS XI B.V.	03-Dec-03	NLD	RMBS
Dutch MBS XII B.V.	12-May-05	NLD	RMBS
Dutch MBS XIV B.V.	01-Dec-05	NLD	RMBS
Dutch Mortgage Portfolio Loans I B.V.	26-Sep-00	NLD	RMBS
Dutch Mortgage Portfolio Loans II B.V.	16-Jun-03	NLD	RMBS
Dutch Mortgage Portfolio Loans III B.V.	17-Dec-03	NLD	RMBS
Dutch Mortgage Portfolio Loans IV B.V.	10-Jun-04	NLD	RMBS
Dutch Mortgage Portfolio Loans V B.V.	28-Sep-05	NLD	RMBS
Dwr Cymru (Financing) Limited (Welsh Water)	10-May-01	GBR	Whole Business Securitisation
E-MAC DE 2005-I B.V.	23-Jun-05	DEU	RMBS
E-MAC DE 2006-1 B.V.	20-Jun-06	DEU	RMBS
E-MAC DE 2006-II B.V.	14-Dec-06	DEU	RMBS
E-MAC DE 2007-I B.V.	08-Nov-07	NLD	RMBS
E-MAC NL 2002-I B.V.	15-Jul-02	NLD	RMBS
E-MAC NL 2003-I B.V.	21-Feb-03	NLD	RMBS
E-MAC NL 2003-II B.V.	24-Oct-03	NLD	RMBS
E-MAC NL 2004-I B.V.	07-Apr-04	NLD	RMBS
E-MAC NL 2004-II BV	08-Dec-04	NLD	RMBS
E-MAC NL 2005-I B.V.	07-Apr-05	NLD	RMBS
E-MAC NL 2005-III B.V.	15-Dec-05	NLD	RMBS
E-MAC NL 2005-NHG II B.V.	27-Apr-05	NLD	RMBS
E-MAC NL 2006-II B.V.	30-May-06	NLD	RMBS
E-MAC NL 2006-NHG I B.V.	17-May-06	NLD	RMBS
E-MAC Program B.V. / Compartment NL 2006-III	20-Nov-06	NLD	RMBS
E-MAC Program B.V. / Compartment NL 2007- NHG II	27-Jun-07	NLD	RMBS
E-MAC Program B.V. / Compartment NL 2007-I	28-Mar-07	NLD	RMBS
E-MAC Program B.V. / Compartment NL 2007-III	28-Jun-07	NLD	RMBS
E-MAC Program B.V./ Compartment NL 2007-NHG V	20-Sep-07	NLD	RMBS
E-MAC Program II B.V./ Compartment NL 2007-IV	29-Oct-07	NLD	RMBS
E-MAC Program II B.V./Compartment NL 2008-IV	18-Apr-08	NLD	RMBS
E-MAC Program III B.V./ Compartment NL 2008-I	22-Feb-08	NLD	RMBS
E-MAC Program III B.V./Compartment NL 2008-II	14-Apr-08	NLD	RMBS
EMF-NL 2008-1 B.V	23-Apr-08	NLD	RMBS
EMF-NL 2008-2 B.V.	27-Aug-08	NLD	RMBS
EMF-UK 2008-1 PLC	18-Mar-08	GBR	RMBS
EMPRESAS TDA CAM 6, Fondo de Titulización de Activos	26-Mar-08	ESP	CDO (Synthetic)
EUROCREDIT CDO II B.V.	04-Oct-00	SNA	CDO (Cash)
EUROCREDIT CDO III B.V.	11-Sep-03	ELC	CDO (Synthetic)
EUROSAIL-NL 2007-2 B.V.	29-Nov-07	NLD	RMBS
EdT FTPYME Pastor 3, Fondo de Titulizacion de Activos	12-Dec-05	ESP	Other
Edam Funding One Limited (series 04-02)	16-Sep-04	SNA	CDO (Synthetic)
Eddystone Finance Plc	24-Mar-06	GBR	CMBS
Edelweiss Auto Funding Ltd.	28-May-03	AUT	Auto Loan
Eerste Vlaamse Effectisering (EVE) NV Compartment SKV	07-Dec-04	BEL	RMBS
EleX Alpha S.A.	21-Dec-06	ELC	CDO (Cash)
Electra 1	08-Nov-99	FRA	RMBS
Emerald Mortgages No.4 plc	05-Jul-06	IRL	RMBS
Emerald Mortgages No.5 plc	20-Mar-08	IRL	RMBS
Empresas Hipotecario TDA CAM 3, Fondo de Titulización de Activos	12-Jul-06	ESP	Other
Entasi S.r.l. - Series 2001-1	28-Jun-01	ITA	CDO (Cash)
Entasi S.r.l. - Series 2001-2	28-Jun-01	ITA	CDO (Cash)
Entry Funding No. 1 PLC	05-Dec-06	DEU	CDO (Cash)
Epic (Ayton) Plc	14-Dec-05	GBR	CMBS
Epic (Barchester) plc	30-Nov-06	GBR	CMBS
Epic (Brodie) Plc	29-Jun-06	ELC	CMBS
Epic (Caspar) plc	06-Oct-04	GBR	CMBS
Epic (Culzean) p.l.c.	21-Feb-07	GBR	CMBS

Epic (Drummond) Limited	21-Jun-07	GBR	CMBS
Epic (Industrious) Plc	05-Oct-06	GBR	CMBS
Epic (More London) plc	27-Apr-06	GBR	CMBS
Epic (Value Retail) Limited	23-Jul-07	ELC	CMBS
Epic Opera (Arlington) Limited	03-Aug-07	GBR	CMBS
Equinox (Eclipse 2006-1) plc	05-Jul-06	GBR	CMBS
Equity Release Funding (No.1) Plc	30-Mar-01	GBR	RMBS
Equity Release Funding (No.2) Plc	11-Jun-02	GBR	RMBS
Equity Release Funding (No.5) Plc	11-Aug-05	GBR	RMBS
Essence I B.V.	13-Apr-06	NLD	RMBS
Essential Public Infrastructure Capital PLC	17-Nov-04	GBR	CDO (Synthetic)
Estate Germany 2007-I Limited	08-Oct-07	DEU	CMBS
Estate UK-3	28-Feb-07	GBR	CMBS
Estia Mortgage Finance I Plc	07-Jun-05	GRC	RMBS
Estia Mortgage Finance II Plc	24-Jul-07	GRC	RMBS
Estia Mortgage Finance III Plc	24-Apr-08	GRC	RMBS
Eurasia Structured Finance No. 1 S.A., Compartment 1	08-Dec-05	RUS	Other Consumer Loan
Euro Atlantis CLO 2008-1	24-Jun-08	IRL	CDO (Cash)
EuroConnect Issuer LC 2007-1 Limited	20-Aug-07	ELC	CDO (Synthetic)
EuroConnect Issuer SME 2007 Limited	28-Dec-07	ELC	CDO (Synthetic)
EuroConnect SME 2008 Limited	30-Sep-08	SNA	CDO (Cash)
EuroMASTR Series 2007-1V plc	18-Jun-07	GBR	RMBS
EuroProp (EMC IV) S.A. (Compartment 1)	31-Jul-06	ELC	CMBS
EuroProp (EMC VI) S.A.	26-Jun-07	ELC	CMBS
Eurocredit CDO V Plc	12-Sep-06	ELC	CDO (Cash)
Eurohome Mortgages 2007-1 p.l.c.	26-Jul-07	ELC	RMBS
Eurohome UK Mortgages 2007-1 plc	21-Mar-07	GBR	RMBS
Eurohome Uk Mortgages 2007-2 plc	23-Aug-07	GBR	RMBS
Eurohypo 2001-1	29-Aug-01	GBR	CMBS
Euromax IV	06-Oct-05	ELC	CDO (Cash)
Euromax V ABS Plc	30-Nov-06	ELC	CDO (Cash)
European Loan Conduit No.11 plc (Feronia ELOC 11)	07-Nov-02	GBR	CMBS
European Loan Conduit No.16 (Juturna plc ELOC 16)	17-Jul-03	GBR	CMBS
European Loan Conduit No.19 plc (Morpheus ELOC 19)	17-Aug-04	GBR	CMBS
European Loan Conduit No.21 FCC (Odysseus ELOC 21)	08-Dec-05	ELC	CMBS
European Loan Conduit No.22 (Perseus ELOC 22)	22-Dec-05	GBR	CMBS
European Loan Conduit No.23 plc (Quirinus ELOC 23)	07-Jul-06	ELC	CMBS
European Loan Conduit No.24 plc (Radamantis ELOC 24)	23-Aug-06	GBR	CMBS
European Loan Conduit No.25 (SILENUS ELOC 25)	22-Mar-07	ELC	CMBS
European Loan Conduit No.26 plc (Triton ELOC 26)	13-Apr-07	GBR	CMBS
European Loan Conduit No.27 plc (Ulysses ELOC 27)	06-Jul-07	GBR	CMBS
European Loan Conduit No.28 limited (Vulcan ELOC 28)	08-Aug-07	ELC	CMBS
European Loan Conduit No.29 SA (Xuthus ELOC 29)	28-Feb-08	ELC	CMBS
European Mortgage Securities III B.V.	29-Sep-99	NLD	RMBS
European Mortgage Securities VII B.V.	28-Feb-06	NLD	RMBS
European Prime Real Estate No.1 Plc	02-Aug-05	GBR	CMBS
European Private Funding I Limited Partnership	12-May-04	DEU	CDO (Cash)
European Property Capital 1	17-Mar-04	FRA	CMBS
European Property Capital 3	20-Dec-05	ELC	CMBS
European Property Capital 4 Plc	19-Oct-06	GBR	CMBS
Eurosail 2006-1 Plc	30-May-06	GBR	RMBS
Eurosail 2006-2BL plc	11-Oct-06	GBR	RMBS
Eurosail 2006-3NC	09-Nov-06	GBR	RMBS
Eurosail 2006-4NP Plc	27-Nov-06	GBR	RMBS
Eurosail-NL 2007-1 B.V.	31-Jul-07	NLD	RMBS
Eurosail-UK 2007-1NC plc	28-Feb-07	GBR	RMBS
Eurosail-UK 2007-2NP plc	29-Mar-07	GBR	RMBS
Eurosail-UK 2007-3BL PLC	16-Jul-07	GBR	RMBS
Eurosail-UK 2007-4BL	16-Aug-07	GBR	RMBS
Eurosail-UK 2007-5NP plc	19-Nov-07	GBR	SPRMBS
Eurosail-UK 2007-6NC PLC	28-Nov-07	GBR	RMBS
F-E Blue S.r.l.	14-Jun-02	ITA	Equip Lease
F-E Blue S.r.l.	14-Jun-02	ITA	Auto Loan
F-E Blue S.r.l.	14-Jun-02	ITA	RMBS
F-E Gold S.r.l	31-May-06	ITA	Other
F-E Green S.r.l.	09-Jun-04	ITA	Auto Loan
F-E Green S.r.l.	09-Jun-04	ITA	Equip Lease
F-E Green S.r.l.	09-Jun-04	ITA	RMBS
F-E Mortgages S.r.l.	08-Apr-05	ITA	RMBS
FAB CBO 2002-1 BV	10-Apr-02	SNA	CDO (Synthetic)
FAB CBO 2003-1 BV	31-Jul-03	ELC	CDO (Synthetic)
FARMS Securitisation Limited	29-Nov-01	SWE	Other
FCC Loggias 01-1	25-Mar-02	FRA	RMBS
FCC Loggias Compartment 2003	24-Nov-03	FRA	RMBS
FCC NACREA	21-Dec-06	ELC	CMBS
FCC Proudreed Properties 2005	02-Nov-05	FRA	CMBS
FCC SPARC	09-Dec-05	FRA	Other
FHB Land Credit and Mortgage Bank 1	06-Feb-06	HUN	CDO (Cash)
FIP Funding Srl	04-Jul-05	ITA	CMBS

FL Finance S.r.l.	29-Oct-04	ITA	Other
FONDO DE TITULIZACIÓN DE ACTIVOS UCI 18	27-Feb-08	ESP	RMBS
FORNAX (ECLIPSE 2006-2) B.V.	22-Sep-06	ELC	CMBS
FTA Santander Publico 1	22-Dec-04	ESP	CDO (Cash)
FTA, FTPYME Santander 2	26-Oct-04	ESP	CDO (Cash)
FTPYME Bancaja 1 Fondo de Titulización de Activos	07-Mar-02	ESP	Other
FTPYME Bancaja 2, Fondo De Titulizacion de Activos	22-Sep-03	ESP	Other Consumer Loan
FTPYME Bancaja 3, Fondo De Titulizacion de Activos	18-Oct-04	ESP	CDO (Cash)
FTPYME Bancaja 4, Fondo de Titulizacion de Activos	10-Nov-05	ESP	Other
FTPYME Bancaja 6, Fondo de Titulizacion de Activos	28-Sep-07	ESP	Other
FTPYME Banesto 1, Fondo de Titulizacion de Activos	14-Jun-02	ESP	Other
FTPYME TDA 5, Fondo de Titulizacion de Activos	04-Jan-05	ESP	CDO (Cash)
FTPYME TDA 6, Fondo de Titulizacion de Activos	29-Nov-05	ESP	CDO (Cash)
FTPYME TDA Banca March, FTA	28-Oct-04	ESP	CDO (Cash)
FTPYME TDA CAM 1, FTA	25-Jun-02	ESP	CDO (Cash)
FTPYME TDA CAM 2, FTA	23-Nov-04	ESP	CDO (Cash)
FTPYME TDA CAM 4, Fondo de Titulizacion de Activos	19-Dec-06	ESP	Other
FTPYME TDA Sabadell 1	11-Jun-02	ESP	Other
FTPYME TDA Sabadell 2, FTA	18-Nov-03	ESP	CDO (Cash)
Fairhold Securitisation Limited (Tap Issue)	16-May-07	GBR	CMBS
Fairhold Securitisation Ltd	30-Mar-06	GBR	CMBS
Farringdon Mortgages No. 1 Plc	24-Feb-05	GBR	RMBS
Farringdon Mortgages No. 2 Plc	27-Sep-05	GBR	RMBS
Fastnet Securities 2 Plc	29-Jun-06	IRL	RMBS
Fastnet Securities 5 Ltd	20-Oct-08	IRL	PRMBS
Finance for Residential Social Housing (Fresh) Plc	26-Mar-97	GBR	RMBS
Finansbank Trade and Diversified Payment Rights Master Trust 2000 (Trade Payment Rights)	14-Mar-00	TUR	Other
First Flexible (No.7) plc	25-Jan-07	GBR	RMBS
First Flexible No. 4 Plc	26-Jul-01	GBR	RMBS
First Flexible No. 5 Plc	11-Jun-02	GBR	RMBS
First Flexible No. 6 Plc	29-Jan-04	GBR	RMBS
Fixed Link Finance B.V	28-Feb-01	ELC	CDO (Synthetic)
Fleet Street Finance One Plc	04-Aug-05	GBR	CMBS
Fleet Street Finance Three PLC	19-Jun-07	ELC	CMBS
Fleet Street Finance Two Plc	24-Oct-06	DEU	CMBS
FonCaixa Hipotecario 1, Fondo de Titulizacion Hipotecario	21-Jul-99	ESP	RMBS
FonCaixa Hipotecario 2, Fondo de Titulizacion Hipotecario	28-Feb-01	ESP	RMBS
FonCaixa Hipotecario 3, Fondo de Titulizacion Hipotecario	13-Jul-01	ESP	RMBS
FonCaixa Hipotecario 4, Fondo de Titulizacion Hipotecario	12-Dec-01	ESP	RMBS
FonCaixa Hipotecario 5, Fondo de Titulizacion Hipotecario	18-Oct-02	ESP	RMBS
FonCaixa Hipotecario 6, Fondo de Titulizacion Hipotecario	19-Dec-02	ESP	RMBS
FonCaixa Hipotecario 7, Fondo de Titulizacion Hipotecaria	26-Sep-03	ESP	RMBS
Foncaixa FTGENCAT 3, Fondo de Titulizacion de Activos	17-Nov-05	ESP	Other
Foncaixa FTGENCAT 4, Fondo De Titulizacion De Activos	19-Jul-06	ESP	Other
Foncaixa FTGENCAT 5, Fondo de Titulizacion de Activos	30-Nov-07	ESP	Other
Foncaixa FTGENCAT 6, Fondo de Titulizacion de Activos	14-Jul-08	ESP	Other
Foncaixa FTPYME 1 Fondo de Titulizacion de Activos	04-Dec-03	ESP	CDO (Cash)
Foncaixa Hipotecario 10, Fondo de Titulizacion de Activos	29-May-07	ESP	RMBS
Foncaixa Hipotecario 8, Fondo de Titulizacion Hipotecaria	18-Mar-05	ESP	RMBS
Foncaixa Hipotecario 9, Fondo de Titulizacion de Activos	31-Mar-06	ESP	RMBS
Fondo De Titulizacion De Activos Santander Consumer Spain Auto 07-1	21-May-07	ESP	Auto Loan
Fondo de Titulizacion Hipotecaria UCI 12	02-Jun-05	ESP	RMBS
Fondo de Titulizacion de Activos Santander Auto 1	12-Apr-05	ESP	CDO (Cash)
Fondo de Titulizacion de Activos Santander Consumer Spain Auto 06	13-Oct-06	ESP	Auto Loan
Fondo de Titulizacion de Activos Santander Empresas 1	31-Oct-05	ESP	Other
Fondo de Titulizacion de Activos Santander Empresas 2	18-Dec-06	ESP	Other
Fondo de Titulizacion de Activos Santander Empresas 3	31-May-07	ESP	Other
Fondo de Titulizacion de Activos Santander Financiacion 1	18-Dec-06	ESP	Other Consumer Loan
Fondo de Titulizacion de Activos Santander Hipotecario 2	04-Jul-06	ESP	RMBS
Fondo de Titulizacion de Activos Santander Hipotecario 3	04-Apr-07	ESP	RMBS
Fondo de Titulizacion de Activos UCI 10	19-May-04	ESP	RMBS
Fondo de Titulizacion de Activos UCI 11	22-Nov-04	ESP	RMBS
Fondo de Titulizacion de Activos UCI 15	05-May-06	ESP	RMBS
Fondo de Titulizacion de Activos UCI 15	05-May-06	ESP	RMBS
Fondo de Titulizacion de Activos UCI 15	05-May-06	ESP	Other Consumer Loan
Fondo de Titulizacion de Activos UCI 16	23-Oct-06	ESP	Other Consumer Loan
Fondo de Titulizacion de Activos UCI 16	23-Oct-06	ESP	RMBS
Fondo de Titulizacion de Activos UCI 16	23-Oct-06	ESP	RMBS
Fondo de Titulizacion de Activos UCI 17	07-May-07	ESP	RMBS
Fondo de Titulizacion de Activos UCI 17	07-May-07	ESP	Other Consumer Loan
Fondo de Titulizacion de Activos UCI 17	07-May-07	ESP	RMBS
Fondo de Titulizacion de Activos UCI 6	22-Jun-00	ESP	RMBS
Fondo de Titulizacion de Activos UCI 9	12-Jun-03	ESP	RMBS
Fondo de Titulizacion de Activos, FTPYME Santander I	23-Sep-03	ESP	Other Consumer Loan
Fondo de Titulizacion de Activos, PYMES Banesto 2	23-Nov-06	ESP	Other
Fondo de Titulización de Activos UCI 14	30-Nov-05	ESP	Other Consumer Loan
Fondo de Titulización de Activos UCI 14	30-Nov-05	ESP	RMBS
Fondo de Titulización de Activos UCI 7	30-Oct-01	ESP	RMBS
Fondo de Titulización de Activos UCI 8	27-Jun-02	ESP	RMBS

Force 2005-1 Limited Partnership	15-Dec-05	DEU	CDO (Cash)
Force Two Limited Partnership	21-May-07	DEU	CDO (Cash)
Fordgate Commercial Securitisation No.1 Plc	20-Oct-06	GBR	CMBS
Fosse Master Issuer plc Series 2006-1	28-Nov-06	GBR	RMBS
Fosse Master Issuer plc Series 2007-1	01-Aug-07	GBR	RMBS
Foundation CMBS Limited	18-Jul-08	SNA	CMBS
Framtiden Multi-Family Housing Finance No. 5 AB (publ)	21-Sep-04	SWE	CMBS
French Residential Asset 2004-1 PLC	12-Mar-04	FRA	RMBS
French Residential Asset 2004-2 PLC	27-Sep-04	FRA	RMBS
French Residential Asset 2005-1 Plc	21-Mar-05	FRA	RMBS
French Residential Asset 2005-2 Plc	15-Dec-05	FRA	RMBS
French Residential Asset 2006-1 Plc (inclusive of further issuance)	26-Sep-06	FRA	RMBS
Fulham Road Finance Ltd	12-Nov-04	SNA	CDO (Synthetic)
GAT FTGENCAT 2005, Fondo de Titulizacion de Activos	15-Dec-05	ESP	Other
GAT FTGENCAT 2006, Fondo de Titulizacion de Activos	05-Oct-06	ESP	Other
GAT FTGENCAT 2007, Fondo de Titulizacion de Activos	04-Dec-07	ESP	Other
GATE SME CLO 2005-1 LTD	17-Aug-05	ELC	CDO (Synthetic)
GC FTGENCAT Caixa Sabadell 1, Fondo de Titulizacion de Activos	24-Oct-06	ESP	Other
GC FTGENCAT Caixa Tarragona 1, Fondo de Titulizacion de Activos	03-Jul-08	ESP	Other
GC FTGENCAT II, FONDO DE TITULIZACION DE ACTIVOS	27-Mar-03	ESP	Other Consumer Loan
GC FTGENCAT Sabadell 1, Fondo de Titulizacion de Activos	07-Dec-05	ESP	Other
GC FTPYME Pastor 1, Fondo de Titulizacion de Activos	28-Oct-03	ESP	Other Consumer Loan
GC FTPYME Pastor 2, FTA	04-Nov-04	ESP	CDO (Cash)
GC FTPYME Pastor 4, Fondo de Titulizacion de Activos	15-Nov-06	ESP	Other
GC FTPYME Sabadell 4, Fondo de Titulizacion de Activos	26-Oct-05	ESP	Other
GC FTPYME Sabadell 5, Fondo de Titulizacion de Activos	28-Nov-06	ESP	Other
GC FTPYME Sabadell 6, Fondo de Titulizacion de Activos	29-Jun-07	ESP	Other
GC Pastor Hipotecario 5 Fondo de Titulizacion de Activos	28-Jun-07	ESP	RMBS
GC Sabadell 1, FTA	20-Jul-04	ESP	RMBS
GC Sabadell Empresas 2, Fondo de Titulizacion de Activos	27-Mar-08	ESP	RMBS
GECO 2002 Limited	18-Dec-02	DEU	CMBS
GHG Finance 2 Limited	07-Oct-04	GBR	Whole Business Securitisation
GHG Finance Limited	31-Jul-01	GBR	Whole Business Securitisation
Gate SME CLO 2006-1 ltd	30-Oct-06	ELC	CDO (Synthetic)
Gazprombank Mortgage Backed Securities Series 2006-1	21-Dec-06	RUS	RMBS
Gazprombank Mortgage Backed Securities Series 2007-1	25-Jun-07	RUS	RMBS
Geldilux-TS-2005 S.A.	17-Jun-05	DEU	CDO (Cash)
Geldilux-TS-2007 S.A.	03-May-07	DEU	CDO (Cash)
Geldilux-TS-2008 S.A.	07-Aug-08	DEU	Other
Gemini (Eclipse 2006-3) Plc	14-Nov-06	GBR	CMBS
German Ground Lease Finance III S.A.	12-Nov-08	DEU	RMBS
German Postal Pensions Securitisation 2 Plc	09-Jun-06	DEU	Other
German Residential Asset Note Distributor (Tap Issue)	20-Oct-06	DEU	CMBS
German Residential Asset Note Distributor Plc (inclusive of tap issuance)	03-Aug-06	DEU	CMBS
German Residential Funding	22-Aug-06	DEU	CMBS
Giotto Finance 2 S.p.A.	28-Feb-03	ITA	RMBS
Giotto Finance S.p.A.	19-Apr-02	ITA	RMBS
Girasole Finance 1 S.r.l.	30-Jul-04	ITA	CMBS
Glastonbury Finance 2007-1 P.L.C.	30-Apr-07	GBR	CDO
Global Commercial One	23-Dec-02	SNA	CMBS
Global Commercial Three	28-Oct-04	SNA	CMBS
Globaldrive Auto Receivables 2007-A B.V.	26-Jul-07	DEU	Auto Loan
Globaldrive Auto Receivables 2008-A B.V.	20-Mar-08	DEU	Auto Loan
Globaldrive Auto Receivables 2008-B B.V.	10-Nov-08	DEU	Auto Loan
Globaldrive B.V. Series E	09-Dec-02	ELC	Auto Loan
Globaldrive B.V. Series F	30-Jun-03	DEU	Auto Loan
Globe Pub Issuer Plc	09-Jun-06	GBR	Whole Business Securitisation
Goals 2006-1 ltd	04-Aug-06	DEU	Equip Lease
Golden Bar (Securitisation) S.r.l. -Series 1 2004	17-Mar-04	ITA	Other Consumer Loan
Golden Bar (Securitisation) S.r.l. Series 4 2007	31-Jan-07	ITA	Other Consumer Loan
Golden Bar (Securitisation) Series 3, 2006	08-Feb-06	ITA	Other Consumer Loan
Golden Bar (Securitisation) Srl Series 2 - 2004	09-Dec-04	ITA	Other Consumer Loan
Golden Goal Finance Ltd	08-Oct-03	ELC	Other
Goldfish Master Issuer B.V. Series 2007-1	19-Jun-07	NLD	RMBS
Gonzaga Finance S.r.L.	19-Oct-00	ITA	CDO (Synthetic)
Gracechurch Card Funding (No. 5) Plc	18-Sep-03	GBR	Credit Card
Gracechurch Card Funding (No. 6) PLC	11-Mar-04	GBR	Credit Card
Gracechurch Card Funding (No. 7) Plc	23-Nov-04	GBR	Credit Card
Gracechurch Card Funding (No.10) Plc	20-Oct-05	GBR	Credit Card
Gracechurch Card Funding (No.11) PLC	28-Nov-05	GBR	Credit Card
Gracechurch Card Notes 2006-A PLC	28-Sep-06	GBR	Credit Card
Gracechurch Corporate Loans Series 2005-1	08-Dec-05	GBR	CDO (Synthetic)
Gracechurch Mortgage Financing PLC 2006-1	09-Nov-06	GBR	RMBS
Gracechurch Mortgage Financing plc 2007-1	06-Jun-07	GBR	RMBS
Gracechurch Mortgage Funding plc	21-Dec-05	GBR	RMBS
Granite Master Issuer plc Series 2005-1 Notes	26-Jan-05	GBR	RMBS
Granite Master Issuer plc Series 2005-2 Notes	25-May-05	GBR	RMBS
Granite Master Issuer plc Series 2005-3 Notes	31-Aug-05	GBR	RMBS
Granite Master Issuer plc Series 2005-4 Notes	21-Sep-05	GBR	RMBS

Granite Master Issuer plc Series 2006-1 Notes	25-Jan-06	GBR	RMBS
Granite Master Issuer plc Series 2006-2 Notes	24-May-06	GBR	RMBS
Granite Master Issuer plc Series 2006-3 Notes	19-Sep-06	GBR	RMBS
Granite Master Issuer plc Series 2006-4 Notes	29-Nov-06	GBR	RMBS
Granite Master Issuer plc Series 2007-1 Notes	24-Jan-07	GBR	RMBS
Granite Master Issuer plc Series 2007-2 Notes	23-May-07	GBR	RMBS
Granite Mortgages 03-2 plc	21-May-03	GBR	RMBS
Granite Mortgages 03-3 plc	24-Sep-03	GBR	RMBS
Granite Mortgages 04-1 plc	28-Jan-04	GBR	RMBS
Granite Mortgages 04-2 plc	26-May-04	GBR	RMBS
Granite Mortgages 04-3 plc	22-Sep-04	GBR	RMBS
Great Hall Mortgages No.1 Plc 2006-01	12-Dec-06	GBR	RMBS
Great Hall Mortgages No.1 Plc 2007-01	14-Mar-07	GBR	RMBS
Great Hall Mortgages No.1 plc 2007-02	28-Jun-07	GBR	RMBS
Green Finance S.r.l.	02-Aug-06	ITA	Other
Green Park CDO B.V.	18-Dec-06	ELC	CDO (Cash)
Greene King Finance Plc	07-Mar-05	GBR	Whole Business Securitisation
Greene King Finance plc - Tap Issue	02-May-06	GBR	Whole Business Securitisation
Greenock Funding No. 1 plc	10-Jun-08	GBR	PRMBS
Greenock Funding No. 2 plc	27-Jun-08	GBR	PRMBS
Gresham Capital CLO 1 B.V.	23-Mar-06	ELC	CDO (Cash)
Gresham Capital CLO II B.V.	18-Oct-06	ELC	CDO (Cash)
Grifonas Finance No. 1 Plc	29-Aug-06	GRC	RMBS
Grosvenor Place CLO I B.V.	08-Jun-06	ELC	CDO (Cash)
Grosvenor Place CLO II B.V.	19-Jan-07	ELC	CDO (Cash)
H.E.A.T. Mezzanine S.A. Compartment 3	22-Feb-07	DEU	CDO (Cash)
H.E.A.T. Mezzanine S.A.	13-Apr-06	DEU	CDO (Cash)
HAT (Helvetic Asset Trust) AG	02-Aug-00	CHE	CDO (Synthetic)
HAT (Helvetic Asset Trust) II Limited	20-Mar-03	CHE	CDO (Synthetic)
HAUS 2003-1	16-Dec-03	DEU	RMBS
HORIZON CDO LIMITED	27-May-04	SNA	CDO (Synthetic)
Halcyon Structured Asset Management European CLO 2006-1	21-Jun-06	ELC	CDO (Cash)
Halcyon Structured Asset Management European CLO 2006-II B.V.	25-Jan-07	ELC	CDO (Cash)
Halcyon Structured Asset Management European CLO 2007-I B.V.	24-May-07	ELC	CDO (Cash)
Hanna Funding B.V.	18-Sep-03	SNA	CDO (Cash)
Harbourmaster CLO 3 Limited	07-Aug-02	ELC	CDO (Synthetic)
Harbourmaster CLO 4 B.V.	28-Oct-04	SNA	CDO (Cash)
Harbourmaster CLO 5 B.V.	14-Jul-05	ELC	CDO (Cash)
Harbourmaster CLO 6 B.V.	15-Nov-05	ELC	CDO (Cash)
Harbourmaster CLO 7 B.V.	22-Nov-06	SNA	CDO (Cash)
Harbourmaster CLO 8 B.V.	14-Dec-06	ELC	CDO (Cash)
Harbourmaster CLO 9 B.V.	08-May-07	ELC	CDO (Cash)
Harvest CLO III Plc	20-Apr-06	GBR	CDO (Cash)
Harvest CLO IV Plc	29-Jun-06	ELC	CDO (Cash)
Harvest CLO V plc	26-Apr-07	ELC	CDO (Cash)
Haus 1998	15-May-98	DEU	RMBS
Haus 2000	14-Mar-00	DEU	RMBS
Heliconus S.r.l.	08-Nov-02	ITA	RMBS
Hercules (Eclipse 2006-4) plc	07-Dec-06	GBR	CMBS
Highbury Finance BV	20-Mar-00	GBR	CMBS
Highlander Euro CDO III B.V.	26-Apr-07	ELC	CDO (Cash)
Hipocat 10, Fondo de Titulizacion de Activos	10-Jul-06	ESP	RMBS
Hipocat 11, Fondo de Titulizacion de Activos	15-Mar-07	ESP	RMBS
Hipocat 12, Fondo de Titulizacion de Activos	18-Dec-07	ESP	RMBS
Hipocat 14, Fondo de Titulizacion de Activos	27-Mar-08	ESP	RMBS
Hipocat 15, Fondo de Titulizacion de Activos	19-May-08	ESP	RMBS
Hipocat 3, Fondo de Titulizacion Hipotecaria	16-Jul-99	ESP	RMBS
Hipocat 4, FTA	17-Jul-01	ESP	RMBS
Hipocat 5, FTA	04-Nov-02	ESP	RMBS
Hipocat 6, Fondo de Titulizacion de Activos	17-Sep-03	ESP	RMBS
Hipocat 7, Fondo de Titulizacion de Activos	14-Jun-04	ESP	RMBS
Hipocat 8, Fondo de Titulizacion de Activos	12-May-05	ESP	RMBS
Hipocat 9, Fondo de Titulizacion de Activos	30-Nov-05	ESP	RMBS
Hipotebansa VII Fondo de Titulizacion Hipotecaria, S.A.	06-May-98	ESP	RMBS
Hipotebansa VIII Fondo de Titulizacion Hipotecaria, S.A.	22-Dec-98	ESP	RMBS
Hipotebansa 11 Fondo de Titulización de Activos	29-Nov-02	ESP	RMBS
Hipotebansa IX Fondo de Titulizacion Hipotecaria, S.A.	08-Nov-99	ESP	RMBS
Hipotebansa X Fondo de Titulizacion de Activos	07-Mar-02	ESP	RMBS
Hipototta No. 2 PLC	23-Dec-03	PRT	RMBS
Hipototta No. 3 plc	13-Dec-04	PRT	RMBS
Hipototta No. 6 Limited	15-Oct-07	PRT	RMBS
Hipototta No. 7 Limited	10-Mar-08	PRT	RMBS
Hipototta No. 8 Limited	21-Jul-08	IRL	RMBS
Hipototta No.4 Plc	09-Dec-05	PRT	RMBS
Hipototta No.5 plc	22-Mar-07	PRT	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) IX B.V.	24-Feb-05	NLD	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) X B.V.	29-Sep-05	NLD	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) XI B.V.	22-Feb-06	NLD	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) XII B.V.	26-Oct-06	NLD	RMBS

Holland Euro-Denominated Mortgage Backed Series (Hermes) XIII B.V.	29-Mar-07	NLD	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) XIV B.V.	28-Sep-07	NLD	RMBS
Holland Euro-Denominated Mortgage Backed Series (Hermes) XV B.V.	30-May-08	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) II B.V.	30-Oct-00	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) III B.V.	28-Jun-01	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) IV B.V.	31-Oct-01	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) V B.V.	29-Nov-02	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) VI B.V.	09-May-03	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) VII B.V.	09-Oct-03	NLD	RMBS
Holland Euro-Denominated Mortgage-Backed Series (Hermes) VIII B.V.	10-Jun-04	NLD	RMBS
Holland Homes MBS 2000-1 B.V.	02-Nov-00	NLD	RMBS
Holland Homes MBS 2003-1 B.V.	23-Dec-03	NLD	RMBS
Holland Homes Oranje MBS B.V.	06-Apr-06	NLD	RMBS
Holmes Financing (No.1) plc	26-Jul-00	GBR	RMBS
Holmes Financing (No.8) plc	01-Apr-04	GBR	RMBS
Holmes Financing (No.9) plc	08-Dec-05	GBR	RMBS
Holmes Financing (No.10) plc	08-Aug-06	GBR	RMBS
Holmes Master Issuer PLC Series 2006-1	28-Nov-06	GBR	RMBS
Holmes Master Issuer PLC Series 2007-1	28-Mar-07	GBR	RMBS
Holmes Master Issuer PLC Series 2007-2	20-Jun-07	GBR	RMBS
Holmes Master Issuer PLC Series 2007-3	21-Dec-07	GBR	RMBS
Holmes Master Issuer PLC Series 2008-1	10-Apr-08	GBR	RMBS
Home Technology Receivables No. 1 Plc (Box Clever)	20-Jun-02	GBR	Other Consumer Loan
Honours Series 2 Plc	10-Nov-06	GBR	Student Loan
Hotel Securitisation (No. 1) Plc	07-Dec-98	GBR	CMBS
Hyde Park CDO B.V.	23-Feb-06	NLD	CDO (Cash)
IGLOO II Finance PLC	18-Dec-03	FRA	CDO (Synthetic)
IM Banco Popular FTPYME 1, FTA	27-Dec-04	ESP	CDO (Cash)
IM Caja Laboral 1, Fondo de Titulizaion de Activos	13-Dec-06	ESP	RMBS
IM Cajamar 1, FTA	28-Jul-04	ESP	RMBS
IM Cajamar 3, Fondo de Titulización de Activos	14-Mar-06	ESP	RMBS
IM Cajamar 4, Fondo de Titulización de Activos	19-Sep-06	ESP	RMBS
IM Cajamar 5, Fondo De Titulizacion De Activos	18-Sep-07	ESP	RMBS
IM Cajamar 6, Fondo de Titulizacion de Activos	13-Feb-08	ESP	RMBS
IM Cedula 10, Fondo de Titulizacion de Activos	21-Feb-07	ESP	CDO (Cash)
IM Cedula 2 F.T.A.	11-Jun-04	ESP	CDO (Cash)
IM Cedula 9, Fondo de Titulizacion de Activos	09-Jun-06	ESP	CDO (Cash)
IM Ceres 1 Cajamar, F.T.A.	10-Jun-04	ESP	CDO (Cash)
IM Ceres Cajamar 2, Fondo de Titulizacion de Activos	01-Dec-05	ESP	CDO (Cash)
IM FTGENCAT Sabadell 2, Fondo de Titulizacion de Activos	04-Jul-06	ESP	Other
IM FTPYME Sabadell 3, Fondo de Titulizacion de Activos	25-Nov-04	ESP	CDO (Cash)
IM Goya Hipotecario I, Fondo de Titulizacion de Activos	22-Oct-07	ESP	RMBS
IM Grupo Banco Popular Empresas 1, Fondo de Titulizacion de Activos	21-Sep-06	ESP	Other
IM Grupo Banco Popular FTPYME 1, Fondo de Titulizacion de Activos	05-Dec-06	ESP	Other
IM Grupo Banco Popular Ftpyme II, Fondo de Titulizacion de Activos	06-Jul-07	ESP	Other
IM Pastor 2, FTH	29-Jun-04	ESP	RMBS
IM Pastor 3, Fondo de Titulizacion Hipotecaria	14-Jun-05	ESP	RMBS
IM Pastor 4, Fondo de Titulizacion de Activos	09-Jun-06	ESP	RMBS
IM Sabadell RMBS 2, Fondo de Titulizacion de Activos	25-Jun-08	ESP	RMBS
IM Terrassa 1 FTGENCAT, Fondo de Titulizacion de Activos	01-Dec-05	ESP	CDO (Cash)
IM Terrassa MBS 1, Fondo de Titulización de Activos	25-Jul-06	ESP	RMBS
ING (UK) Listed Real Estate Issuer	20-Dec-05	GBR	CMBS
Iliad Investments PLC - Series 2	31-Oct-02	SNA	CDO (Synthetic)
Iliad Investments PLC - Series 3	31-Oct-02	SNA	CDO (Synthetic)
Iliad Investments PLC - Series 4	29-Nov-02	SNA	CDO (Synthetic)
Iliad Investments PLC - Series 5	29-Nov-02	SNA	CDO (Synthetic)
Iliad Investments PLC - Series 6	29-Nov-02	SNA	CDO (Synthetic)
Iliad Investments Plc - Series 1	30-Sep-02	SNA	CDO (Synthetic)
Immeo Residential Finance No. 2 Limited	06-Jun-07	DEU	CMBS
Imser Securitisation 2 S.r.l.	23-Jun-06	ITA	CMBS
Indus (Eclipse 2007-1) plc	12-Apr-07	GBR	CMBS
Infinity 2006-1 (Classico)	09-Oct-06	ITA	CMBS
Infinity 2007-1 "SoPRANo"	29-May-07	ELC	CMBS
Intesa Lease Sec. S.r.l.	26-Feb-04	ITA	RMBS
Intesa Lease Sec. S.r.l.	26-Feb-04	ITA	Equip Lease
Intesa Lease Sec. S.r.l.	26-Feb-04	ITA	Auto Loan
Intesa Sec. 3 S.r.l.	27-Mar-07	ITA	RMBS
Intesa Sec. SpA	10-Aug-00	ITA	RMBS
Intra Mortgage Finance 1 S.r.l.	20-Dec-02	ITA	CMBS
Intra Mortgage Finance 1 S.r.l.	20-Dec-02	ITA	RMBS
Island Refinancing S.r.l.	12-Dec-07	ITA	CMBS
Italease Finance (Series 2005-1) S.p.A.	23-Mar-05	ITA	Other
Italease Finance SpA (Series 2003-1)	04-Dec-03	ITA	Other
Italease Finance SpA. (Series 2004-1)	24-Jun-04	ITA	Other
Italfinance Securitisation Vehicle S.r.l. (Series 2006-1)	09-Mar-06	ITA	CDO (Cash)
Italfinance Securitisation Vehicle S.r.l. (Series 2005-1)	07-Dec-05	ITA	Auto Loan
Italfinance Securitisation Vehicle S.r.l. (Series 2005-1)	07-Dec-05	ITA	RMBS
Italfinance Securitisation Vehicle S.r.l. (Series 2005-1)	07-Dec-05	ITA	Equip Lease
Jazz CDO 1 BV	07-Mar-02	SNA	CDO (Synthetic)

Jubilee CDO III BV	20-Jan-04	ELC	CDO (Synthetic)
Jubilee CDO IV B.V.	05-Aug-04	ELC	CDO (Cash)
Jubilee CDO VI B.V.	24-Aug-06	ELC	CDO (Cash)
Jump S.r.l Programme Series 2-2006	27-Oct-06	ITA	Other Consumer Loan
Jump S.r.l Programme, Series 1-2005	18-Apr-05	ITA	Other Consumer Loan
Juno (Eclipse 2007-2) Ltd	30-May-07	ELC	CMBS
Karta 2005-1 plc	29-Jul-05	GRC	Credit Card
Kazakh Mortgage-Backed Securities 2007-1 B.V.	29-Mar-07	KAZ	RMBS
Kazkommerts DPR Company Series 2005-A	08-Dec-05	KAZ	Other
Kazkommerts DPR Company Series 2006-A and 2006-B	08-Dec-05	KAZ	Other
Kensington Mortgage Securities plc Series 2007-1	28-Mar-07	GBR	RMBS
Kildare Securities Limited	01-Mar-07	IRL	RMBS
Kintyre CLO I p.l.c.	14-Mar-07	ELC	CDO (Cash)
Kion Mortgage Finance No. 2 PLC	18-Jul-08	GRC	RMBS
Kion Mortgage Finance PLC	07-Dec-06	GRC	RMBS
Kirkas Northern Lights Limited, 2008-1	17-Oct-08	FIN	PRMBS
LCP Proudreed Plc	25-Oct-05	GBR	CMBS
LEO - MESDAG B.V.	28-Sep-06	NLD	CMBS
LTR Finance No. 4 plc	02-Dec-02	PRT	Auto Loan
LTR Finance No. 5 plc	01-Jul-04	SNA	Auto Loan
LTR Finance No. 6 plc	25-Sep-06	SNA	Auto Loan
La Defense III Plc	04-Mar-04	FRA	CMBS
Lafayette Sovereign CDO I Ltd	11-Apr-02	SNA	CDO (Synthetic)
Lanark Master Issuer plc Series 2007-1	06-Aug-07	GBR	RMBS
Lancelot 2006 B.V	15-Dec-06	NLD	CMBS
Landmark Mortgage Securities No. 1 plc	26-Jul-06	GBR	RMBS
Landmark Mortgage Securities No. 2 plc	13-Mar-07	GBR	RMBS
Langton Securities (2008-1) plc	25-Jan-08	GBR	RMBS
Langton Securities (2008-2) plc	05-Mar-08	GBR	RMBS
Langton Securities (2008-3) plc	17-Jun-08	GBR	RMBS
Lansdowne Mortgage Securities No. 1 Plc	18-Apr-06	IRL	RMBS
Lansdowne Mortgage Securities No. 2 plc	06-Dec-06	IRL	RMBS
Laurelin B.V.	20-Jul-06	ELC	CDO (Cash)
League 2004-1 Limited	28-May-04	DEU	Equip Lease
League 2005-1 Limited	16-Dec-05	DEU	Equip Lease
Lease Assets Backed Securities BV (LABS1)	20-Oct-97	NLD	Other
Lease Assets Backed Securities II BV (LABS2)	05-May-98	NLD	Other
Leasimpresa Finance S.r.l 2	16-Oct-06	ITA	Other
Leek Finance Number Eighteen plc	26-Oct-06	GBR	RMBS
Leek Finance Number Eleven Plc	23-Oct-03	GBR	RMBS
Leek Finance Number Fifteen Plc	27-Apr-05	GBR	RMBS
Leek Finance Number Fourteen Plc	28-Oct-04	GBR	RMBS
Leek Finance Number Nineteen plc	17-Apr-07	GBR	RMBS
Leek Finance Number Seventeen	12-Apr-06	GBR	RMBS
Leek Finance Number Sixteen Plc	25-Oct-05	GBR	RMBS
Leek Finance Number Twelve Plc	30-Mar-04	GBR	RMBS
Leek Finance Number Twenty One PLC	01-Oct-08	GBR	SPRMBS
Leverage Finance Europe Capital I B.V	15-Nov-01	NLD	CDO (Synthetic)
Lithos Mortgage Financing Plc	02-May-06	GRC	RMBS
Loan Invest N.V./S.A. Series 2007	05-Jul-07	BEL	RMBS
Locat SV S.r.l. 5 Series 2008	22-May-08	ITA	Equip Lease
Locat Securitisation Vehicle 2 S.r.l.	18-Oct-04	ITA	Other
Locat Securitisation Vehicle 3 S.r.l Series 2005	18-Nov-05	ITA	Other
Locat Securitisation Vehicle 4 S.r.l Series 2006	14-Dec-06	ITA	Other
Lombard Street CLO I P.L.C.	15-Dec-06	IRL	CDO (Cash)
Lombarda Lease Finance 2 S.r.l	23-Oct-02	ITA	Equip Lease
Lombarda Lease Finance 3 S.r.l.	30-Jun-03	ITA	Equip Lease
Lombarda Lease Finance 4 S.r.l.	15-Jun-05	ITA	Equip Lease
Lombarda Mortgage Finance 1 S.r.l.	13-Dec-01	ITA	RMBS
London & Regional Debt Securitisation No. 1 Plc	29-Nov-05	GBR	CMBS
London & Regional Debt Securitisation No. 2 plc	28-Jul-06	GBR	CMBS
London International Exhibition Centre Plc	31-Mar-99	GBR	Other
London Wall 2006-1 Ltd	31-Jul-06	SNA	CDO (Synthetic)
Longstone Finance Plc	24-Mar-06	GBR	CMBS
Lothian Mortgages (No.2) PLC	23-Sep-03	GBR	RMBS
Lothian Mortgages (No.3) Plc	30-Jun-04	GBR	RMBS
Lothian Mortgages (No.4) PLC	24-Feb-05	GBR	RMBS
Lothian Mortgages Master Issuer PLC Series 2006-1	11-May-06	GBR	RMBS
Ludgate Funding 2008-W1	27-Mar-08	GBR	RMBS
Ludgate Funding Plc 2007-FF1	22-Jun-07	GBR	RMBS
Ludgate Funding plc Series 2006-FF1	23-Nov-06	GBR	RMBS
Lusitano Global CDO No.1 plc	08-Aug-01	SNA	CDO (Synthetic)
Lusitano Mortgages No. 1 PLC	16-Dec-02	PRT	RMBS
Lusitano Mortgages No. 6 Limited	30-Jul-07	PRT	RMBS
Lusitano Mortgages No.2 plc	04-Nov-03	PRT	RMBS
Lusitano Mortgages No.3 plc	19-Nov-04	PRT	RMBS
Lusitano Mortgages No.4 plc	29-Sep-05	PRT	RMBS
Lusitano Mortgages No.5 plc	28-Sep-06	PRT	RMBS
Lusitano SME No. 1 plc	15-Nov-06	PRT	Other

MASTER DOLFIN S.R.L.	15-Dec-03	ITA	Other Consumer Loan
MBNA America European Structured Offerings No. 7 Limited	26-Apr-01	SNA	Credit Card
MBS Bancaja 1, FTA	21-May-04	ESP	RMBS
MBS Bancaja 2, FTA	30-Jun-05	ESP	RMBS
MBS Bancaja 3, Fondo de Titulizacion de Activos	06-Apr-06	ESP	RMBS
MBS Bancaja 4, Fondo de Titulizacion de Activos	04-May-07	ESP	RMBS
MBS-4 V.B.S.	25-Nov-98	BEL	RMBS
MDM DPR Finance Company S.A.	21-Nov-06	RUS	Other
MESDAG (Berlin) B.V.	08-Mar-06	DEU	CMBS
MESDAG (Charlie) B.V.	19-Apr-07	ELC	CMBS
MESDAG (Delta) B.V.	25-Jul-07	NLD	CMBS
MESDAG (Echo) B.V.	22-Nov-07	NLD	CMBS
MPS Assets Securitisation S.p.A.	26-Sep-02	ITA	Other Consumer Loan
Madrid RMBS I, Fondo de Titulizacion de Activos	22-Nov-06	ESP	RMBS
Madrid RMBS II, Fondo de Titulizacion de Activos	18-Dec-06	ESP	RMBS
Madrid RMBS III, Fondo de Titulizacion de Activos	18-Jul-07	ESP	RMBS
Madrid RMBS IV, Fondo de Titulizacion de Activos	21-Dec-07	ESP	RMBS
Magellan Mortgages No. 1 Plc	20-Dec-01	PRT	RMBS
Magellan Mortgages No.2 plc	24-Oct-03	PRT	RMBS
Magellan Mortgages No.3 Plc	30-Jun-05	PRT	RMBS
Magellan Mortgages No.4 plc	13-Jul-06	PRT	RMBS
Magi Funding I PLC	23-Feb-06	ELC	CDO (Cash)
Mansard Mortgages 2006-1 Plc	31-Oct-06	GBR	RMBS
Mansard Mortgages 2007-1 plc	30-Mar-07	GBR	RMBS
Mansard Mortgages 2007-2 Plc	12-Dec-07	GBR	RMBS
Mantegna Finance Srl	10-Dec-01	ITA	RMBS
Mantegna Finance II S.r.l.	14-Mar-03	ITA	RMBS
Manzano Bond S.P.V. S.r.l	01-Aug-01	ITA	RMBS
Marble Arch Residential Securitisation No. 2 Limited	18-Mar-04	GBR	RMBS
Marble Arch Residential Securitisation No. 3 Limited	16-Mar-05	GBR	RMBS
Marble Arch Residential Securitisation No. 4 plc	31-Oct-06	GBR	RMBS
Marche Mutui 2 Societa Per La Cartolarizzazione a R.L.	20-Oct-06	ITA	RMBS
Marche Mutui 3 S.r.l.	08-Jul-08	ITA	RMBS
Marche Mutui S.r.l.	31-Mar-03	ITA	RMBS
Marne et Champagne Finance a.r.l.	29-Feb-00	FRA	Other
Mars 2600 S.r.l	20-Oct-05	ITA	RMBS
MasterDomos Series 1999-1	15-Nov-99	FRA	RMBS
MasterDomos Series 2000-1	18-Dec-00	FRA	RMBS
MasterDomos Series 2001-1	04-Dec-01	FRA	RMBS
Max Two (Breeze One) Series 2004-1 Ltd	28-Sep-04	SNA	Other
Mecenate Leasing S.R.L.	23-Mar-04	ITA	Other
Mecenate S.r.l Series 2007	11-May-07	ITA	RMBS
Mecenate Srl	27-Mar-02	ITA	RMBS
Media Finance S.r.l.	03-Feb-05	ITA	RMBS
Mercantile Finance S.r.l.	17-Dec-02	ITA	Other Consumer Loan
Mercator CLO I PLC	06-Apr-06	ELC	CDO (Cash)
Mercator CLO II P.L.C	24-Jan-07	ELC	CDO (Cash)
Meridian Hospital Company Plc	15-Jul-98	GBR	Whole Business Securitisation
Merlin CDO I B.V.	14-Mar-07	NLD	CDO (Synthetic)
Metrix Securities P.L.C. Series 2006-1	09-Nov-06	SNA	CDO (Synthetic)
Millshaw Sams No.1 Limited	25-Mar-99	GBR	RMBS
Mitchells and Butlers Finance Plc - Tap Issue	15-Sep-06	GBR	Whole Business Securitisation
Monastery 2004-I B.V.	30-Sep-04	NLD	RMBS
Monastery 2006-1 B.V.	30-Oct-06	NLD	RMBS
Money Partners Securities 1 Plc	08-Aug-05	GBR	RMBS
Money Partners Securities 2 plc	30-Nov-05	GBR	RMBS
Money Partners Securities 3 Plc	15-May-06	GBR	RMBS
Money Partners Securities 4 Plc	15-Nov-06	GBR	RMBS
Mortgage Funding 2008-1 PLC	19-Mar-08	GBR	RMBS
Mortgages No.6 plc	07-Dec-04	GBR	RMBS
Mortgages No.7 Plc	08-Aug-05	GBR	RMBS
Moscow Stars B.V.	18-Jul-07	RUS	RMBS
Mound Financing (No. 4) Plc	19-Oct-05	GBR	RMBS
Mound Financing (No. 5) plc	05-Jun-06	GBR	RMBS
NAC EUROLOAN ADVANTAGE I LIMITED	07-Apr-08	IRL	CDO (Cash)
NEMUS II (Arden) plc	14-Dec-06	GBR	CMBS
Navigator Mortgage Finance No. 1 Plc	12-Jun-02	PRT	RMBS
Nemus Funding No. 1 Plc	02-Aug-06	GBR	CMBS
New Bond Street CDO 1 Plc	17-Jul-06	GBR	CDO (Cash)
New Investment for Trains 1 PLC (NIFTI)	30-Apr-98	GBR	Equip Lease
Newgate Funding Plc Series 2006-1	30-Mar-06	GBR	RMBS
Newgate Funding Plc Series 2006-2	29-Jun-06	GBR	RMBS
Newgate Funding Plc Series 2006-3	02-Nov-06	GBR	RMBS
Newgate Funding Plc Series 2007-3	20-Dec-07	GBR	SPRMBS
Newgate Funding plc Series 2007-1	15-Mar-07	GBR	RMBS
Newgate Funding plc Series 2007-2	13-Jun-07	GBR	RMBS
North British Housing Limited	10-Jul-03	GBR	CMBS
North Westerly CLO II B.V.	14-Sep-04	NLD	CDO (Cash)
North Westerly CLO III B.V.	01-Aug-06	ELC	CDO (Cash)

Nostrum Mortgages 2003-1 Plc	20-Nov-03	PRT	RMBS
Nova Finance No. 3 PLC	19-Nov-02	PRT	Other Consumer Loan
Nova Finance No. 4 Limited	21-Dec-07	PRT	Other Consumer Loan
ORYX European CLO B.V.	06-Oct-05	NLD	CDO (Cash)
Opera Finance (CMH) Plc	15-Feb-06	IRL	CMBS
Opera Finance (CSC 3) plc	06-May-05	GBR	CMBS
Opera Finance (Lakeside) Plc	13-Aug-04	GBR	CMBS
Opera Finance (MEPC) PLC	23-Nov-05	GBR	CMBS
Opera Finance (MetroCentre) Plc	02-Feb-05	GBR	CMBS
Opera Finance (Scottish Retail) Plc	22-Apr-05	GBR	CMBS
Opera Finance (Uni-Invest) B.V.	17-May-05	NLD	CMBS
Opera France One FCC	03-Aug-06	FRA	CMBS
Opera Germany (No. 1) GmbH	22-Sep-06	DEU	CMBS
Opera Germany (No.2) plc	20-Dec-06	DEU	CMBS
Opera Germany (No.3) Limited	20-Apr-07	DEU	CMBS
Orio Finance No.2 plc	12-Feb-01	ITA	RMBS
Orio Finance No.3 Plc	26-Mar-02	ITA	RMBS
Overture CDO I	18-Dec-03	SNA	CDO (Synthetic)
Oxford Street Finance Limited	24-Oct-05	SNA	CDO (Synthetic)
PB Consumer 2008-1 GmbH	28-Jan-08	DEU	Other Consumer Loan
PB Domicile 2006-1	29-Sep-06	DEU	RMBS
PEARL Mortgage Backed Securities 1 B.V.	18-Sep-06	NLD	RMBS
PEARL Mortgage Backed Securities 2 B.V.	08-Jun-07	NLD	RMBS
PEARL Mortgage Backed Securities 3 B.V.	06-Feb-08	NLD	RMBS
PHF Securities No.1 Limited	01-Dec-97	GBR	Whole Business Securitisation
PICTS plc	01-Oct-04	GBR	CMBS
PMI 2 Finance Srl	16-Dec-04	ITA	CDO (Cash)
PMI UNO Finance S.r.l.	15-Apr-04	ITA	CDO (Cash)
PREPS 2005-1 Ltd Partnership	04-Aug-05	DEU	CDO (Cash)
PREPS 2005-2 plc	08-Dec-05	ELC	CDO (Cash)
PREPS 2006-1 Plc	18-Jul-06	ELC	CDO (Cash)
PREPS 2007-1 plc	07-Mar-07	ELC	CDO (Cash)
PULS CDO 2006-1 Plc	18-Jul-06	ELC	CDO (Cash)
PULS CDO 2007-1	24-Apr-07	ELC	CDO (Cash)
PYME Bancaja 5, Fondo de Titulizacion de Activos	05-Oct-06	ESP	CDO (Cash)
PYME Valencia 1 Fondo de Titulizacion de Activos	26-Jul-07	ESP	Other
PYMECAT-1 FTPYME, Fondo de Titulizacion de Activos	23-Jan-01	ESP	Other
Padova Finance N.1 S.r.l	11-Dec-00	ITA	CDO (Synthetic)
Pami Finance S.r.l. 2008-1	02-Oct-08	ITA	Other
Pan-European Industrial Properties Series II S.A.	28-May-02	ELC	CMBS
Pan-European Industrial Properties Series III S.A.	26-Feb-03	ELC	CMBS
Pangaea ABS 2007-1 B.V.	23-Mar-07	SNA	CDO
Paragon Mortgages (No.13) Plc	26-Oct-06	GBR	RMBS
Paragon Mortgages (No.14) plc	22-Mar-07	GBR	RMBS
Paragon Mortgages (No.15) PLC	19-Jul-07	GBR	RMBS
Paragon Mortgages (No.7) PLC	26-May-04	GBR	RMBS
Paragon Mortgages (No.8) PLC	27-Oct-04	GBR	RMBS
Paragon Mortgages (No.9) Plc	19-Jul-05	GBR	RMBS
Paragon Mortgages (No.10) Plc	17-Nov-05	GBR	RMBS
Paragon Mortgages (No.11) Plc	23-Mar-06	GBR	RMBS
Paragon Mortgages (No.12) plc	20-Jul-06	GBR	RMBS
Paragon Personal and Auto Finance (No.3) PLC	19-May-05	GBR	Other Consumer Loan
Paragon Secured Finance (No.1) Plc	15-Dec-04	GBR	RMBS
Paris Prime Commercial Real Estate FCC	23-Oct-06	FRA	CMBS
Park Mountain Lease 2008-1 B.V.	27-Jun-08	SNA	Equip Lease
Park Mountain SME 2007-1 B.V.	27-Dec-07	BEL	CDO (Synthetic)
Patrimonio Uno CMBS S.r.l.	28-Jun-06	ITA	CMBS
Pelican Mortgages (No 1) PLC	19-Dec-02	PRT	RMBS
Pelican Mortgages (No 2) Plc	29-Sep-03	PRT	RMBS
Pelican Mortgages No. 4	20-May-08	PRT	RMBS
Pelican Mortgages No.3	30-Mar-07	PRT	RMBS
Pendeford Master Issuer plc 2007-1	12-Apr-07	GBR	RMBS
Permanent Financing (No. 2) PLC	06-Mar-03	GBR	RMBS
Permanent Financing (No.3) PLC	25-Nov-03	GBR	RMBS
Permanent Financing (No.4) PLC	12-Mar-04	GBR	RMBS
Permanent Financing (No.5) PLC	22-Jul-04	GBR	RMBS
Permanent Financing (No.6) PLC	18-Nov-04	GBR	RMBS
Permanent Financing (No.7) PLC	23-Mar-05	GBR	RMBS
Permanent Financing (No.8) PLC	22-Jun-05	GBR	RMBS
Permanent Financing (No.9) PLC	22-Mar-06	GBR	RMBS
Permanent Master Issuer plc Series 2006-1	17-Oct-06	GBR	RMBS
Permanent Master Issuer plc Series 2007-1	01-Mar-07	GBR	RMBS
Permanent Master Issuer plc Series 2008-2	28-May-08	GBR	RMBS
Petrusse European CLO S.A.	30-Jun-04	SNA	CDO (Synthetic)
Peval Funding Limited	31-Mar-00	GBR	CMBS
Pharma Finance 2 S.r.l	16-Nov-05	ITA	Other
Phoenix Funding 3 Limited	11-Nov-08	IRL	PRMBS
Pillar Funding Series 2004-2 PLC	28-Sep-04	GBR	Credit Card
Polo Securities II Limited	25-Jun-02	PRT	Other

Ponte Vecchio Finance N.2 S.r.l.	24-Jun-03	ITA	Other
Portfolio GREEN German CMBS GmbH	15-Nov-07	DEU	CMBS
Preferred Residential Securities 05-1 Plc	27-Apr-05	GBR	RMBS
Preferred Residential Securities 05-2	09-Nov-05	GBR	RMBS
Preferred Residential Securities 06-1 plc	23-Feb-06	GBR	RMBS
Preferred Residential Securities 7 PLC	08-Jan-04	GBR	RMBS
Preferred Residential Securities 8 PLC	13-Aug-04	GBR	RMBS
Premiertel Plc	25-Nov-03	GBR	CMBS
Preps 2004-2 Limited Partnership	10-Dec-04	DEU	CDO (Cash)
Prime 2006-1 Funding Limited Partnership	21-Dec-06	DEU	CDO (Cash)
Prime Bricks 2007-1 GmbH	20-Jun-07	DNK	RMBS
Prime Bricks 2008-1 GmbH	28-Mar-08	DNK	RMBS
Primus MULTI HAUS 2006 GmbH	13-Jun-06	DEU	CMBS
Private Driver 2008-1 GmbH	29-May-08	DEU	Auto Loan
Private Driver 2008-3 GmbH	19-Nov-08	DEU	Auto Loan
Private Driver 2008-4 GmbH	19-Nov-08	DEU	Auto Loan
Process Home 2003 PLC	29-Dec-03	DEU	RMBS
Programa Cédulas TDA, Fondo de Titulización de Activos Series A1	08-Mar-06	ESP	CDO (Cash)
Programa Cédulas TDA, Fondo de Titulización de Activos Series A4	10-Apr-06	ESP	CDO (Cash)
Programa Cédulas TDA, Fondo de Titulización de Activos Series A6	10-Apr-06	ESP	CDO (Cash)
Prominent CMBS Conduit No.2 Limited	11-Jul-07	GBR	CMBS
Prominent CMBS Funding No. 1 PLC	06-Dec-05	GBR	CMBS
Promise Caravela 2004 PLC	06-Dec-04	PRT	CDO (Synthetic)
Promise I Mobility 2005-1 Plc	23-Mar-05	DEU	CDO (Synthetic)
Promise I Mobility 2005-2 Plc	16-Dec-05	DEU	CDO (Synthetic)
Promise I Mobility 2006-1 GmbH	12-Dec-06	DEU	CDO (Synthetic)
Promise I Mobility 2008-1 Plc	26-Mar-08	DEU	CDO (Synthetic)
Promise K 2006-1 GmbH	22-Feb-06	DEU	CDO (Synthetic)
Promise XXS 2006-1 GmbH	20-Dec-06	ELC	CDO (Synthetic)
Proscore VR 2005-1 Plc	08-Jul-05	DEU	CMBS
Provide Blue 2002-1 Plc	25-Feb-02	DEU	RMBS
Provide Blue 2005-1 Plc	29-Jun-05	DEU	RMBS
Provide Blue 2005-2 Plc	22-Nov-05	DEU	RMBS
Provide Bricks Mortgages 2007-1	08-Mar-07	DNK	RMBS
Provide Bricks Mortgages Plc	19-Dec-05	DNK	RMBS
Provide GEMS 2002-1 Plc	15-Apr-02	DEU	RMBS
Provide Graphite 2006-1 Plc	26-Jul-06	GBR	RMBS
Provide Graphite Plc 2005-1	16-Feb-05	GBR	RMBS
Provide Graphite Plc 2005-2 Plc	09-Dec-05	GBR	RMBS
Provide Home 2002-1 Plc	12-Aug-02	DEU	RMBS
Provide Lowlands 1 B.V.	19-Mar-04	NLD	RMBS
Provide Mortgage Loans France 2004 Plc	22-Dec-04	FRA	RMBS
Provide Orange 2003 - 1 B.V.	26-Nov-03	NLD	RMBS
Provide-A 2003-1 PLC	16-Oct-03	DEU	RMBS
Provide-A 2004-1 PLC	19-Feb-04	DEU	RMBS
Provide-A 2005-1 Plc	15-Dec-05	DEU	RMBS
Provide-A 2006-1 GmbH	21-Dec-06	DEU	RMBS
Provide-VR 2002-1 PLC	14-Nov-02	DEU	RMBS
Provide-VR 2003-1 PLC	17-Dec-03	DEU	RMBS
Provide-VR 2004-1 PLC	30-Sep-04	DEU	RMBS
Pubmaster Finance Limited	30-Jun-99	GBR	Whole Business Securitisation
Punch Funding II Limited	28-Jun-00	GBR	Whole Business Securitisation
Punch Taverns Finance B Ltd (formerly known as Pubmaster Finance Limited)	01-Aug-05	GBR	Whole Business Securitisation
Punch Taverns Finance Plc 2003	03-Nov-03	GBR	Whole Business Securitisation
Quality Parking 2007 B.V.	26-Apr-07	GBR	CDO
Quarzo Lease S.r.l	04-Nov-02	ITA	Other
Quokka Finance plc	16-Aug-06	DEU	CMBS
R-Estate Germany-6 GMBH	28-Dec-07	DEU	CMBS
RCL Securitisation GmbH	26-Apr-06	DEU	CDO (Cash)
REC Retail Parks Limited	27-Sep-05	GBR	CMBS
RHM Finance Ltd	28-Feb-01	GBR	Whole Business Securitisation
RMAC 2003-NS1 PLC	12-Mar-03	GBR	RMBS
RMAC 2003-NS2 PLC	25-Jun-03	GBR	RMBS
RMAC 2003-NS3 PLC	29-Sep-03	GBR	RMBS
RMAC 2003-NS4 PLC	03-Dec-03	GBR	RMBS
RMAC 2004 - NS1 PLC	03-Mar-04	GBR	RMBS
RMAC 2004 - NSP2 PLC	29-Jun-04	GBR	RMBS
RMAC 2004 -NS3 PLC	29-Sep-04	GBR	RMBS
RMAC 2004-NSP4 PLC	15-Dec-04	GBR	RMBS
RMAC 2005-NS1 PLC	02-Mar-05	GBR	RMBS
RMAC 2005-NS3 Plc	28-Sep-05	GBR	RMBS
RMAC 2005-NS4 plc	07-Dec-05	GBR	RMBS
RMAC 2005-NSP2 PLC	09-Jun-05	GBR	RMBS
RMAC Securities No 1 plc Series 2006 - NS3	20-Sep-06	GBR	RMBS
RMAC Securities No 1 plc Series 2006-NS2	28-Jun-06	GBR	RMBS
RMAC Securities No. 1 Plc Series 2007-NS1	27-Jun-07	GBR	RMBS
RMAC Securities No. 1 plc Series 2006-NS4	12-Dec-06	GBR	RMBS
RMAC Securities No.1 plc Series 2006-NS1	29-Mar-06	GBR	RMBS
RMF Euro CDO III Plc	11-Aug-05	ELC	CDO (Cash)

RMF Euro CDO S.A.	25-Oct-02	SNA	CDO (Synthetic)
RMF Euro CDO V plc	04-Apr-07	SNA	CDO (Cash)
RUMBA S.A.	16-Apr-08	RUS	RMBS
RURAL Hipotecario IV, Fondo de Titulizacion de Hipotecario	19-Nov-02	ESP	RMBS
Real Estate Capital No.1 PLC	08-May-03	GBR	CMBS
Real Estate Capital No.5 - REC Plantation Place Limited	17-Aug-06	GBR	CMBS
Really Useful Theatres Finance Limited	30-Oct-00	GBR	Whole Business Securitisation
Red & Black Prime Russia MBS No.1 Limited	12-Apr-07	RUS	RMBS
Red Arrow International Leasing Plc	30-Mar-06	RUS	Other
Redwood CBO SA	27-Nov-01	ELC	CDO (Synthetic)
Rendite Finance No.2 Inc.	22-May-03	ELC	CDO (Synthetic)
Renoir CDO - B.V.	12-Apr-05	ELC	CDO (Cash)
ResLoC UK 2007-1 plc	17-May-07	GBR	RMBS
Residential Mortgage Securities 16 Plc	25-Sep-03	GBR	RMBS
Residential Mortgage Securities 17 Plc	19-Feb-04	GBR	RMBS
Residential Mortgage Securities 18 Plc	06-Jul-04	GBR	RMBS
Residential Mortgage Securities 19 Plc	27-Oct-04	GBR	RMBS
Residential Mortgage Securities 20 Plc	28-Feb-05	GBR	RMBS
Residential Mortgage Securities 21 plc	11-Oct-05	GBR	RMBS
Residential Mortgage Securities 22 Plc	07-Jul-06	GBR	RMBS
Rivoli - Pan Europe 1 plc	21-Dec-06	ELC	CMBS
Roadchef Finance Ltd.	03-Dec-98	GBR	Whole Business Securitisation
Robeco CDO IV B.V.	16-May-02	SNA	CDO (Synthetic)
Robeco CDO VI Limited	11-Oct-02	SNA	CDO (Synthetic)
Robeco CSO III B.V.	10-Dec-01	SNA	CDO (Synthetic)
Rolling Stock Finance 1 Plc	18-Oct-96	GBR	Other
Romagna Finance S.r.L.	28-Apr-03	ITA	RMBS
Roof Russia S.A.	16-May-07	RUS	Auto Loan
Rosetta I S.A.	28-Oct-02	ELC	CDO (Cash)
Rubens CDO I Limited	27-Feb-03	SNA	CDO (Synthetic)
Rubino Finance S.r.l.	23-Nov-06	ITA	Other
Rural Hipotecario I, Fondo de Titulizacion Hipotecaria	19-Nov-04	ESP	RMBS
Rural Hipotecario Global 1, Fondo de Titulizacion Hipotecario	23-Nov-05	ESP	Other
Rural Hipotecario II, Fondo de Titulizacion Hipotecaria	05-Jun-01	ESP	RMBS
Rural Hipotecario III, Fondo de Titulizacion Hipotecaria	20-May-02	ESP	RMBS
Rural Hipotecario IX, Fondo de Titulizacion de Activos	03-Apr-07	ESP	RMBS
Rural Hipotecario V, FTH	28-Oct-03	ESP	RMBS
Rural Hipotecario VI FTA	12-Jul-04	ESP	RMBS
Rural Hipotecario VII FTA	06-May-05	ESP	RMBS
Rural Hipotecario VIII, Fondo de Titulizacion de Activos	31-May-06	ESP	RMBS
Rural Hipotecario X, Fondo de Titulizacion de Activos	30-Jun-08	ESP	RMBS
Ruralpyme 1 FTPYME, Fondo de Titulizacion de Activos	26-Nov-04	ESP	CDO (Cash)
Ruralpyme 2 FTPYME, Fondo de Titulizacion de Activos	29-Nov-06	ESP	Other
Ruralpyme 3, Fondo de Titulizacion de Activos	21-Dec-07	ESP	Other
Russian Car Loans No.1 S.A.	22-Nov-06	RUS	Auto Loan
Russian Consumer Finance No.1 S.A.	04-Apr-06	RUS	Other Consumer Loan
Russian Mortgage Backed Securities [MBS] 2006-1 S.A.	17-Jul-06	RUS	RMBS
Russian Structured Factoring Receivables No 1 S.A.	25-Jun-08	RUS	Other
SC Germany Auto 06 Plc	21-Sep-06	DEU	Auto Loan
SC Germany Auto 07-1 Limited	28-Mar-07	DEU	Auto Loan
SC Germany Auto 07-2 Ltd	25-Jun-07	DEU	Auto Loan
SC Germany Auto 08-1 Limited	29-May-08	DEU	Auto Loan
SC Germany Auto 08-2 Limited	27-Nov-08	DEU	Auto Loan
SC Germany Consumer 08-1 Limited	22-Oct-08	DEU	Other Consumer Loan
SCIP 2	11-Dec-02	ITA	CMBS
SCIP 2	11-Dec-02	ITA	RMBS
SEA FORT Securities Plc	20-Jul-06	FIN	CDO (Synthetic)
SEAS 2005 1 Plc	10-Mar-05	ELC	CDO (Synthetic)
SMART PFI 2007 GmbH	29-Mar-07	GBR	CLO
SMILE 2005 Synthetic B.V.	20-Dec-05	NLD	CDO (Synthetic)
SMILE Securitisation Company 2001 B.V.	13-Dec-01	NLD	CDO (Cash)
SMILE Securitisation Company 2007 B.V.	26-Feb-07	NLD	CDO (Synthetic)
STORM 2003 B.V.	22-Dec-03	NLD	RMBS
STORM 2004 B.V.	03-Jun-04	NLD	RMBS
STORM 2004-II B.V.	21-Oct-04	NLD	RMBS
STORM 2005 B.V.	26-May-05	NLD	RMBS
STORM 2006-II B.V.	23-May-06	NLD	RMBS
STORM 2007-II B.V.	19-Dec-07	NLD	RMBS
STRONG 2005 B.V.	30-Aug-05	NLD	RMBS
STRONG 2006 B.V.	18-Dec-06	NLD	RMBS
Saecure 2 B.V.	30-Jun-03	NLD	RMBS
Saecure 3 B.V.	19-Nov-03	NLD	RMBS
Saecure 4 B.V.	18-Jun-04	NLD	RMBS
Saecure 5 B.V.	31-Mar-05	NLD	RMBS
Saecure 6 NHG B.V.	28-Sep-06	NLD	RMBS
Sagres STC	20-Apr-04	PRT	Other
San Giorgio S.p.A	17-Dec-99	ITA	Other
Sandwell Commercial Finance No.2 plc	23-Sep-05	GBR	CMBS
Santander Hipotecario 1, FTA	16-Jun-04	ESP	RMBS

Sardegna No. 1 Limited	30-Dec-97	ITA	Mixed Assets
Scala Synthetic 3 Public Limited Company	09-Jul-01	SNA	CDO (Synthetic)
Scandinavian Consumer Loans Ltd	06-Jul-06	SWE	Other Consumer Loan
Scute I B.V.	22-Feb-07	SNA	CDO (Cash)
Seashell II S.r.l.	27-Nov-01	ITA	RMBS
Second Italian Auto Transaction S.p.A.	27-Jul-01	ITA	Auto Loan
Securitized Guaranteed Mortgage Loans I B.V.	29-Nov-06	NLD	RMBS
Securitized Guaranteed Mortgage Loans II B.V.	31-Oct-08	NLD	PRMBS
Secursel S.r.l.	26-Apr-01	ITA	RMBS
Semper Finance 2006-1 LTD	07-Dec-06	ELC	CMBS
Semper Finance 2007-1 GmbH	27-Jun-07	DEU	CMBS
Sestante Finance S.r.l.3	16-Dec-05	ITA	RMBS
Sestante Finance S.r.l. 5	16-Jun-08	ITA	RMBS
Sestante Finance Srl 2	03-Dec-04	ITA	RMBS
Sestante Finance Srl 4	19-Dec-06	ITA	RMBS
Sherwood Castle Funding Series 2003-2 Plc	14-Oct-03	GBR	Credit Card
Shield 1 B.V.	15-Dec-05	NLD	RMBS
Siena Mortgages 02-3 S.r.l.	27-Nov-02	ITA	RMBS
Siena Mortgages 03-4 S.r.l.	26-Jan-04	ITA	RMBS
Silver Arrow S.A. Compartiment 1	10-Nov-05	DEU	Auto Loan
Silver Arrow S.A. Compartiment 2	13-Nov-06	DEU	Auto Loan
Silver Birch CLO I B.V.	10-Aug-05	ELC	CDO (Cash)
Silver Funding Ltd	26-Jul-02	SNA	Other
Sintonia Finance S.r.l.	14-Mar-03	ITA	RMBS
Sintonia Finance S.r.l.	14-Mar-03	ITA	CMBS
Skellig Rock B.V.	30-Nov-06	SNA	CDO (Cash)
Skye CLO 1 Limited	17-Mar-04	SNA	CDO (Synthetic)
Skyline 2007 B.V.	29-Jun-07	NLD	CMBS
Smart SME CLO 2006-1, Ltd.	21-Dec-06	ELC	CDO (Synthetic)
Snowdonia Securities 2006-1 plc	02-Mar-06	GBR	Auto Loan
Societa di Cartolarizzazione Italiana Crediti a r.l.- SCIC.ar.l.	30-Sep-04	ITA	CDO (Cash)
Societa di Cartolarizzazione Italiana Crediti a Responsabilita Limitata - SCIC a.r.l.	25-Nov-03	ITA	Other Consumer Loan
Societa di Cartolarizzazione dei Crediti INPS 2 - Series 4	31-May-01	ITA	Other
Societa di Cartolarizzazione dei Crediti INPS 6 - S.C.C.I S.p.A (Series 7a, 9, 10)	06-Dec-05	ITA	Other
Societa di cartolarizzazione dei Crediti INPS 3 S.p.A (Series 5 & 6)	18-Jul-02	ITA	Other
Societa di cartolarizzazione dei Crediti INPS 4 S.p.A (Series 4A & 7) €3,000m	22-Jul-03	ITA	Other
Societa di cartolarizzazione dei crediti INPS 5 - S.C.C.I. S.p.A. (Series 5A & 8)	30-Nov-04	ITA	Other
Solid 2005-1 B.V.	31-Oct-05	NLD	RMBS
Sonar 1 Plc	15-Dec-94	GBR	CMBS
Sonar 2 Plc	17-Oct-95	GBR	CMBS
Sound I B.V.	13-Oct-05	NLD	RMBS
Sound II B.V.	26-Sep-07	NLD	RMBS
Southern Pacific Financing 04-A plc	28-Apr-04	GBR	SPRMBS
Southern Pacific Financing 05-B plc	04-Jul-05	GBR	RMBS
Southern Pacific Financing 06-A Plc	22-Feb-06	GBR	RMBS
Southern Pacific Securities 04-1 plc	26-Feb-04	GBR	RMBS
Southern Pacific Securities 04-2 plc	09-Aug-04	GBR	RMBS
Southern Pacific Securities 05-1 plc	23-Feb-05	GBR	RMBS
Southern Pacific Securities 05-2 plc	10-Aug-05	GBR	RMBS
Southern Pacific Securities 05-3 plc	28-Nov-05	GBR	RMBS
Southern Pacific Securities 06-1 plc	21-Feb-06	GBR	RMBS
Spirit Issuer plc	25-Nov-04	GBR	Whole Business Securitisation
Split 2 Srl	21-Dec-04	ITA	Equip Lease
Spoleto Mortgages Srl	16-Apr-04	ITA	RMBS
Stability CMBS 2007-1 GmbH	22-May-07	DEU	CMBS
Stanton CDO I SA	28-Oct-03	SNA	CDO (Cash)
Starling (Supermarkets) PLC	12-Dec-06	GBR	CMBS
Stichting Blue Lion RMBS	30-May-07	NLD	RMBS
Stichting Eleven Cities No. 1	26-Jul-02	NLD	RMBS
Stichting Eleven Cities No. 3	07-Jun-07	NLD	RMBS
Stichting Eleven Cities No.2	28-Oct-03	NLD	RMBS
Stichting Guaranteed Mortgage Securities 2004-I	03-Jun-04	NLD	RMBS
Stichting Mars 2006	21-Sep-06	NLD	CDO (Synthetic)
Stichting Memphis 2006-I	07-Feb-06	NLD	RMBS
Stichting Memphis Cash 2007	28-Feb-07	NLD	RMBS
Stichting Orange Lion RMBS	01-Oct-07	NLD	RMBS
Stichting Profile Securitisation I	02-Dec-05	GBR	CDO (Synthetic)
Stichting Red Lion RMBS	24-Oct-08	NLD	PRMBS
Stichting Uiver 2002	15-Nov-02	NLD	RMBS
Store Finance Plc	08-Mar-01	GBR	Other
Storm 2006-1 B.V.	28-Feb-06	NLD	RMBS
Storm 2007-1 B.V.	12-Feb-07	NLD	RMBS
Strong 2007 - I B.V	18-Dec-07	NLD	RMBS
Styx 2005-1 ltd	29-Sep-05	SNA	CDO (Synthetic)
Success 2005 B.V.	17-Oct-05	AUT	Other
Sunderland (SHG) Finance plc	27-Jun-01	GBR	Other
Sunrise S.r.l - €5bn Programme Series 2006	22-Jun-06	ITA	Other Consumer Loan
SwAFE I B.V.	13-Mar-02	NLD	RMBS
TAURUS CMBS NO. 1 PUBLIC LIMITED COMPANY	23-Feb-05	GBR	CMBS

TDA 7 Fondo da Titulizacion Hipotecaria	24-Mar-99	ESP	RMBS
TDA 8 Fondo da Titulizacion Hipotecaria	16-Apr-99	ESP	RMBS
TDA 9 Fondo de Titulizacion Hipotecaria	19-May-99	ESP	RMBS
TDA 10 Fondo de Titulización Hipotecaria	26-Jul-99	ESP	RMBS
TDA 11 Fondo de Titulización Hipotecaria	01-Feb-00	ESP	RMBS
TDA 12 Fondo de Titulizacion Hipotecaria	05-Jul-00	ESP	RMBS
TDA 13 - Mixto Fondo de Titulización de Activos	14-Dec-00	ESP	RMBS
TDA 13 - Mixto Fondo de Titulización de Activos	14-Dec-00	ESP	RMBS
TDA 14 - Mixto Fondo de Titulizacion de Activos	03-Jul-01	ESP	RMBS
TDA 14 - Mixto Fondo de Titulizacion de Activos	03-Jul-01	ESP	RMBS
TDA 15 - Mixto (Pool 1) FTA	07-Nov-02	ESP	RMBS
TDA 15 - Mixto (Pool 2) FTA	07-Nov-02	ESP	RMBS
TDA 16 Mixto (Pool 1)	23-May-03	ESP	RMBS
TDA 16 Mixto (Pool 2)	23-May-03	ESP	RMBS
TDA 17	23-Oct-03	ESP	RMBS
TDA 17	23-Oct-03	ESP	RMBS
TDA 18 Mixto (Pool 1) FTA	20-Nov-03	ESP	RMBS
TDA 18 Mixto (Pool 2) FTA	20-Nov-03	ESP	RMBS
TDA 19-MIXTO, Fondo de Titulizacion de Activos	03-Mar-04	ESP	RMBS
TDA 20 Mixto, FTA	30-Jun-04	ESP	RMBS
TDA 20 Mixto, FTA	30-Jun-04	ESP	RMBS
TDA 21, FTA	29-Jul-04	ESP	RMBS
TDA 21, FTA	29-Jul-04	ESP	RMBS
TDA 22-Mixto, FTA	09-Dec-04	ESP	RMBS
TDA 22-Mixto, FTA	09-Dec-04	ESP	RMBS
TDA 23, Fondo de Titulizacion de Activos	23-Mar-05	ESP	RMBS
TDA 24, Fondo de Titulización de Activos	01-Dec-05	ESP	RMBS
TDA 25, Fondo de Titulización de Activos	02-Aug-06	ESP	RMBS
TDA 28, Fondo de Titulizacion de Activos	23-Jul-07	ESP	RMBS
TDA 29, Fondo de Titulizacion de Activos	27-Jul-07	ESP	RMBS
TDA 30, Fondo de Titulización de Activos	12-Mar-08	ESP	RMBS
TDA CAM 10, Fondo de Titulizacion de Activos	12-Dec-07	ESP	RMBS
TDA CAM 3, Fondo de Titulizacion de Activos	22-Jan-04	ESP	RMBS
TDA CAM 4, Fondo de Titulizacion de Activos	14-Mar-05	ESP	RMBS
TDA CAM 5, Fondo de Titulizacion de Activos	10-Oct-05	ESP	RMBS
TDA CAM 6, Fondo de Titulizacion de Activos	03-Apr-06	ESP	RMBS
TDA CAM 9, Fondo de Titulizacion de Activos	06-Jul-07	ESP	RMBS
TDA Cajamar 2, Fondo de Titulizacion de Activos	23-May-05	ESP	RMBS
TDA Ibercaja 2, Fondo de Titulizacion de Activos	18-Oct-05	ESP	RMBS
TDA Pastor 1, Fondo de Titulización de Activos	27-Feb-03	ESP	RMBS
TDA Pastor Consumo 1, Fondo de Titulizacion de Activos	03-May-07	ESP	Other Consumer Loan
TDA Tarragona 1, Fondo de Titulizacion de Activos	05-Dec-07	ESP	RMBS
THPA Finance Limited	06-Apr-01	GBR	Whole Business Securitisation
TI Securitisation Vehicle S.r.l. (Telecom Italia)	29-Jun-01	ITA	Other
TRIPLAS III Limited	25-Nov-03	ELC	CDO (Synthetic)
TRIPLAS IV Limited	19-Apr-04	ELC	CDO (Synthetic)
TS Co.mit One GmbH	28-Jul-06	DEU	CDO (Cash)
Taganka Car Loan Finance Series 2006-1 Plc	23-Oct-06	RUS	Auto Loan
Tahiti Finance plc	20-Dec-05	GBR	CMBS
Talisman 1 Finance Plc	03-Jun-05	DEU	CMBS
Talisman 2 (Priory) Finance Plc	22-Dec-05	GBR	CMBS
Talisman 3 Finance Plc	08-Jun-06	ELC	CMBS
Talisman 4 Finance Plc	15-Aug-06	DEU	CMBS
Talisman 5 Finance plc	13-Dec-06	ELC	CMBS
Talisman 6 Finance plc	04-Apr-07	DEU	CMBS
Talisman-7 Finance Limited	29-Jun-07	DEU	CMBS
Tamweel Residential ABS CI (1) Ltd	25-Jul-07	ARE	RMBS
Taurus CMBS (Germany) 2006-1 plc	13-Jul-06	DEU	CMBS
Taurus CMBS (Pan-Europe) 2006-3 PLC	30-Nov-06	ELC	CMBS
Taurus CMBS (Pan-Europe) 2007-1 Limited	02-Aug-07	ELC	CMBS
Taurus CMBS (UK) 2006-2 Plc	21-Nov-06	GBR	CMBS
Taurus CMBS No.2 s.r.l	14-Dec-05	ITA	CMBS
TdA 26 Mixto, Fondo de Titulizacion de Activos	11-Jul-06	ESP	RMBS
TdA 26 Mixto, Fondo de Titulizacion de Activos	11-Jul-06	ESP	RMBS
TdA 27, Fondo de Titulizacion de Activos	22-Dec-06	ESP	RMBS
TdA CAM 1	20-Mar-03	ESP	RMBS
TdA CAM 7, Fondo de Titulizacion de Activos	19-Oct-06	ESP	RMBS
TdA CAM 8, Fondo de Titulizacion de Activos	13-Mar-07	ESP	RMBS
TdA Cam 2, Fondo de Titulizacion de Activos	27-Jun-03	ESP	RMBS
TdA Ibercaja 1, Fondo de Titulizacion de Activos	13-Oct-03	ESP	RMBS
TdA Ibercaja 3, Fondo de Titulizacion de Activos	18-May-06	ESP	RMBS
TdA Ibercaja 4, Fondo de Titulizacion de Activos	23-Oct-06	ESP	RMBS
TdA Ibercaja 5, Fondo de Titulizacion de Activos	17-May-07	ESP	RMBS
Tempo CDO 1 Limited	18-Nov-03	SNA	CDO (Synthetic)
Tenovis Finance Ltd	09-Nov-01	DEU	Other
The Higher Education Securitised Inv. Series. No.1 Plc (Thesis 1)	23-Mar-98	GBR	Student Loan
The Mall Funding plc - Tap Issue	27-Sep-06	GBR	CMBS
The Trafford Centre Finance Ltd	24-Feb-00	GBR	CMBS
Theatre (Hospitals) No. 2 PLC	11-May-07	GBR	CMBS

Theatre (Hospitals) No.1 Plc	11-May-07	GBR	CMBS
Themeleion I Mortgage Finance Plc	14-Jun-04	GRC	RMBS
Themeleion II Mortgage Finance Plc	21-Jun-05	GRC	RMBS
Themeleion III Mortgage Finance Plc	26-Jun-06	GRC	RMBS
Themeleion IV Mortgage Finance plc	18-Jun-07	GRC	RMBS
Themeleion V Mortgage Finance Plc	25-Feb-08	GBR	RMBS
Theseus European CLO S.A.	03-Aug-06	SNA	CDO (Cash)
Tiara Securities Issuer B.V	23-Mar-99	GBR	Whole Business Securitisation
Tiepolo Finance 2 S.r.l.	30-Apr-03	ITA	Other
Tiepolo Finance S.r.l.	29-Jun-01	ITA	Other
Titan Europe 2006-1 plc	22-Mar-06	DEU	CMBS
Titan Europe 2006-2 plc	31-May-06	DEU	CMBS
Titan Europe 2006-3 plc	27-Jun-06	ELC	CMBS
Titan Europe 2006-4 FS p.l.c.	20-Dec-06	GBR	CMBS
Titan Europe 2006-5 plc	21-Dec-06	DEU	CMBS
Titan Europe 2007-1 (NHP) Limited	24-May-07	GBR	CMBS
Titan Europe 2007-2 Limited	19-Jun-07	ELC	CMBS
Titan Europe 2007-3 Limited	09-Aug-07	GBR	CMBS
Titri Socram TS4	20-Jun-05	FRA	Auto Loan
Trafigura Securitisation Finance plc	15-Jun-07	CHE	Other
TransAlp 2 Securities plc	24-Dec-07	RUS	CDO (Cash)
Trevi Finance N.2 S.p.A.	20-Apr-00	ITA	Other
Trevi Finance N.3 S.r.l.	25-May-01	ITA	Other
Triplas Synthetic CDO S.A.	09-Jan-03	ELC	CDO (Synthetic)
Triplas II Synthetic CDO	23-Jul-03	SNA	CDO (Synthetic)
UAE CMBS Vehicle No. 1 Limited	26-Jul-07	ARE	CMBS
UK Hospitals No.1 S.A.	17-Jul-02	GBR	Whole Business Securitisation
UNITE (USAF) plc	15-Dec-06	GBR	CMBS
UNITE Finance One plc	09-Apr-02	GBR	CMBS
Ukraine Auto Loan Finance No. 1 PLC	29-May-08	UKR	Auto Loan
Ukraine Mortgage Loan Finance No. 1 plc	28-Feb-07	UKR	RMBS
Ulisse S.p.a	29-May-01	ITA	Other
Unique Pub Finance Company plc	30-Mar-99	GBR	Whole Business Securitisation
Uropa Securities PLC 2007-1B	18-Jul-07	GBR	RMBS
Ursus 2 (Octane) Plc	13-Jul-06	GBR	CMBS
Ursus EPC Plc	04-Aug-05	GBR	CMBS
Valencia Hipotecario 1, FTA	28-Apr-04	ESP	RMBS
Valencia Hipotecario 2, FTH	12-Dec-05	ESP	RMBS
Valencia Hipotecario 3, Fondo de Titulización de Activos	20-Nov-06	ESP	RMBS
Valencia Hipotecario 4, Fondo de Titulización de Activos	27-Dec-07	ESP	RMBS
Vallauris II CLO Plc	26-Jul-06	ELC	CDO (Cash)
Vanwall Finance Plc	09-Feb-06	GBR	CMBS
Vela ABS S.r.l 2006-1	16-Feb-06	ITA	RMBS
Vela Home S.r.l. 1	30-Apr-03	ITA	RMBS
Vela Home S.r.l. 2	19-Apr-04	ITA	RMBS
Vela Home S.r.l. 3	03-Nov-05	ITA	RMBS
Vela Home S.r.l. 4	02-Oct-06	ITA	RMBS
Vela Lease S.r.l. (Series 2003-1)	04-Feb-03	ITA	Other
Vela Lease S.r.l. (Series 2005-2)	30-Jun-05	ITA	Other
Vela Mortgages S.R.L	29-May-08	ITA	RMBS
Venus-1 Finance S.r.l.	20-Dec-06	ITA	Other
Vespucci Investments 2004-1 Plc	11-Jun-04	ELC	CDO (Synthetic)
Vesteda Residential Funding II B.V.	20-Jul-05	NLD	CMBS
Victoria Funding (EMC-III) plc	20-Oct-05	GBR	CMBS
Victoria Funding (EMC-V) plc	05-Oct-06	GBR	CMBS
Vindex S.r.l.	28-Apr-03	ITA	Other
Vintage Capital S.A.	20-Dec-00	SNA	CDO (Synthetic)
Vitol Master Trust Series 2004-1	17-May-04	SNA	Other
Voba Finance S.r.l.	13-Dec-06	ITA	RMBS
Volkswagen Car Lease No.8 Ltd (VCL No.8)	29-Jun-06	DEU	Auto Loan
Volkswagen Car Lease No.9 (VCL No. 9) SA	26-Feb-07	DEU	Auto Loan
Volkswagen Car Leasing No 10 (VCL No. 10) S.A.	29-Nov-07	DEU	Auto Loan
Welcome Break Finance plc	08-Dec-97	GBR	Whole Business Securitisation
Wellington Pub Company plc £231m	02-Mar-98	GBR	Whole Business Securitisation
Werretown Supermarkets Securitisations PLC (First Further Issuance)	06-Oct-03	GBR	CMBS
Werretown Supermarkets Securitisations plc	20-Jun-01	GBR	CMBS
West Coast Train Finance Plc	08-Sep-99	GBR	Equip Lease
Westdeutsche Landesbank Girozentrale POWER 2001-1	19-Jun-01	DEU	RMBS
Westminster Health Care Finance Limited	05-Nov-99	GBR	Whole Business Securitisation
Whinstone Capital Management Limited	15-Nov-05	GBR	CDO (Synthetic)
Whinstone Capital Management Limited	15-Nov-05	GBR	RMBS
White Tower 2006-3 plc	06-Dec-06	GBR	CMBS
White Tower Europe 2007-1 plc	31-May-07	ELC	CMBS
WhiteBlue No.1 GmbH	25-Apr-07	SNA	CDO (Synthetic)
Wightlink Finance Limited	04-Aug-99	GBR	Whole Business Securitisation
Wilco 2007-1 GmbH	06-Feb-07	ELC	CMBS
Windermere VII CMBS	16-May-06	ELC	CMBS
Windermere VIII CMBS	01-Aug-06	GBR	CMBS
Windermere X CMBS	12-Apr-07	ELC	CMBS

Windermere XI CMBS plc	02-Aug-07	GBR	CMBS
Windermere XII FCC	10-Aug-07	FRA	CMBS
Windermere XIV CMBS Limited	28-Nov-07	ELC	CMBS
Windermere- IX CMBS (Multifamily) S.A.	28-Nov-06	DEU	CMBS
Windermere-Private Placement I S.A.	30-Mar-06	ITA	CMBS
Wood Street CLO I B.V.	22-Sep-05	SNA	CDO (Cash)
Wood Street CLO II B.V.	29-Mar-06	SNA	CDO (Cash)
Wood Street CLO III B.V.	27-Jun-06	SNA	CDO (Cash)
Wood Street CLO IV B.V.	25-Jan-07	SNA	CDO (Cash)
ZOO ABS 4 PLC	30-Apr-07	ELC	CDO
ZOO ABS II B.V.	22-Dec-05	SNA	CDO (Cash)
ZOO HF3 plc	24-Jan-07	SNA	CDO (Cash)
Zephyros Finance S.r.l.	30-Jul-08	ITA	Equip Lease