

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

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In re : Chapter 11 Case No.
 :
LEHMAN BROTHERS HOLDINGS INC., *et al.*, : 08-13555 (JMP)
 :
 :
Debtors. : (Jointly Administered)
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**AMENDED SCHEDULES OF ASSETS AND LIABILITIES FOR
LEHMAN BROTHERS SPECIAL FINANCING INC.
CASE NO. 08-13888 (JMP)**

**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

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In re : **Chapter 11 Case No.**
: **LEHMAN BROTHERS HOLDINGS INC., et al.,** : **08-13555 (JMP)**
: **Debtors.** : **(Jointly Administered)**
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**GLOBAL NOTES PERTAINING TO DEBTORS’
FIRST AMENDED SCHEDULES AND STATEMENTS**

On the dates listed below (each a “Petition Date” and collectively the “Petition Dates”), Lehman Brothers Holdings Inc. (“LBHI”) and its affiliated debtors listed below (collectively, the “Debtors,” and together with their non-Debtor affiliates, “Lehman”) commenced cases under chapter 11 of title 11 of the United States Code (the “Bankruptcy Code”) in the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”).

Debtor	Case Number	Petition Date
Lehman Brothers Holdings Inc.	08-13555 (JMP)	9/15/08
BNC Mortgage LLC	09-10137 (JMP)	1/9/09
CES Aviation IX LLC	08-13907 (JMP)	10/5/08
CES Aviation LLC	08-13905 (JMP)	10/5/08
CES Aviation V LLC	08-13906 (JMP)	10/5/08
East Dover Limited	08-13908 (JMP)	10/5/08
Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior	08-13903 (JMP)	10/5/08 ¹
LB 2080 Kalakaua Owners LLC	09-12516 (JMP)	4/23/09
LB 745 LLC	08-13600 (JMP)	9/16/08
LB Rose Ranch LLC	09-10560 (JMP)	2/9/09
Lehman Brothers Commercial Corporation	08-13901 (JMP)	10/5/08
Lehman Brothers Commodity Services Inc.	08-13885 (JMP)	10/3/08
Lehman Brothers Derivative Products Inc.	08-13899 (JMP)	10/5/08
Lehman Brothers Finance SA	08-13887 (JMP)	10/3/08 ²
Lehman Brothers Financial Products Inc.	08-13902 (JMP)	10/5/08
Lehman Brothers OTC Derivatives Inc.	08-13893 (JMP)	10/3/08
Lehman Brothers Special Financing Inc.	08-13888 (JMP)	10/3/08
Lehman Commercial Paper Inc.	08-13900 (JMP)	10/5/08

¹ Voluntarily dismissed on February 24, 2009.

² On March 11, 2009, the Bankruptcy Court entered an order dismissing the chapter 11 case In re *Lehman Brothers Finance SA*, and granting recognition of the foreign main proceeding and of PwC-CH as LBF’s duly authorized foreign representative under chapter 15 of the Bankruptcy Code, *See In re Lehman Brothers Finance AG, in Liquidation*, Case No. 09-10583 (Bankr. S.D.N.Y. 2009) (JMP) [Docket Nos. 24, 25].

Lehman Scottish Finance L.P.	08-13904 (JMP)	10/5/08
Luxembourg Residential Properties Loan Finance S.a.r.l.	09-10108 (JMP)	1/7/09
PAMI Statler Arms LLC	08-13664 (JMP)	9/23/08 ³
Structured Asset Securities Corporation	09-10558 (JMP)	2/9/09

The Debtors are authorized to operate their businesses and manage their properties as debtors in possession pursuant to sections 1107(a) and 1108 of the Bankruptcy Code. The Debtors' chapter 11 cases are being jointly administered for procedural purposes only in the above-captioned cases pursuant to Rule 1015(b) of the Federal Rules of Bankruptcy Procedure (the "Bankruptcy Rules").

The Debtors' respective Schedules of Assets and Liabilities, Schedules of Current Income and Expenditure, and Schedules of Executory Contracts and Unexpired Leases (the "Schedules") and Statements of Financial Affairs (the "Statements" and together with the Schedules, the "Schedules and Statements") have been prepared by the Debtors' management, with the assistance of their advisors, in accordance with section 521 of the Bankruptcy Code and Bankruptcy Rule 1007.⁴

These Global Notes Pertaining to the Debtors' Schedules and Statements (collectively, the "Global Notes") pertain to, are incorporated by reference in, and comprise an integral part of, each of the Schedules and Statements. **These Global Notes should be referred to, and reviewed in connection with, any review of the Schedules and Statements. These Global Notes are in addition to any specific notes contained in each Debtor's Schedules or Statements.** Disclosure of information in one Schedule, Statement, exhibit or continuation sheet, even if incorrectly placed, shall be deemed to be disclosed in the correct Schedule, Statement, exhibit or continuation sheet.

The Schedules and Global Notes should not be relied upon by any persons for information relating to current or future financial conditions, events or performance of any of the Debtors.

- Reservation of Rights.** The Debtors' chapter 11 cases are the largest in history. The sheer volume of information to disclose is formidable. The circumstances surrounding the commencement of the Debtors' cases were extraordinary and have materially impacted the Debtors' ability to access and marshal information about their businesses. The Debtors' precipitous filing caused an immediate shutdown of Lehman's formerly integrated information and globally interdependent financial reporting systems. Although prepetition information has gradually become more available, it remains difficult to access. The process of gathering and consolidating the Debtors' information will continue after the filing of these Schedules and Statements, which should therefore be regarded as a work in progress, to be followed by supplements and amendments as necessary.

The Schedules and Statements are unaudited and subject to further review and potential adjustment. In preparing the Schedules and Statements, the Debtors relied on financial data derived from their books and records that was available at the time of preparation. In order to close the books and records of the Debtors as of the Petition Date and to prepare such information on a legal entity basis, the Debtors were required to make certain estimates and assumptions and as such, these estimates and assumptions are reflected in the Schedules and Statements. The Debtors have made reasonable efforts to ensure the

³ On May 26, 2009, the Debtors filed a Motion Seeking Entry of an Order Pursuant to Section 1112(b) of the Bankruptcy Code Dismissing Chapter 11 Case of PAMI Statler Arms LLC which is currently set for hearing on June 24, 2009.

⁴ Schedules and Statements of the Debtors may be filed on various dates within the time permitted by the Bankruptcy Code, Bankruptcy Rules, and/or orders of the Bankruptcy Court. No Schedules and Statements will be filed for either Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior or Lehman Brothers Finance SA because, as noted above, their chapter 11 case were dismissed by orders of the Bankruptcy Court, dated February 24, 2009 and March 11, 2009, respectively.

accuracy and completeness of such financial information; however, subsequent information or discovery may result in material changes to the Schedules and Statements and inadvertent errors, omissions or inaccuracies may exist. The Debtors reserve all rights to amend or supplement their Schedules and Statements.

Nothing contained in the Schedules and Statements or these Global Notes shall constitute an admission or a waiver of any of the Debtors' rights to assert claims or defenses. For the avoidance of doubt, listing a claim on Schedule D as "secured," on Schedule E as "priority," on Schedule F as "unsecured priority," or listing a contract or lease on Schedule G as "executory" or "unexpired," does not constitute an admission by the Debtors of the legal rights of the claimant, or a waiver of the Debtors' right to recharacterize or reclassify such claim or contract. Failure to designate a claim on a given Debtor's Schedules as "disputed," "contingent," or "unliquidated" does not constitute an admission by the Debtor that such amount is not "disputed," "contingent" or "unliquidated."

2. **"As of" Information Date.** Unless otherwise indicated, all amounts listed in the Schedules and Statements are as of the close of business on the date prior to the Petition Date of the applicable Debtor. Notwithstanding, (i) the amounts reported on Schedules A and B for the following entities : Lehman Brothers Commercial Corporation, Lehman Brothers Commodity Services, Inc., Lehman Brothers OTC Derivatives Inc, Lehman Brothers Special Financing Inc., Lehman Commercial Paper Inc. and Luxembourg Residential Properties Loan Finance S.a.r.l. are as of the close of business on September 14, 2008 and (ii) the intercompany balances for all Debtors with respect to derivative-based transactions are also as of September 14, 2008.

Pursuant to certain orders of the Bankruptcy Court (collectively, the "Court Orders"), the Debtors were authorized to, and did, conduct sales of certain of their assets, assume and/or assign certain of their unexpired executory contracts or leases, and pay certain outstanding prepetition claims from and following the applicable Petition Dates. In addition, pursuant to certain Court Orders, certain outstanding prepetition claims against the Debtors may have been paid by non-Debtor third parties following the applicable Petition Date. Therefore claims for general trade payables listed on Schedule F may be net of payments made through February 12, 2009. Certain of the Court Orders preserve the rights of parties in interest to dispute any amounts required to be paid to satisfy prepetition claims. Nothing herein shall be deemed to alter the rights of any party in interest to contest a payment made pursuant to a Court Order that preserves such right to contest.

3. **SIPA and Other Insolvency Proceedings.** On September 19, 2008, a proceeding was commenced under the Securities Investor Protection Act of 1970 ("SIPA") with respect to Lehman Brothers Inc. ("LBI"). A trustee appointed under SIPA is administering LBI's estate. LBI's SIPA case is being administered in the Bankruptcy Court under docket number 08-01420 (JMP). In addition, as of the date of the filing of the Schedules and Statements, various insolvency proceedings have been commenced by or against certain of LBHI's foreign affiliates in their respective jurisdictions.
4. **Basis of Presentation.** For purposes of filing reports with the Securities and Exchange Commission, LBHI has historically prepared consolidated financial statements, which include each of the Debtors and certain additional non-Debtor affiliates. Unlike the consolidated financial statements, the Schedules and Statements, except where otherwise indicated, reflect the assets and liabilities of each Debtor on a non-consolidated basis. Accordingly, the totals listed in the Schedules and Statements will likely differ, at times materially, from the consolidated financial reports prepared by the Debtors for public reporting purposes or otherwise. The Debtors' Monthly Operating Reports contain additional detail regarding the preparation and maintenance of the Debtors' books and records.

Although the Schedules and Statements may, at times, incorporate information prepared in accordance with generally accepted accounting principles ("GAAP"), the Schedules and Statements neither purport to represent nor reconcile financial statements otherwise prepared and/or distributed by the Debtors in accordance with GAAP or otherwise. Reflection in Schedules and Statements of assets greater than liabilities is not an admission that a Debtor was solvent on its Petition Date or at any time prior to its Petition Date. Likewise, reflection in Schedules and Statements of liabilities greater than assets is not an admission that the Debtors were insolvent at their respective Petition Dates or any time prior to their respective Petition Dates.

5. **Current Market Value — Net Book Value.** In certain instances, current market valuations are neither maintained by nor readily available to the Debtors. It would be prohibitively expensive and unduly burdensome to obtain current market valuations of the Debtors' property interests that are not maintained or readily available. However, the Debtors' inventory positions are accounted for with mark-to-market accounting incorporating valuations as reflected in the applicable Debtor's books and records as of the Petition Dates, or, for certain categories of derivative transactions, as of September 14, 2008.⁵ The remaining assets, unless otherwise indicated, reflect the net book values of the Debtors' assets, as recorded in the Debtors' books and records, as of the Petition Dates. Amounts ultimately realized will vary, at some times materially, from the amounts reflected in the applicable Debtor's books and records.
6. **Excluded Accruals/GAAP entries.** The Schedules and Statements do not include certain deferred charges, deferred liabilities, or general reserves, or assets with a net realizable value of zero. Such amounts may, however, be reflected in the Debtors' books and records as required in accordance with GAAP. Such accruals are general estimates of liabilities, including accrued taxes and accrued wage and/or employee benefit related obligations, which do not represent specific claims as of the Petition Dates, and assets relating to, among other things, goodwill, customer relationship intangibles and loan commitment fees.
7. **Foreign Currency.** Unless otherwise indicated, all amounts are reflected in U.S. dollars.
8. **Confidentiality.** Addresses of current and former employees of the Debtors are generally not included in the Schedules and Statements. Notwithstanding, the Debtors will mail any required notice or other documents to the address in their books and records for such individuals.
9. **Consolidated Entity Accounts Payable and Disbursement Systems.** An individual Debtor's Schedules and Statements may include payments made by the Debtor for another Debtor or non-Debtor affiliate. Payments made by another Debtor or non-Debtor affiliate on behalf of the filing Debtor, however, are not necessarily included on the filing Debtor's Schedules and Statements. A description of the Debtors' prepetition centralized cash management system is set forth in the Debtors' motion for authorization to, among other things, continue using its cash management system, as modified, dated October 3, 2008 [Docket No. 669], and the supplement thereto, dated October 10, 2008 [Docket No. 826].
10. **Derivatives and other contractual agreements.** The Debtors have attempted to list on Schedule G all of the derivative contracts that they were party to as of their respective Petition Date. A large number of the contracts listed on Schedule G, however, may have been terminated prior or subsequent to the applicable Petition Date. Liabilities and certain assets related to derivatives contracts are not included on the Debtors' Schedules. In certain instances the Debtors have netted cash and securities collateral against the receivables due from counterparties. Upon the Debtors completing their analysis of their books and records of the numerous derivative transactions potential additional assets and/or liabilities associated with the Debtors' derivative contracts may be recorded and disclosed.
11. **Intercompany Claims.** Claims among the Debtors and their non-Debtor affiliates, as reflected in the balance sheet accounts of the applicable Debtors (each an "Intercompany Receivable" or "Intercompany Payable" and, collectively, the "Intercompany Claims"), are reported on Schedules B and F, as applicable. The Intercompany

⁵ Derivative-related assets and derivative-related liabilities represent amounts due from or to counterparties related to matured, terminated and open trades and are recorded at fair value net of cash and securities collateral received and net of valuation reserves as recorded in the books as of September 14, 2008. Lehman Brothers Special Financing, Inc. determined the fair value of the derivative-related assets listed on Schedule B as follows: (1) utilized the fair values as of September 30, 2008 for trades open as of September 30, 2008, (2) utilized the fair values at the date of maturity or termination where the counterparty notified the Company prior to September 30, 2008, or (3) utilized the last valuation recorded by the Company prior to the LBHI bankruptcy filing where a fair value was unable to be determined or for counterparties with more than 1,000 trades outstanding as of September 14, 2008. Derivative-related assets do not reflect value impairment that may result from final resolution with certain Special Purpose Vehicles.

Claims are comprised primarily of the following components: trading activity with affiliates (buying and selling securities, derivatives, commodities among affiliates), allocation of operating expenses including interest charges and financings (notes payable/receivable, repos/reverse repos, stock or bond borrows/loans) and the transfer of cash balances, generally to LBHI and receipt of funds, generally from LBHI, to cover cash shortfalls, as a result of Lehman's cash management practices. The intercompany balances reflect the amounts shown on the Debtors' respective balance sheets as of the close of business on September 14, 2008 except that certain collateral has been netted against financing and derivative balances.

12. **Insiders.** Lehman employed hundreds of individuals with the title of Managing Director and Senior Vice President and thousands of individuals with the title of Vice President and Assistant Vice President. However, for its response to Statement questions 3c and 21, (i) LBHI has listed members of its Board of Directors and all employees that are, or were, Executive Officers (Chairman and Chief Executive Officer, Chief Financial Officer, Chief Administrative Officers, President and Chief Operating Officer, and Chief Legal Officer) and Global Heads and (ii) the remaining Debtors have listed Presidents, and certain Directors, Managing Directors, Senior Vice Presidents, and Vice Presidents, as appropriate for their particular personnel structure. Persons have been included in the Schedules and Statements for informational purposes only and such individuals should not, simply by virtue of being listed herein, all be deemed to be "insiders" in terms of control of the Debtors, management responsibilities or functions, decision-making or corporate authority and/or as otherwise defined by applicable law, or with respect to any theories of liability or for any other purpose. In the ordinary course of Lehman's businesses, directors and officers of one Debtor may have been employed and paid by another Debtor or a non-Debtor affiliate.

Information about payments and prior relationships with Alvarez & Marsal North America, LLC is disclosed in the affidavits and supplements thereto that accompany the Debtors' Application to Retain Alvarez & Marsal North America, LLC to Provide the Debtors a Chief Restructuring Officer and Additional Personnel, and (B) to Appoint the Chief Restructuring Officer Nunc Pro Tunc to the Commencement Date [Docket Nos. 760, 1366, and 1559].

13. **Setoffs.** Prior to the applicable Petition Date, and in the ordinary course of their businesses, the Debtors incurred a large number of setoffs in connection with, among other things, intercompany, derivative and customer/supplier transactions. Unless otherwise stated, setoffs are not listed in the Schedules and Statements and the Debtors have not intentionally offset amounts listed on Schedules B, D or F. Nonetheless, some amounts listed may have been affected by setoffs taken of which the Debtors are not yet aware. The Debtors reserve all rights to challenge any setoff and/or recoupment rights which may be asserted.

Notwithstanding foregoing, the Debtors have disclosed certain setoffs taken by financial institutions that are known to the Debtors and that the Debtors reserve the right to challenge as being outside the ordinary course of business.

14. **Mechanics' Liens.** The inventories, property and equipment listed in these Schedules and Statements and Schedules are presented without consideration of any mechanics' liens.
15. **Undetermined Amounts.** The description of an amount as "unknown," "unliquidated," or "undetermined" is not intended to reflect upon the materiality of such amount.
16. **Pledged Assets and Assets Held by Other Parties.** A significant amount of the assets listed on the Debtors' Schedule B have been pledged as collateral by the Debtors and are outside of the Debtors' control. These assets include, among other things, cash, securities, real estate loans and corporate loans and other inventory. In addition, prior to the applicable Petition Date, certain third parties posted cash and securities with the Debtors as collateral (the "Third Party Collateral"). In many instances other non-Debtor third-party entities have either seized, asserted control over or a claim a right to such Third Party Collateral. The Debtors are exploring their rights, options and obligations in such instances. Notwithstanding, Schedule B reflects receivables net of Third Party Collateral and, to the extent that Third Party Collateral posted by a particular creditor resulted in a net payable, such payable is listed on Schedule F.

17. **Guarantees.** Contractual guarantees issued by a Debtor have been listed on that Debtor's Schedule G. Claims of contract counterparties arising under these guarantees have been listed on the Debtor's Schedule F as contingent and unliquidated liabilities. In addition, LBHI guaranteed the payment of all liabilities, obligations and commitments of certain of its subsidiaries. LBHI has listed each of the guaranteed subsidiaries, but not the creditors of those guaranteed subsidiaries, as a contingent, unliquidated and disputed creditor on LBHI's Schedule F. LBHI frequently served as credit support provider to its affiliates in connection with their derivative contracts. As noted in Global Note 10 about contingent liabilities associated with the derivative contracts, these contingent liabilities will not be disclosed until the Debtors have completed their analysis of the numerous derivative transactions. The Debtors may identify additional guarantees as they continue their review of their books and records, executory contracts, unexpired leases, secured financing, debt instruments and other such agreements, and will amend their Schedules accordingly.

18. **Schedules.**

- a. **Schedule A.** Real property is listed on Schedule A at net book value. Certain interests of the Debtors in real property, including mortgages and real property held for sale, are not listed on Schedule A, but have been listed as inventory in response to Schedule B. Leases of real property have not been listed on Schedule A, but have been listed on Schedule G.
- b. **Schedule B1.** Cash and restricted cash for certain Debtors may include amounts related to pledged assets that may not belong to the Debtor. Such amounts associated with pledged assets are not determinable at this time.
- c. **Schedule B9.** Certain Debtors who do not list any interest in insurance policies in response to Schedule B9 may hold an interest in policies of an affiliate.
- d. **Schedule B21.** Amounts listed in response to Schedule B21 exclude claims that have been or, at a later date may be, asserted by the Debtors against their various liability policies. Additionally, the Debtors have asserted and will continue to assert various claims against affiliates involved in foreign insolvency proceedings. Said claims are subject to amendment and further reconciliation and may not be reflective of the amounts listed on the Debtors' books and records as of the Petition Dates. To the extent such claims include undetermined or unliquidated amounts, such amounts have not been included in the Debtors' Schedules.
- e. **Schedule B23.** Licenses to conduct business are not included in Schedule B.
- f. **Schedule D — Creditors Holding Secured Claims.** The Debtors have not undertaken a valuation of their assets in which creditors may have a secured interest. The Debtors reserve all rights to dispute or challenge the secured nature of any creditor's claim or the characterization of the structure of any transaction or any document or instrument (including, without limitation, any intercompany agreement) related to such creditor's claim. The descriptions provided in Schedule D are intended only to be a summary. Reference to the applicable loan agreements and related documents and a determination of the creditors' compliance with applicable law is necessary for a complete description of the collateral and the nature, extent and priority of any liens. Nothing in the Global Notes or the Schedules and Statements shall be deemed a modification or interpretation of the terms of such agreements or related documents.

Except as specifically stated herein, real property lessors, utility companies and other parties which may hold security deposits have not been listed on Schedule D. The Debtors have not included on Schedule D parties whose claims may be secured through rights of setoff, deposits posted by, or on behalf of, the Debtors, or inchoate statutory lien rights. Although there are multiple parties that hold a portion of the debt included in a secured facility, only the collateral agent has been listed for purposes of Schedule D.

- g. **Schedule E — Creditors Holding Unsecured Priority Claims.** Schedule E does not include obligations for employee-related medical, dental, prescription drug, death and other benefits under

group benefit plans that have been, or may be, satisfied by a voluntary employee beneficiary association (“VEBA”) established on September 12, 2008 under section 501(c)(9) of the Internal Revenue Code of 1986. Schedule E does not include certain other employee obligations, which may be owed, or may have been satisfied, by LBI. Schedules E and F do not include obligations related to restricted stock units.

- h. Schedule F — Creditors Holding Unsecured Nonpriority Claims.** Certain creditors owe amounts to the Debtors and, as such, may have valid setoff and recoupment rights with respect to the balances listed on Schedule F.

The Debtors’ responses to Statement question 4 disclose pending litigation involving the Debtors. Claims related to pending litigations are listed on Schedule F as contingent, unliquidated and disputed liabilities. In certain litigations, however, plaintiffs have not clearly identified which Lehman entity or entities are the intended defendants (naming “Lehman” or “Lehman Brothers”). In such cases, out of an abundance of caution the litigation is disclosed by LBHI’s in response to Statement question 4 and claims are listed on LBHI’s Schedule F as a contingent, unliquidated and disputed liabilities. Inclusion in LBHI’s Schedules and SOFAs shall not be deemed an admission of any liability for a litigation that is disclosed.

- i. Schedule G — Executory Contracts and Unexpired Leases.** Omission of a contract, lease or other agreement from Schedule G does not constitute an admission that such omitted contract, lease or agreement is not an executory contract or unexpired lease, and inclusion of a contract, lease or other agreement on Schedule G does not constitute an admission that such contract, lease or other agreement is an executory contract, was in effect on the applicable Petition Date, or is valid or enforceable. The contracts, leases and other agreements listed on Schedule G may have been modified, amended, supplemented or superseded from time to time by various amendments, restatements, waivers, estoppel certificates, letter and other documents, instruments and agreements which may not be listed on Schedule G.

In the ordinary course of business, the Debtors may lease certain fixtures and equipment from certain third party lessors for use in the daily operation of their business. The Debtors’ obligations pursuant to capital leases appear on Schedule D and their obligations pursuant to operating leases have been listed on Schedule F. The underlying lease agreements are listed on Schedule G. Nothing in the Schedules and Statements is or shall be construed to be an admission as to the determination of the legal status of any lease (including whether any lease is a true lease or a financing arrangement), and the Debtors reserve all rights with respect to such issues.

Certain of the Agreements listed on Schedule G may have been entered into by or on behalf of more than one of the Debtors, or a Debtor and a non-Debtor affiliate or third party. Certain of the Agreements may not have been memorialized and may be subject to dispute. Agreements that are oral in nature have also been included in Schedule G. Agreements, including certain license agreements that are not valued by the Debtors for balance sheet purposes appear on Schedule G but do not appear on Schedule B.

- j. Schedule H — Co-Debtors.** Investigation into possible co-obligor relationships between the Debtors and/or non-debtor entities is ongoing. There may be instances where litigation is brought against multiple legal entities. Such litigation is listed on Schedule F of the appropriate Debtor and Schedule H. The Debtors are in the process of reviewing their leases and contracts, which agreements may contain provisions leading to a co-debtor relationship.

19. Statements.

- k. Statement question 1 – Income.** The amounts reported in response to Statement question 1 reflect the Debtors’ fiscal year of 12/1 to 11/30 and reflect amounts taken from the Debtors’ internal consolidated balance sheet worksheets. Amounts reported for the current period represent gross revenue for the period 12/1/2007 through and including 8/31/2008.

- l. Statement question 2 – Other Income.** From time to time, the Debtors may have de minimis income from sources other than the operation of business that will not appear in response to Statement question 2.
- m. Statement question 3 – Payments to Creditors.** Amounts still owing to any creditor listed on Statement 3b or 3c are reflected in Schedule E and F, as applicable.
- i. Statement Question 3b.** The payments listed reflect payments made by the applicable Debtor entity and those payments made by LBI on the Debtors’ behalf. Payments made by LBI are indicated with an asterisk on Schedule 3b.
 - ii. Statement Question 3c.** The payments listed on the Debtors’ response to Statement question 3c reflect payments made by the applicable Debtor entity and those payments made by LBI on the Debtors’ behalf. Payments made by LBI are indicated with an asterisk on Schedule 3c. Amounts listed include payroll payments, W-2 income events, checks and wires. For explanation of the treatment of payments that may have been made by an affiliate on behalf of another affiliate, please refer to Global Note 6.
- n. Statement question 4b – Property attached, garnished or seized.** The Debtors have listed amounts held by certain financial institutions pending the legal and/or equitable resolution of various asserted claims. The Debtors contest and dispute these parties’ right to hold, attach garnish or seize such funds.
- o. Statement question 7 – Gifts.** See Global Note 9 above regarding the Debtors’ consolidated entity accounts payable and disbursement systems.
- p. Statement question 8 – Losses.** The Debtors’ responses to Statement question 8 do not include financial losses or defense costs paid pursuant to the director and officer liability policies.
- q. Statement question 10 – Other Transfers.** In response to Statement question 10, the Debtors list certain transfers of collateral that were made prior to and remained outstanding as of the Petition Date of the respective Debtor. The Debtors reserve the right to argue that such transfers were outside the ordinary course of business and reserve all rights with respect to a final determination as to the nature of the transfers, notwithstanding their inclusion in this Statement question 10. Investigation continues with respect to such transfers.
- r. Statement question 12 – Safe Deposit Boxes.** The Debtors have listed certain physical vaults in response to the applicable Debtor’s response to statement question 12. Investigation and inquiry continues in efforts to ascertain information about and/or obtain control over assets of the Debtors that may be in vaults of non-debtor affiliates and third parties, including financial institutions, holding such assets at the direction of such non-debtor affiliates or third parties.
- s. Statement question 18 – Nature, location and name of business.** The Debtors’ responses to Statement question 18 includes only ownership interests in businesses that are either (i) direct subsidiaries of the applicable Debtor or (ii) entities that file reports with the Securities and Exchange Commission (an “SEC-filer”).
- t. Statement question 19 – Books, Records and Financial Statements.** The firms and individuals listed in response to Statement questions 19(a)-(c) are not intended to be an exhaustive list of all parties but rather represent a listing of those firms and/or individuals that supervised or were primarily responsible for the respective tasks.

Statement question 20 – Inventory. The Debtors maintain physical inventory at the vaults listed in response to Statement question 12 and in the vaults of certain non-debtor affiliates and third parties and maintain their non-physical inventory in accounts at certain non-Debtor affiliates including LBI (the “Non-

physical Accounts”). An electronic inventory calculation with respect to the Non-physical Accounts was prepared periodically by LBI and/or Lehman Brothers International (Europe) and provided to the Debtors at regular intervals prior to [September 14, 2008].

- u.** **Statement questions 21 and 22.** The Debtors’ response reflects information as of each respective Debtor’s Petition Date.

United States Bankruptcy Court

Southern District Of New York

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)

Chapter 11

SUMMARY OF SCHEDULES

Indicate as to each schedule whether that schedule is attached and state the number of pages in each. Report the totals from Schedules A, B, D, E, F, I, and J in the boxes provided. Add the amounts from Schedules A and B to determine the total amount of the debtor's assets. Add the amounts of all claims from Schedules D, E, and F to determine the total amount of the debtor's liabilities. Individual debtors also must complete the "Statistical Summary of Certain Liabilities and Related Data" if they file a case under chapter 7, 11, or 13.

NAME OF SCHEDULE	ATTACHED (YES/NO)	NO. OF SHEETS	ASSETS	LIABILITIES	OTHER
A - Real Property		1	\$ 0.00		
B - Personal Property		11	\$ 48,548,582,515.59		
C - Property Claimed as Exempt		1			
D - Creditors Holding Secured Claims		3		\$ Undetermined	
E - Creditors Holding Unsecured Priority Claims (Total of Claims on Schedule E)		3		\$ Undetermined	
F - Creditors Holding Unsecured Nonpriority Claims		6		\$ Undetermined	
G - Executory Contracts and Unexpired Leases		376			
H - Codebtors		1			
I - Current Income of Individual Debtor(s)	No				\$ N/A
J - Current Expenditures of Individual Debtors(s)	No				\$ N/A
TOTAL		402	\$ 48,548,582,515.59	\$ Undetermined	

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
 (If known)

SCHEDULE A – REAL PROPERTY

Except as directed below, list all real property in which the debtor has any legal, equitable, or future interest, including all property owned as a co-tenant, community property, or in which the debtor has a life estate. Include any property in which the debtor holds rights and powers exercisable for the debtor's own benefit. If the debtor is married, state whether the husband, wife, both, or the marital community own the property by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community." If the debtor holds no interest in real property, write "None" under "Description and Location of Property."

Do not include interests in executory contracts and unexpired leases on this schedule. List them in Schedule G - Executory Contracts and Unexpired Leases.

If an entity claims to have a lien or hold a secured interest in any property, state the amount of the secured claim. See Schedule D. If no entity claims to hold a secured interest in the property, write "None" in the column labeled "Amount of Secured Claim."

If the debtor is an individual or if a joint petition is filed, state the amount of any exemption claimed in the property only in Schedule C - Property Claimed as Exempt.

DESCRIPTION AND LOCATION OF PROPERTY	NATURE OF DEBTOR'S INTEREST IN PROPERTY	HUSBAND, WIFE, JOINT, OR COMMUNITY	CURRENT VALUE OF DEBTOR'S INTEREST IN PROPERTY, WITHOUT DEDUCTING ANY SECURED CLAIM OR EXEMPTION	AMOUNT OF SECURED CLAIM
None				

Total ► \$ 0.00

(Report also on Summary of Schedules.)

In re Lehman Brothers Special Financing Inc.,
 Debtor

Case No. 08-13888 (JMP)
 (If known)

SCHEDULE B – PERSONAL PROPERTY

Except as directed below, list all personal property of the debtor of whatever kind. If the debtor has no property in one or more of the categories, place an “x” in the appropriate position in the column labeled “None.” If additional space is needed in any category, attach a separate sheet properly identified with the case name, case number, and the number of the category. If the debtor is married, state whether the husband, wife, both, or the marital community own the property by placing an “H,” “W,” “J,” or “C” in the column labeled “Husband, Wife, Joint, or Community.” If the debtor is an individual or a joint petition is filed, state the amount of any exemptions claimed only in Schedule C - Property Claimed as Exempt.

Do not list interests in executory contracts and unexpired leases on this schedule. List them in Schedule G - Executory Contracts and Unexpired Leases.

If the property is being held for the debtor by someone else, state that person’s name and address under “Description and Location of Property.” If the property is being held for a minor child, simply state the child’s initials and the name and address of the child’s parent or guardian, such as “A.B., a minor child, by John Doe, guardian.” Do not disclose the child’s name. See 11 U.S.C. § 112 and Fed. R. Bankr. P. 1007(m).

TYPE OF PROPERTY	N O N E	DESCRIPTION AND LOCATION OF PROPERTY	H U S B A N D W I F E J O I N T O R C O M M U N I T Y	CURRENT VALUE OF DEBTOR’S INTEREST IN PROPERTY, WITH- OUT DEDUCTING ANY SECURED CLAIM OR EXEMPTION
1. Cash on hand.	X			
2. Checking, savings or other financial accounts, certificates of deposit, or shares in banks, savings and loan, thrift, building and loan, and homestead associations, or credit unions, brokerage houses, or cooperatives.		See attached rider		\$611,471,493.61
3. Security deposits with public utilities, telephone companies, landlords, and others.	X			
4. Household goods and furnishings, including audio, video, and computer equipment.	X			
5. Books; pictures and other art objects; antiques; stamp, coin, record, tape, compact disc, and other collections or collectibles.	X			
6. Wearing apparel.	X			
7. Furs and jewelry.	X			
8. Firearms and sports, photographic, and other hobby equipment.	X			
9. Interests in insurance policies. Name insurance company of each policy and itemize surrender or refund value of each.		Although no specific insurance policy is in place for this Company, the Company is a beneficiary on the policies of Lehman Brothers Holdings Inc. ("LBHI"). These policies are listed on rider B9 of the LBHI Schedule B.		
10. Annuities. Itemize and name each issuer.	X			

In re Lehman Brothers Special Financing Inc.,
 Debtor

Case No. 08-13888 (JMP)
 (If known)

SCHEDULE B – PERSONAL PROPERTY
 (Continuation Sheet)

TYPE OF PROPERTY	N O N E	DESCRIPTION AND LOCATION OF PROPERTY	HUSBAND, WIFE, JOINT, OR COMMUNITY	CURRENT VALUE OF DEBTOR'S INTEREST IN PROPERTY, WITH- OUT DEDUCTING ANY SECURED CLAIM OR EXEMPTION
11. Interests in an education IRA as defined in 26 U.S.C. § 530(b)(1) or under a qualified State tuition plan as defined in 26 U.S.C. § 529(b)(1). Give particulars. (File separately the record(s) of any such interest(s). 11 U.S.C. § 521(c).)	X			
12. Interests in IRA, ERISA, Keogh, or other pension or profit sharing plans. Give particulars.	X			
13. Stock and interests in incorporated and unincorporated businesses. Itemize.		See attached rider and Debtors' response to Schedule B30 for a listing of the Debtors' investment interest in non-affiliate entities		\$1,292,250,149.32
14. Interests in partnerships or joint ventures. Itemize.	X			
15. Government and corporate bonds and other negotiable and nonnegotiable instruments.		See Debtors' response to Schedule 30 - Inventory		
16. Accounts receivable.		See attached rider		\$24,023,236,340.77
17. Alimony, maintenance, support, and property settlements to which the debtor is or may be entitled. Give particulars.	X			
18. Other liquidated debts owed to debtor including tax refunds. Give particulars.	X			
19. Equitable or future interests, life estates, and rights or powers exercisable for the benefit of the debtor other than those listed in Schedule A - Real Property.	X			
20. Contingent and noncontingent interests in estate of a decedent, death benefit plan, life insurance policy, or trust.	X			

In re Lehman Brothers Special Financing Inc.,
 Debtor

Case No. 08-13888 (JMP)
 (If known)

SCHEDULE B – PERSONAL PROPERTY
 (Continuation Sheet)

TYPE OF PROPERTY	N O N E	DESCRIPTION AND LOCATION OF PROPERTY	HUSBAND, WIFE, JOINT, OR COMMUNITY	CURRENT VALUE OF DEBTOR'S INTEREST IN PROPERTY, WITH- OUT DEDUCTING ANY SECURED CLAIM OR EXEMPTION
21. Other contingent and unliquidated claims of every nature, including tax refunds, counterclaims of the debtor, and rights to setoff claims. Give estimated value of each.	X			
22. Patents, copyrights, and other intellectual property. Give particulars.	X			
23. Licenses, franchises, and other general intangibles. Give particulars.	X			
24. Customer lists or other compilations containing personally identifiable information (as defined in 11 U.S.C. § 101(41A)) provided to the debtor by individuals in connection with obtaining a product or service from the debtor primarily for personal, family, or household purposes.	X			
25. Automobiles, trucks, trailers, and other vehicles and accessories.	X			
26. Boats, motors, and accessories.	X			
27. Aircraft and accessories.	X			
28. Office equipment, furnishings, and supplies.	X			
29. Machinery, fixtures, equipment, and supplies used in business.	X			
30. Inventory.		See attached rider		\$22,356,394,450.78
31. Animals.	X			
32. Crops - growing or harvested. Give particulars.	X			
33. Farming equipment and implements.	X			
34. Farm supplies, chemicals, and feed.	X			

In re Lehman Brothers Special Financing Inc.,
 Debtor

Case No. 08-13888 (JMP)
 (If known)

SCHEDULE B – PERSONAL PROPERTY
 (Continuation Sheet)

TYPE OF PROPERTY	N O N E	DESCRIPTION AND LOCATION OF PROPERTY	HUSBAND, WIFE, JOINT, OR COMMUNITY	CURRENT VALUE OF DEBTOR'S INTEREST IN PROPERTY, WITH- OUT DEDUCTING ANY SECURED CLAIM OR EXEMPTION
35. Other personal property of any kind not already listed. Itemize.		See attached rider		\$265,230,081.11

3 continuation sheets attached Total ►

\$ 48,548,582,515.59

(Include amounts from any continuation sheets attached. Report total also on Summary of Schedules.)

SCHEDULE B -PERSONAL PROPERTY
Rider B.2 - Bank Accounts

BANK	ADDRESS	ACCOUNT NUMBER
Banco BNP Paribas	787 7th Ave. NY, NY 10019	1007871001
Banco BNP Paribas	787 7th Ave. NY, NY 10019	1007871002
Banco BNP Paribas	787 7th Ave. NY, NY 10019	1019952
Banco Bradesco SA	Avenida Paulista 1450, 8th floor Sao Paulo, Brazil 01210-917	0526.0040064-9
Bank of New York	One Wall Street 41st Floor NY, NY 10286	213833
Citibank	388 Greenwich Street-22nd Floor NY, NY 10013	3062-6522
Citibank	388 Greenwich Street-22nd Floor NY, NY 10013	3058-2857
Citibank	388 Greenwich Street-22nd Floor NY, NY 10013	30649126
Citibank del Peru S.A.	388 Greenwich Street-22nd Floor NY, NY 10013	73252016
Citibank del Peru S.A.	388 Greenwich Street-22nd Floor NY, NY 10013	96575400
Citibank Korea	388 Greenwich Street-22nd Floor NY, NY 10013	5-001466-013
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	1074750001
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	5007945312
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	5-001466-005
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	5107475003
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	73450045
Citibank Korea Inc.	388 Greenwich Street-22nd Floor NY, NY 10013	5007945339
Citibank, N.A.	388 Greenwich Street-22nd Floor NY, NY 10013	116197
Citibank, N.A.	388 Greenwich Street-22nd Floor NY, NY 10013	2116190
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551603
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551619
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551623
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551627
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551635
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551639
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551643
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551599
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551607
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551611
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551615
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551631

**SCHEDULE B -PERSONAL PROPERTY
Rider B.2 - Bank Accounts**

BANK	ADDRESS	ACCOUNT NUMBER
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551647
Federated Investors, Inc.	5800 Corporate Drive Pittsburgh, PA 15237	4551651
J.P. Morgan Chase & Co	277 Park Avenue NY, NY 10017	066-292-301
J.P. Morgan Chase & Co.	277 Park Avenue NY, NY 10017	066-143-543
J.P. Morgan Chase & Co.	277 Park Avenue NY, NY 10017	066-625998
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	XAU869
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048101
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048106
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048107
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048110
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048102
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048103
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048104
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	52504810
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048109
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048112
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048111
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	25048108
J.P. Morgan Chase Bank, N.A.	277 Park Avenue NY, NY 10017	XAG414
SEB	P.O. Box 2098 Copenhagen Denmark DK-1014	5295-0017001973
Standard Chartered Bank	1 Madison Ave. NY, NY 10010	100255876
Standard Chartered Bank	1 Madison Ave. NY, NY 10010	100255868

Note: Sum total of bank balances per the general ledger is \$611,471,493.61 and is subject to book-bank reconciliation differences

SCHEDULE B -PERSONAL PROPERTY
Rider B.13 - Stocks and interests in incorporated businesses

NAME OF BUSINESS	Net Book Value
BLEU WAY FINANCE CORPORATION U.A.	\$383,080.10
FUNDO MULTIMERCADO NA	\$472,784,866.90
LB COMMODITY SERVICES INC.	\$814,999,236.01
LB3 GMBH	\$25,314,646.28
LEHMAN BROTHERS DE CO	\$3,005.00
LIBRO COMPANHIA SECURDECRED FINANCE	-\$21,360,353.61
RACERS, SERIES 2004-6-MM TRUST	\$125,668.64
Total	<u><u>\$1,292,250,149.32</u></u>

SCHEDULE B - PERSONAL PROPERTY
Rider B.16 - Accounts Receivable

DESCRIPTION	VALUE
TRADING RELATED RECEIVABLES	\$432,945.89
REC. FROM CLEAR ORGANIZ REG	\$136,305,439.07
PRINCIPAL & INTEREST RECEIVABLE	\$717,426.45
ITS CUSTOMER CONTROL	\$54,243,947.91
DIVIDEND RECEIVABLE	\$3,555,571.88
DIVIDEND REC - OTHER	\$66,640.09
DIVIDEND RECEIVABLE - SWAPS	\$2,549,199.87
CASH COLLATERAL	\$751,266,855.75
CUSTOMER RECEIVABLE - FTD	\$1,947,687.54
INT REC COUPON INCOME	\$22,998,377.01
INT RECEIVABLE	\$258,888.92
DIVIDENDS REC	\$777.93
ACCTS REC OTHER	\$169,067,547.24
PROFESSIONAL FEES	\$49,500.00
Subtotal 3rd-Party Receivables	\$1,143,460,805.55
Abel Health Ventures LLC - I/C Receivable	\$115,000.00
Bromley LLC - I/C Receivable	\$807,435.36
Caistor Trading BV - I/C Receivable	\$130,132,112.57
Clarks Summit I, LLC - I/C Receivable	\$15,319.00
DL Mortgage Corp. - I/C Receivable	\$453,711.83
Eagle Energy Partners 1 LP - I/C Derivative Receivable	\$12,575.00
GRA Finance Corporation Ltd. - I/C Receivable	\$8,067,929.00
LB 2 Limited - I/C Derivative Receivable	\$11,482,366.00
LB Asia Holdings Ltd PCO - I/C Derivative Receivable	\$13,169,381.00
LB Bankhaus (London) - I/C Receivable	\$1,839,199.04
LB Canada Inc. - I/C Receivable	\$39,922.94
LB CAPITAL FUNDING NO.4 LP - I/C Receivable	\$15,386,252.00
LB Commercial Bank (LBCB) - I/C Derivative Receivable	\$665,271,291.00
LB Commercial Corporation Asia Ltd PCO - I/C Receivable	\$34,308,628.82
LB Commercial Mortgage K.K. - I/C Derivative Receivable	\$1,127,667.00
LB Commodity Services Europe - I/C Derivative Receivable	\$106,414.00
LB Commodity Services Europe - I/C Receivable	\$48,575.15
LB DERIVATIVE FINANCE (LBDF) - I/C Receivable	\$1.44
LB Equity Finance (Cayman) Limited - I/C Receivable	\$140,891.05
LB I Group Inc. PCO - I/C Receivable	\$24,490,333.89
LB Inc. Elimination - I/C Receivable	\$2,921.64
LB India Hldgs Mauritius II Ltd - I/C Derivative Receivable	\$60,843,156.00
LB India Hldgs Mauritius II Ltd - I/C Receivable	\$35,412,045.58
LB International (Europe) - I/C Derivative Receivable	\$4,958,167,932.00
LB International (Europe) - I/C SEC REL	\$9,005,795,673.47
LB Investment Mgmt Company Ltd. - I/C Receivable	\$38,056.97
LB OTC Derivatives Inc. - I/C Receivable	\$3,135,667.12
LB OTC Derivatives Inc. - I/C Collateralized Receivable	\$6,000,000.00
LB RE Financing No. 3 Limited - I/C Receivable	\$49,234,074.28
LB SF No.1 Ltd - I/C Receivable	\$1,878,470.19
LBHK FUNDING (CAYMAN) No.1 LIMITED - I/C Receivable	\$30,287.06
LE RE - I/C Notes	\$28,920,905.95
Lehman Bros. Derivative Products Inc. - I/C Derivative Receivable	\$391,705,606.00
Lehman Bros. Derivative Products Inc. - I/C COMM	\$138,477.98
Lehman Bros. Derivative Products Inc. - I/C Receivable	\$26,444,452.80
Lehman Brothers Advisers Pte Ltd - I/C Receivable	\$94,919.00
Lehman Brothers ASEAN Opportunity Ltd - I/C Receivable	\$901.83
Lehman Brothers Asia Capital PCO - I/C Receivable	\$36,509,007.80
Lehman Brothers Asset Management LLC - I/C Receivable	\$6,968,076.00
Lehman Brothers Bank - I/C Collateralized Receivable	\$127,217,000.00
Lehman Brothers Bankhaus AG - I/C Collateralized Receivable	\$55,000,000.00

SCHEDULE B - PERSONAL PROPERTY
Rider B.16 - Accounts Receivable

DESCRIPTION	VALUE
Lehman Brothers Commercial Corporation - I/C Derivative Receivable	\$90,837,584.00
Lehman Brothers Commercial Corporation - I/C COMM BRKR	\$402,557,495.00
Lehman Brothers do Brasil - I/C Receivable	\$137,668.00
Lehman Brothers Europe Ltd. - I/C Receivable	\$505,877.18
Lehman Brothers Finance S.A. - I/C Derivative Receivable	\$154,930,478.39
Lehman Brothers Finance S.A. - I/C Receivable	\$115,444,232.98
Lehman Brothers Financial Products Inc. - I/C Derivative Receivable	\$209,058,381.00
Lehman Brothers Financial Products Inc. - I/C Receivable	\$3,609,987.99
Lehman Brothers Holdings PLC - I/C Receivable	\$62,702.41
Lehman Brothers Inc. - I/C Derivative Receivable	\$40,852,132.47
Lehman Brothers Inc. - I/C COMM BRKR	\$729,832,978.53
Lehman Brothers Inc. - I/C SEC REL	\$2,237,637,032.22
Lehman Brothers Inc. - I/C Receivable	\$113,232,932.24
Lehman Brothers Inc. - I/C Collateralized Receivable	\$200,000,000.00
Lehman Brothers Japan Inc - I/C Derivative Receivable	\$128,886,396.00
Lehman Brothers P.A. LLC - I/C Receivable	\$3,193,572.68
Lehman Brothers Treasury Co. B.V. - I/C Derivative Receivable	\$948,089,675.00
Lehman Commercial Paper Inc. - I/C Receivable	\$926,426,793.76
Libro Companhia Secur de Cred Finance - I/C Notes	\$115,160,460.05
Libro Holdings I Inc. PCO - I/C Receivable	\$1,971,927.54
Luxembourg Finance SARL - I/C Derivative Receivable	\$19,258,174.00
Mable Commercial Funding Ltd - I/C Derivative Receivable	\$18,156.00
Mable Commercial Funding Ltd - I/C Receivable	\$7,283.33
Partridge Funding International Srl - I/C Receivable	\$22,071,712.37
Phillippine Investment One (SPV-AMC) Inc - I/C Receivable	\$26,679.12
Property Asset Management Inc. PCO - I/C Receivable	\$1,056,499.92
RACERS Series 2007-7-MM Trust - I/C Derivative Receivable	\$15,167,426.39
RIBCO LLC - I/C Receivable	\$4,113,952.31
RIBCO SPC, Inc. - I/C Receivable	\$58,934,971.71
Southern Pacific Mortgage Ltd - I/C Receivable	\$125,201.43
Storm Funding Ltd. - I/C Receivable	\$180,563,524.52
Structured Asset Securities Corporation - I/C Receivable	\$1,686.01
Variable Funding Trust 2007-1 - I/C Receivable	\$104,103,936.91
Whitestar Servicing Co - I/C Derivative Receivable	\$351,345,386.00
Subtotal Intercompany Receivables	\$22,879,775,535.22
Total	\$24,023,236,340.77

SCHEDULE B -PERSONAL PROPERTY
Rider B.30 - Inventory

<u>DESCRIPTION</u>	<u>NET BOOK VALUE</u>
GOVERNMENTS & AGENCIES	\$687,549,676.55
MORTGAGES & ASSET-BACKED SEC	\$15,657,350.08
CORPORATE	\$21,762,540.79
DERIVATIVES AND OTHER CONTR. AGREEMENTS	\$21,631,424,883.37
Total	<u><u>\$22,356,394,450.78</u></u>

SCHEDULE B -PERSONAL PROPERTY
Rider B.35 - Other personal property of any kind

DESCRIPTION	NET BOOK VALUE
LONDON CLEARING HOUSE LIMITED	\$538,511.91
INVEST IN NYFIX MILLENIUM LLC	\$98,000,156.00
INVESTMENT IN DESHAW	\$169,295,504.00
P&I ITS BRIDGE CO E	\$1,021,149.75
DESKTOP SOFTWARE	\$22,222.25
PREPD DESKTOP MAINT	\$15,124.97
PEOPLESOFT NON-ITEM CATEGORY DEF	\$2,853.50
PREPD SERVER APP MAINT	\$74,100.43
PREPD CLIENT CONNECTIVITY	\$76,388.91
SERVER APP SOFTWARE	\$288,472.22
GFS CASH COLLATERAL SUSP	-\$6,995,023.37
CONVERSION SUSPENSE	\$53,375.24
INTERCO SUSPENSE	\$25,645.66
NETWORK EQUIPMENT	\$194.81
FAXES	\$618.97
VERTICAL CABLE	\$1,048.05
LEASEHOLD IMPROVEMENTS	\$1,069.58
AUDIO/VISUAL EQUIPMENT	\$8,992.68
COMMUNICATIONS EQUIPMENT	\$24,052.12
FURNITURE	\$38,153.63
PERSONAL COMPUTERS/SERVERS	\$2,737,469.80
Total	<u><u>\$265,230,081.11</u></u>

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(If known)

SCHEDULE C – PROPERTY CLAIMED AS EXEMPT

Debtor claims the exemptions to which debtor is entitled under:

(Check one box)

11 U.S.C. § 522(b)(2)

11 U.S.C. § 522(b)(3)

Check if debtor claims a homestead exemption that exceeds \$136,875.

DESCRIPTION OF PROPERTY	SPECIFY LAW PROVIDING EACH EXEMPTION	VALUE OF CLAIMED EXEMPTION	CURRENT VALUE OF PROPERTY WITHOUT DEDUCTING EXEMPTION
Not Applicable			

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE D - CREDITORS HOLDING SECURED CLAIMS

State the name, mailing address, including zip code, and last four digits of any account number of all entities holding claims secured by property of the debtor as of the date of filing of the petition. The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. List creditors holding all types of secured interests such as judgment liens, garnishments, statutory liens, mortgages, deeds of trust, and other security interests.

List creditors in alphabetical order to the extent practicable. If a minor child is the creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m). If all secured creditors will not fit on this page, use the continuation sheet provided.

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H – Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community."

If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Total the columns labeled "Amount of Claim Without Deducting Value of Collateral" and "Unsecured Portion, if Any" in the boxes labeled "Total(s)" on the last sheet of the completed schedule. Report the total from the column labeled "Amount of Claim Without Deducting Value of Collateral" also on the Summary of Schedules and, if the debtor is an individual with primarily consumer debts, report the total from the column labeled "Unsecured Portion, if Any" on the Statistical Summary of Certain Liabilities and Related Data.

Check this box if debtor has no creditors holding secured claims to report on this Schedule D.

CREDITOR'S NAME AND MAILING ADDRESS INCLUDING ZIP CODE AND AN ACCOUNT NUMBER <i>(See instructions above.)</i>	CODEBTOR	HUSBAND, WIFE, JOINT, OR COMMUNITY	DATE CLAIM WAS INCURRED, NATURE OF LIEN, AND DESCRIPTION AND VALUE OF PROPERTY SUBJECT TO LIEN	CONTINGENT	UNLIQUIDATED	DISPUTED	AMOUNT OF CLAIM WITHOUT DEDUCTING VALUE OF COLLATERAL	UNSECURED PORTION, IF ANY
ACCOUNT NO.			DELAWARE SECRETARY OF STATE UCC FINANCING STATEMENT # 43490051 DATED 12/10/2004 RELATING TO UCC FINANCING STATEMENT # 43464544				Undetermined	Undetermined
7TH AVENUE INC PO BOX 1109GT, STRATHVALE HOUSE NORTH CHURCH ST GRAND CAYMAN CAYMAN ISLAND, CAYMAN ISLANDS			VALUE \$ Undetermined	X	X	X		
ACCOUNT NO.			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 43464031 DATED 12/08/2004				Undetermined	Undetermined
7TH AVENUE INC PO BOX 1109GT, STRATHVALE HOUSE NORTH CHURCH ST GRAND CAYMAN CAYMAN ISLAND, CAYMAN ISLANDS			VALUE \$ Undetermined	X	X	X		
Subtotal ▶ (Total of this page)							\$ 0.00	\$0.00
Total ▶ (Use only on last page)							\$	\$

(Report also on Summary of Schedules.) (If applicable, report also on Statistical Summary of Certain Liabilities and Related Data.)

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE D - CREDITORS HOLDING SECURED CLAIMS

(Continuation Sheet)

CREDITOR'S NAME AND MAILING ADDRESS INCLUDING ZIP CODE AND AN ACCOUNT NUMBER <i>(See instructions above.)</i>	CODEBTOR	HUSBAND, WIFE, JOINT, OR COMMUNITY	DATE CLAIM WAS INCURRED, NATURE OF LIEN, AND DESCRIPTION AND VALUE OF PROPERTY SUBJECT TO LIEN	CONTINGENT	UNLIQUIDATED	DISPUTED	AMOUNT OF CLAIM WITHOUT DEDUCTING VALUE OF COLLATERAL	UNSECURED PORTION, IF ANY
ACCOUNT NO. 7TH AVENUE INC PO BOX 1109GT, STRATHVALE HOUSE NORTH CHURCH ST GRAND CAYMAN CAYMAN ISLAND, CAYMAN ISLANDS			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 43464544 DATED 12/08/2004 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO. 7TH AVENUE INC C/O HSBC BANK (CAYMAN) LIMITED HSBC HOUSE, 68 WEST BAY RD PO BOX 1109 GEORGE TOWN, GRAND CAYMAN, KY-1102 CAYMAN ISLANDS			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 82932828 DATED 8/28/2008 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO. GOLDMAN SACHS CAPITAL MARKETS, L.P. 85 BROAD STREET NEW YORK, NY 10004			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 83307756 DATED 9/30/2008 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO. GOLDMAN SACHS INTERNATIONAL PETERBOROUGH COURT 133 FLEET STREET LONDON, EC4A 2BB UNITED KINGDOM			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 83307756 DATED 9/30/2008 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
Sheet no. <u>1</u> of <u>2</u> continuation sheets attached to Schedule of Creditors Holding Secured Claims Subtotal (s) ► (Total(s) of this page) Total(s) ► (Use only on last page)							\$ 0.00	\$0.00
							\$	\$

(Report also on Summary of Schedules.) (If applicable, report also on Statistical Summary of Certain Liabilities and Related Data.)

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE D - CREDITORS HOLDING SECURED CLAIMS

(Continuation Sheet)

CREDITOR'S NAME AND MAILING ADDRESS INCLUDING ZIP CODE AND AN ACCOUNT NUMBER <i>(See instructions above.)</i>	CODEBTOR	HUSBAND, WIFE, JOINT, OR COMMUNITY	DATE CLAIM WAS INCURRED, NATURE OF LIEN, AND DESCRIPTION AND VALUE OF PROPERTY SUBJECT TO LIEN	CONTINGENT	UNLIQUIDATED	DISPUTED	AMOUNT OF CLAIM WITHOUT DEDUCTING VALUE OF COLLATERAL	UNSECURED PORTION, IF ANY
ACCOUNT NO. GUIDANCE ENHANCED GREEN TERRAIN LLC 500 DELAWARE AVENUE #720 WILMINGTON, DE 19801			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 81867256 DATED 6/02/2008 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO. NATIXIS FINANCIAL PRODUCTS, INC. 9 WEST 57 STREET NEW YORK, NY 10019			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 83101449 DATED 9/12/2008 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO. RESTRUCTURED ASSET CERTIFICATES WITH ENHANCED RETURNS, SERIES 2004-I9-E TRUST C/O U.S. BANK TRUST NATIONAL ASSOCIATION 100 WALL STREET 16TH FLOOR NEW YORK, NY 10005			DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 42288365 DATED 8/13/2004 VALUE \$ Undetermined	X	X	X	Undetermined	Undetermined
ACCOUNT NO.			VALUE \$					
ACCOUNT NO.			VALUE \$					
Sheet no. <u>2</u> of <u>2</u> continuation sheets attached to Schedule of Creditors Holding Secured Claims							Subtotal (s) ► \$ 0.00	(Total(s) of this page) \$0.00
							Total(s) ► \$ Undetermined	(Use only on last page) \$Undetermined

(Report also on Summary of Schedules.) (If applicable, report also on Statistical Summary of Certain Liabilities and Related Data.)

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE E - CREDITORS HOLDING UNSECURED PRIORITY CLAIMS

A complete list of claims entitled to priority, listed separately by type of priority, is to be set forth on the sheets provided. Only holders of unsecured claims entitled to priority should be listed in this schedule. In the boxes provided on the attached sheets, state the name, mailing address, including zip code, and last four digits of the account number, if any, of all entities holding priority claims against the debtor or the property of the debtor, as of the date of the filing of the petition. Use a separate continuation sheet for each type of priority and label each with the type of priority.

The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. If a minor child is a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m).

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H-Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community." If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Report the total of claims listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all claims listed on this Schedule E in the box labeled "Total" on the last sheet of the completed schedule. Report this total also on the Summary of Schedules.

Report the total of amounts entitled to priority listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all amounts entitled to priority listed on this Schedule E in the box labeled "Totals" on the last sheet of the completed schedule. Individual debtors with primarily consumer debts report this total also on the Statistical Summary of Certain Liabilities and Related Data.

Report the total of amounts not entitled to priority listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all amounts not entitled to priority listed on this Schedule E in the box labeled "Totals" on the last sheet of the completed schedule. Individual debtors with primarily consumer debts report this total also on the Statistical Summary of Certain Liabilities and Related Data.

Check this box if debtor has no creditors holding unsecured priority claims to report on this Schedule E.

TYPES OF PRIORITY CLAIMS (Check the appropriate box(es) below if claims in that category are listed on the attached sheets)

Domestic Support Obligations

Claims for domestic support that are owed to or recoverable by a spouse, former spouse, or child of the debtor, or the parent, legal guardian, or responsible relative of such a child, or a governmental unit to whom such a domestic support claim has been assigned to the extent provided in 11 U.S.C. § 507(a)(1).

Extensions of credit in an involuntary case

Claims arising in the ordinary course of the debtor's business or financial affairs after the commencement of the case but before the earlier of the appointment of a trustee or the order for relief. 11 U.S.C. § 507(a)(3).

Wages, salaries, and commissions

Wages, salaries, and commissions, including vacation, severance, and sick leave pay owing to employees and commissions owing to qualifying independent sales representatives up to \$10,950* per person earned within 180 days immediately preceding the filing of the original petition, or the cessation of business, whichever occurred first, to the extent provided in 11 U.S.C. § 507(a)(4).

Contributions to employee benefit plans

Money owed to employee benefit plans for services rendered within 180 days immediately preceding the filing of the original petition, or the cessation of business, whichever occurred first, to the extent provided in 11 U.S.C. § 507(a)(5).

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

Certain farmers and fishermen

Claims of certain farmers and fishermen, up to \$5,400* per farmer or fisherman, against the debtor, as provided in 11 U.S.C. § 507(a)(6).

Deposits by individuals

Claims of individuals up to \$2,425* for deposits for the purchase, lease, or rental of property or services for personal, family, or household use, that were not delivered or provided. 11 U.S.C. § 507(a)(7).

Taxes and Certain Other Debts Owed to Governmental Units

Taxes, customs duties, and penalties owing to federal, state, and local governmental units as set forth in 11 U.S.C. § 507(a)(8).

Commitments to Maintain the Capital of an Insured Depository Institution

Claims based on commitments to the FDIC, RTC, Director of the Office of Thrift Supervision, Comptroller of the Currency, or Board of Governors of the Federal Reserve System, or their predecessors or successors, to maintain the capital of an insured depository institution. 11 U.S.C. § 507 (a)(9).

Claims for Death or Personal Injury While Debtor Was Intoxicated

Claims for death or personal injury resulting from the operation of a motor vehicle or vessel while the debtor was intoxicated from using alcohol, a drug, or another substance. 11 U.S.C. § 507(a)(10).

* Amounts are subject to adjustment on April 1, 2010, and every three years thereafter with respect to cases commenced on or after the date of adjustment.

1 continuation sheets attached

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE E - CREDITORS HOLDING UNSECURED PRIORITY CLAIMS

(Continuation Sheet)

Type of Priority for Claims Listed on This Sheet

CREDITOR'S NAME, MAILING ADDRESS INCLUDING ZIP CODE, AND ACCOUNT NUMBER <i>(See instructions above.)</i>	CODEBTER	HUSBAND, WIFE, JOINT, OR COMMUNITY	DATE CLAIM WAS INCURRED AND CONSIDERATION FOR CLAIM	CONTINGENT	UNLIQUIDATED	DISPUTED	AMOUNT OF CLAIM	AMOUNT ENTITLED TO PRIORITY	AMOUNT NOT ENTITLED TO PRIORITY, IF ANY
Account No. Georgia Department of Revenue 1800 Century Blvd., NE Atlanta, GA 30345-3205			Tax Authority	X	X	X	Undetermined		
Account No. 									
Account No. 									
Account No. 									
Sheet no. <u>1</u> of <u>1</u> continuation sheets attached to Schedule of Creditors Holding Priority Claims	Subtotals ▶ (Totals of this page)						\$ 0.00	\$ 0.00	\$ 0.00
(Use only on last page of the completed Schedule E. Report also on the Summary of Schedules.)							\$ Undetermined		
(Use only on last page of the completed Schedule E. If applicable, report also on the Statistical Summary of Certain Liabilities and Related Data.)								\$ Undetermined	\$ Undetermined

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

SCHEDULE F - CREDITORS HOLDING UNSECURED NONPRIORITY CLAIMS

State the name, mailing address, including zip code, and last four digits of any account number, of all entities holding unsecured claims without priority against the debtor or the property of the debtor, as of the date of filing of the petition. The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. If a minor child is a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m). Do not include claims listed in Schedules D and E. If all creditors will not fit on this page, use the continuation sheet provided.

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H - Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community."

If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Report the total of all claims listed on this schedule in the box labeled "Total" on the last sheet of the completed schedule. Report this total also on the Summary of Schedules and, if the debtor is an individual with primarily consumer debts, report this total also on the Statistical Summary of Certain Liabilities and Related Data.

Check this box if debtor has no creditors holding unsecured claims to report on this Schedule F.

CREDITOR'S NAME, MAILING ADDRESS INCLUDING ZIP CODE, AND ACCOUNT NUMBER <i>(See instructions above.)</i>	CODEBTOR	HUSBAND, WIFE, JOINT, OR COMMUNITY	DATE CLAIM WAS INCURRED AND CONSIDERATION FOR CLAIM. IF CLAIM IS SUBJECT TO SETOFF, SO STATE.	CONTINGENT	UNLIQUIDATED	DISPUTED	AMOUNT OF CLAIM
ACCOUNT NO. See attached rider: Schedule F Payables							Undetermined
ACCOUNT NO.							
ACCOUNT NO.							
ACCOUNT NO.							
ACCOUNT NO.							
Subtotal ▶							\$ 0.00
Total ▶							\$ Undetermined

0 continuation sheets attached

(Use only on last page of the completed Schedule F.)
(Report also on Summary of Schedules and, if applicable, on the Statistical
Summary of Certain Liabilities and Related Data.)

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Payables

Creditor name	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Amount
314 Commonwealth Ave. Inc. PCO	1271 AVENUE OF THE AMERICAS	35TH FLOOR	NEW YORK	NY	10020	UNITED STATES	I/C Payable		X		\$3,053,296.49
7th Avenue Inc	C/O HSBC BANK (CAYMAN) LIMITED	HSBC HOUSE, 68 WEST BAY RD; PO BOX 1109	GEORGE TOWN, GRAND CAYMAN		KY-1102	CAYMAN ISLANDS	I/C Repos		X		\$1,403,497,496.78
ACTION ECONOMICS LLC	5665 PENNSYLVANIA PLACE		BOULDER	CO	80303	UNITED STATES	General trade payable				\$570.00
ADVANTAGE HUMAN RESOURCING	P.O. BOX 414362		BOSTON	MA	02241-4362	UNITED STATES	General trade payable				\$4,030.53
ALI Inc.	922 UNIVERSITY CITY BLVD		Blacksburg	VA	24060	UNITED STATES	I/C Payable		X		\$570,810.82
ALPHA OFFICE SUPPLIES INC	PO BOX 2361		PHILADELPHIA	PA	19004	UNITED STATES	General trade payable				\$663.81
AMERICAN STOCK EXCHANGE LLC	BOX 757510		PHILADELPHIA	PA	19175-7510	UNITED STATES	General trade payable				\$168.72
AMEX CORPORATE CARD	P.O. BOX 1270	PEOPLESOFT	NEWARK	NJ	07101-1270	UNITED STATES	General trade payable				\$17,539.51
APPLEBY SPURLING & KEMPE	PO BOX 1179		HAMILTON	ON	HMEX	BERMUDA	General trade payable				\$1,750.00
AT&T	P.O. BOX 13148		NEWARK	NJ	07101-5648	UNITED STATES	General trade payable				\$666.28
AURORA LOAN SERVICES LLC	1271 Avenue of Americas		New York	NY	10019	UNITED STATES	I/C Payable		X		\$16.59
Banco Santand	Santander Group City	Avda. De Cantabria s/n; 28660 Boadilla del Monte	Madrid			Spain	Letter of Credit issue date 6/26/2008	X	X	X	\$15,025,845.00
Banque Lehman Brothers SA	21 RUE BALZAC	V53 89 3130	75406 PARIS CEDEX 08			FRANCE	I/C Payable		X		\$59,543.27
BEELINE COM INC	1 INDEPENDENT DR	Suite 800	JACKSONVILLE	FL	32202	UNITED STATES	General trade payable				\$121,275.16
BLOOMBERG LP	731 LEXINGTON AVENUE	ATTN: ESTHER RAMOS; ACCT. DEPT	NEW YORK	NY	10022	UNITED STATES	General trade payable				\$37,878.41
BM&F	Praça Antonio Prado	48, Cep: 01010-901 C.P. 61; 800 SQUARE VICTORIA	Sao Paulo			Brazil	Obligation of LBSF to BM&F underlying letter of credit #181022258 dated 6/26/2008	X	X	X	\$15,025,845.00
BOURSE DE MONTREAL	TOUR DE LA BOURSE		MONTREAL	QC	H4Z 1A9	CANADA	General trade payable				\$333.25
CADWALADER WICKERSHAM & TAFT	P.O. BOX 5929	GENERAL POST OFFICE	NEW YORK	NY	10087-5929	UNITED STATES	General trade payable				\$376,757.33
Capstone Limited	ST JOHNS PLACE, EASTON STREET		HIGH WYCOMBE		HP11 1NL	UNITED KINGDOM	I/C Payable		X		\$17,276.10
CHEEVERS & CO. INC	440 S. LASALLE	SUITE 415 - 4TH FLOOR	CHICAGO	IL	60605	UNITED STATES	General trade payable				\$71.69
Chiara Finance Srl	Via Elenora	Duse	ROMA		53 00197	ITALY	I/C Payable		X		\$34,900.45
CHICAGO MERCANTILE EXCHANGE	141 WEST JACKSON BOULEVARD		CHICAGO	IL	60604	UNITED STATES	General trade payable				\$3,053.64
CORPORATE TRANSPORTATION GROUP	335 BOND STREET		BROOKLYN	NY	11231	UNITED STATES	General trade payable				\$126.08
CUSHMAN & WAKEFIELD INC	70 HUDSON STREET	ATTN: DELSY PORTUHONDO; 101 HUDSON BUILDING	JERSEY CITY	NJ	07305	UNITED STATES	General trade payable				\$2,976.86
DOW JONES & CO INC	PO BOX 4137 CHURCH STREET STA	THE WALL STREET JOURNAL	NEW YORK	NY	10261	UNITED STATES	General trade payable				\$313.00
East Dover Ltd	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$814,547.48
EXECUTIVE CHARGE INC.	1440 39TH STREET		BROOKLYN	NY	11218	UNITED STATES	General trade payable				\$694.33

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Payables

Creditor name	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Amount
GA DAVIES & CO	440 S. LA SALLE ST.	C/O CHICAGO STOCK EXCHANGE; 4TH FL	CHICAGO	IL	60605	UNITED STATES	General trade payable				\$63.66
GLOBAL RESEARCH DISTRIBUTION	GENERAL POST OFFICE	PO BOX 5894	HICKSVILLE	NY	11802	UNITED STATES	General trade payable				\$84.29
HANOVER MOVING & STORAGE CO INC	15 EXCHANGE PLACE	SUITE 520 - 5TH FLOOR	JERSEY CITY	NJ	07302	UNITED STATES	General trade payable		X		\$3,780.48
HILL & ASSOCIATES	WEST #1707 HANSHIN INTERVALLEY	707-34 YEOKSAM 2-DONG GANGNAM-GU	SEOUL KOREA REPUBLIC OF		135919	KOREA, REPUBLIC OF	General trade payable				\$6,500.00
HILLIARD FARBER & CO INC	45 BROADWAY		NEW YORK	NY	10006	UNITED STATES	General trade payable				\$325.87
IZUMI GARDEN TOWER		36897; ROPPONGI, MINATO-KU	TOKYO, 13		106-6036	JAPAN	General trade payable				\$10,953.66
YAMAKI DAINI BLDG.		9TH FL; NISHISHINBASHI, MINATO-KU	TOKYO, 13		105-0003	JAPAN	General trade payable				\$69.32
INSTINET LLC	GENERAL POST OFFICE	P.O. BOX 26102	NEW YORK	NY	10087-6102	UNITED STATES	General trade payable				\$67.54
IPC NETWORK SERVICES INC	P.O. BOX 35634		NEWARK	NJ	07193-5634	UNITED STATES	General trade payable				\$112.96
LB 745 LLC	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$7,981,925.08
LB Asia Holdings Ltd PCO	MOE; represented by and liquidators	3 World Financial Center	New York	NY	10285	United States	I/C Payable		X		\$36,923,286.59
LB Australia Finance Pty Ltd	LEVEL 29 530 COLLINS STREET		MELBOURNE		VIC 3000	AUSTRALIA	I/C Derivative Payable		X		\$51,983,844.68
LB Australia Finance Pty Ltd	LEVEL 29 530 COLLINS STREET		MELBOURNE		VIC 3000	AUSTRALIA	I/C Payable		X		\$211,820.60
LB Bankhaus London Branch	Rathenauplatz 1		Frankfurt am Main		D60313	Germany	I/C Derivative Payable		X		\$11,320,040.25
LB Capital Funding No.5 LP							I/C Payable		X		\$26,808,640.00
LB Capital GMBH	RATHENAUPLATZ 1		60313 FRANKFURT			GERMANY	I/C Payable		X		\$208,720.12
LB Commercial Bank (LBCB)	4001 SOUTH 700 EAST, SUITE 410		SALT LAKE CITY	UT	84107	UNITED STATES	I/C Collateral Payable		X		\$618,606,262.48
LB Commercial Corporation Asia Ltd PCO	MOE; represented by and liquidators						I/C Derivative Payable		X		\$21,279,728.83
LB Commodity Services Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$13,809,084.47
LB Finance Asia PTE Ltd	Debtor Representation	8 Finance Street	Central Hong Kong			Japan	I/C Derivative Payable		X		\$4,852,449.00
LB International (Europe)	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	LONDON		EC4A 4HT	UNITED KINGDOM	I/C Payable		X		\$5,758,866,858.03
LB International (Europe)	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	LONDON		EC4A 4HT	UNITED KINGDOM	I/C Collateral Payable		X		\$4,685,339,621.77
LB International (Europe)	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	LONDON		EC4A 4HT	UNITED KINGDOM	Fail to Receive		X		\$45,979,814.54
LB Netherlands Horizon BV	LAAN VAN KRONENBURG 8		1183 AS AMSTERDAM			NETHERLANDS	I/C Derivative Payable		X		\$72,470.40
LB Opportunity LTD.	608 ST. JAMES COURT ST.	DENIS STREET	PORT LOUIS MAURITIUS			Republic of Mauritius	I/C Payable		X		\$940,920.70
LB OTC Derivatives Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$1,247,879.67
LB Private Equity Advisers LLC	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$782,184.19
LB RE Financing No. 3 Limited	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	London		EC4A 4HT	UNITED KINGDOM	I/C Derivative Payable		X		\$100,185,466.00
LB Securities (Asia) Ltd	26F Two International Finance Centre	8 Finance Street	Central Hong Kong			Japan	I/C Payable		X		\$398,689.89

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Payables

Creditor name	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Amount
LB Services India Private Ltd	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$2,203.72
LB Special Financing Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$1,970,517.00
LB Special Financing Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$362,924.75
LB UK RE Holdings Ltd	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	London		EC4A 4HT	UNITED KINGDOM	I/C Payable		X		\$206,888.07
LBAM (Europe) Ltd	25 Bank Street		London		E14 5LE	United Kingdom	I/C Payable		X		\$381,910.02
LBD YK	10-1, Roppongi 6-chome	Minato-ku 110 Sokong Dong Chung-ku	Tokyo			Japan	I/C Payable		X		\$116,668.30
LBIE Seoul Securities Branch	Hanwha Building, 12th Floor		Seoul			South Korea	I/C Derivative Payable		X		\$29,987,730.55
LCPI LONDON BRANCH	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$10,426,312.15
Lehman ABS Corp.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$1,686.01
Lehman Bros Fin Netherlands Antilles BR	E-Commercepark	E-Zone Vredenberg	Curacao			NETHERLANDS ANTILLES	I/C Payable		X		\$452,832.43
Lehman Brother Offshore Partrs Ltd	Clarendon House	2 Church Street, P.O. Box HM 1022	Hamilton		HM DX	Bermuda	I/C Payable		X		\$144,992.00
Lehman Brothers Asia Ltd	ATTN: SARAH BOWER, SENIOR LEGAL COUNSEL LEVEL 25, GOVERNOR PHILLIP TOWER						I/C Payable		X		\$22,413,357.87
Lehman Brothers Australia Ltd		1 FARRER PLACE	SYDNEY		NSW 2000	AUSTRALIA	I/C Payable		X		\$241,212.62
Lehman Brothers Bank	GAIL STAWICKI	1000 NORTH WEST STREET, SUITE 200 01 FLOOR	WILMINGTON	DE	19801	UNITED STATES	I/C Derivative Payable		X		\$116,449,956.80
Lehman Brothers Bankhaus AG	ATTN:BANKHAUS AG LEHMAN BROTHERS	RATHENAUPLATZ 1	FRANKFURT AM MAIN		60322	GERMANY	I/C Derivative Payable		X		\$8,279,108.63
Lehman Brothers Bankhaus AG	ATTN:BANKHAUS AG LEHMAN BROTHERS	RATHENAUPLATZ 1	FRANKFURT AM MAIN		60322	GERMANY	I/C Payable		X		\$1,895,778.58
Lehman Brothers Commercial Corporation	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$420,446,243.94
Lehman Brothers Commercial Corporation	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$7,592,744.94
Lehman Brothers Commodity Services	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$393,741,338.12
Lehman Brothers Finance (Japan) Inc.	Roppongi Hills Mori-Tower 31F	10-1, ROPPONGI, 6-CHOME,	Minato-ku			JAPAN	I/C Payable		X		\$21,479,926.92
Lehman Brothers Global Svcs. Ltd.	60 Circular Road	2nd Floor	Douglas, Isle of Man			British Isles	I/C Payable		X		\$5,260.39
Lehman Brothers Holdings Inc.	1271 Avenue of the Americas	35TH FLOOR	New York	NY	10020	UNITED STATES	I/C Payable		X		\$15,834,742,233.37
Lehman Brothers Holdings Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$3,647,239,957.86
Lehman Brothers Holdings PLC	25 BANK STREET		LONDON		E14 5LE	UNITED KINGDOM	I/C Derivative Payable		X		\$19,427,459.63
Lehman Brothers Inc.	c/o HUGHES HUBBARD & REED LLP	ATTN: JAMES W. GIDDENS, JAMES B. KOBAK, JR., CHRISTOPHER K. KIPLOK; ONE BATTERY PARK PLAZA	New York	NY	10004-1482	UNITED STATES	I/C Derivative Payable		X		\$30,472,409.39
LEHMAN BROTHERS INCORPORATED	c/o HUGHES HUBBARD & REED LLP	ATTN: JAMES W. GIDDENS, JAMES B. KOBAK, JR., CHRISTOPHER K. KIPLOK; ONE BATTERY PARK PLAZA	New York	NY	10004-1482	UNITED STATES	Trade-related Payables		X		\$50,395,341.03

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Payables

Creditor name	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Amount
LEHMAN BROTHERS INCORPORATED	c/o HUGHES HUBBARD & REED LLP	ATTN: JAMES W. GIDDENS, JAMES B. KOBAK, JR., CHRISTOPHER K. KIPLOK; ONE BATTERY PARK PLAZA	New York	NY	10004-1482	UNITED STATES	Trade-related Payables		X		\$38,007,021.47
Lehman Brothers Israel	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$906.23
Lehman Brothers Japan Inc	10-1, Roppongi 6-chome	Minato-ku	Tokyo			Japan	I/C Payable		X		\$367,083,671.94
Lehman Brothers Limited	PRICEWATERHOUSECOOPER RS LLP	PLUMTREE COURT	London		EC4A 4HT	UNITED KINGDOM	I/C Payable		X		\$1,257,203.60
Lehman Brothers Securities N.V.	E-COMMERCEPARK E-ZONE VREDENBERG		CURACAO			NETHERLANDS ANTILLES	I/C Payable		X		\$74,559,578.64
Lehman Brothers Singapore Pte Ltd	5 TEMASEK BOULEVARD # 11-01	SUNTEC TOWER FIVE	Singapore		38985	SINGAPORE	I/C Payable		X		\$23.54
Lehman Brothers Taiwan Ltd.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$596.16
Lehman Brothers Treasury Co. B.V.	Atrium Strawinskyiaan 3105		Amsterdam		1077ZX	Netherlands	I/C Payable		X		\$445,419.11
Lehman Brothers Trust Co. N.A.	605 3rd Ave		New York	NY	10016	United States	I/C Payable		X		\$180.00
Lehman Commercial Paper Inc.	1271 AVENUE OF THE AMERICAS	35TH FLOOR	NEW YORK	NY	10020	UNITED STATES	I/C Derivative Payable		X		\$43,178,803.00
Lehman Investments Inc.	1271 Avenue of the Americas	35th Floor	New York	NY	10020	UNITED STATES	I/C Payable		X		\$42,302,880.40
Lehman Re Limited	CUMBERLAND HOUSE 1 VICTORIA ST		HAMILTON		HM11	BERMUDA	I/C Derivative Payable		X		\$52,242,094.97
Lehman Re Limited	CUMBERLAND HOUSE 1 VICTORIA ST		HAMILTON		HM11	BERMUDA	I/C Payable		X		\$156,586.74
LINKLATERS	10F	ALEXANDRA HOUSE; CHATER ROAD				HONG KONG	General trade payable				\$2,748,587.00
MAPLES & CALDER	PO BOX 309 UGLAND HOUSE	SOUTH CHURCH STREET	GRAND CAYMAN			UNITED STATES	General trade payable				\$1,300.00
MAPLES AND CALDER	PO BOX 309	UGLAND HOUSE; SOUTH CHURCH STREET, GEORGE TOWN	GRAND CAYMAN		KY11104	CAYMAN ISLANDS	General trade payable		X		\$13,105.13
MAPLES AND CALDER	PO BOX 309 GT UGLAND HOUSE	SOUTH CHURCH STREET; GEORGE TOWN	CAYMAN ISLANDS			CAYMAN ISLANDS	General trade payable		X		\$1,537.95
Marble Arch Residen Sec No 4 PLC	ST JOHNS PLACE, EASTON STREET		HIGH WYCOMBE		HP11 1NL	UNITED KINGDOM	I/C Payable		X		\$19,670.00
MARK-IT PARTNERS/LOANX INC	224 NORTH DES PLAINES	SUITE 501	CHICAGO	IL	60661	UNITED STATES	General trade payable				\$1,650.00
MBG TELECOM SOFTWARE INC	370 LEXINGTON AVENUE	23RD FLOOR	NEW YORK	NY	10017	UNITED STATES	General trade payable				\$3,727.89
MERGERMARKET.COM	895 BROADWAY	4TH FLOOR	NEW YORK	NY	10003	UNITED STATES	General trade payable				\$13.56
Merit, LLC	1105 NORTH MARKET STREET	SUITE 1300	WILMINGTON	DE	19801	UNITED STATES	I/C Derivative Payable		X		\$20,697,570.57
MF GLOBAL INC	440 SOUTH LA SALLE STREET	20TH FLOOR	CHICAGO	IL	60605	UNITED STATES	General trade payable				\$1,034.98
MMP Funding Corp.	Lehman Brothers Inc	Brandywine Bldg 1000w	Wilmington	DE	19801	UNITED STATES	I/C Payable		X		\$50,550.31
Monaco NPL (No 1) Ltd	25 BANK STREET		LONDON		E14 5LE	UNITED KINGDOM	I/C Payable		X		\$3,030,624.79
MOODYS INVESTORS SERVICE	PO BOX 102597		ATLANTA	GA	30368-0597	UNITED STATES	General trade payable		X		\$141,165.89
MORGAN LEWIS & BOCKIUS Mortgage Funding	PO BOX 8500 S-6050		PHILADELPHIA	PA	19178	UNITED STATES	General trade payable				\$7,806.57
							I/C Derivative Payable		X		\$42,389,579.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Payables

Creditor name	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Amount
MTS	PO BOX 345		AMSTERDAM		1000 AH	NETHERLANDS	General trade payable				\$27,384.47
NASDAQ STOCK MARKET INC	PO BOX 7777-W9940		PHILADELPHIA	PA	19175-9940	UNITED STATES	General trade payable				\$188.58
Neuberger Berman LLC (LLCNB)	605 Third Avenue	36th Floor	New York	NY	10158	UNITED STATES	I/C Payable		X		\$1,813.05
NYSE MARKET INC	BOX #4006	POST-OFFICE BOX 8500	PHILADELPHIA	PA	19178-4006	UNITED STATES	General trade payable				\$322.27
OPTIONS PRICE REPORTING AUTHORITY	PO BOX 95718		CHICAGO	IL	60694-5718	UNITED STATES	General trade payable				\$152.04
PARAMOUNT PROCESS PRINTING	418 SUMMIT AVENUE		JERSEY CITY	NJ	07306	UNITED STATES	General trade payable				\$10.76
PREBON FINANCIAL PRODUCTS INC	P.O. BOX 2010		JERSEY CITY	NJ	07303-2010	UNITED STATES	General trade payable				\$3,888.30
REUTERS AMERICA INC	PO BOX 10410		NEWARK	NJ	07193-0410	UNITED STATES	General trade payable				\$41,596.91
RICHMOND NORTH ASSOCIATES INC.	4232 RIDGE LEA ROAD		AMHERST	NY	14226-0963	UNITED STATES	General trade payable		X		\$190.00
SCHULTE ROTH AND ZABEL LLP	919 THIRD AVENUE		NEW YORK	NY	10022	UNITED STATES	General trade payable				\$69,061.41
SEAMLESSWEB PROFESSIONAL	P.O. BOX 48098		NEWARK	NJ	07101-4898	UNITED STATES	General trade payable				\$79.96
SIDLEY AUSTIN LLP	BANK ONE PLAZA	10 SOUTH DEARBORN STREET	CHICAGO	IL	60603	UNITED STATES	General trade payable				\$3,184.48
SOFTWARE SPECTRUM INC.	P.O. BOX 848264		DALLAS	TX	75284-8264	UNITED STATES	General trade payable				\$412.76
STANDARD & POORS	20 CANADA SQUARE	CANARY WHARF	LONDON		E14 5LH	KINGDOM	General trade payable				\$14,088.29
STANDARD & POORS CORP.	2542 COLLECTION CENTER DRIVE		CHICAGO	IL	60693	UNITED STATES	General trade payable				\$5,000.00
STANDARD & POOR'S INTERNATIONAL LLC.	SUITE 3601, 36TH FL	EDINBURGH TOWER; THE LANDMARK, 15 QUEEN'S ROAD	CENTRAL			HONG KONG	General trade payable				\$10,957,500.00
STANDARD AND POOR'S	PO BOX 19140A		NEWARK	NJ	07195-0140	UNITED STATES	General trade payable		X		\$2,122.00
STANDARD REGISTER	PO BOX 91047		CHICAGO	IL	60693	UNITED STATES	General trade payable				\$122.59
Stockholm Investments Ltd	11 Saint James Square		Manchester		M2 6WH	KINGDOM	I/C Payable		X		\$102,495.00
SUNGARD REFERENCE DATA SOLUTIONS Inc.	BANK OF AMERICA LOCKBOX 13079	13079 COLLECTIONS CENTER DRIVE	CHICAGO	IL	60693	UNITED STATES	General trade payable				\$482.78
Thierry Pons	(LPA) 136 avenue des Champs Elysees		Paris		75008	FRANCE	General trade payable				\$2,921.20
THOMSON FINANCIAL	P.O. BOX 5136		CAROL STREAM	IL	60197-5136	UNITED STATES	General trade payable				\$4,902.64
Variable Funding Trust 2007	C/O U.S. BANK TRUST NATIONAL ASSOCIATION, CORPORATE TRUST SERVICES	300 DELAWARE AVE., 9TH FLOOR	Wilmington	DE	19801	UNITED STATES	I/C Derivative Payable		X		\$211,278,976.00
VERIZON	P.O. BOX 15124		ALBANY	NY	12212-5124	UNITED STATES	General trade payable				\$134.82
VERIZON BUSINESS SERVICES	PO BOX 371322		PITTSBURGH	PA	15250-7322	UNITED STATES	General trade payable				\$157.37
WALKERS	WALKER HOUSE	PO BOX 265GT; MARY STREET	GEORGE TOWN			CAYMAN ISLANDS	General trade payable				\$6,909,503.00
Zestdew Limited	PRICEWATERHOUSECOOPERS LLP	PLUMTREE COURT	London		EC4A 4HT	UNITED KINGDOM	I/C Payable		X		\$3,448,756.42

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
 (if known)

SCHEDULE G - EXECUTORY CONTRACTS AND UNEXPIRED LEASES

Describe all executory contracts of any nature and all unexpired leases of real or personal property. Include any timeshare interests. State nature of debtor's interest in contract, i.e., "Purchaser," "Agent," etc. State whether debtor is the lessor or lessee of a lease. Provide the names and complete mailing addresses of all other parties to each lease or contract described. If a minor child is a party to one of the leases or contracts, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child, by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m).

Check this box if debtor has no executory contracts or unexpired leases.

NAME AND MAILING ADDRESS, INCLUDING ZIP CODE, OF OTHER PARTIES TO LEASE OR CONTRACT.	DESCRIPTION OF CONTRACT OR LEASE AND NATURE OF DEBTOR'S INTEREST. STATE WHETHER LEASE IS FOR NONRESIDENTIAL REAL PROPERTY. STATE CONTRACT NUMBER OF ANY GOVERNMENT CONTRACT.
See attached rider G: Derivative Contracts	
See attached rider G: Open Trade Contracts	
See attached rider G: Vendor Contracts	

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
1100 VERMONT OWNER LLC	520 Madison Avenue, 29th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 103007JOSS
1199 HEALTH CARE EMPLOYEES PENSION FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041445
1199 HEALTH CARE EMPLOYEES PENSION FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0606051199
1199 HEALTH CARE EMPLOYEES PENSION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010060
1199 NATIONAL BENEFIT FUND FOR HEALTH AND HUMAN SERVICE EMPLOYEES	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL25
1301 MEZZANINE BORROWER LLC	Two North Riverside Plaza, Suite 2100			Chicago	IL	60606	United States	Derivative Master Account Number 1219051305
1SH - Strategic Global Fund: Emerging Market	One Post Office Square	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 060101P1SH
3D CAPITAL FUND LTD	Barclays Global Investors, NA	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 0423043DFD
3D GLOBAL OPPORTUNITIES FUND	c/o Barclays Global Investors, N.A. as Investment	Manager for The 3D Global Opportunities Fund Ltd.	400 Howard Street	San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 112205BARC
3G Fund LP	3G Capital Partners Ltd.	800 Third Avenue	31st Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 0620083GCA
3M DEFINED CONTRIBUTION PLANS	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 031706WES5
424 CHURCH STREET LLC	Amstar Group	1050 17th Street	Suite 1200	Denver	CO	80265	United States	Derivative Master Account Number 022707424C
550845 D DH ,	MAINZER LANDSTRASSE 11-13 60329			FRANKFURT		60329	Germany	Derivative Master Account Number 102907ALLI
551304 / AllianzGI Inv KAG mbHA/C dbi Fonds VPT R1	Mainzer Landstrasse 11-13			frankfurt am main		60329	Germany	Derivative Master Account Number 110706DRES

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
7th Avenue Inc. Series III	c/o HSBC Bank (Cayman) Limited	HSBC House 68 West Bay Road	P.O. Box 1109	George Town, Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 0904027AV3
801 GRAND 2006-2	Maples	PO Box 309 GT	Ugland House, South Church St	Grand Cayman			Cayman Islands	Derivative Master Account Number 071806801G
801 GRAND CDO SPC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 053006801G
81 VH HOLDING SARL	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 07280681VH
816 CONGRESS OWNER LLC	1551 Nort Tustin Avenue	Suite 300		Santa Ana	CA	92705	UNITED STATES	Derivative Master Account Number 0723078167
A#amperL Goodbody Solicitors	A#amperL Goodbody Solicitors	International Financial Services Centre	North Wall Quay	Dublin		1	Ireland	Derivative Master Account Number 063008GRAN
A#amperL Goodbody Solicitors	A#amperL Goodbody Solicitors	International Financial Services Centre	North Wall Quay	Dublin		1	Ireland	Derivative Master Account Number 081000GRFL
A.M. McGregor	14900 Private Drive			East Cleveland	OH	44112	United States	Derivative Master Account Number 121001AMMC
A/S Oresundsforbindelsen	A/S Oresundsforbindel sen	Vester Sogade 10,		Copenhagen V.		DK-1601	Denmark	Derivative Master Account Number 102204ORES
Aareal Bank AG	OPS Legal and Documentation	Paulinenstrasse, 15		Wiesbaden		65189	Germany	Derivative Master Account Number 13445DBBF
Aare-Tessin AG fur Elektrizitaet	Aare-Tessing Ltd. for Electricity (Atel)	Bahnhofquai 12		Olten		4601	Switzerland	Derivative Master Account Number 071306AARE
ABAXBANK S.p.A	Head of Financial Markets Division	Carso Manforte, 34		Milano		20122	Italy	Derivative Master Account Number 011001EURO
Abbey National Plc	P.O. Box 545	St Helier	Jersey JE4 8XG	Channel Islands			Jersey	Derivative Master Account Number 66976ANTS
ABERDEEN ASSET MANAGEMENT INC A/C 3026558	Aberdeen Fund Management Ltd	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 032307AB19

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ABERDEEN ASSET MANAGEMENT INC A/C 3027937	Aberdeen Asset Management Inc	1735 Market Street	37th Floor	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 032307AB24
ABERDEEN ASSET MANAGEMENT INC A/C 3027945	Aberdeen Asset Management Inc	1735 Market Street	37th Floor	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 032307AB12
ABERDEEN ASSET MANAGEMENT INC A/C 802	Aberdeen Asset Management Inc	1735 Market Street	37th Floor	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 032207ABE7
ABERDEEN ASSET MANAGEMENT INC A/C 812	Aberdeen Asset Management Inc	1735 Market Street	37th Floor	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 032307AB16
ABERDEEN ASSET MANAGEMENT LTD/AAMSE9404	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 043008ABE5
ABERDEEN ASSET MANAGEMENT LTD/AAMSE9410	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 043008ABE6
ABERDEEN ASSET MANAGEMENT PLC	35 Vine Street			London		EC3N 2AA	UNITED KINGDOM	Derivative Master Account Number 100307ABE5
ABERDEEN ASSET MANAGERS LTD/LX0485	Deutsche Bank Asset Management Limited	One Appold Street		London		EC2A 2UU	UNITED KINGDOM	Derivative Master Account Number 041108AB16
ABERDEEN ASSET MANAGERSA/C Emerging Mkts Debt Abs	Deutsche Bank Asset Management Limited	One Appold Street		London		EC2A 2UU	UNITED KINGDOM	Derivative Master Account Number 061807ABE5
ABERDEEN FM 1875604	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 073107ABER
ABERDEEN FUND 1850318	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 040606ABE6
ABERDEEN FUND MANAGEMENT / 120 895 525	ABERDEEN FUND MNGT LTD	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 010708ABE6
ABERDEEN FUND MANAGEMENT / SE9348	ABERDEEN FUND MNGT LTD	One Bow Churchyard		London		EC4M 9HH	United Kingdom	Derivative Master Account Number 010708ABE7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ABERDEEN FUND MANAGEMENT LIMIT ED/DAM 1822667	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 0701041822
ABERDEEN FUND MANAGEMENT LIMIT ED/DAM 1822675	Aberdeen Fund Management Limited	1735 Market Street, 37th Floor		Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 052404DEUT
ABERDEEN FUND MANAGEMENT LIMIT ED/DAM 1855689	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111504DA89
ABERDEEN FUND MANAGEMENT LIMIT ED/DAM 1875019	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111504DA19
ABERDEEN FUND MANAGEMENT LIMITED/ 1850334	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 040606ABE5
ABERDEEN FUND MANAGEMENT LIMITED/AAM 1856022	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 022107ABER
ABERDEEN FUND MANAGEMENT LIMITED/AAM 1863940	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 022107AB12
ABERDEEN FUND MANAGEMENT LIMITED/AAM 1874608	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 022107ABE8
ABERDEEN FUND MANAGEMENT LIMITED/AAM 1882880	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 022107ABE6
ABERDEEN FUND MANAGEMENT LIMITED/AAM 1883364 DEM 022107AB14	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 022107AB14
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1825445	35 Vine Street			London		EC3N 2AA	UNITED KINGDOM	Derivative Master Account Number 020106ABER
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1870718	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111504DA18

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1872176	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 1216031872
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1875574	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 071006ABER
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1879472	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 090904DEUT
ABERDEEN FUND MANAGEMENT LIMITED/DAM 1883534	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 051807ABE5
ABERDEEN FUND MANAGEMENT LTD / SE9321	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 010708AB15
ABERDEEN FUND MANAGEMENT LTD / SE9368	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 020608ABER
ABERDEEN FUND MANAGEMENT LTD/SE9338	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 112207ABE7
ABERDEEN FUND MNGT LTD A/C 1881973 DEM 072806ABER	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 072806ABER
ABERDEEN FUND MNGT LTD A/C ABERDEEN FUND 1882589 DEM 051807ABER	Aberdeen Fund Management Limited	One Bow Churchyard		London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 051807ABER
ABN AMRO Bank N.V.	ABN AMRO Bank N.V	Corporate Communications (HQ9142)	P.O. Box 283	Amsterdam		1000 EA	The Netherlands	Derivative Master Account Number 020894ABAA
ABN AMRO Bank N.V., Seoul	One Appold Street			London		EC2A 2UU	UNITED KINGDOM	Derivative Master Account Number 083004ABN
ABRAMS CAPITAL INTERNATIONAL LTD	Pamet Capital Management, LP	222 Berkeley Street, 22nd Floor		Boston	MA	2116	United States	Derivative Master Account Number 020607ABRA
Abrams Capital Partners I LP	Abrams Capital, LLC	222 Berkeley Street, 22nd Floor		Boston	MA	2116	United States	Derivative Master Account Number 110199ACPI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Abrams Capital Partners II LP	Abrams Capital, LLC	222 Berkeley Street, 22nd Floor		Boston	MA	2116	United States	Derivative Master Account Number 110199ACII
Abu Dhabi Investment Authority	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012495
Abu Dhabi Investment Authority	211 Corniche St, PO Box 3600			Abu Dhabi			UAE	Derivative Master Account Number 120297XABU
ABU DHABI RETIREMENT PENSIONS & BENEFITS FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011126
AC CAPITAL PARTNER LTD	C/O AIBIFS West Block Building	IFSC		Dublin		1	Ireland	Derivative Master Account Number 060906ACCA
AC TRANSIT EMPLOYEES RETIREMENT PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO16
A-CAMPUS BRAUNSCHWEIG SARL	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112707ACAM
ACCESS GROUP INC SERIES 2005-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112205ACC6
ACCESS GROUP INC SERIES 2005-B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111705ACCE
ACCESS GROUP SERIES 2007-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022307ACC5
Accident Compensation Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012176
Accord Energy Ltd	Millstream	Maidenhead Road	Windsor	Berkshire		SL4 5GD	United Kingdom	Derivative Master Account Number 071106ACCO
ACM Income Fund Inc	Alliance ACM Income Fund Inc	c/o AllianceBernstein L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 072602ACMI
ACTS AERO TECHNICAL SUPPORT & SERVICES INC	ACTS Aero Technical Support Services Inc.	P.S. Box 6000	Stahan Airport Zip 1333	Dorval Quebec		H4Y 159	Canada	Derivative Master Account Number 081407ACT5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ACTS Retirement Life Communities	375 Morris Rd	PO Box 90		West Point	PA	19486-0090	UNITED STATES	Derivative Master Account Number 122401ACTR
Acuity Master Fund Ltd	Acuity Capital Management LLC	4 Greenwich Office Park, 3rd Floor		Greenwich	CT	6831	United States	Derivative Master Account Number 072103ACMF
ADAM, DAVID W.	9393 South 33rd Street			Franklin	WI	53132	United States	Derivative Master Account Number 012907ADAM
Adar Investment Fund Ltd.	c/o ADAR Investment Management LLC	156 West 56th Street, Suite 801		New York	NY	10019	UNITED STATES	Derivative Master Account Number 091205ADAR
ADMIRAL FLAGSHIP MASTER FUND LTD	Admiral Flagship Master Fund Ltd.	c/o Admiral Capital Management LLC	41 Putnam Avenue	Greenwich	CT	6830	United States	Derivative Master Account Number 030207ADMI
Advanced Graphic Printing, Inc.	P.O. Box 9066602			San Juan	PR	00906-6602	UNITED STATES	Derivative Master Account Number 061703ADVA
ADVENTIST HEALTH SYSTEM SUNBELT HEALTHCARE CO	Adventist Health System/Sunbelt Inc.	111 North Orlando Avenue		Winter Park	FL	32789	UNITED STATES	Derivative Master Account Number 091394ADSU
ADVENTIST HEALTH SYSTEM SUNBELT HEALTHCARE CO	111 North Orlando Avenue			Winter Park	FL	32789	UNITED STATES	Derivative Master Account Number 0109032WCA
ADVENTIST HEALTHCARE INC	1801 Research Blvd., Suite 300			Rockville	MD	20850	UNITED STATES	Derivative Master Account Number 103105ADVE
AEC FIXED INCOME INV I, LTD	The AEC Fixed Income Fund, Ltd.	P.O.Box 1093GT - Queensgate House	South Church Street	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 122006STAN
AEGON Derivatives NV	Aegonplein 50	TV		the Hague		2591	Netherlands	Derivative Master Account Number 103002AEDE
Aeterno Master Fund LP	c/o ING Clarion Capital, LLC	230 Park Avenue, 12th Floor		New York	NY	10169	UNITED STATES	Derivative Master Account Number 071505AETE
AETNA, INC RETIREMENT PLAN FOR THE EMPLOYEE OF AETNA SERVICES, INC	151 Farmington Avenue, RT21			Hartford	CT	6156	United States	Derivative Master Account Number 071608RUS6
AETNA, INC RETIREMENT PLAN FOR THE EMPLOYEE OF AETNA SERVICES, INC	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 112006AETN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AFCO Cargo Pit LLC Project, PA	7600 Colshire Drive	Suite 1400		McLean	VA	22102	UNITED STATES	Derivative Master Account Number 110899ACDA
Agamas Capital Mgmt LPA/C PGAS Black Delta Cell	825 Third Avenue, 35th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 113007AGA5
Agamas Continuum Master Fund Ltd	c/o Agamas Capital Management, LP	825 Third Avenue, 35th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030205AGAM
AgFirst Farm Credit Bank	1401 Hampton Street	P.O. Box 1499		Columbia	SC	29202-1499	United States	Derivative Master Account Number 050395AGFI
AGIF - ALLIANZ PIMCO TREASURY EURO BOND PLUS 2009	Allianz Global Investors Luxembourg S.A.	6A, route de Trèves		Senningerberg		L-2633	Luxembourg	Derivative Master Account Number 032204A052
AGILENT TECHNOLOGIES UK LTD RETIREMENT BENEFITS PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011898
AGILITY GLOBAL FIXED INCOME MASTER FUND LP	Perella Weinberg Partners LP	767 Fifth Avenue		New York	NY	10153	UNITED STATES	Derivative Master Account Number 092407PER7
Agribank, FCB	375 Jackson Street			St. Paul	MN	55101	UNITED STATES	Derivative Master Account Number 22393AGRI
AHF- BAY FUND LLC	AHF-Bay Fund, LLC	c/o Atlantic Housing Foundation, Inc.	210 Park Boulevard, Suite 112	Grapevine	TX	76051	United States	Derivative Master Account Number 111605AHFB
AHORRO CORPORACION FINANCIERIA SV SA	16 Waterloo Place	Att: Carlos Rodrigus		London		SW1Y 4AR	UNITED KINGDOM	Derivative Master Account Number 091399AHCF
Aiful Corporation	Tokyoekimae-Bldg, 5th floor	1-5-2 Chome Yaesu Chuo-ku,		Tokyo		104-0028	Japan	Derivative Master Account Number 060198AIFC
AIG CDS, Inc.	AIG CDS, Inc.	c/o AIG Global Investment Corp	70 Pine Street, 13th Floor	New York	NY	10270	UNITED STATES	Derivative Master Account Number 090602AIGG
AIG FINANCIAL PRODUCTS CORP	AIG Financial Products Corp.	50 Danbury Road		Wilton	CT	6897	UNITED STATES	Derivative Master Account Number 71416AIGF
AIG Financial Products Corp/San Mateo CJPFA	555 County Center.			Redwood City	CA	94063	UNITED STATES	Derivative Master Account Number 111403AIGF
AIG GLOBAL INVESTMENT GROUP PORTABLE ALPHA FUND SPC - CLASS A	c/o AIG Global Investment Corp.	599 Lexington Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101006AIGG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AIG International Inc.	One Greenwich Plaza			Greenwich	CT	6830	United States	Derivative Master Account Number 012494AIGI
AIM BASIC BALANCED FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 120505AIMB
AIM ENHANCED SHORT BOND FUND	c/o AIM Advisors, Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 062106AIMM
AIM HIGH YIELD FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 113005AIM6
AIM INCOME FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 120705AIMI
AIM SHORT TERM BOND FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 120505AIMS
AIM TOTAL RETURN BOND FUND	Name of Party B	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100	Houston	TX	77046	United States	Derivative Master Account Number 120505AIMT
AIM V.I HIGH YIELD FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 071607AIMM
AIM V.I. DIVERSIFIED INCOME FUND	c/o AIM Advisors, Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 120505AIMA
AIM VI BASIC BALANCED FUND	c/o AIM Advisors Inc.	11 Greenway Plaza, Suite 100		Houston	TX	77046	United States	Derivative Master Account Number 120505AI19
Aircraft Finance Trust	Wilmington Trust Company	1100 North Market Street		Wilmington	DE	19890	UNITED STATES	Derivative Master Account Number 042099ACFT
Aircraft Lease Securitisation Limited	cc: debis AirFinance Cash Manager II Limited	Shannon, County Clare					Ireland	Derivative Master Account Number 091300DBAF
Airis Newark International Air Cargo Center	Airis Holdings, LLC	Business Development, Williams Tower	2800 Post Oak Boulevard, Suite 5880	Houston	TX	77056	United States	Derivative Master Account Number 032398NJDA
AIRLIE CDO I LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121206AIRL
AIRLIE LCDO I (AVIV LCDO 2006-3) LIMITED	c/o US Bank National Association	Corporate Trust Services	P.O. Box 960778	Boston	MA	02196-0778	United States	Derivative Master Account Number 101006AIR5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AIRLIE LCDO II (PEBBLE CREEK 2007-1), LTD.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011207LEH5
AIRLIE OPPORTUNITY MASTER FUND LTD	Airlie Opportunity Master Fund, Ltd.	c/o Airlie Opportunity Capital Management, L.P.	115 East Putnam Avenue	Greenwich	CT	6830	United States	Derivative Master Account Number 070104AOMF
AJAX RE LIMITED	c/o HSBC Financial Services (Cayman) Ltd	Strathvale House North Church St, PO Box 1109	Grand Cayman	Cayman Islands		KY1-1102	Cayman Islands	Derivative Master Account Number 032007AJAX
Akanthos Arbitrage Master Fund, LP	Akanthos Arbitrage Master Fund, L.P.	c/o Akanthos Capital Management, LLC	21700 Oxnard Street, Suite 1520	Woodland Hills	CA	91367	UNITED STATES	Derivative Master Account Number 050905AKAN
Alabama Department of Environmental Management	1751 Cong. W.L. Dickinson Drive			Montgomery	AL	36130	UNITED STATES	Derivative Master Account Number 021396ALAB
Alabama Drinking Water Finance Authority	Alabama State House Rm. 205			Montgomery	AL	36130	UNITED STATES	Derivative Master Account Number 021500ADWF
Alabama State University	915 S Jackson St			Montgomery	AL	36104	UNITED STATES	Derivative Master Account Number 042695ASU
Aladdin Genie II LP	Aladdin Capital Management Inc.	Six Landmark Square		Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 070704AGII
ALASKA ELECTRICAL PENSION FUND INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011487
ALASKA HOUSING FINANCE CORP.	PO Box 101020			Anchorage	AK	99510-1020	United States	Derivative Master Account Number 081301ALAS
Aldersly	2120 Vitazo East			Tiburon	CA	94920	UNITED STATES	Derivative Master Account Number 092402ALDE
ALEPPA FUNDING II LLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014880
Aletti & C Banca D'Invest Mobiliare (DO NOT USE)	V. Santo Spirito, 14			Milano		20121	Italy	Derivative Master Account Number 102201ALET
ALEXANDRITE SANDS APARTMENT, YUMA, ARIZONA	230 West Morrison St			Yuma	AZ	85365	UNITED STATES	Derivative Master Account Number 052599IDA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ALHAMBRA REDEVELOPMENT AGENCY	City of Alhambra			Alhambra	CA	91801	United States	Derivative Master Account Number 072403ALHA
Aliant Bank	200 Aliant Parkway P.O. Box 1237			Alexander City	AL	35011-1237	United States	Derivative Master Account Number 102403ALIA
ALIXPARTNERS LLP	2000 Town Center, Suite 2400			Southfield	MI	48075	UNITED STATES	Derivative Master Account Number 092806ALIX
ALLEGIANCE (DC) 1150 18TH STREET LLC	1440 Bdwy, 23rd Fl			New York	NY	10018	UNITED STATES	Derivative Master Account Number 081507ALLE
Allen Academy	C/O First Independence National Bank	44 Michigan Avenue		Detroit	MI	48226	United States	Derivative Master Account Number 082703ALLE
ALLERGAN INC PENSION PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0505041452
Alliance ACM Global Credit - U.S. Sub-Fund	Alliance ACM Global Credit - U.S. Sub-Fund	c/o Alliance Capital Management L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 042805ACMG
Alliance ACM U.S. Credit Total Return Sub-Fund	Alliance ACM U.S. Credit Total Return Sub-Fund	c/o Alliance Capital Management L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 042805ACMA
ALLIANCE BERNSTEIN INTERMEDIATE BOND FUND	AllianceBernstein IntermediateBond Portfolio	c/o AllianceBernstein L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 041904ABQB
Alliance for Community Care	86 S. 14th St	FKA Avenues to Mental Health		San Jose	CA	95112	UNITED STATES	Derivative Master Account Number 061695AMH
Alliance Imaging Inc	1900 S. State College Blvd., Suite 600			Anaheim	CA	92806	United States	Derivative Master Account Number 012105ALLI
Alliance Laundry Equipment Receivables Tr 2005-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060605ALLI
Alliance Sanford C. Bernstein Fund II - Inter Dura	c/o AllianceBernstein L.P.	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 041904SBII

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Alliance Sanford C. Bernstein Fund-Intermed. Dur.	c/o AllianceBernstein L.P.	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 041904SBID
ALLIANCE US GOVERNMENT HIGH GRADE FUND	Alliance US GovernmentHigh Grade Fund	c/o AllianceBernstein L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 110405ALL6
ALLIANCEBERNSTEIN ALTERNATIVE INVESTMENTS (MASTER) - HIGH ALPHA FIXED INCOME	AllianceBernstein Alternative Investments (Master)	Fixed Income High Alpha Portfolio, c/o AllianceBer	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 061407ALLI
ALLIANCEBERNSTEIN POOLING PORT FOLIOS- ALLIANCEBERNSTEIN INTERMEDIATE DURATION BOND PORT	AllianceBernsteinIntermediate Duration Bond Portfolio	c/o AllianceBernstein L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 111005ALL6
ALLIANCEBERNSTEIN POOLING PORTFOLIO - ALLIANCEBERNSTEIN HIGH-YIELD PORTFOLIO	ALLIANCEBERNSTEIN L.P.A/C AlliancBernPooling Port	c/o AllianceBernstein L.P.	1345 Avenue of the Americas	New York	NY	10105	UNITED STATES	Derivative Master Account Number 091407ALL6
ALLIANCEBERNSTEIN TAX-MANAGED WEALTH PRESERVATION STRATEGY	c/o AllianceBernstein L.P.	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 110405ALL8
ALLIANCEBERNSTEIN US CORE FIXED INCOME COLLECTIVE TRUST	c/o AllianceBernstein L.P.	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 091007ALL8
ALLIANCEBERNSTEIN US STRATEGIC CORE-PLUS FIXED INCOME COLLECTIVE TRUST	c/o AllianceBernstein L.P.	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 091007ALLI
ALLIANZ AUSTRALIA INSURANCE LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012923
ALLIANZ AUSTRALIA INSURANCE LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 102606PACI
ALLIANZ EMPLOYEES MASTER RETIREMENTTRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011301

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ALLIANZ FLEXI RENTENFONDS (DIT 520005)	C/O Deutscher Investment Trust GMBH	Mainzer Landstr 11-13		Frankfurt Am Main		D-60329	Germany	Derivative Master Account Number 102103DAFR
ALLIANZ GLOBAL INVESTORS KAPITALANL - DIT/521504 PV-RD	C/O Deutscher Investment Trust GMBH	Mainzer Landstr 11-13		Frankfurt Am Main		D-60329	Germany	Derivative Master Account Number 100207ALLI
ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA - CUSTOM CHOICE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012977
ALLIANZ PIMCO TSY BD PLUS 2015 (ADAM LUX 553315)	C/O ALLIANZ DRESDNER ASSET MANAGEMENT	6A ROUTE DE TREVES, SENNINGERBERG 26		LUXEMBOURG		L2633	Luxembourg	Derivative Master Account Number 110306DRE8
Allianz Risk Transfer	Allianz Risk Transfer	Lavaterstrasse 67	CH-8002	Zurich		CH- 8002	Switzerland	Derivative Master Account Number 091200ALLI
ALLIANZ SE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011207
ALLIANZ SE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042700PIDC
ALLIANZ SE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number PIMCOTBD
ALLIANZ SE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012978
ALLIANZ SPA	RAS S.p.A.	Corso Italia, 23		Milan		20122	Italy	Derivative Master Account Number 061303RASS
ALLINA HEALTH SYSTEM	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOGA
ALLINA HEALTH SYSTEMS DEFINED BENEFIT MASTER TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOG5
ALLISON TRANSMISSION INC	4700 West 10th Street			Indianapolis	IN	46222	UNITED STATES	Derivative Master Account Number 082207ALLI
ALLMERICA FINANCIAL LIFE INSURANCE & ANNUITY COMPANY	Allmerica Financial Life Insurance	and Annuity Company	440 Lincoln Street	Worcester	MA	1653	UNITED STATES	Derivative Master Account Number 072205AFLI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ALLSTATE INSURANCE COMPANY INC	3075 Sanders Road, Suite G5B			Northbrook	IL	60062	UNITED STATES	Derivative Master Account Number 070706ALL5
Allstate Life Insurance Company	3075 Sanders Road, Suite G5B			Northbrook	IL	60062	UNITED STATES	Derivative Master Account Number 080594ALIC
Allstate Life Insurance Company of New York	c/o Allstate Investments, LLC	3075 Sanders Road, Suite G5B		Northbrook	IL	60062	UNITED STATES	Derivative Master Account Number 052405LIFE
ALTEL CORPORATION MASTER TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 061506BLAC
Alpha Bank AE	40 Stadiou Street	GR- 102 52		Athens			Greece	Derivative Master Account Number 091397ACB
Alpha D2 Limited	6 Princes Gate			London		SW7 1QJ	United Kingdom	Derivative Master Account Number 120106ALPH
ALPHA MEZZ CDO 2007-1, LTD.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022607ALPH
ALPHA MONTHLY INCOME FOREIGN BONDS FUND	Alpha Asset Management A.E.D.A.K.	12-14 Pesmazoglou Str.	Gr-105 64	Athens			Greece	Derivative Master Account Number 120905ALPH
Alpine Capital Bank	680 Fifth Ave			New York	NY	10019	UNITED STATES	Derivative Master Account Number 051705ALCB
ALTA CDO 2007-1 LTD	c/o Maples Finance Limited	P.O. Box 1093GT	Queensgate House, South Church Street	Grand Cayman			Cayman Islands	Derivative Master Account Number 032207ALTA
ALTA CDO SPC SERIES 2007-2 SEGREGATED PORTFOLIO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091307LEHM
Altadis Financial Services SNC	143 Boulevard Romain Rolland			Paris		75014	France	Derivative Master Account Number 090903ALFS
Altar Rock Fund LP, The	c/o Tudor Investment Corporation	1275 King Street		Greenwich	CT	6831	United States	Derivative Master Account Number 031400ARFD
ALTERNATIVE HIGH YIELD BANK LOAN POOL	767 fifth avenue			New York	NY	10153	UNITED STATES	Derivative Master Account Number 060205GMAC
Alternative Multi Strategy Fund Ltd	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022505ALTM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Altoona City Authority Series	20 Greenwood Road			Altoona	PA	16602-7114	United States	Derivative Master Account Number 110794ACA
Alzette European CLO S.A.	Boulevard Du Prince Henri 33			Luxembourg			Luxembourg	Derivative Master Account Number 112504ALZE
Alzheimer's Resource Center of Connecticut	1261 South Main Street			Plaintsville	CT	6479	UNITED STATES	Derivative Master Account Number 071196CDA
AMB GENERALI ASSET MGRSA/C AMGI-Fonds VEMOB	AMB Generali Asset Managers	Gereonswall 68		Köln		50670	Germany	Derivative Master Account Number 060407AMBG
AMBAC Credit Products LLC	Ambac Assurance Corporation	One State Street Plaza		New York	NY	10004	UNITED STATES	Derivative Master Account Number 082306AMBA
AMBAC Credit Products LLC	One State Street Plaza			New York	NY	10004	UNITED STATES	Derivative Master Account Number 052306AMBA
Ambac Financial Services, LLC	AMBAC FINANCIAL SERVICES, L.P.	One State Street Plaza		New York	NY	10004	UNITED STATES	Derivative Master Account Number 091103AMBA
Amber Finance Limited	Mourant	22 Grenville Street		St Helier, Jersey		JE4 8PX	United Kingdom	Derivative Master Account Number 080101AMFL
AMBER MASTER FUND (CAYMAN) SPC	153 East 53rd Street- 57th Floor	Citigroup Center		New York	NY	10022	UNITED STATES	Derivative Master Account Number 102705AMBF
AMERADA HESS CORPORATION EMPLOYEES PENSION PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 072505AMER
AMERICAN AIRLINES INC	4333 Amon Carter Boulevard	Mail Drop 5662		Fort Worth	TX	76155	United States	Derivative Master Account Number 81293AAIR
American Baptist Homes of the West	6120 STONERIDGE MALL RD.	3RD FLOOR		PLEASANTON	CA	94588	UNITED STATES	Derivative Master Account Number 052394ABH
American Chartered Bank	1199 E. Higgins Road			Schaumburg	IL	60173	UNITED STATES	Derivative Master Account Number 111502AMCB
AMERICAN CHEMICAL SOCIETY INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 070500AMCH
AMERICAN CHEMICAL SOCIETY INC RETIREMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109010012

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
American Chemical Society Petroleum Research Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012112
American Equity Investment Life Insurance Company	P.O. Box 71216			Des Moines	IA	50325	United States	Derivative Master Account Number 040500AEIL
AMERICAN HEART ASSOCIATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 050907PAC5
American Honda Finance Corporation	20800 Madrona Avenue			Torrance	CA	90503	UNITED STATES	Derivative Master Account Number 110993AMHF
AMERICAN INTERNATIONAL GROUP INC RETIREMENT PLAN TRUST	70 Pine Street, 10th Floor			New York	NY	10270	UNITED STATES	Derivative Master Account Number 060407AMER
AMERICAN INVESTOR LIFE INSURANCE COMPANY	c/o AmerUs Capital Mgmt Group	699 Walnut Street	Suite 300	Des Moines	IA	50309	United States	Derivative Master Account Number 080300AILI
AMERICAN NATIONAL BANK NA	9999 BELLAIRE BLVD			HOUSTON	TX	77036	UNITED STATES	Derivative Master Account Number 031706AMER
AMERICAN SKANDIA TRUST - ADVANCED STRATEGIES PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016976
AMERICAN SKANDIA TRUST - ADVANCED STRATEGIES PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016977
AMERICAN SKANDIA TRUST - ADVANCED STRATEGIES PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109016978
AmeriCredit Automobile Receivables Trust 2005 B-M	With copies to:	MBIA Insurance Corporation	113 King Street	Armonk	NY	10504	United States	Derivative Master Account Number 051705AMER
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2007-B-F	With a copy to:	Americredit Financial Services, Inc.		Fort Worth	TX	76102	United States	Derivative Master Account Number 040307AMER
AMERICREDIT AUTOMOBILE RECEIVABLES TRUST 2007-D-F	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091107AME5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AMERICREDIT FINANCIAL SERVICES INC	AmeriCredit Financial Services, Inc.	801 Cherry Street, Suite 3900		Fort Worth	TX	76102	United States	Derivative Master Account Number 041706AME7
AmerUs Life Insurance Company	Aviva Investors North America Inc.	699 Walnut Street	Suite 1700	Des Moines	IA	50309	United States	Derivative Master Account Number 122194CLA
AMGEN RETIREMENT AND SAVINGS PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WE22
AMMC CLO III LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052405CLO3
AMMC CLO III LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062104AMMC
AMMC CLO IV LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022305ACLO
AMMC CLO V LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120105AMM5
AMMC CLO VI LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 053106AMMC
AMP CAPITAL ENHANCED YIELD FUND	50 Bridge Street			Sydney		NSW 2008	Australia	Derivative Master Account Number 021308AMP6
AMP CAPITAL INVESTORS LTD - FD INTERNATIONAL BOND FUND 3 A/C 8ZE	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 061907PUTN
AMP CAPITAL INVESTORS LTD - FUTURE DIRECTIONS INTERNATIONAL BOND FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 061207PUTN
AMP CAPITAL INVESTORS LTD - FUTURE DIRECTIONS INTERNATIONAL BOND FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 053107PUTN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AMSTERDAM HOUSE CONTINUING CARE RETIREMENT COMMUNITY INC	1060 Amsterdam Ave			New York	NY	10025	UNITED STATES	Derivative Master Account Number 121707AMST
ANA G MENDEZ UNIVERSITY SYSTEM, PR	Edie De Finanzas	Carr 173 KM O.3		Cupey, Rio Piedras			Puerto Rico	Derivative Master Account Number 061699AMEN
ANCHORAGE ADVISORS LLC	Sidley Austin LLP	One South Dearborn		Chicago	IL	60603	United States	Derivative Master Account Number 032405ANCH
Anchorage Crossover Credit Offshore Master Fd, Ltd	Sidley Austin LLP	One South Dearborn		Chicago	IL	60603	United States	Derivative Master Account Number 101804ACCO
ANCHORAGE SHORT CREDIT OFFSHORE MASTER FUND II LP	c/o Sidley Austin LLP	One South Dearborn		Chicago	IL	60603	United States	Derivative Master Account Number 061207ANC8
Anchorage Short Credit Offshore Master Fund Ltd	Sidley Austin LLP	One South Dearborn		Chicago	IL	60603	United States	Derivative Master Account Number 082405ANCH
Anderson Corp. Employees Pension & Retirement Trst	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 022707WE19
ANDREW MELLON FOUNDATION	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 052506STA7
ANDREW W MELLON FOUNDATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P141
ANF PARTNERS #1	1400 Lapalco Blvd Blg 2			Harvey	LA	70058	United States	Derivative Master Account Number 040306ANFP
ANGLIOLIERI FINANCE PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101502ANGL
ANTHRACITE BALANCED COMPANY (32) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042105AB32
ANTHRACITE BALANCED COMPANY (36) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 042006ANTH
ANTHRACITE BALANCED COMPANY (44) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022106ANTH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ANTHRACITE BALANCED COMPANY (50) LIMITED	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 052307ANTH
Anthracite Balanced Company (7) Limited	c/o HSBC House, Mary Street	PO Box 1109 GT		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 011102ANR7
ANTHRACITE BALANCED COMPANY (7) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071204AN12
ANTHRACITE BALANCED COMPANY (GMN) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 102103AGMN
ANTHRACITE BALANCED COMPANY (IR-17) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 041906ANT5
ANTHRACITE BALANCED COMPANY (IR-4) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081804AIR4
ANTHRACITE BALANCED COMPANY (J R-38) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 032706ANT
Anthracite Balanced Company (JR-10) Ltd	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 122702ANTH
ANTHRACITE BALANCED COMPANY (JR-33) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032205AB33
ANTHRACITE BALANCED COMPANY (JR-34) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 041906ANT7
ANTHRACITE BALANCED COMPANY (JR-42) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042406ANT5
ANTHRACITE BALANCED COMPANY (JR-49)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071006ANT5
ANTHRACITE BALANCED COMPANY (JR-50) LIMITED	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 101706ANTH
ANTHRACITE BALANCED COMPANY (JR-51) LIMITED	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 112806ANTH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ANTHRACITE BALANCED COMPANY (JR-57) LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071807ANTH
ANTHRACITE BALANCED COMPANY (JR-58) LIMITED	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 071807ANT8
ANTHRACITE BALANCED COMPANY (JR-59) LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102207ANTH
ANTHRACITE BALANCED COMPANY (LBGDF3) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102103LBGD
ANTHRACITE BALANCED COMPANY (ODSF) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 052004ODSF
ANTHRACITE BALANCED COMPANY (R-10) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121901AN10
ANTHRACITE BALANCED COMPANY (R-25) LIMITED	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 041807ANT5
ANTHRACITE BALANCED COMPANY IR-19	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060506ANTH
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 1)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080108ANT5
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 10)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080108ANT6
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 12)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070108ANT5
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 18)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070108ANT6
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 23)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080108ANT7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 26)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030607ANTH
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 27)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080108ANT8
ANTHRACITE INVESTMENT (IRELAND) PLC (SERIES 7)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070108ANTH
Anthracite Investments (Ireland) Plc	Anthracite Investments (Ireland) Plc	AIB International Financial Services Ltd.	AIB International Centre, IFSC	Dublin		1	Ireland	Derivative Master Account Number 112901AN12
Anthracite Investments (Ireland) Plc	AIB International Centre	IFSC	Dublin 1	Dublin		1	Ireland	Derivative Master Account Number 102903AIRE
ANTHRACITE MASTER CO (2) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112301ANTH
ANTHRACITE MASTER COMPANY (4) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102402AMC4
ANTHRACITE RATED INVESTMENTS (CAYMAN) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 013108ANTH
ANTHRACITE RATED INVESTMENTS (CAYMAN) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 080101ARIL
ANTHRACITE RATED INVESTMENTS (JERSEY) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 050803ARIJ
ANTHRACITE RATED INVESTMENTS (JR-14) LTD	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 052303JR14
Anworth Mortgage Asset Corp	1299 Ocean Avenue Suite 200			Santa Monica	CA	90401	UNITED STATES	Derivative Master Account Number 083199AMAC
ANZ National Bank Limited	ANZ Centre level 28	23-29 Albert Street	P.O Box 6243	Wellesley Street			New Zealand	Derivative Master Account Number 111703ANZB
AON CORPORATION	200 East Randolph Street			Chicago	IL	60601	United States	Derivative Master Account Number 071207AONC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Aozora Bank, Ltd.	3-1, Kudan-minami 1-chome	Chiyoda-ku		Tokyo		102-8660	Japan	Derivative Master Account Number 50973NIPC
Appalachian Power Company	American Electric Power Company, Inc.	1 Riverside Plaza		Columbus	OH	43215	United States	Derivative Master Account Number 042505APC
AQUAMARINE FINANCE PLC SERIES 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090104AQUA
AQUAMARINE FINANCE PLC SERIES 2004-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091304AQUA
AQUAMARINE FINANCE PLC SERIES 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120907AQUA
Arab Banking Corporation (B.S.C)	Arab Banking Corporation	P.O. Box 5698		Manama			Bahamas	Derivative Master Account Number 091597XABC
ARACRUZ TRADING INTERNATIONAL COMMERCIAL AND SERVICING LIMITED LIABILITY COMPANY	2161 Csomad, Akacos utca 11			Budapest			Hungary	Derivative Master Account Number 060208ARAC
Arbor Park, LP	11515 Leisure Drive			Dallas	TX	75234-4701	United States	Derivative Master Account Number 011906ARBO
Arbors at Georgetown Limited Dividend Housing	Association Limited Partnership	C/O The Sterling Group	3900 Edison Lakes Parkway Suite 201	Mishawaka	IN	46546	UNITED STATES	Derivative Master Account Number 040804ARBO
ARCHDIOCESE OF NEW YORK PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011600
ARCHDIOCESE OF NEWARK LAY PENSION PLAN	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BLA6
ARCHDIOCESE OF NEWARK PRIESTS PENSION PLAN	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BLA7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ARCHDIOCESE OF ST. LOUIS	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 092106WEST
Arche Master Fund, L.P	Arche Master Fund, L.P.	c/o XE Capital Advisers, LLC	24 West 40th Street, 3rd Floor	New York	NY	10018	UNITED STATES	Derivative Master Account Number 06182004
ARCHSTONE-SMITHOPERATING TRUST	9200 E Panorama Cir Ste 400			Engelwood	CO	80112	United States	Derivative Master Account Number 081507TIS7
ARDEN ERISA PORTABLE ALPHA SPC MULTI CLASS SEGREGATED PORTFOLIO WRT CLASS PA1	c/o Arden Asset Management LLC	375 Park Avenue, 32nd Floor		New York	NY	10152	UNITED STATES	Derivative Master Account Number 070307ARDE
ARDEN ERISA PORTABLE ALPHA SPC MULTI-CLASS SEGREGATED PORTFOLIO CLASS AZ1	c/o Arden Asset Management LLC	375 Park Avenue, 32nd Floor		New York	NY	10152	UNITED STATES	Derivative Master Account Number 092606ARDE
ARDEN ERISA PORTABLE ALPHA SPC MULTI-CLASS SEGREGATED PORTFOLIO CLASS CA1	c/o Arden Asset Management LLC	375 Park Avenue, 32nd Floor		New York	NY	10152	UNITED STATES	Derivative Master Account Number 082206ARDE
ARDEN ERISA PORTABLE ALPHA SPC MULTI-CLASS SEGREGATED PORTFOLIO CLASS MI1	c/o Arden Asset Management LLC	375 Park Avenue, 32nd Floor		New York	NY	10152	UNITED STATES	Derivative Master Account Number 062806ARDE
ARES ENHANCED CREDIT OPPORTUNITIES MASTER FUND LP	c/o Ares Management LLC	1999 Avenue of the Stars, Suite 1900		Los Angeles	CA	90067	UNITED STATES	Derivative Master Account Number 101306ARE5
ARES ENHANCED LOAN INVESTMENT STRATEGY II LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081905ARES
ARES IIR CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101805ARE5
ARES IX CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101904ARIX
ARES MANAGEMENT LPA/C ARES CLO MGMT XII, LP	1999 Ave Of The Sts			Los Angeles	CA	90045	UNITED STATES	Derivative Master Account Number 121307ARE5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ARES VIII CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091503VIII
ARES VIR CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022106ARES
ARES X CLO LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062405AREX
ARES XII CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052208ARE6
ARG Funding Corp Series 2005-1 B	MBIA Insurance Corporation	113 King Street		Armonk	NY	10504	United States	Derivative Master Account Number 031805051B
ARG Funding Corp Series 2005-1A	6929 North Lakewood Avenue	Suite 100 Mod 1.2 202		Tulsa	OK	74117	UNITED STATES	Derivative Master Account Number 021705ARGF
ARG Funding Corp Series 2005-2 A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032805AR2A
ARG Funding Corp Series 2005-2 B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032805AR2B
ARG Funding Corp Series 2005-2 C	6929 North Lakewood Avenue	Suite 100 Mod 1.2 202		Tulsa	OK	74117	UNITED STATES	Derivative Master Account Number 032805AR2C
ARIEL REINSURANCE COMPANY LTD	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BLA9
Ariel ReinsuranceCompany Ltd	Windsor Place, 18 Queen St P.O. Box HM 1727			Hamilton			Bermuda	Derivative Master Account Number 0109016114
Aristeia Cap/Aristeia International Limited	c/o Aristeia Capital, LLC	136 Madison Avenue, 3rd Floor		New York	NY	10016	UNITED STATES	Derivative Master Account Number 011405ARIS
ARISTEIA PARTNERS LP	c/o Aristeia Capital, LLC	136 Madison Avenue, 3rd Floor		New York	NY	10016	UNITED STATES	Derivative Master Account Number 011405ARPT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ARISTEIA SPECIAL INVESTMENTS MASTER LP	c/o Aristeia Capital, LLC	136 Madison Avenue, 3rd Floor		New York	NY	10016	UNITED STATES	Derivative Master Account Number 112706ARIS
ARIZONA MUNICIPAL FINAN. PROGR	Potsdamer Platz	Potsdamer Platz		Berlin		10785	Germany	Derivative Master Account Number 060895AMFP
ARKANSAS (STATE OF) PUBLIC EMPLOYEES RETIREMENT SYSTEM	One Union National Plaza 124 West Capitol			Little Rock	AR	72201	UNITED STATES	Derivative Master Account Number 090808MELL
ARLINGTON PARTNERS LP	AMTAX Holdings 495, LLC	c/o Capmark Affordable Equity Holdings, Inc.	1801 California Street, Suite 3900	Denver	CO	80202	United States	Derivative Master Account Number 081908ARL5
Artesia Banking Corporation SA (DO NOT USE)	Rue de Treves 25			Brussels		1040	Belgium	Derivative Master Account Number 68005BACO
ARTSFARE 2006 TRUST NO 1	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012207PACI
ASA CALIFORNIA TAX ADVANTAGED FUND LP	601 Carlson Parkway, Suite 610			Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 112806ASAC
ASA NY TAX ADVANTAGED FUND LP	ASA New York Tax Advantaged Fund L.P.	c/o ASA New York Managers LLC	601 Carlson Parkway, Suite 610	Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 052107ALT5
ASA TAX ADVANTAGED RELATIVE VALUE FUND LP	601 Carlson Parkway, Suite 610			Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 112806ASA5
ASA TAXABLE RELATIVE VALUE FUND LTD	Alternative Strategy Advisers LLC	601 Carlson Parkway, Suite 610		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 033006ASA6
Asahi Bank, Limited (DO NOT USE)	1-2 Otemachi 1-chome			Chiyoda-ku, Tokyo 100-8106			Japan	Derivative Master Account Number 70767SAIK
Asbury Methodist Village, Inc.	210 Russell Avenue			Gaithersburg, MD	MD	20877	United States	Derivative Master Account Number 120997AMV
ASBURY PLACE	700 Bower Hill Road			Pittsburgh	PA	15243	UNITED STATES	Derivative Master Account Number 091200ASBP
Asbury Villas	700 Bower Hill Road			Pittsburgh	PA	15243	UNITED STATES	Derivative Master Account Number 091200ASBV

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Asbury-Solomons, Inc.	210 Russell Avenue			Gaithersburg, MD	MD	20877	United States	Derivative Master Account Number 121897ASOL
ASCENSION HEALTH	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100500PDOC
ASCENSION HEALTH	4600 EDMUNDSON ROAD			ST LOUIS	MO	63134	UNITED STATES	Derivative Master Account Number 080494WHEF
ASCENSION HEALTH INSURANCE LTD - FULLY DISCRETIONARY FIXED INCOME	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WE24
ASCENSION HEALTH RETIREMENT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 030106WE14
ASCENSION HEALTH WELFARE BENEFIT PLAN - CORE FULL	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 061308WEST
ASHLAND INC MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299AOI
ASHLAND INC MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 011608PAC5
Ashton Forest Park, LP	C/O Ambling Companies, Inc	7000 Central Parkway NE, Suite 1100		Atlanta	GA	30328	United States	Derivative Master Account Number 070804AFP
Asia Recovery Co-Investment Partners, LP	c/o WL Ross	1166 Avenue of The Americas, 27th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 062201ASCO
Asia Recovery Fund, LP	c/o WL Ross	1166 Avenue of the Americas, 27th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 062201ARFD
ASPEN AMBROSE LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030807ASP6
ASPEN BELL LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030807ASPE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ASPEN LUCIAN LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030807ASP5
ASPEN NOAH LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030807ASP7
Associated Bank N.A.	Treasury Department MS 8025	1200 Hansen Road		Green Bay	WI	54304	United States	Derivative Master Account Number 060402ASSO
AST COLLECTIVE INVESTMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016034
AST COLLECTIVE INVESTMENT TRUST - PIMCO COMMODITIES PLUS TRUST II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016036
AST COLLECTIVE INVESTMENT TRUST- PIMCO TOTAL RETURN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016031
AST GOLDMAN SACHS HIGH YIELD PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016975
ASTANA FINANCE JSC	12 Bigeldinov St.			Astana		10000	Kazakhstan	Derivative Master Account Number 042007JSCA
ASTREA LLC	c/o Capital Dynamics	6301 Zug					Switzerland	Derivative Master Account Number 071806ASTR
ASURION CORPORATION	Asurion Corporation	648 Grassmere Park Drive, Suite 300		Nashville	TN	37211	UNITED STATES	Derivative Master Account Number 062107ASUR
AT&T INC	SBC Communications Inc.	175 East Houston Street		San Antonio	TX	78205-2233	UNITED STATES	Derivative Master Account Number 012301SBCC
Atlantic County Utilities Authority	6700 Delilah Road			Egg Harbor Township	NJ	8234	United States	Derivative Master Account Number 092994ACUA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ATLAS COPCO UK HOLDINGS LIMITED SUPERANNUATION FUND AND LIFE ASSURANCE SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016007
ATOS Origin SA	Da Vincilaan 5			Zaventem		0	Belgium	Derivative Master Account Number 020904ATOS
ATRIUM CDO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031105ACDO
ATRIUM III CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101904AIII
ATTIC ANGEL ASSOCIATION	640 Junction Road			Madison	WI	53717	UNITED STATES	Derivative Master Account Number 120205ATTI
AURELIUS CAPITAL MASTER LTD	Aurelius Capital Master, Ltd.	c/o Aurelius Capital Management, LP	53 Forest Avenue, Second Floor	Greenwich	CT	6870	United States	Derivative Master Account Number 122705AUR5
AURELIUS CAPITAL PARTNERS LP	c/o Aurelius Capital Management, LP	535 Madison Avenue, 22nd Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 122705AURE
Aurora Loan Services LLC, as Master Servicer	Aurora Loan Services LLC, as Master Servicer	10350 Park Meadows Drive		Littleton	CO	80124	UNITED STATES	Derivative Master Account Number 042407LEH5
AUSCOAL SUPERANNUATION PTY. LIMITED	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 021808CR18
AUSGLEICHSFONDS DER AHV	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WE23
AUSTIN CAPITAL SAFE HARBOR PORTABLE OFFSHORE FUND TWO LTD	c/o Austin Capital Management, Ltd.	5000 PLaza on the Lake Blvd., Suite 250		Austin	TX	78746	United States	Derivative Master Account Number 041307AUS8
AUSTIN TX (CITY OF)	P.O.Box 2106			Austin	TX	78768	United States	Derivative Master Account Number 022195COAT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD	100 Queen St, Lvl 3			Melbourne			Australia	Derivative Master Account Number 81993ANZB
AUSTRALIAN CORPORATE BOND FUND	50 Bridge Street			Sydney		NSW 2008	Australia	Derivative Master Account Number 021308AMPC
AUSTRALIANSUPER	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012414
AUTODESK DEVLPMNT S.A.R.L.	RUE DU PUIITS GODET 6 CASE POSTALE 35			NEUCHATEL		CH-2002	Switzerland	Derivative Master Account Number 110205AUT9
AUTODESK INC.	111 McInnis Parkway			San Rafael	CA	94903	UNITED STATES	Derivative Master Account Number 110205AUTO
AUTONOMY MASTER FUND LTD	Autonomy Capital Research LLP	2nd Floor	2 John Carpenter Street	London		EC4Y 0AP	UNITED KINGDOM	Derivative Master Account Number 103103AMFL
Autoroutes Paris-Rhin-Rhone	36, rue du Docteur Schmitt			Saint-Apollinaire		F-21850	France	Derivative Master Account Number 050405APRR
AVENUE INTERNATIONAL MASTER LP	Avenue Capital Management II LP	on behalf of Avenue International Master LP	535 Madison Avenue, 15th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 030207AVEN
Avenue Investments, L.P.	Avenue Capital Management II, LLC	535 Madison Avenue, 15th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101904AINV
AVENUE SPECIAL SITUATIONS FUND IV LP	Avenue Capital Management II, LP on behalf of:	Avenue Special Situations Fund IV, LP	535 Madison Avenue, 15th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 022406AVE5
AVENUE SPECIAL SITUATIONS FUND V LP	Avenue Capital Management II, LP on behalf of:	Avenue Special Situations Fund V, LP	535 Madison Avenue, 15th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 080807AVE5
AVENUE-CDP GLOBAL OPPORTUNITIES FUND LP	Avenue Capital Management II, LP on behalf of:	Avenue-CDP Global Opportunities Fund LP	535 Madison Avenue, 15th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 112006AVEN
Avila Master Fund LP	c/o Alcentra, Inc.	10877 Wilshire Boulevard, Suite 1550		Los Angeles	CA	90024	UNITED STATES	Derivative Master Account Number 102804AVMF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AVIO SPA	Avio S.p.A. - Ente Finanza	Via 1 Maggio, 99	10154 Rivalta di Torino	Torino		10154	Italy	Derivative Master Account Number 121206AVIO
AVIO SPA	Avio S.p.A. - Ente Finanza	Via 1 Maggio, 99	10154 Rivalta di Torino	Torino		10154	Italy	Derivative Master Account Number 020402LAND
Avista Corporation	Avista Corporation	1411 East Mission	P.O. Box 3727	Spokane	WA	99220-3727	UNITED STATES	Derivative Master Account Number 092203AVIS
AVIV LCDO 2006-1 LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082206LEHM
AVIV LCDO 2006-2 LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091306AVIV
AVIVA LIFE INSURANCE COMPANY	699 Walnut Street Suite 1700			Des Moines	IA	50309-3945	United States	Derivative Master Account Number 011007AMER
AVQUAEST CAPITAL MASTER FUND LTD	Aviva Investors North America, Inc	699 Walnut Street, Suite 1700		Des Moines	IA	50309	United States	Derivative Master Account Number 110606AMER
AVR ACQUISITIONS BV	SEATTLEWEG 17 3195ND PERNIS			ROTTERDAM			Netherlands	Derivative Master Account Number 050808AVR5
Axa Belgium SA	AXA Investment Managers	7 New gate Street		London		EC2M 7HA	United Kingdom	Derivative Master Account Number 021100AXRB
AXA FRANCE VIE SA	AXA IM Paris Coeur Defense Tour B	La Defense 4, 100 Esplanade du	Generale de Gaulle	La Defense		92932	France	Derivative Master Account Number 071603FVIE
Axa SA	AXA	21 Ave Matignon		Paris		75008	France	Derivative Master Account Number 100200AXAS
AXIS BANK LTD	F-11 MAKER TOWERS, CUFFE PARADE, COLABA,			MUMBAI		400 005	India	Derivative Master Account Number 020607UTIB
AZL PIMCO FUNDAMENTAL INDEXPLUS TOTAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014815
AZL TARGETPLUS BALANCED FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042407PAC6
AZL TARGETPLUS GROWTH FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014917

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
AZL TARGETPLUS MODERATE FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014919
AZUSA PUBLIC FINANCING AUTHORITY	213 East Foothill Blvd			Azusa	CA	91702	United States	Derivative Master Account Number 091594APFA
B & G Foods Inc	426 Eagle Rock Avenue			Roseland	CT	7068	UNITED STATES	Derivative Master Account Number 060601BGFD
BABCOCK INTERNATIONAL GROUP PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012252
Babis Vovos International	Babis Vovos International Construction SA	340 Kifissias Avenue	N. Psychiko	Atens		15451	Greek	Derivative Master Account Number 092407BABI
Babson College	Babson College			Babson Park	MA	02157-0310	United States	Derivative Master Account Number 62952BABS
BAKER HUGHES INC MASTER TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0929031384
BALBOA CDO I LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 010901278
Balestra Capital Partners, L.P	c/o Balestra Capital Ltd.	1185 Avenue of the Americas, 32nd Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 042905BALE
Ball European Holdings S.A.R.L	Ball European Holdings S.A.R.L.	Kaiserswerther StraBe 115	D-40880	Ratingen			Germany	Derivative Master Account Number 122602BALL
BALLYROCK ABS CDO 2007-1 LTD	c/o Maples Finance Limited	P.O. Box 1093GT Boundary Hall	Cricket Square	Grand Cayman			Cayman Islands	Derivative Master Account Number 071007FID5
Baltimore County Employees Retirement System	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0727041522
BALTIMORE MD (CITY OF)	Bureau of Treasury Manangement	100 Guilford Avenue		Baltimore	MD	21202	United States	Derivative Master Account Number 020904BALT
BALTIMORE MD (CITY OF) EMPLOYEES' RETIREMENT SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 102606WEST
Baltimore, Mayor and City Council of	Mayor and City Council of Baltimore	Bureau of Treasury Management	Abel Wolman Minucipal Building, 200 Holiday Street, Room 7	Baltimore	MD	21202	United States	Derivative Master Account Number 061901BMCC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Banca Antonveneta Spa	Piazzetta F. Turati 2			Padova		35131	Italy	Derivative Master Account Number 112697BNAL
Banca CR Firenze SpA	Via Bufalini 6			Firenze		50122	Italy	Derivative Master Account Number 021202CASS
Banca Delle Marche SpA	Via Ghislieri, 6			Jesi-Ancona		60035	Italy	Derivative Master Account Number 040301BMLT
Banca Di Cividale SpA	Piazza Domo 8	33043 Cividale del Friuli		Udine Italy		33043	Italy	Derivative Master Account Number 012560CDC
Banca di Credito Cooperativo di Carugate	via De Gasperi, 11			Carugate, Milano		20061	Italy	Derivative Master Account Number 020702CARU
Banca di Credito Cooperativo di Roma Scarl	Viale Oceano Indiano	13/C-00144		Roma		144	ITALY	Derivative Master Account Number 072301BCCR
Banca Fineco	Via Boito 10			Milan		20120	Italy	Derivative Master Account Number 011294FISS
BANCA IMI S.P.A.	c/o Inetsa Sanpaolo S.p.A.	Piazzetta Giordano Dell#appos Amore 3,		Milan		20121	Italy	Derivative Master Account Number 022395ISS
BANCA ITALEASE SPA	c/o Banca per Il Leasing- Italwase S.P.A	Vi Cino del Duca 12		Milano		20122	Italy	Derivative Master Account Number 100103BPIL
Banca Monte dei Paschi di Siena Spa	Banca Del Salento	Centro Direzionale	Strada Provinciale Lecce- Surbo	731 00 LECCE			Italy	Derivative Master Account Number 77580MPSL
Banca Nazionale del Lavoro SpA	Via Lombardia			Roma		187	Italy	Derivative Master Account Number 39989BNL
BANCA POP DELL'EMILIA ROMAGNA	Gruppo Arca Nordest	3 St. Helen's Place	Bhshopsgate	London		EC3A 6AU	UNITED KINGDOM	Derivative Master Account Number 68979BPDE
BANCA POPOLARE DELL'ETRURIA E DEL LAZIO	Via Calamandrei, 255			Arezzo		52100	Italy	Derivative Master Account Number 110300BPDE
Banca Popolare di Novara Spa	Area Finanza	via Negroni 12	POB 161	Novara		28100	Italy	Derivative Master Account Number 050901BPDN
Banca Popolare di Vicenza SCPARL	Via BTG, Framarin 18			Vicenza			Italy	Derivative Master Account Number 083199BPVS
Banca Popolare Pugliese	Banca Popolare Pugliese	Via Luzzatti 8	Matino	Lecce		73046	Italy	Derivative Master Account Number 030105BPPG
Banca Profilo S.P.A.	Corso Italia						Italy	Derivative Master Account Number 071097QBPR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Banca Reale Spa	CORSO VITTORIO EMANUELE 101			Torino		10128	Italy	Derivative Master Account Number 042204REAL
BANCA VALSABBINA SCPA	Via Molino, 4			I-25078 Vestone (BS)			Italy	Derivative Master Account Number 062701BANC
Banco Bilbao Vizcaya Argentaria, Chile	Av. Pedro de Valdivia, piso 17	Providencia		Santiago			Chile	Derivative Master Account Number 011608BANC
Banco Bilbao Vizcaya Argentaria, S.A.	Via de los Poblados s/n			Madrid		28033	Spain	Derivative Master Account Number 052198CBDE
Banco BPI SA	Banco BPI SA	DF-Back-Office-Gruppo BPI	Largo Jean Monnet, 1-5th Floor,	Lisbon		1267-069	Portugal	Derivative Master Account Number 050902BPIB
Banco Comercial Portugues S.A.	Avenida Jose Malhoa, 27, 1st Floor			Lisbon		1099-010	Portugal	Derivative Master Account Number 012100BCPO
BANCO DE BOGOTA SA	Calle 36 No.7-47 Piso 13	PO Box 3436		Bogata			Colombia	Derivative Master Account Number 011105BBOG
Banco de Santander (DO NOT USE)	Avda. de Cantabria s/n	28660 Boadilla del Monte		Madrid			Spain	Derivative Master Account Number 72193BSAM
Banco di Sicilia SpA (DO NOT USE)	Via Giovanni Pasiello 5			Rome		198	Italy	Derivative Master Account Number 032796BDPA
BANCO ESPANOL DE CREDITO SA (BANESTO)	Mesema 80 Edificio CPD, Sotano-1			Madrid		28033	Spain	Derivative Master Account Number 113093BAMA
Banco Espirito Santo de Investimento SA	Edificio Quartzo, Rua Alexandre Herculano, 38			Lisboa		1269-161	Portugal	Derivative Master Account Number 070601BESI
Banco Espirito Santo SA	Avenida de Liberdade, 195, 9th Floor			Lisboa		1250-142	Portugal	Derivative Master Account Number 082997BELB
Banco Finantia	ua General Firmino Miguel No5 -1			Lisboa		1600 - 100	Portugal	Derivative Master Account Number 081701BFIN
BANCO FINANTIA SA	ua General Firmino Miguel No 5 -1			Lisboa		1600-100	Portugal	Derivative Master Account Number 121007BANC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Banco Guipuzcoano SA	Camino de Portuetxe no 35 IGARA						Spain	Derivative Master Account Number 021201BAGU
Banco Inbursa SA	Paseo de las Palmas #736	Col. Lomas de Chapultepec	Mexico, D.F. C.P.	MEXICO CITY		11000	Mexico	Derivative Master Account Number 072100BINB
BANCO INTERNACIONAL DEL PERU	Avenida Carlos Villaran	140 Urbanizacion Santa Catalina La Victoria		Lima,			Peru	Derivative Master Account Number 042808BANC
Banco Itau BBA SA	West Bay Street PO Box 7788			Nassau NPI			Bahamas	Derivative Master Account Number 110796BBBA
Banco Itau Europa SA	Banco Itau Europa S.A.	Rua Tierno Galvan, Torre 3	11 andar	Lisbon		P-1099-048	Portugal	Derivative Master Account Number 013103BITA
Banco Mercantil Del Norte SA	Ave. Revolucion # 3000, Col. Primavera			Monterrey, N.L. C.P.		64830	Mexico	Derivative Master Account Number 031601BMDN
Banco Pastor SA	Banco Pastor SA	Paseo de Recoletos 19		Madrid		28004	Spain	Derivative Master Account Number 051894BAP
BANCO POPOLARE SOCIETA COOPERATIVA	Piazza Nogara 237121			Verona Italy			Italy	Derivative Master Account Number 68977BPDL
Banco Popular North America	Banco Popular North America	9600 W. Bryn Mawr		Rosemont	IL	60018	UNITED STATES	Derivative Master Account Number 022096KINB
Banco Portugues de Investimento SA	Largo Jean Monnet	1-5th floor		Lisboa		1250	Portugal	Derivative Master Account Number 021099BPD1
Banco Santander de Negocios Portugal SA	Graca Monteiro	Av. Eng Duarte Pacheco, Amoreiras, Torre I -6		Lisboa		1099-024	Portugal	Derivative Master Account Number 070596BSNP
BANCO SANTANDER MEXICO SA	Institucion de Banca Multiple	Grupo Financiero Santander	Nivel 1, Modulo 111	Colonia Lomas de Santa Fe, 01219			Mexico	Derivative Master Account Number 022800GFSM
Banco Santander Puerto Rico	207 Avenue	Ponce de Leon		San Juan	PR	917	UNITED STATES	Derivative Master Account Number 072100BSPR
Banco Uno S.A.	Grupo Uno	1111 Brickell Avenue		Miami	FL	33131-3112	UNITED STATES	Derivative Master Account Number 022504BUSA
Bangor Savings Bank	99 Franklin Street	Po Box 930		Bangor		4401	United States	Derivative Master Account Number 113004BANG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BANIF - Banco de Investimento SA	Rua Tierno Galvan	Torre 3	14 Piso	Lisboa		1070-274	Portugal	Derivative Master Account Number 101502BANI
Bank Austria Creditanstalt AG	Bank Austria Creditanstalt AG	Julius Tandler-Platz 3		Vienna		1090	Austria	Derivative Master Account Number 61657ZLBA
BANK BPH SA	Al Pokoju 1. Krakow PL-31-548						Poland	Derivative Master Account Number 101498BPRZ
Bank Fur Arbeit und Wirtschaft AG	Bavaria House			London		EC4M 9HH	UNITED KINGDOM	Derivative Master Account Number 113098BFUR
Bank Hapoalim B.M.	Bank Hapoalim B.M	1177 Avenue of the Americas		New York	NY	10036-2760	UNITED STATES	Derivative Master Account Number 110895BHBM
BANK LEUMI LE ISRAEL BM	Bank Leumi le-Israel	International Division	35 Yehuda Halevi St	Tel Aviv		65136	Israel	Derivative Master Account Number 70114BLLI
BANK LEUMI LE-ISRAEL(SWITZERLA ND)	Bank Leumi le-Israel (Switzerland)	Claridenstrasse 34		Zurich		8022	Switzerland	Derivative Master Account Number 111999BLLI
BANK LEUMI USA	562 Fifth Avenue			New York	NY	10036	UNITED STATES	Derivative Master Account Number 71293BLNY
Bank of America, N.A.	c/o Shearman	599 Lexington Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 60394NBNC
BANK OF CHINA LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109019885
BANK OF CHINA LIMITED	1 Fuxingmen Nei Dajie			Beijing		100818	China	Derivative Master Account Number 081793BOC
BANK OF INDIA	International Department, East Wing, 3rd Floor	Star House	C-5, G Block, Bandra Kurla Complex,	Bandra East, Mumbai		400051	India	Derivative Master Account Number 052307BANK
Bank of Ireland (Governor and Company of)	30 Gresham Street			London		EC2V 7HT	UNITED KINGDOM	Derivative Master Account Number 041395BOID
Bank of Montreal	First Bank Tower 17th Floor	First Canadian Place		Toronto	ON	M5X 1A1	Canada	Derivative Master Account Number 071494BOMT
Bank of N.T. Butterfield & Son Limited	65 Front Street			Hamilton		HM 12	Bermuda	Derivative Master Account Number 112602BUTT
Bank of New York	32 Old Slip, 16th Floor			New York	NY	10286	UNITED STATES	Derivative Master Account Number 30345BONY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BANK OF NEW YORK TRUST COMPANY, THE	123 MAIN STREET			White Plains	NY	10602	UNITED STATES	Derivative Master Account Number 012308BANK
BANK OF NEW YORK, THE	One Wall Street			New York	NY	10286	UNITED STATES	Derivative Master Account Number 31550MELN
Bank of New Zealand	Level 21 Bank of New Zealand Centre	1 Willis Street		Wellington			New Zealand	Derivative Master Account Number 021298XBNZ
Bank of North Georgia	P.O. Box 1407 (30009)	8025 Westside Parkway		Alpharetta	GA	30004	United States	Derivative Master Account Number 100603BNOG
Bank of Nova Scotia	Scotia Plaza, 44 King Street West	Toronto, Ontario				M5H 1H1	Canada	Derivative Master Account Number 35053NOVT
Bank of Oklahoma	One Williams Center	9th Floor SE		Tulsa	OK	74172	UNITED STATES	Derivative Master Account Number 032002BKOK
BANK OF SCOTLAND PLC	HBOS Treasury Services PLC	33 Old Broad Street		London		EC2N 1HZ	UNITED KINGDOM	Derivative Master Account Number 50430BKOS
BANK OF THAILAND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109011212
Bank of the West	180 Montgomery Street			San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 101600SANW
BANK OF TOKYO MITSUBISHI UFJ L TD	Derivative Products Division	2-7-3, Marunouchi, Chiyoda-ku		Tokyo		100-6417	Japan	Derivative Master Account Number 091396BATM
Bank of Yokohama, Ltd.	8-2 Nihonbashi 2-Chome			Chuo-ku, Tokyo		PC103-0027	Japan	Derivative Master Account Number 060998BOYS
Bank Polska Kasa Opieki SA	Financial Markets Department	53/57 Grzybowska Street	P.O Box 1008	00-950 Warszawa		00-950	Poland	Derivative Master Account Number 101896BPKO
BANK SARASIN & CIE AG	Elisabethenstrasse 62			Basel		CH-4002	Switzerland	Derivative Master Account Number 031898BSAR
Bank SinoPac	9-1, Chien Kuo N. Road	Sec. 2	Taipei 104	Taiwan		104	China	Derivative Master Account Number 072998BSIN
BANKERS LIFE & CASUALTY INSURANCE COMPANY	40 86 Advisors Inc.	535 North College Drive		Carmel	IN	46032	United States	Derivative Master Account Number 011001BLCO
BANKINTER SA	clifford chance			London		EC1 4JJ	UNITED KINGDOM	Derivative Master Account Number 111198BANK
BANNER HEALTH SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P989

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Banque AIG	112 avenue Kleber	CS 31603		Paris		75773 Cedex 16	France	Derivative Master Account Number 50434BAIG
Banque de Financement et de Tresorerie	11 Avenue d#apposlena	BP 2013 - 75761 Cedex 16					France	Derivative Master Account Number 020299BEFE
banque EDEL SNC	5 Avenue Marcel Dassault	BP 65806	31505 Toulouse	Cedex Parc De La Plaine			France	Derivative Master Account Number 080306BANQ
BANQUE ET CAISSE D'EPARGNE DE L'ETAT	Banque et Caisse D#apposEpargne de l#appos Etat	Head of Risk Control Jean Claude Wilmes	16, rue Zithe			L-2954	Luxembourg	Derivative Master Account Number 79135BCEL
Banque Federale des Banques Populaires	Banque Federale des Banques Populaires	5 Rue Leblanc		Paris		75511	France	Derivative Master Account Number 072402BFBP
Banque Federative du Credit Mutuel	34, rue du Wacken	Strasbourg Cedex 9		Paris		67913	France	Derivative Master Account Number 032696BFDC
BANQUE FINAMA SA	Banque FINAMA			Paris		75008	France	Derivative Master Account Number 092903BFIN
Banque Nationale de Paris (DO NOT USE)	P.O Box 506	8-13 King William Street		London		EC4N 7DN	UNITED KINGDOM	Derivative Master Account Number 071700BNPP
Banque Populaire Occitane	52,54 place	Jean Jaures		Albi		81000	France	Derivative Master Account Number 013008BANQ
BANQUE SAUDI FRANSI	PO Box 56006 Maather Road			Riyadh		11554	Saudi Arabia	Derivative Master Account Number 110206BANQ
BAPTIST FOUNDATION OF TEXAS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010911
Barclays Bank PLC	200 Park Avenue			New York	NY	10166	UNITED STATES	Derivative Master Account Number AMFLBARC
Barclays Bank PLC	200 Park Avenue			New York	NY	10166	UNITED STATES	Derivative Master Account Number FMACBARC
Barclays Bank PLC	Barclays de Zoete Wedd Limited	2 Swan Lane		London		EC4R 3TS	UNITED KINGDOM	Derivative Master Account Number 40288BARC
Barclays Bank SA	Mateo Inurria, 15			Madrid		28036	Spain	Derivative Master Account Number 051396BZAR
BARCLAYS BANK UK RETIREMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 112406PAC9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Barclays Global Core Alpha Bond Master Portfolio	Barclays Global Fund Advisors	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 031504CABM
BARCLAYS GLOBAL INVESTORS CASH EQUIVALENT FUND II	400 Howard Street			San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 040903SPEC
BARCLAYS GLOBAL INVESTORS CORE ACTIVE BOND FUND B	400 Howard Street			San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 081903CORE
BARCLAYS GLOBAL INVESTORS CORE ALPHA BOND FUND E	Barclays Global Investors, NA	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 011204CABE
BARCLAYS GLOBAL INVESTORS LIABILITY SOLUTIONS FUNDS II GBP TAILORED FUND II	Barclays Global Investors Limited			London		EC3N4HH	UNITED KINGDOM	Derivative Master Account Number 052208BARC
BARCLAYS PLC	200 Park Avenue			New York	NY	10166	UNITED STATES	Derivative Master Account Number 060208BAR5
Barilla G.e R. Fratelli Societa per Azioni	Barilla Alimentare SpA			Parma	PR	I 43100	Italy	Derivative Master Account Number 030101XBAR
BARING GLOBAL OPPORTUNITIES FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 101107OPPE
BARING OPPENHEIMER/BARING INTERNATIONAL BOND FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 040397EOIB
BARING OPPENHEIMER/BARING STRATEGIC INCOME FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 040497EDPI
BARING OPPENHEIMERFUNDS PLC BARING STRATEGIC INCOME FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 021298XOMS
BARLOWORLD CIF TRUSTEES LIMITE D	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011959
BARNES JEWISH CHRISTIAN HEALTH SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022808WEST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Barton Creek Senior Living Center, Inc.	2500 Barton Creek Blvd			Austin	TX	78735	United States	Derivative Master Account Number 092205BART
BARTON SPRINGS CDO LIMITED SPC SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040705BS01
BARTON SPRINGS CDO LIMITED SPC SERIES 2005-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060305BART
BASF Corporation Pension Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011192
BASF Corporation Pension Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011193
Basler Kantonalbank	Postfach			Basel		4002	Switzerland	Derivative Master Account Number 091097XBK
BASSO ASSET MANAGEMENT LP	c/o DKR Capital Partners, L.P.	1281 East Main Street		Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 052604BASM
Basso Fund Ltd	Basso Capital Management, L.P.			Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 082905BASS
Basso Holdings Limited	AIG DKR SoundShore Holdings Ltd	c/o DKR Capital Inc	1281 East Main Street	Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 091802SOHO
BASSWOOD FINANCIAL PARTNERS LP	c/o Basswood Capital Management LLC	645 Madison Avenue, 10th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 031306BA13
BASSWOOD OPPORTUNITY FUND INC	645 Madison Avenue 10th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 070606BAS8
BASSWOOD OPPORTUNITY PARTNERS LP	c/o Basswood Partners, L.L.C.	645 Madison Avenue	10th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 031506BAS6
Battery Park H/Y Opportunity Offshore Fund B Ltd	Battery Park High Yield Opportunity Master Fund	Two World Financial Center, Building B, Floor 18		New York	NY	10281	UNITED STATES	Derivative Master Account Number 060404BATT
BAY HARBOUR MASTER LTD	Bay Harbour Management, L.C.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 011107BA10

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BAY MEDICAL CENTER INC	615 North Bonita Ave			W Panama City	FL	32401	UNITED STATES	Derivative Master Account Number 103107BAYM
BAY POINTE LIMITED	City Lofts Group plc	Station Parade		Harrogate, North Yorkshire		HG1 1TS	UNITED KINGDOM	Derivative Master Account Number 011608BAYE
BAY SHORE POWER COMPANY	88 E BROAD ST STE 1300			COLUMBUS	OH	43215	United States	Derivative Master Account Number 030498OWD
BAYCARE HEALTH SYSTEMS	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030106WES5
BAYCARE HEALTH SYSTEMS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010673
BAYCARE HEALTH SYSTEMS	16331 BAY VISTA OFFICE PARK			Clearwater	FL	33760	United States	Derivative Master Account Number 0109012673
Bayerische Hypo-und Vereinsbank AG	D-80333			Munich			Germany	Derivative Master Account Number 110994BVM
Bayerische Landesbank	Brienner Strabe 18						Germany	Derivative Master Account Number 11593BLBM
Bayview Financial Asset Trust 2002-A	2665 South Bayshore Drive, Suite 301			Miami	FL	33133	UNITED STATES	Derivative Master Account Number 101702B02A
Bayview Financial Asset Trust 2002-C	2665 South Bayshore Drive, Suite 301			Miami	FL	33133	UNITED STATES	Derivative Master Account Number 101702B02C
BBT Fund, L.P.	BBT Genpar LP			Fort Worth	TX	76102	United States	Derivative Master Account Number 050399BBTF
BBVA Bancomer SA	Av. Universidad 1200	Col. Xoco 03339		Mexico City D..F.		3100	Mexico	Derivative Master Account Number 100197XBAN
BCT COFFEE ACQUISITION	THE CARLYLE GROUP	520 MADISON AVENUE		New York	NY	10017	UNITED STATES	Derivative Master Account Number 020106BCTC
BCV Investments SCA	6635 W. Commercial Blvd,			Lauderhill	FL	33319-2100	UNITED STATES	Derivative Master Account Number 101806BCVI
Bear Stearns	245 Park Avenue			New York	NY	10167	UNITED STATES	Derivative Master Account Number DLVFBEAR
Bear Stearns Bank plc	245 Park Ave., 11th Fl.	Mail Code: NY1-Q603		New York	NY	10167	UNITED STATES	Derivative Master Account Number 10493BSCM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Bear Stearns Credit Products Inc	245 Park Ave., 11th Fl.	Mail Code: NY1- Q603		New York	NY	10167	UNITED STATES	Derivative Master Account Number 080803BECR
BEAR STEARNS HIGH-GRADE STRUCTURED CREDIT STRATEGIES ENHANCE LEVERAGE FUND LTD	Bear Stearns High- Grade Structured Credit	c/o Bear Stearns Asset Management Inc.	383 Madison Avenue	New York	NY	10179	United States	Derivative Master Account Number 061906BEAR
BEAR STEARNS INTERNATIONAL LTD	One Metrotech Center North	7th Fl		Brooklyn	NY	10167	United States	Derivative Master Account Number 040797EBSI
BEAR STEARNS STRUCTURED RISK PARTNERS MASTER FUND LTD	c/o Bear Stearns Asset Management Inc.	237 Park Avenue		New York	NY	10017	UNITED STATES	Derivative Master Account Number 061906BEA6
BEAVER COUNTRY DAY SCHOOL INC	791 Hammond St			Chestnut Hill	MA	2647	United States	Derivative Master Account Number 022306BEAV
Beaver, County of	County Courthouse			Beaver	PA	15009	United States	Derivative Master Account Number 110597BEAV
BECHTEL TRUST AND THRIFT PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO12
BEIG MIDCO Limited	5 New Square	Bedfont Lakes Business Park		Feltham, Middlesex			United Kingdom	Derivative Master Account Number 100206LIBE
BELL ATLANTIC MASTER TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072401W968
BELL ATLANTIC MASTER TRUST TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299GTE
BELL TRACE OBLIGATED GROUP	Bell Trace Obligated Group	2749 East Covenanter Dr.		Bloomington	IN	47401	United States	Derivative Master Account Number 092106BELL
BELLE HAVEN ABS CDO 2005-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062105BHC1
BELLE HAVEN ABS CDO 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071806CATA
BELLEVILLE IL (CITY OF)	City Hall			Bellville	IL	62220	United States	Derivative Master Account Number 112795COB
Bellin Memorial Hospital	744 Webster Avenue	PO Box 2340		Green Bay	WI	54305-3400	United States	Derivative Master Account Number 060796BELL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BELLSOUTH MASTER PENSION TRUST	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 090408RUSS
BENCHMARK PLUS INSTITUTIONAL PARTNERS LLC	Benchmark Plus Institutional Partners, L.L.C.	820 A Street, Suite 700		Tacoma	WA	98402	UNITED STATES	Derivative Master Account Number 062607BENC
Benedictine Health System	503 E. Third St. Suite 206			Duluth	MN	55805	United States	Derivative Master Account Number 032195BHS
BEREA COLLEGE	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121007BLA5
BERICA 6 RESIDENTIAL MBS S.R.L.	Via Btg. Framarin 18			Vincenza		361000	Italy	Derivative Master Account Number 020906BERI
Berkeley County Public Service Sewer District	P.O. Box 944	2160 Eagle School Road		Martinsburg	WV	25461	UNITED STATES	Derivative Master Account Number 073096BCPS
Berkshire Health Systems	725 North Street			Pittsfield		1201	UNITED STATES	Derivative Master Account Number 011603BERK
BERYL FINANCE LIMITED SERIES 2005-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110705BERY
BERYL FINANCE LIMITED SERIES 2005-11	c/o Walkers SPV Limited	Walker House					Cayman Islands	Derivative Master Account Number 111105BER6
BERYL FINANCE LIMITED SERIES 2005-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111505BER5
BERYL FINANCE LIMITED SERIES 2005-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112305BERY
BERYL FINANCE LIMITED SERIES 2005-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121305BERY
BERYL FINANCE LIMITED SERIES 2005-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120505BERY
BERYL FINANCE LIMITED SERIES 2005-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100505BFL7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BERYL FINANCE LIMITED SERIES 2006-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101806BERY
BERYL FINANCE LIMITED SERIES 2006-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102306BERY
BERYL FINANCE LIMITED SERIES 2006-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102306BER5
BERYL FINANCE LIMITED SERIES 2006-15	c/o Walkers SPV Ltd	Walker House - 87 Mary St		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 121506BERY
BERYL FINANCE LIMITED SERIES 2006-16	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 121506BER5
BERYL FINANCE LIMITED SERIES 2006-17	c/o Walkers SPV Limited	Walker House		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 121506BER6
BERYL FINANCE LIMITED SERIES 2006-2 - DO NOT USE -	Dante Finance Public Limited Company	International Financial Services Centre		Dublin		1	Ireland	Derivative Master Account Number 041906BERY
BERYL FINANCE LIMITED SERIES 2006-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051006BERY
BERYL FINANCE LIMITED SERIES 2006-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061206BERY
BERYL FINANCE LIMITED SERIES 2006-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062006BERY
BERYL FINANCE LIMITED SERIES 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011907BERY
BERYL FINANCE LIMITED SERIES 2007-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051607BERY
BERYL FINANCE LIMITED SERIES 2007-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061507BERY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BERYL FINANCE LIMITED SERIES 2007-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092507BERY
BERYL FINANCE LIMITED SERIES 2007-14	c/o Walkers SPV Limited	Walker House - 87 Mary St		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 101107BERY
BERYL FINANCE LIMITED SERIES 2007-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101107BER5
BERYL FINANCE LIMITED SERIES 2007-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120407BERY
BERYL FINANCE LIMITED SERIES 2007-17	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120407BER5
BERYL FINANCE LIMITED SERIES 2007-18	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121707BERY
BERYL FINANCE LIMITED SERIES 2007-19	International Financial Services Centre	North Wall Quay		Dublin		2	Ireland	Derivative Master Account Number 122607BERY
BERYL FINANCE LIMITED SERIES 2007-2	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 012507BERY
BERYL FINANCE LIMITED SERIES 2007-3	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 012507BER5
BERYL FINANCE LIMITED SERIES 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020707BERY
BERYL FINANCE LIMITED SERIES 2007-5	c/o Walkers SPV Limited	Walker House - 87 Mary St				0	Cayman Islands	Derivative Master Account Number 022607BER5
BERYL FINANCE LIMITED SERIES 2007-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807BERY
BERYL FINANCE LIMITED SERIES 2007-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041907ZIR5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BERYL FINANCE LIMITED SERIES 2007-9	Walker House	87 Mary St		George Town		0	Cayman Islands	Derivative Master Account Number 051007BERY
BERYL FINANCE LIMITED SERIES 2008-1	Walker House	87 Mary St,		George Town			Cayman Islands	Derivative Master Account Number 012108BERY
BERYL FINANCE LIMITED SERIES 2008-10	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BER7
BERYL FINANCE LIMITED SERIES 2008-11	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BER9
BERYL FINANCE LIMITED SERIES 2008-12	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BE11
BERYL FINANCE LIMITED SERIES 2008-13	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BE13
BERYL FINANCE LIMITED SERIES 2008-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080608BER5
BERYL FINANCE LIMITED SERIES 2008-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081408BER5
BERYL FINANCE LIMITED SERIES 2008-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081408BER7
BERYL FINANCE LIMITED SERIES 2008-17	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081408BER9
BERYL FINANCE LIMITED SERIES 2008-2	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 021408BERY
BERYL FINANCE LIMITED SERIES 2008-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032508BERY
BERYL FINANCE LIMITED SERIES 2008-4	87 Mary Street	George Town		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 040208BERY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BERYL FINANCE LIMITED SERIES 2008-5	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 050608BERY
BERYL FINANCE LIMITED SERIES 2008-6	87 Mary Street	George Town		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 051508BERY
BERYL FINANCE LIMITED SERIES 2008-7	c/o Walkers SPV Limited	Walker House - 87 Mary St		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 070108BER5
BERYL FINANCE LIMITED SERIES 2008-8	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BE15
BERYL FINANCE LIMITED SERIES 2008-9	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 072208BER5
BERYL FINANCE LTD SERIES 2005-1	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 012105BFLS
BERYL FINANCE LTD SERIES 2005-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071205BF52
BERYL FINANCE LTD SERIES 2005-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081605BERY
BERYL FINANCE LTD SERIES 2006-10	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 090306BERY
BERYL FINANCE LTD SERIES 2006-11	International Financial Services Centre	North Wall Quay		Dublin		1	Ireland	Derivative Master Account Number 090306BER5
Bethlehem Authority	10 East Church Street			Bethlehem	PA	18018	United States	Derivative Master Account Number 112702BETH
BEVILLE-ISLAND CLUB APARTMENTS PARTNERS, L.P.	4582 S. Ulster St. Pkwy			Denver	CO	80237	United States	Derivative Master Account Number 062306BEVI
Bexar County Health Facilities	233 N Pecos, Suite 590			San Antonio	TX	78207	UNITED STATES	Derivative Master Account Number 121294BCHF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BFM ING-TIPS/ ING InflationProtected Bond Portfoli	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072208BLAC
BFM LIBOR Cayman Unit Trust	State Street Cayman Trust Company, Ltd as Trustee	PO Box 31113 SMB, 2nd Floor Leeward Two	SafeHaven Corporate Centre	Grand Cayman		PO Box 31113 SM	Cayman Islands	Derivative Master Account Number 041902LIBO
BFM- MF SHORTSHORT TERM BOND PORTFOLIO OFSHORT TER	c/o BlackRock Advisors, Inc.	40 E 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072507BLAC
BFM NRRIT-L/ NRRIT LIBORCommodities Portfolio	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121707BLAC
BFM/Ford Motor Company Pension Plan	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 061207BLAC
BGC International	One Churchill Place	Canary Wharf		London		E14 5RD	UNITED KINGDOM	Derivative Master Account Number 080802CANT
BGI 3D GLOBAL OPPORTUNITIES (US INSTITUTIONAL) FUND LTD	Barclays Global Investors, N.A.	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 040507BARC
BGI ALPHA CREDIT INVESTMENT GRADE BOND PORTFOLIO	BGI AlphaCredit Investment Grade Bond Portfolio	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 060805ACIG
BGI ALPHA EMERGING MARKET BOND PORTFOLIO	Barclays Global Investors, N.A., as Invest. Mgr	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 071006BGIA
BGI FIXED INCOME CREDIT OPPORTUNITIES FUND LTD	Barclays Global Investors, N.A. As IM of The BGI	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 101007BAR5
BGI FIXED INCOME GLOBAL ALPHA FUND LTD	Barclays Global Investors, N.A.	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 051606BARC
BGI/3D CAPITAL YEN FUND	c/o Barclay #aposs Global Investors NA	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 0627053DCA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BGI/CORE PLUS ACTIVE BOND FUND B	400 Howard Street			San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 040903CORE
BGI/Norges Act Fixed Income #2	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 042006BAR7
BGI/U.S. Synthetic Bond Fund	Barclays Global Investors, NA	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 043001BARC
BH Finance LLC	BH Finance LLC			Norwell	MA	2061	UNITED STATES	Derivative Master Account Number 072007BERK
BHCO MASTER LTD	Bay Harbour Management, L.C.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 011107BA12
BHF-BANK	Bockenheimer Landstrasse 10					D-6000	Germany	Derivative Master Account Number 70146BHUF
BILL & MELINDA GATES FOUNDATION	2365 Carillon Point			Kirkland	WA	98033	UNITED STATES	Derivative Master Account Number 122002BILL
BILL & MELINDA GATES FOUNDATION TRUST	Bill #amper Melinda Gates Foundation			Kirkland	WA	98033	UNITED STATES	Derivative Master Account Number 051506BILL
BINNACLE FUND LTD	Bayside House Bayside Executive Park			nassau		PO Box AP59213	Bahamas	Derivative Master Account Number 083006STAR
BLACK & DECKER (U.S.) INC DEFINED BENEFIT PLAN	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 071002BDDDB
BLACK DIAMOND OFFSHORE LTD	2100 McKinney Avenue	Suite 1600		Dallas	TX	75201	United States	Derivative Master Account Number 021307BLAC
Black River Fixed Income Relative Value Fund Ltd	12700 Whitewater Drive			Minnetonka	MN	55434	UNITED STATES	Derivative Master Account Number 111803BLAC
Black River Global Credit Fund Ltd.	Minneapolis	Mstop #143	12700 Whitewater Drive	Minnetonka	MN	55343	UNITED STATES	Derivative Master Account Number 031704BGCF
BLACK RIVER MUNICIPAL FUND LTD	Black River Asset Management	12700 Whitewater Drive		Minnetonka	MN	55343	UNITED STATES	Derivative Master Account Number 082406BLA9
BLACK RIVER MUNICIPAL RELATIVE VALUE FUND LLC	Black River Asset management LLC	12700 Whitewater Drive		Minnetonka	MN	55343	UNITED STATES	Derivative Master Account Number 032406BLAC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BLACKPORT CAPITAL FUND LTD	c/o Blackstone Distressed Debt Advisors L.P.	345 Park Avenue		New York	NY	10154	UNITED STATES	Derivative Master Account Number 080906BLA5
Blackrock / The Obsidian Master Fund	c/o Blackrock Financial Management, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011398OONF
BLACKROCK ASSET ALLOCATION PORTFOLIO	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL41
BLACKROCK BALANCED CAPITAL PORTFOLIO (FI)	c/o BlackRock Advisors, LLC	Legal Advisory Department	800 Scudders Mill Road	Plainsboro	NJ	8536	UNITED STATES	Derivative Master Account Number 082307BLA8
BLACKROCK BALANCED CAPITAL PORTFOLIO OF BLACKROCK SERIES FUNDS INC	c/o Black Rock Advisors, LLC	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 052203MLCP
BLACKROCK BALANCED CAPITAL VI FUND OF BLACKROCK VARIABLE SERIES FUND INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 052203MLAB
BLACKROCK CAYMAN UNIT TRUST	State Street Cayman Trust Company, Ltd as Trustee	PO Box 31113 SMB, 2nd Floor Leeward Two	SafeHaven Corporate Centre	Grand Cayman		PO Box 31113 SM	Cayman Islands	Derivative Master Account Number 032007BLAC
BLACKROCK CORE BOND TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL17
BLACKROCK DEBT STRATEGIES FUND, INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030007
BLACKROCK EMERGING MARKETS DEBT PORTFOLIO	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 030708BL13
BLACKROCK FINANCIAL MGMTA/C SALOMON SMITH BARNEY C	225 LONG AVE			HILLSIDE NJ	NJ	7205	United States	Derivative Master Account Number 110806SALO
Blackrock Fixed Income Global Opp Master Unit Trst	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 010305BFIG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BLACKROCK FUNDS II EMERGING MARKET DEBT PORTFOLIO	c/o Black Rock Advisors, LLC	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 031308BLAC
Blackrock Galaxite Master Unit Trust	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 100104BLGA
BLACKROCK GLOBAL FLOATING RATE INCOME TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080306BL68
BLACKROCK GOVERNMENT INCOME PORTFOLIO	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL48
BLACKROCK GOVERNMENT INCOME VI FUND OF BLACKROCK VARIABLE SERIES FUNDS INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080902MLVS
BLACKROCK HIGH YIELD BOND PORTFOLIO	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072999BHY
BLACKROCK HIGH YIELD TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL19
Blackrock Income Master Fund	c/o Global Funds Trust Company	P.O. Box 309, Ugland House		Grand Cayman		KY1-1104	Cayman Islands	Derivative Master Account Number 102803BLIF
BlackRock Income Opportunity Trust	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL36
BLACKROCK INCOME TRUST INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL23
BLACKROCK INFLATION PROTECTED BOND PORTFOLIO	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080306BL29
BLACKROCK INTERMEDIATE BOND PORTFOLIO II	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101006BLA8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Blackrock Intermediate Government Bond Portfolio	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080306BL66
BLACKROCK INTERNATIONAL BOND PORTFOLIO	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL53
BLACKROCK LONG DURATION BOND PORTFOLIO	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 102207BLAC
Blackrock Low Duration Bond Portfolio	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 061606BL13
BLACKROCK MANAGED INCOME PORTFOLIO	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080306BLA5
BLACKROCK MASTER COMMODITY STRATEGIES TRUST	c/o BlackRock Advisors, Inc.	40 E 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 051104MRIT
BLACKROCK MASTER TOTAL RETURN PORTFOLIO	c/o BlackRock Advisors, Inc.	40 E 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030058
BLACKROCK MULTI-STRATEGY SUB-TRUST C OF BLACKROCK MS FI ALPHA MASTER SERIES TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011607BLA7
BLACKROCK MULTI-STRATEGY SUB-TRUST GL OF BLACKROCK MS FI ALPHA MASTER SERIES TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011607BL20
BLACKROCK MULTI-STRATEGY SUB-TRUST M OF BLACKROCK MS FI ALPHA MASTER SERIES TRUST	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011607BL10
BLACKROCK MULTI-STRATEGY SUB-TRUST SM OF BLACKROCK MS FI ALPHA MASTER SERIES TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011607BL16

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BLACKROCK PENDING ALLOCATION	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 073007BLA5
BLACKROCK PREFERRED & CORPORATE INCOME STRATEGIES FUND, INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 090303PCIS
BLACKROCK PREFERRED AND EQUITY ADVANTAGE TRUST	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 031307BLA5
BLACKROCK PREFERRED INCOME STRATEGIES FUND, INC	c/o BlackRock Financial Management	40 East 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 090303PISF
BLACKROCK PREFERRED OPPORTUNITY TRUST	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL34
BLACKROCK TOTAL RETURN FUND OF BLACKROCK SERIES FUNDS INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 070802MLVS
BLACKROCK TOTAL RETURN PORTFOLIO II	c/o BlackRock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 080206BL42
BLACKROCK TOTAL RETURN PORTFOLIO OF BLACKROCK SERIES FUND INC.	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 070802MLSF
Blackrock/BFM - LGT Emerging Market Debt Portfolio	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 092304BFML
BLACKSTONE PARTNERS NON-TAXABLE OFFSHORE OVERLAY FUND III LTD	c/o Blackstone Alternative Asset Management L.P	345 Park Avenue,		New York	NY	10154	UNITED STATES	Derivative Master Account Number 072106BLA5
BLADEX CAPITAL GROWTH FUND	Bladex Capital Growth Fund	Calle 50 #amper Aquilino de la Guardia		Panama			Republic of Panama	Derivative Master Account Number 072606BLAD
BLUE CHIP MULTI-STRATEGY MASTER FUND LP	c/o Babson Capital Management LLC	1500 Main Street, Suite 2800		Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 010308BABS
Blue Mountain Credit Alternatives Master Fund LP	280 Park Ave, 5th Fl East			New York	NY	10017	UNITED STATES	Derivative Master Account Number 012104BLUE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BLUE MOUNTAIN CRV II MASTER FUND LP	280 Park Ave, 5th Fl East			New York	NY	10017	UNITED STATES	Derivative Master Account Number 102207BLUE
BLUE MOUNTAIN EQUITY ALTERNATIVE MASTER FUND LP	280 Park Avenue, 5th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 081106BLUE
BLUE POINT CDO LIMITED SPC SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081905BPCD
BLUE POINT CDO LIMITED SPC SERIES 2005-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091405BLUE
BLUE ROCK CORE FIXED INCOME PORTABLE ALPHA FUND II LP	c/o Blue Rock Advisors, Inc.	445 East Lake Street, Suite 230		Wayzata	MN	55391	UNITED STATES	Derivative Master Account Number 041106BLU5
BLUE SKY EAGLE FUND - BLUE SKY ACTIVE FIXED INCOME EMERGING MARKETS DEBT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012451
BLUEBAY FUNDS BLUEBAY INVESTMENT GRADE LIBOR FUND	2-8 AVENUE CHARLES DE GAULLE			Luxembourg		L 2014	Luxembourg	Derivative Master Account Number 042108BLU5
Bluebay IGPLMEC - PLM EC	Provinzial Platz 1			Dusseldorf		D -40591	Germany	Derivative Master Account Number 082708BLU6
BLUECORR FUND LLC	280 Park Avenue, 5th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 021306BLUE
BLUEMOUNTAIN TIMBERLINE LTD	280 Park Avenue, 5th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 020606BLU6
BluePoint Re, Limited	BluePoint Re Limited	301 South College Street, DC-8		Charlotte	NC	28202-0600	United States	Derivative Master Account Number 060805BPRL
BLUESTEP FINANCE (NO2) LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060508BLU6
BMO HARRIS OPPORTUNITY BOND PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072407PA12
BMW (UK) OPERATIONS PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 111406PACI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BNC MORTGAGE LOAN TRUST, MORTGAGE PASS THROUGH CERTIFICATES, SERIES 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121007BNCM
BNY FUND MGMT (CAYMAN) LTD AS TRUSTEE OF THE PIMCO JAPAN LOW DURATION ALPHA FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013647
BNYAM- WISDOMTREE EMERGINGMARKETS HIGH YIELDING EQ	380 Madison Avenue 21th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 080207BNI
BNYAM- WISDOMTREE EMERGINGMARKETS SMALL CAP DIVIDE	48 Wall Street 11th Floor			New York	NY	10005	UNITED STATES	Derivative Master Account Number 051508BNYA
Board of Control of Saginaw Valley State Univ.	7400 Bay Road			University Center	MI	48710	UNITED STATES	Derivative Master Account Number 120303SAGI
Board of Education of the City of Chicago	125 South Clark Street, 13th Floor			Chicago	IL	60603	United States	Derivative Master Account Number 120803BOEC
Board of Governors of the Univ. of North Carolina	300 South Building	CB#1000		Chapel Hill	NC	27599-1000	United States	Derivative Master Account Number 101700UONC
Board of Regents of the University of Oklahoma	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016340
Boca Raton Community Hospital, Inc.	745 Meadows Road			Boca Raton	FL	33486	United States	Derivative Master Account Number 110801BOCA
BOCCACCIO FINANCE PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101502BOCC
BOEING COMPANY EMPLOYEE RETIREMENT PLANS MASTER TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 113004BOED
BOEING COMPANY EMPLOYEE RETIREMENT PLANS MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109010158
Boise Cascade LLC	1111 West Jefferson Street	P.O. Box 50		Boise	ID	83702	United States	Derivative Master Account Number 110104BOIS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Bolig Og Naeringsbanken ASA	Bolig - og Naeringsbanken ASA						Norway	Derivative Master Account Number 031600BOON
BON SECOURS HEALTH SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 100107WEST
BON SECOURS HEALTH SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 100107WES5
BON SECOURS HEALTH SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 100107WES6
BONDI BEACHSIDE HOLDINGS PTY LTD	Bondi Beachside Holdings Pty Ltd.			Sydney		2000	Australia	Derivative Master Account Number 120507BOND
Bon-Secours Health Systems Inc.	1505 Marriotsville Road			Marriotsville		21104	UNITED STATES	Derivative Master Account Number 70893BSHS
Bonten Media Group LLC	675 Third Avenue	Suite 2521		New York	NY	10017	UNITED STATES	Derivative Master Account Number 010507BONT
BONTEN MEDIA GROUP, INC.	675 Third Avenue	Suite 2521		New York	NY	10017	UNITED STATES	Derivative Master Account Number 060107BON5
Boston Harbor CLO 2004-1 Limited	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042604BHL
Bottling Group LLC	Bottling Group, LLC	1 Pepsi Way		Somers	NY	10589	UNITED STATES	Derivative Master Account Number 092502BOTT
BOULDER COMMUNITY HOSPITAL	North Broadway and Balsam	P.O. Box 9019		Boulder	CO	80301	United States	Derivative Master Account Number 071801BOUL
BOULTBEE (VASTERAS) AB	Boultbee (VÅsterÅs) AB, c/o EFM (Sverige) AB	Box 49166,		Stockholm			Sweden	Derivative Master Account Number 071108BOU5
Boyd Gaming Corporation	Boyd Gaming Corporation	2950 Industrial Road		Las Vegas	NV	89146	UNITED STATES	Derivative Master Account Number 041802BOYD
BPL ConsumerS.R.L.	c/o Allen	Rome	Corso Vittorio Emanuele	284-00186			Italy	Derivative Master Account Number 062404BPL
Bracebridge/FYI Ltd.	c/o Bracebridge Capital, LLC	500 Boylston Street, 17th Floor		Boston	MA	2116	United States	Derivative Master Account Number 071098FYIL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Bracebridge/Olifant Fund Ltd	500 Boylston Street, 17th Floor			Boston	MA	2116	United States	Derivative Master Account Number 082903BRAC
Bradford & Bingley plc	P O Box 88	West Yorkshire	Croft Road, Crossflats	Bingley			England	Derivative Master Account Number 011700BBBS
BRANDON-OXFORD ASSOCIATES L.P.	4582 S. Ulster St. Pkwy			Denver	CO	80237	United States	Derivative Master Account Number 062306BRAN
BRATTLEBORO MEMORIAL HOSPITAL INC	17 Belmont Ave.			Brattleboro	VT	5301	United States	Derivative Master Account Number 122107BRAT
BRED BANQUE POPULAIRE	CCBP Representation Office	76 Cannon Street		London		EC4N 6AE	United Kingdom	Derivative Master Account Number 78072BRES
BREITBURN OPERATING LP	515 South Flower Street, Suite 4800			Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 071207BRE5
Bremer Financial Corporation	445 Minnesota St.	Suite 2000		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042605BREM
BREMER LANDESBANK KREDITANSTALT OLDENBURG	Domshof 26			Bremen		28195	Germany	Derivative Master Account Number 050300BLKO
Brencourt A/C Man MacSchreckhorn 14B	Brencourt Advisors LLC	600 Lexington Avenue, 8th Floor		New York	NY	10012	UNITED STATES	Derivative Master Account Number 073102EURO
Brethren Retirement Community	750 Chestnut Street			Greenville	OH	45331	United States	Derivative Master Account Number 060105BRC
BRETHREN VILLAGE	3001 Lititz Pike			Lancaster	PA	17606	UNITED STATES	Derivative Master Account Number 011508BRET
BREVAN HOWARD MASTER FUND LTD	c/o M		Ugland House, PO Box 309, George Town	Grand Cayman			Cayman Islands	Derivative Master Account Number 031203BHMF
BRIARWOOD COMMERCIAL PAPER TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041603BCPT
Briarwood, Ltd	3700 Englewood Drive			Stow	OH	, OH	UNITED STATES	Derivative Master Account Number 120301BRIA
BRICKLAYERS & TROWEL TRADES INTERNATIONAL PENSION FUND	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 318051685

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BRICKMAN GROUP LTD	c/o Harris Bank	111 West Monroe Street		Chicago	IL	60603	United States	Derivative Master Account Number 021407BRIC
BRIGADE LEVERAGED CAPITAL STRUCTURES FUND LTD	c/o Brigade Capital Management LLC	717 Fifth Avenue, Suite 1301		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030507BRIG
BRIGADIER CAPITAL MASTER FUND LTD	c/o Brigadier Capital Management, LLC	135 East 57th Street, 21st Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 090506BRI5
Broad River Water Authority	106 Duke Street			Spindale	NC	28106	UNITED STATES	Derivative Master Account Number 090109BRR1
BROOKDALE SENIOR LIVING INC	111 Westwood Place		Suite 200	Brentwood	TN	37027	United States	Derivative Master Account Number 121306BROO
Brookhaven at Lexington	C/O Symmes Life Care, Inc.	1010 Waltham Street		Lexington	MA	2421	UNITED STATES	Derivative Master Account Number 032405BRKH
BROWN BROTHERS HARRIMAN & CO	Brown Brothers Harriman & Co.			New York	NY	10007	UNITED STATES	Derivative Master Account Number 091097XBB
BROWNSTONE PARTNERS CATALYST MASTER FUND LTD	Brownstone Asset Management, L.P.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 102207BRO8
Bryant University	1150 Douglas Pike			Smithfield	RI	2917	UNITED STATES	Derivative Master Account Number 020705BRYA
BSAM- RUSSELL INVESTMENT COMPDIVERSIFIED BOND FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 051707BE15
BSI S.A. (Banca della Svizzera Italiana)	BSI	Via Peri 23		Lugano			Switzerland	Derivative Master Account Number 032498BDS
BTDJM PHASE II ASSOCIATE	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101706CAPM
BUCK ACQUISITION CORP	100 Mission Ridge			Goodlettsville	TN	37072-2170	United States	Derivative Master Account Number 040207DOLL
Buck Institute for Age Research	8001 Redwood Blvd			Novato	CA	94945	UNITED STATES	Derivative Master Account Number 120803BCRA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
BUCKEYE PARTNERS LP	Buckeye Partners, L.P.	Five TEK Park	9999 Hamilton Blvd	Breinigsville	PA	18031	United States	Derivative Master Account Number 062107BUCK
Buckner Retirement Services Inc., Texas	600 N. Pearl Street		Suite 1900	Dallas	TX	75201	United States	Derivative Master Account Number 072798BRS
Bucks County Water and Sewer	1275 Almshouse Rd			Warrington	PA	18976	UNITED STATES	Derivative Master Account Number 122093BCWS
BUCYRUS INTERNATIONAL, INC.	P.O. Box 500		1100 Milwaukee Ave	South Milwaukee	WI	53172	UNITED STATES	Derivative Master Account Number 031507BUCY
Buffalo Fiscal Stability Authority	Market Arcade Building, Suite 200		617 Main Street	Buffalo	NY	14203	United States	Derivative Master Account Number 050905BFSA
Building Equity Sooner for Tomorrow	301 Camperdown Way, Box 2848			Greenville	SC	29602	United States	Derivative Master Account Number 041905BEST
Building Finance Company of Tennessee	Chestnut Street Tower	605 Chestnut Street Suite 200		Chattanooga	TN	37450	United States	Derivative Master Account Number 032996BUIL
BUNDESMINISTERIUM DER FINANZEN (FEDERAL MINISTRY OF FINANCE)	Finanzagentur GmbH			Lurgiallee 5			Germany	Derivative Master Account Number 122004BUND
BUSINESS DEVELOPMENT BANK OF CANADA	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 100206PUTN
BWA/Colleges of Applied Arts & Tech Pension Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011717
BWA/Fundo de Pensoes	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013880
BWA/Non-Teacher School Employee Retir Sys Missouri	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016181
BWA/Non-Teacher School Employee Retir Sys Missouri	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012181
BWA/Victorian WorkCover Auth. Int'l Fixed Interest	840 Newport Center Drive	Suite 100		Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012630
C.M. Life Insurance Company	c/o Babson Capital Mgt LLC	1500 Main Street, Suite 2800		Springfield	MA	, MA	UNITED STATES	Derivative Master Account Number 031204MASS
C.P.G. Societa di Cartolarizzazione a r.l	Via Eleonora Duse 53						Italy	Derivative Master Account Number 011003CPGS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030026
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030027
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030054
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030025
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 031705DISP
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030029
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030010
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030030
c/o Blackrock Advisors, Inc.	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212030041
c/o Merrill Lynch Investment Managers LLC	800 Scudders Mill Road			Plainsboro NJ		8536	UNITED STATES	Derivative Master Account Number 113005MLI5
c/o Putnam Investments	One Post Office Square	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 030607CRED
CAAM GLOBAL BOND FUND	168 Robinson Rd #22-03		Capital Towers 068912				Singapore	Derivative Master Account Number 092607CRED
CABLE & WIRELESS PLC SUPERANNUATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100605CABW
Cadbury Corporation	2150 Route 38			Cherry Hill	NJ	08002-4302	United States	Derivative Master Account Number 112096CBCP
CAIN BROTHERS & COMPANY LLC	452 Fifth Ave			New York	NY	10018	UNITED STATES	Derivative Master Account Number 121598CBB
Caisse d' Amortissement de la Dette Sociale	139, rue de Bercy		75572 Paris	Cedex 12			France	Derivative Master Account Number 121097CADL
CAISSE DE DEPOT ET PLACEMENT DU QUEBEC	1000, Place Jean Paul Riopelle			Montreal	QC	0	Canada	Derivative Master Account Number 052797QJON
CAISSE DES DEPOTS ET CONSIGNAT IONS	56 rue de Lille		75356 Paris	Cedex 07			France	Derivative Master Account Number 080494CDDC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CAISSE REGIONAL CREDIT AGRICOLE PARIS ILE DE FRANCE	Siege Social: 26, quai de la Rapee			Paris		Cedex 12 75596	France	Derivative Master Account Number 032604CRCA
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU CENTRE FRANCE	3 Ave. de la Liberation		Clermont Ferrand	F-63045 cedex 9			France	Derivative Master Account Number 020705CRCA
CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL NORD DE FRANCE	10 avenue Foch			Lille			France	Derivative Master Account Number 110705CAIS
CAIXA D'ESTALVIS DE SABADELL	Calle Gracia 17 08021			Sabadell			Spain	Derivative Master Account Number 042407CAIX
Caixa D'Estalvis del Penedes	Rambla Nostra Senyaora, 2 i 4			Vilafranca del Penedes			Spain	Derivative Master Account Number 042204CEDP
CAIXA GERAL DE DEPOSITOS LONDON GB	Av Joao XXI, 63		Lisboa Codex, 1017	Portugal			Spain	Derivative Master Account Number 042496CAIX
CAJA DE AHORROS DE CASTILLA LA MANCHA	Parque de san Julian 20			Cuenca			Spain	Derivative Master Account Number 012908CAJA
Caja de Ahorros y Monte de Piedad de Madrid	Paseo de la Castellana, 189			Madrid		28046	Spain	Derivative Master Account Number 052298CAMP
Caja de Ahorros y Pensiones de Barcelona (la Caix)	Avenida Diagonal 621-629 Planta 16			Barcelona		8208	Spain	Derivative Master Account Number 101199CAJA
CALAMOS GLOBAL DYNAMIC FUND INCOME FUND	2020 Calamos Court			Naperville	IL	60603	UNITED STATES	Derivative Master Account Number 061107CALA
California Capital Projects	c/o Association of Bay Area Governments	101 Eighth Street		Oakland	CA	946007	UNITED STATES	Derivative Master Account Number 071202CALI
California College of Arts & Crafts	c/o California Education Facility	450 Irwin St.		San Francisco	CA	94107	UNITED STATES	Derivative Master Account Number 051898CEF
CALIFORNIA COUNTY TOBACCO SECURITIZATION AGENCY - LOS ANGELES COUNTY (THE)	1010 10th Street	Suite 6800		Modesto	CA	95352-4060	UNITED STATES	Derivative Master Account Number 081902CALF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CALIFORNIA COUNTY TOBACCO SECURITIZATION AGENCY - PLACER COUNTY	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030106THEC
California Endowment	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010235
CALIFORNIA FIELD IRONWORKERS P ENSION PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0914051309
California Housing Finance Agency	1121 L Street, 7th Floor			Sacramento	CA	95814	UNITED STATES	Derivative Master Account Number 072303AIGF
California Lutheran University	60 West Olsen Road			Thousand Oaks	CA	91360	UNITED STATES	Derivative Master Account Number 111204CLU
CALIFORNIA PUBLIC EMPLOYEES RETIREMENT SYSTEM (CALPERS)	c/o Calpiers- Investment Office	400 Q Street, Suite E4800		Sacramento	CA	95814	UNITED STATES	Derivative Master Account Number 071503NAPA
CALIFORNIA PUBLIC EMPLOYEES RETIREMENT SYSTEM (CALPERS)	Calpers - Investment Office	400 Q Street, Suite E4800	Lincoln Plaza East	Sacramento	CA	95821-9001	UNITED STATES	Derivative Master Account Number 021904CPER
CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 120106WEST
California Wellness Foundation	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072202WAMC
CALIFORNIA WINERY WORKERS PENSION PLAN TRUST	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	303274390	United States	Derivative Master Account Number 050508INGI
CALYON	Foreign Exchange Dept	1301 Avenue of Americas		New York	NY	10019	UNITED STATES	Derivative Master Account Number 68103BQNY
Calyon	1301 Avenue of the Americas			New York	NY	10020	UNITED STATES	Derivative Master Account Number 39692BQSZ
CALYON	17-00 6 Raffles Quay			Singapore			Singapore	Derivative Master Account Number 051796BISI
Camden County Municipal Utilities	1645 FERRY AVE			Camben	NJ	8104	United States	Derivative Master Account Number 030195CCMU
Camden-Clarke Memorial Hospital	800 Garfield Avenue	PO Box 718		Parkersburg	WV	26101	UNITED STATES	Derivative Master Account Number 072004HOSP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CAMERON MCKINNEY LLC	1001 Mckinney Street			Houston	TX	77092	UNITED STATES	Derivative Master Account Number 022108REPE
Campari Spa	Via Filippo Turati, 27			Milano		20121	Italy	Derivative Master Account Number 061802CAMP
CAMPBELL SOUP COMPANY RETIREMENT & PENSION PLANS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 030107PACI
Camulos Master Fund, LP	c/o Camulous Capital LP	888 Seventh Avenue		New York	NY	10019	UNITED STATES	Derivative Master Account Number 082605CAMU
Canadian Imperial Bank of Commerce	Head Office - With Respect to Master Agreements:	Canadian Imperial Bank of Commerce	199 Bay Street, 6th Floor, BCE Place	Toronto	ON	0	Canada	Derivative Master Account Number 50519CIBC
CANDLEWOOD CAPITAL PARTNERS MASTER FUND LTD	c/o Credit Suisse Alternative Capital, Inc.	11 Madison Avenue		New York	NY	10010	UNITED STATES	Derivative Master Account Number 113007CAND
Candy Elettrodomestici SRL	Via Comolli, 16						Italy	Derivative Master Account Number 061305CAEL
CANTOR FITZGERALD & CO INC	110 EAST 59TH STREET 4TH FLOOR			New York	NY	10022	UNITED STATES	Derivative Master Account Number 2382
Canyon Balanced Equity Master Fund Ltd	Canyon Capital Advisors LLC	2000 Avenue of the Stars, 11th Floor		Los Angeles	CA	90067	UNITED STATES	Derivative Master Account Number 072204CANB
Canyon Capital Arbitrage Master Fund, Ltd.	Canyon Capital Advisors LLC	2000 Avenue of the Stars, 11th Floor		Los Angeles	CA	90067	UNITED STATES	Derivative Master Account Number 012704CCAM
Canyon Capital CLO 2004-1 Ltd	Canyon Capital Advisors LLC	2000 Avenue of the Stars, 11th Floor		Beverly Hills	CA	90212	United States	Derivative Master Account Number 061704CANY
Canyon Value Realization Fund (Cayman) Ltd.	c/o Fortis Fund Investment Services (Cayman), Ltd	P.O Box 2003GT	Bougainvillea way 802 west bay	Grand cayman		2003GT	Cayman Islands	Derivative Master Account Number 032802CVRC
Canyon Value Realization Fund L.P.	c/o Canyon Capital Advisors LL			Beverly Hills	CA	90212	United States	Derivative Master Account Number 032802CVRF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Canyon Value Realization MAC 18 Ltd.	Canyon Capital AdvisorsLLC	Regatta Office Park, West Bay Road		Grand Cayman		KY1-1205	Cayman Islands	Derivative Master Account Number 042202CANY
CAP FUND LP	c/o Concentrated Alpha Partners, LP	P.O Box 31106 SMB		Grand cayman			Cayman Islands	Derivative Master Account Number 031202CONC
Cape Albeon Project	9761 Fall Ridge Trail			St Louis	MO	63127	UNITED STATES	Derivative Master Account Number 032700GSIL
CAPITAL AUTOMOTIVE LP	Capital Automotive L.P.	8270 Greensboro Drive, Suite 950		McLean	VA	22102	UNITED STATES	Derivative Master Account Number 121205CALP
Capital Guidance (Fund) Ltd.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 61604P2617
Capital One Auto Finance Trust 2003-A	c/o Wilmington Trust Company	Rodney Square North	1100 North Market Street	Wilmington	DE	198900001	UNITED STATES	Derivative Master Account Number 051603CAP1
Capital One Financial Corp	Capital One Financial corporat			McLean	VA	22102	UNITED STATES	Derivative Master Account Number 051903CAP1
CAPITAL ONE NA	North Fork Bank	275 Broadhollow Road		Melville	NY	11747	UNITED STATES	Derivative Master Account Number 060401NFSB
Capital Outlook LLC	309 North Washington Square, Suite 115			Lansing	MI	48933	UNITED STATES	Derivative Master Account Number 081898COLL
CAPITAL TRUST, INC.	410 Park Avenue	14th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 053008CAPI
CAPMARK CAPITAL INC	1801 California St.			Denver	CO	80202	United States	Derivative Master Account Number 061306CAP5
CAPMARK FINANCE INC	c/o GMAC Com. Mort. Corp.	200 Witmer Road		Horsham	PA	19044	United States	Derivative Master Account Number 022797GCMC
CAPSTAR COPLEY LLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011807CAP5
CAPSTAR SECAUCUS LLC	National Register of Agents	160 Greentree Drive, Suite 101		Dover	DE	19904	United States	Derivative Master Account Number 062007CAPS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CapStar Waltham LLC	4501 North Fairfax Drive, Suite 500			Arlington V A	VA	22203	United States	Derivative Master Account Number 011807CAPS
CAPSTONE VOLATILITY MASTER (CAYMAN) LIMITED	c/o Capstone Investment Advisors, LLC			New York	NY	10005	UNITED STATES	Derivative Master Account Number 121107CAPS
Capula Global Relative ValueMaster Fund Limited	Capula Investment Management LLP			London		W1K 2TJ	UNITED KINGDOM	Derivative Master Account Number 121505CAP5
Cargill Financial Services International, Inc.	9350 Exceisior Blvd.	MS 142-4B		Hopkins	MN	55343	United States	Derivative Master Account Number 040297ECFS
CARGILL INCORPORATED	12700 Whitewater Drive			Minnetonka	MN	55343	UNITED STATES	Derivative Master Account Number 25565CGIL
CARILLON LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051606CARI
Caritas Affordable Housing, Inc	38 Discovery, #250			Irvine	CA	92618	UNITED STATES	Derivative Master Account Number 041404CARI
Carleton-Willard Homes, Inc.	100 Old Billerica Road			Bedford	MA	1730	United States	Derivative Master Account Number 060500CHWI
CARLYLE CREDIT PARTNERS MASTER FUND	The Carlyle Group	520 Madison Avenue, 41st Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 081007CARL
CARLYLE EUROPE REAL ESTATE 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012406CARL
CARLYLE HIGH YIELD PARTNERS IX LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081106CARL
Carlyle Partners II LP	The Carlyle Group	1001 Pennsylvania Avenue, NW		Washington	DC	20004-2505	UNITED STATES	Derivative Master Account Number 121504TCP2
Carnegie Institution of Washington	1530 P Street, N.W.			Washington	DC	20005-1910	UNITED STATES	Derivative Master Account Number 101702CIOW
CARNEGIE MELLON UNIVERSITY	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BL14

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Carolina First Bank	104 South Main Street			Greenville	SC	29601	United States	Derivative Master Account Number 050202CARO
CARPENTER TECHNOLOGY CORPORATION MASTER RETIREMENT PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0603051764
Cartesio Srl	Winchester House	1 Great Winchester Street		London		EC2N 2DB	UNITED KINGDOM	Derivative Master Account Number 021203CART
CASCADE INVESTMENT LLC	2365 Carillon Point			Kirkland	WA	98033	UNITED STATES	Derivative Master Account Number 122002CASC
CASH EQUIVALENT FUND II - S	Barclays Global Investors, N.A	45 Fremont Street		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 31340WFIT
CASPIAN CAPITAL PARTNERS LP	500 Mamaroneck Avenue, Suite 101			Harrison	NY	10528	United States	Derivative Master Account Number 041007MAR5
Cassa Depositi e Prestiti	Cassa Depositi e Prestiti SPA			Rome		185	Italy	Derivative Master Account Number 020304CASS
CASSA DI RISPARMIO DELLA PROVINCIA DI TERAMO SPA	Tercas SPA	Servizio Amministrazione Finanza	Corso San Giorgio, 36	Teramo		64100	ITALY	Derivative Master Account Number 042205CRDE
Cassa Di Risparmio Di Asti	Banca C.R. Asti SPA	Piazza Liberta 23	Asti 14100				Italy	Derivative Master Account Number 79684CDRA
Cassa di Risparmio di Parma & Piacenza SPA	Cassa di Risparmio di Parma	Direzione Finanza	via Armorari 4,	Milan		20123	Italy	Derivative Master Account Number 102196CRPP
CASTLERIGG MASTER INVESTMENTS LTD	Sandell Asset Management Corp.	40 West 57th Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 101399CMIL
CATERPILLAR DEFINED CONTRIBUTION PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 081806WEST
CATERPILLAR INC PENSION MASTER TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0925021281
Cathay Pacific Airways Ltd	7th floor, Central Tower,	Cathay Pacific City, 8 Scenic Road,	Hong Kong International Airport	Lantau			Hong Kong	Derivative Master Account Number 050807CATH
Cathay United Bank	2F., No.7 SongRen Road			Taipei			Taiwan	Derivative Master Account Number 012507CATH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CATHOLIC DIOCESE OF PITTSBURGH LAY EMPLOYEE PENSION PLAN	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BL17
Catholic Health East	14 CAMPUS BOULEVARD, SUITE 300			NEWTON SQUARE	PA	19073-3277	UNITED STATES	Derivative Master Account Number 020398CATH
Catholic Health Initiative	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 041602W911
CATHOLIC HEALTH INITIATIVE	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 051502W913
CATHOLIC HEALTH INITIATIVE RETIREMENT PLAN	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 041602W912
Catholic Healthcare West	185 Berry Street, Suite 300			San Francisco	CA	94107	UNITED STATES	Derivative Master Account Number 34556CSCD
CATHOLIC HEALTHCARE WEST RETIREMENT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022108WE13
CATHOLIC HEALTHCARE WEST SELF INSURANCE TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022108WE14
CATHOLIC HEALTHCARE WEST WORKERS COMPENSATION TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022108WE15
Caxton / Green T G2 Fund	Green T G2 Fund Ltd	c/o Caxton Europe Asset Management Ltd	40 Berkeley Square, 3rd Floor	London		W1J 5AL	UNITED KINGDOM	Derivative Master Account Number 101702GTG2
Caxton International Limited	315 Enterprise Drive			Plainsboro	NJ	8536	UNITED STATES	Derivative Master Account Number 051298CXI
CBARB FUND	c/o Geode Capital Management LP	One Post Office Square, 28th Floor		Boston	MA	2109	United States	Derivative Master Account Number 060605CBAR
CBTC 2004-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031104CBTC
CC ARBITRAGE LTD	111 West Jackson Blvd., Suite 2020			Chicago	IL	60604	United States	Derivative Master Account Number 051305CCCA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CDC SP SA - CDC SP2 Squirrel Arbitrage	745 Fifth Avenue 28th Floor			New York	NY	10151	UNITED STATES	Derivative Master Account Number 030602CDC
CEAGO ABS CDO 2007-1 LTD	Bank of America, National Association as Trustee	LaSalle Global Trust Services, CDO Trust Services Group- Ceago ABS CDO 2007 1, Ltd	540 W, Madison, 25th Floor	Chicago	IL	60661	United States	Derivative Master Account Number 080907LEH8
CEDAR HILL CAPITAL PARTNERS OFFSHORE LTD	c/o Cedar Hill Capital Partners LLC			New York	NY	10022	UNITED STATES	Derivative Master Account Number 051706CED6
CEDAR HILL CAPITAL PARTNERS ONSHORE LP	c/o Cedar Hill Capital Partners LLC			New York	NY	10022	UNITED STATES	Derivative Master Account Number 052206CED5
CELANESE AMERICAS CORPORATION RETIREMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010428
CELANESE AMERICAS CORPORATION RETIREMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010811
CENTENNIAL CELLULAR OPERATING CO LLC	Centennial Communications Corp.			Wall	NJ	7719	UNITED STATES	Derivative Master Account Number 122005CENT
Centennial Puerto Rico Operations Corp.	3349 Route 138, Building A			Wall	CT	7719	UNITED STATES	Derivative Master Account Number 022305CPRO
Centinela Union High School District	14901 South Inglewood Avenue			Lawndale	CA	90260	UNITED STATES	Derivative Master Account Number 052604CENT
CENTRAL BANK OF NORWAY (NORGES BANK)	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111407LOG7
CENTRAL BANK OF NORWAY (NORGES BANK)	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 123107LOGA
Central Michigan University Board of Trustees	Finance and Administrative Services	Warriner Hall 104		Mt. Pleasant	MI	48859	UNITED STATES	Derivative Master Account Number 032602CENT
CENTRAL PENNSYLVANIA TEAMSTERS PENSION FUND	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 082007WES6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CENTRAL PENSION FUND	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 318051157
CENTRAL PUGET SOUND REGIONAL TRANSIT AUTHORITY	Union Station	401 S. Jackson St.		Seattle	WA	98104-2826	UNITED STATES	Derivative Master Account Number 020607CENT
CENTRAL STATES SOUTHEAST & SOUTHWEST AREAS PENSION FUND	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 032006NORT
CENTRAL STATES TEAMSTERS	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 082307BL12
CENTRAL STREAM SHIPPING CORPORATION	c/o Nakagawa Bussan Co, Ltd.	37-23, Shiomi-cho, Minato-ku	Nagoya City	Aichi Pref		455- 0028	Japan	Derivative Master Account Number 121805CENT
Centrobanca-Banca di Credito Finanziario e Mobilia	Corso Europa 16						Italy	Derivative Master Account Number 030101FINA
CenturyTel, Inc	CenturyTel, Inc.			Monroe	LA	71203	UNITED STATES	Derivative Master Account Number 081303CTEL
Cerberus International, LTD	Cerberus International, Ltd.	299 Park Avenue, 23rd Floor		New York	NY	10171	UNITED STATES	Derivative Master Account Number 032805CERB
Cesar Chavez Academy	8126 West Vernor Hwy			Detroit	MI	48209	United States	Derivative Master Account Number 030403CESA
CETUS CAPITAL LLC	c/o Littlejohn	115 E. Putnam Avenue		Greenwich	CT	6830	United States	Derivative Master Account Number 040907LIT7
CFIP MASTER FUND LTD	c/o Chicago Fundamental Investment Partners, LLC			Chicago	IL	60606	United States	Derivative Master Account Number 062306CFMF
CHAMPLAIN CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101404CHAM
CHAPEL HILL RESIDENTIAL RETIREMENT CENTER INC	750 Weaver Dairy Road			The Chapel Hill	NC	27514	UNITED STATES	Derivative Master Account Number 020206THEC
Chapel Hill School District	P.O. Box 125	Mt. Pleasant NC 75456				75456		Derivative Master Account Number 081297CHSD

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Charles River School	56 Centre Street	P.O. Box 339		Dover	MA	02030-0339	United States	Derivative Master Account Number 102102CHAR
Charleston, City of	2536 4TH ST.			NORTH CHARLESTON	SC	29406	UNITED STATES	Derivative Master Account Number 071995COCH
CHARLESTON-OXFORD ASSOCIATES, L.P.	4582 S. Ulster St. Pkwy			Denver	CO	80237	United States	Derivative Master Account Number 062306CHA5
Chase Manhattan Bank (DO NOT USE)	245 Park Avenue, 11th Floor	Mail Code: NY1-Q603		New York	NY	10167	UNITED STATES	Derivative Master Account Number 71504MGTY
CHATHAM ASSEST HIGH YIELD MASTER FUND LTD	Chatham Asset Management, LLC			Chatham	NJ	7928	United States	Derivative Master Account Number 042004CAHY
Chelan County Public Utility District No 1,	Public Utility District No. 1 of Chelan County, WA	327 N. Wenatchee Ave		Wenatchee	WA	98801	United States	Derivative Master Account Number 120902CHEL
CHEROKEE WATER & SEWERAGE AUTHORITY	Post Office Box 1006	One Main Street		Canton	GA	30114	United States	Derivative Master Account Number 121195CHER
CHERRY HILL CDO SPC 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 053007LEH6
CHERRY HILL CDO SPC 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122707LEH6
CHESHIRE, TOWN OF	84 South Main Street			Cheshire	CT	6410	United States	Derivative Master Account Number 091504CHES
Chestnut Hill Benevolent Association	910 Boylston Street			Chestnut Hill	MA	2467	United States	Derivative Master Account Number 030405CHBA
Chevron Corporation	225 Bush Street			San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 121693CHCO
CHEVRON MASTER PENSION TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101807BLAC
CHF Birmingham LLC	c/o Collegiate Housing Foundation			Mobile	AL	36608	UNITED STATES	Derivative Master Account Number 082200CHFB

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CHF-TAMPA	411 Johnson Avenue	Suite B		Fairhope	AL	36533	United States	Derivative Master Account Number 020106CHFT
Chiba Bank, Ltd. (The)	5-3, Nihombashi Muromachi 1-chrome	Chuo-ku		Tokyo		103-0022	Japan	Derivative Master Account Number 50539CHIB
CHICAGO O'HARE INTERNATIONAL AIRPORT	City Hall Room 501			Chicago	IL	60602	United States	Derivative Master Account Number 052296CICH
CHICAGO PUBLIC SCHOOL TEACHERS PENSIONS & RETIREMENT FUND	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 204031311
Chicago, City of (Office of Comptroller)	33 N. LaSalle Street	Room 600		Chicago	IL	60602	United States	Derivative Master Account Number 121301COCH
Chicago, City of (Office of Comptroller)	33 N. LaSalle Street, Room 600			Chicago	IL	60602	United States	Derivative Master Account Number 092104COCH
Children's Institute of Pittsburgh	6301 Northumberland Street			Pittsburgh PA		15217	UNITED STATES	Derivative Master Account Number 060105TCIP
Children's Meeting House	927 Obannonville Road			Loveland	OH	45140	UNITED STATES	Derivative Master Account Number 081902CHIL
CHILDREN'S VILLAGE INC	Off Walgrove Avenue			Dobbs Ferry	NY	10522	United States	Derivative Master Account Number 070302CHIL
China Construction Bank Corporation	Beijing Head Office			Beijing		100 032	China	Derivative Master Account Number 40193PCBC
CHINA DEVELOPMENT BANK	No.29, Fu Cheng Men Wai Street	Xicheng District		Beijing		100037	China	Derivative Master Account Number 062806CHI5
CHINA DEVELOPMENT INDUSTRIAL BANK INC.	125 Nanjing East Road	Section 5		Taipei		10504	China	Derivative Master Account Number 053107CHIN
CHINA MERCHANTS BANK CO., LIMITED	China Merchants Bank Tower No.7088			Shenzhen		518040	China	Derivative Master Account Number 091902CHIN
CHINA MERCHANTS BANK CO., LIMITED	China Merchants Bank Tower No.7088			Shenzhen		518040	China	Derivative Master Account Number 101706CHIN
China Minsheng Banking Corp., Ltd	8th Floor, No.2 Fuxingmen Nei Da Jie	Xicheng District		Beijing		100031	China	Derivative Master Account Number 012303MINS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Chinatrust Commercial Bank	7th Floor, No. 3	Sung Shou Rd.		Taipei, Taiwan 110			China	Derivative Master Account Number 041097CTCB
Chinatrust Commercial Bank - Trust Department	7th Floor, No. 3	Sung Shou Rd.		Taipei		110	China	Derivative Master Account Number 081205CCBT
CHINO CA (CITY OF) PUBLIC FINANCING AUTHORITY	13220 Central Avenue			Chino	CA	91710	United States	Derivative Master Account Number 020199CHIN
Chittenden Trust Company	Chittenden Trust Company			Burlington	VT	5401	United States	Derivative Master Account Number 051602CHIT
Choate Rosemary Hall	333 Christian Street			Wallingford	CT	06492-3800	UNITED STATES	Derivative Master Account Number 021407CHOA
Christian Care Centers, Inc.	12700 Shelbyville Road, Suite 1000			Louisville	KY	40243	UNITED STATES	Derivative Master Account Number 071805CHRI
CHRISTIAN CARE MESA, INC.	2002 W. Sunnyside Dr.			Phoenix AZ		85072-3210	UNITED STATES	Derivative Master Account Number 042497CCMI
Christian Care Retirement Apartments, Inc.	2002 West Sunnyside Drive	P.O. Box 83210		Phoenix	AZ	85071-3210	UNITED STATES	Derivative Master Account Number 121995CCRA
CHRISTIAN MISSIONARY ALLIANCE	P.O. Box 35000			Colorado Springs	CO	80935-3500	United States	Derivative Master Account Number 121306CHRI
Christian Retirement Homes, Inc.	B.C. Ziegler and Company,	1 South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 110200CRHR
CHUO MITSUI TRUST & BANKING CO . LTD	3-23-1 Shiba		Minato-ku	Tokyo		105-8574	Japan	Derivative Master Account Number 50940MSTB
Church Schools in the Diocese of Virginia	110 West Franklin Street			Richmond	VA	23220-5095	UNITED STATES	Derivative Master Account Number 010302CSDV
CIB BANK ZRT	H-1027 Budapest	Medve utca 4-14				H-1995 Budapest	Hungary	Derivative Master Account Number 101896CEIB
CIBA SPECIALTY CHEMICALS (UK) PENSION TRUST LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012062
CIC INTERNATIONAL CAPITAL LIMITED	CIC International Capital Limited	20 Pedder Street	Central	Hong Kong			Hong Kong	Derivative Master Account Number 031607CICI
CINEMARK HOLDINGS INC.	c/o Cinemark Holdings, Inc.			Plano	TX	75093	UNITED STATES	Derivative Master Account Number 031507CINE
Cisco Systems Inc	Cisco Systems, Inc.			San Jose	CA	95134	UNITED STATES	Derivative Master Account Number 111704CSI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CIT Group Inc	650 CIT Drive			Livingston	NJ	10281	UNITED STATES	Derivative Master Account Number 011001CITG
Citadel Equity Fund Ltd.	131 South Dearborn St			Chicago	IL	60603	United States	Derivative Master Account Number 020501CEFL
CITADEL MACRO MASTER FUND I LTD	131 South Dearborn St			Chicago	IL	60603	United States	Derivative Master Account Number 060208CIT5
Citi Canyon Ltd	With copies to:	Canyon Capital Advisors, LLC	9665 Wilshire Boulevard, Suite 200	Beverly Hills	CA	90212	United States	Derivative Master Account Number 072204CITI
Citibank N.A.	388 Greenwich Street	17th Floor		New York	NY	10013	UNITED STATES	Derivative Master Account Number 40797CITI
CITIGROUP 401K PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 053006WES7
Citigroup Financial Products Inc	388 Greenwich Street, 17th Floor			New York	NY	10013	UNITED STATES	Derivative Master Account Number 71521SBHI
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CI10
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CIT9
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CI13
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CI12
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CI11
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CIT7
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CIT6
Citigroup Financial Products Inc	388 GREENWICH STREET			New York	NY	10013	UNITED STATES	Derivative Master Account Number 082008CIT8
Citigroup Global Markets Ltd	Citigroup Centre	Canary Wharf		London		E14 5LB	UNITED KINGDOM	Derivative Master Account Number 82393SBIL
Citizens Bank	Citizens Bank			Flint	MO	48501	United States	Derivative Master Account Number 041802CITZ
Citizens National Bank	Citizens National Bank			Sevierville	TN	37864	UNITED STATES	Derivative Master Account Number 062204CNB

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Citizens Pension Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299CPP
City and County of Denver, Colorado	144 West Colfax Ave Room 209			Denver	CO	80202-5391	United States	Derivative Master Account Number 040198CCD
CITY LOFTS (ST VINCENT STREET) LTD	City Lofts Group plc	Station Parade Harrogate		North Yorkshire		HG1 1TS	United Kingdom	Derivative Master Account Number 020608CITY
City of Chicago-Midway Airport Revenue Bonds	City of Chicago	33 North Lasalle Street Suite 600		Chicago	IL	60602	United States	Derivative Master Account Number 060404MIDW
City of Colorado Springs Public Facilities Auth	30 South Nevada Avenue, Suite 202	PO Box 1575, Mail Code 220		Colorado Springs	CO	80901-1575	United States	Derivative Master Account Number 112503CCSP
City of Milwaukee, Wisconsin C/O MBSD	Office of the City Comptroller	City Hall, Room 404	200 East Wells Street	Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 121703MILW
City of Oklahoma City Water & Wastewater Utilities	City of Oklahoma City Water			Oklahoma City	OK	73102	UNITED STATES	Derivative Master Account Number 052104CITY
CITY OF PITTSBURG PUBLIC FINANCING AUTHORITY, CA	65 Civic Avenue			Pittsburg C A		94565	UNITED STATES	Derivative Master Account Number 031706CITY
City of Vancouver	City of Vancouver			Vancouver	BC	V5Y-1V4	Canada	Derivative Master Account Number 121903VANC
CITY OF ZURICH PENSION FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 082106PUT5
CITY OF ZURICH PENSION FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 081506PU14
CITY UNIVERSITY OF HONG KONG	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 111506PACI
City View Plaza, S.E.	P.O. Box 9066390			San Juan		986	Puerto Rico	Derivative Master Account Number 051903CITY
Civic Center Office Building Inc	Civic Center Office Building, Inc. c/o Denver Public Facilities Trust 2003C, as manag	717 Seventeenth Street, Suite 301		Denver	CO	80202	United Staes	Derivative Master Account Number 071503DENV
CLARA MARTIN CENTER	11 Main Street			Randolph	VT	5060	UNITED STATES	Derivative Master Account Number 090506CLAR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CLAREN ROAD CREDIT MASTER FUND LTD	Claren Road Asset Management, LLC			New York	NY	10022	UNITED STATES	Derivative Master Account Number 122005CLAR
CLARIAN HEALTH PARTNERS INC	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOG6
CLARIDEN LEU AG	Clairiden Leu AG	PO Box 8070		Zurich			Switzerland	Derivative Master Account Number 091597XBL
Claridge Court	Life Care Retirement Communities	100 East Grand Avenue, Suite 200		Des Moines	IA	50309	United States	Derivative Master Account Number 082503CLAR
CLARINGTON GLOBAL INCOME FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 041306CLAR
CLARIUM LP	c/o Clarium Capital Management, LLC	Building C, Suite 400		San Francisco	CA	94129	UNITED STATES	Derivative Master Account Number 011404CLAR
CLARK ATLANTA UNIVERSITY, GA	223 James P. Brawley Drive			Atlanta	GA	30314	United States	Derivative Master Account Number 100197CUNI
Clark County Public Utility District #1	1200 Fort Vancouver Way			Vancouver	BC	98668	UNITED STATES	Derivative Master Account Number 121800CLPU
CLEVELAND OH (CITY OF)	City of Cleveland, Ohio					44114		Derivative Master Account Number 062906CLEV
Clifton Group/N.E. Utilities Sce Co Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 081600PNVP
CLINTON MADISON MASTER FUND LTD	Clinton Madison Master Fund, Ltd.	9 West 57th Street, 26th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 121207CLI6
CLINTON MAGNOLIA MASTER FUND LTD	c/o Clinton Group, Inc.			New York	NY	10019	UNITED STATES	Derivative Master Account Number 021308CLIN
CLINTON MULTISTRATEGY MASTER FUND LTD	9 West 57th Street			New York	NY	10019	UNITED STATES	Derivative Master Account Number 031401CMSF
CMC MAGNETICS CORPORATION	15TH, Fl., 53, Ming Chuan W. ROAD.			TAIPEI			Taiwan	Derivative Master Account Number 012607CMCM
CME GROUP INC	20 South Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 102507CMEG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CNA FINANCIAL CORPORATION	CNA Plaza - 23 South			Chicago	IL	60604	United States	Derivative Master Account Number 042602CNAF
CNH US PENSION PLAN MASTER TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 103006WES5
COAST ASSET MANAGEMENT CORPORATION	Coast Asset Management	East Tower, Suite 100		Santa Monica	CA	90404	UNITED STATES	Derivative Master Account Number 032708COAS
COAST ELECTRIC POWER ASSOCIATION	Coast Electric Power Association			Bay St. Louis	MS	39521-2430	United States	Derivative Master Account Number 043007COAS
COATS NORTH AMERICA PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012286
CoBank, ACB	P.O. Box 5110	5500 South Quebec St.		Engelwood	CO	80111	United States	Derivative Master Account Number 40630COOP
Coffee Regional Medical Center	1101 Ocilla Road			Douglas	GA	31534	United States	Derivative Master Account Number 120304COFF
COLBY-SAWYER COLLEGE	541 Main Street			New London	NH	3257	UNITED STATES	Derivative Master Account Number 080206COL5
COLLINS STEWART TULLETT PLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0805051765
Colonial Bancgroup, Inc.	The Colonial Bancgroup, Inc.	Colonial Financial Center,	5th Floor, One Commerce Street	Montgomery	AL	36104	UNITED STATES	Derivative Master Account Number 031902COLO
COLORADO EDUCATIONAL AND CULTURAL FACILITIES AUTHORITY (CO)	C/O Pinnacle Charter School	1981 Blake Street		Denver	CO	80202	United States	Derivative Master Account Number 100803CECF
Colorado Fire & Police Pension Association	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 022607WE10
Colorado Housing and Finance Authority	Colorado Housing and Finance Authority			Denver	CO	80202	United States	Derivative Master Account Number 102605CHFA
Colorado Housing and Finance Authority	1981 Blake Street			Denver	CO	80202	United States	Derivative Master Account Number 041404AIGF
Colorado Housing and Finance Authority	1981 Blake Street			Denver	CO	80202	United States	Derivative Master Account Number 031500CHFA
Colorado Housing Finance Authority/WF	1981 Blake Street			Denver	CO	80202	United States	Derivative Master Account Number 040307COLO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
COLORADO SPRINGS CO (CITY OF)	City of Colorado Springs			Colorado Springs	CO	80903	United States	Derivative Master Account Number 021006CIT5
COLUMBIA CORE BOND FUND	100 Federal St			Boston	MA	2111	United States	Derivative Master Account Number 021407CO10
COLUMBIA CORPORATE BOND PORTFOLIO	c/o Columbia Management Advisors, LLC			Boston	MA	2110	United States	Derivative Master Account Number 022807CO12
COLUMBIA INCOME FUND	100 Federal St			Boston	MA	2111	United States	Derivative Master Account Number 022807COL5
COLUMBIA INTERMEDIATE BOND FUND	100 Federal St			Boston	MA	2111	United States	Derivative Master Account Number 022807COL6
COLUMBIA MEMORIAL HOSPITAL	2111 Exchange Street			Astoria	OR	97103	United States	Derivative Master Account Number 080807COLU
COLUMBIA TOTAL RETURN BOND FUND	100 Federal St			Boston	MA	2111	United States	Derivative Master Account Number 022807CO24
Columbus Bank and Trust Company	1148 Broadway			Columbus	GA	31901	United States	Derivative Master Account Number 020503CBTC
Columbus, City of	City Hall	P.O. Box 1408		Columbus	MS	39703-1408	United States	Derivative Master Account Number 013197CCO
Comerica Bank	100 Renaissance Ctr			Detroit	MI	48243	United States	Derivative Master Account Number 77000COBK
COMMERCE DE LA REPUBLIQUE	47 Rue de Monceau			Paris		75008	France	Derivative Master Account Number 072408COM5
COMMERZBANK AG	2 World Financial Center			New York	NY	10281-1050	UNITED STATES	Derivative Master Account Number 71446CMZN
COMMERZBANK AG	COMMERZBANK AG	32-36 Neue Mainzer Str.		Frankfurt/Main		60311	Germany	Derivative Master Account Number 011196CFPF
COMMERZBANK AG	23 Austin Friars			London		EC2N 2EN	UNITED KINGDOM	Derivative Master Account Number 090894CAL
COMMONFUND CREDIT OPPORTUNITIES COMPANY (DRAKE)	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 082007WES5
COMMONFUND CREDIT OPPORTUNITIES COMPANY (DRAKE)	Investors Bank and Trust	200 Clarendon Street, P.O. Box 9130, MS: CMF040		Boston	MA	2117	United States	Derivative Master Account Number 092506DRAK
Commonwealth Bank of Australia	Global Markets Documentation	GPO Box 2719	120 Pitt Street			NSW 1155	Australia	Derivative Master Account Number 70228CWBA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Commonwealth Bank Officers Superannuation Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013012
COMMUNITY REDEV AGENCY OF CITY OF PALMDALE	38300 North Sierra Highway			Palmdale	CA	93550	UNITED STATES	Derivative Master Account Number 112795CDP
COMMUNITY REHABILITATION PROVIDERS FACILITIES ACQUISITION PROGRAM	233 SOUTH WACKER DRIVE STE 5310			Chicago	IL	60606-6368	United States	Derivative Master Account Number 122104IARF
COMPAGNIE DE FINANCEMENT FONCIER (CFE)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112103CDFF
COMPAGNIE FINANCIERE DU CREDIT MUTUEL	32 Rue Mitabeau			le relecq Kethuon		29480	France	Derivative Master Account Number 041702CFDC
Compass Bank	15 South20th St, third floor			Birmingham	AL	35233	United States	Derivative Master Account Number 090695COMP
COMPASS OFFSHORE HTV PCC LIMITED	c/o McKinsey	55 East 52nd Street		New York	NY	10055	UNITED STATES	Derivative Master Account Number 072407COM5
COMPUTER SCIENCES CORPORATION PENSION PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL51
Conagra Foods MasterPension Trust	ConAgra Foods, Inc.,			Omaha	NE	68102-5094	UNITED STATES	Derivative Master Account Number 061807CONA
CONCORDIA INSTITUTIONAL MULTI-STRATEGY LTD	c/o Quorum International Limited	Reid House, 31 Church Street		Hamilton		HM 12	Bermuda	Derivative Master Account Number 020205CONC
Concordia Mac 29 Ltd.	With a fax copy to:	Man Investments AG	Huobtrasse 3	8808 Pfaffikon SZ			Switzerland	Derivative Master Account Number 111504CM29
CONCORDIA MUNICIPAL OPPORTUNITIES MASTER FUND LP	112 Harbour Yard	Chelsea Harbor		London		SW10 0XD	UNITED KINGDOM	Derivative Master Account Number 070804CMOM
Concordia Partners LP	c/o Quorum International Limited	Reid House - 31 Church Street		Hamilton		HM 12	Bermuda	Derivative Master Account Number 050897QPLP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CONCORDIA PENSION PLAN	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013108PU26
CONG. MACHNE CHAIM INC	1363 50th Street			Brooklyn	NY	11219	United States	Derivative Master Account Number 060206CONG
CONNECTICUT GENERAL LIFE INSURANCE COMPANY INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012123
CONSECO HEALTH INSURANCE COMPANY	40 86 Advisors Inc.	535 North College Drive		Carmel	IN	46032	United States	Derivative Master Account Number 071106CON6
Conseco Life Insurance Company	40 86 Advisors Inc.	535 North College Drive		Carmel	IN	46032	United States	Derivative Master Account Number 020501CLIC
CONSOLIDATED CONTAINER COMPANY LLC	3101 Towercreek Parkway, Suite 300			Atlanta	GA	30339	United States	Derivative Master Account Number 042607CONS
CONSOLIDATED EDISON PENSION PLANS MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P456
CONSTRUCTION INDUSTRY & LABORERS JOINT PENSION TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 073106WEST
CONSULTING GROUP CAPITAL MARKETS CORE FIXED INCOME INVESTMENTS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011085
CONSULTING GROUP CAPITAL MARKETS CORE FIXED INCOME INVESTMENTS	11766 Wilshire Boulevard, Suite 1500			Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 051507MET5
CONSUMER UNSECURED REPERFORMING LOANS (CURL) PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070307CONS
Continental Casualty Company	CNA Plaza - 23 South			Chicago	IL	60685	United States	Derivative Master Account Number 040204CCC
CONTRARIAN CAPITAL FUND I LP	Contrarian Capital Management LLC			Greenwich	CT	6830	United States	Derivative Master Account Number 110807CONT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CONVEX MASTER FUND LTD	c/o Convex Master Fund, Ltd	Office 610		Montevideo		11000	Uruguay	Derivative Master Account Number 072307CONV
CONVEXITY CAPITAL MASTER FUND L.P.	c/o Convexity Capital Management LP			Boston	MA	2116	United States	Derivative Master Account Number 102505CONV
CONVEXITY CAPITAL TRADING LTD	Convexity Capital Trading Ltd.	200 Claredon St., 57th Fl		Boston	MA	2116	United Staes	Derivative Master Account Number 102505CON5
CONWAY HOSPITAL, SC	300 Singleton Ridge Road			Conway	SC	29526	United States	Derivative Master Account Number 110493HOC
Cook Illinois, County of (The)	c/o Katten Muchin & Zavis	825 West Monroe	Suite 1600	Chicago	IL	60661-3693	United States	Derivative Master Account Number 16224CCIL
COOPER HEALTH SYSTEM, NJ	224 Barclay Pavillion, Route 70E			Cherry Hill	NJ	8304	United States	Derivative Master Account Number 031197CCIA
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	c/o Rabobank International	P.a. Croeselaan 18, 3521 CB Utrecht	P.O. Box 17100	HG Utrecht		3500	The Netherlands	Derivative Master Account Number 35716RNPNU
COOPERNEFF MULTISTRATEGY 5, A SEGREGATED PORTFOLIO OF COOPER NEFF MASTER FUND 1 SPC	c/o BNP Paribas	16, boulevard des Italiens		Paris		75009	France	Derivative Master Account Number 101606COOP
COOPER-STANDARD AUTOMOTIVE INC	Cooper-Standard Automotive inc.			Novi	MI	48375	UNITED STATES	Derivative Master Account Number 012405COOP
COPPER CREEK CDO	801 Grand Avenue			Des Moines	IA	50392-0490	United States	Derivative Master Account Number 062807LE13
CORAL CP TRUST PROGRAM	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121505CORA
Cornell University	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010665
Cornell University	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 1019012645
Corus Bank	3959 N. Lincoln Avenue			Chicago	IL	60613	United States	Derivative Master Account Number 081600COBK

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Cottage Hospital	90 Swiftwater Road			Woodsville	NH	3785	UNITED STATES	Derivative Master Account Number 060905COTT
County of San Bernardino California	County Administrative Office			San Bernardino	CA	92415-0120	UNITED STATES	Derivative Master Account Number 030802CSB
COVALENT CAPITAL PARTNERS MASTER FUND LP	255 Washington Street, Suite 300			Newton	MA	2458	UNITED STATES	Derivative Master Account Number 101706COVA
Covenant Medical Center, Inc.	515 North Michigan			Saginaw	MI	48602	UNITED STATES	Derivative Master Account Number 032504CMCI
Covenant Retirement Communities, Inc.	B. C. Ziegler and Company	1 South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 091599CRIT
COVENTRY CT (TOWN OF)	1712 Main Street			Coventry	CT	6238	United States	Derivative Master Account Number 020304TOCT
COVIDIEN DEFINED BENEFIT PLANS MASTER TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111407LOG6
Covidien Interntional FinanceS.A	17 Boulevard de la Grande	Duchesse Charlotte		Luxembourg		1331	Luxembourg	Derivative Master Account Number 081507COVI
COWETA COUNTY WATER AND SEWERAGE AUTHORITY	C/O Glover Davis	10 Brown Street		Newnan	GA	30263	UNITED STATES	Derivative Master Account Number 061705CCWA
Cox Communications Inc	1400 Lake Hearn Drive			Atlanta	GA	30319	United States	Derivative Master Account Number 031803COXC
CPT ASSET BACKED CERTIFICATES TRUST SER. 2004-EC1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1202044EC1
CPV/CAP COOP PENSION FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 080106PENS
CQS Capital Structure Arbitrage Master Fd Limited	Credit Suisse			New York	NY	10010-3629	UNITED STATES	Derivative Master Account Number 091002CQSC
Cranston, City of/Triton Ocean State LLC Project	235 Promenade Street	Suite 119		Providence RI		2908	UNITED STATES	Derivative Master Account Number 101597RICW
Credit Industriel et Commercial	6 avenue de Provence 75009 Paris			Paris Cedex 09		75452	France	Derivative Master Account Number 66917COMF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Credit Maritime Vie S.A.	24 Rue Du Rocher			Paris		78008	France	Derivative Master Account Number 012298CRMA
CREDIT OPPORTUNITY ASSOCIATES LLC	Credit Opportunity Associates, LLC	400 Madison Avenue, 9th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 121207FSCO
Credit Protection Trust 207	Financial Security Assurance Inc	31 West 52nd Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 051905PROT
CREDIT PROTECTION TRUST 233	Financial Security Assurance Inc.	31 West 52nd Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 060206CR11
Credit Protection Trust 48 (Coast 2001-1)	Financial Security Assurance Inc	31 West 52nd Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 090401CPTR
CREDIT SPECTRUM FUND LTD	c/o Offshore Advisors	777 Yamato Road, Suite 300		Boca Raton	FL	33431	United States	Derivative Master Account Number 043008IIIO
Credit Suisse	P.O. Box 920			Zurich		CH-8070	Switzerland	Derivative Master Account Number 071597QCSF
CREDIT SUISSE ASSET MANAGEMENT INFLATION LINKED BOND FUND	Credit Suisse Asset Management Australia	1 Macquarie Place		Sydney		NSW 2000	Australia	Derivative Master Account Number 121907CR11
CREDIT SUISSE ASSET MANAGEMENT LLC	11 Madison Avenue			New York	NY	10010-3629	UNITED STATES	Derivative Master Account Number 042001JPM8
CREDIT SUISSE GLOBAL HYBRID INCOME FUND	466 Lexington Avenue 10th floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 033007CRE5
Credit Suisse High Grade Bond Fnd Sydney Australia	466 Lexington Ave			New York	NY	10017-3140	UNITED STATES	Derivative Master Account Number 050803CRED
CREDIT SUISSE INTERNATIONAL	One Cabot Square			London		E144QJ	United Kingdom	Derivative Master Account Number 79280CSFL
CREDIT SUISSE SECURITIES (EUROPE) LIMITED	One Cabot Square			London		E144QJ	United Kingdom	Derivative Master Account Number 051697CFBE
CREDIT SUISSE, Madrid	Uetlibergstrasse 231			Zurich		CH-8070	Switzerland	Derivative Master Account Number 122906CRE5
Credito Cooperativo Interprovinciale Veneto	SCARL	Via Matteotti 11	Montagnana	Veneto		35044	Italy	Derivative Master Account Number 040704CCIV

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CREDITO EMILIANO SPA	Via Emilia S. Pietro 4			Reggio Emilia		42100	Italy	Derivative Master Account Number 092900EMIL
CRESCENT 1 LP	c/o Cyrus Capital Partners, L.P.	399 Park Avenue, 39th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 082307CYRU
CRESCENT II FUND LP	c/o Ellington Management Group LLC	53 Forest Avenue, Suite 301		Old Greenwich	CT	6870	UNITED STATES	Derivative Master Account Number 010408ELLI
CRESTLINE PORTABLE ALPHA BOND PARTNERS LP	Crestline Management LP			Fort Worth	TX	76102	United States	Derivative Master Account Number 072908CRE7
CRIMSON COMMERCIAL PAPER TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021304CCPT
Cross Creek Ventures, LLC	2024 S Pearl St			Denver	CO	80210-4043	United States	Derivative Master Account Number 122906FORT
CROSS ROAD RETIREMENT COMMUNITY	1302 Old Cox Road			Asheboro	NC	27205	United States	Derivative Master Account Number 072806CROS
CROWN CASTLE INTERNATIONAL CORPORATION	510 BERING DRIVE STE 500			Houston	TX	77057-1452	United States	Derivative Master Account Number 030106CRO5
CROWN CITY CDO 2005-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061405CRO1
CROWN CITY CDO 2005-2 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061405CRO2
CROWN CORK & SEAL INC MASTER RETIREMENT TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 020802WA99
CRS FUND LTD	399 Park Avenue, 39th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 010405CRSF
CS Bond Strategy Ltd.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012427
CS CREDIT STRATEGIES MASTER FUND LTD	c/o Credit Suisse Alternative Capital, Inc.			New York	NY	10010	UNITED STATES	Derivative Master Account Number 011906CSCR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CSAM SYNDICATED LOAN FUND	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110904CSSL
CSK Auto, Inc.	645 East Missouri Ave	Suite 400		Phoenix	AZ	85012	UNITED STATES	Derivative Master Account Number 020802CSKA
CSP II USIS HOLDINGS LP	CSP II USIS Goldings, L.P.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 031008THEC
CT OPI REIT INC	410 Park Avenue, 14th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 053008CTO9
CTC MASTER FUND LTD	141 W. Jackson Boulevard, Suite 800			Chicago	IL	60604	United States	Derivative Master Account Number 071907CHIC
Cumberland, North Carolina, County of	117 Dick Street			Fayetteville	NC	28302	United States	Derivative Master Account Number 043093COC
CUMMINS UK PENSION PLAN TRUSTEE LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012257
Cura Fixed Income Arbitrage Master Fund	1270 Avenue of the Americas, 27th Floor			New York	NY	10020	UNITED STATES	Derivative Master Account Number 060105CURA
CUYAHOGA OH (COUNTY OF)	1219 Ontario Street, 4th Floor			Cleveland	OH	44113	United States	Derivative Master Account Number 31293CUYA
CVI GVF (LUX) MASTER SARL	11-13, BOULEVARD DE LA FOIRE			L-1528 LUXEMBOURG			LUXEMBOURG	Derivative Master Account Number 042007CAR6
CVS/CAREMARK CORPORATION	CVS Caremark Corporation			Woonsocket	RI	2895	UNITED STATES	Derivative Master Account Number 041206CVSC
CWABS 2007 SEA2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100907COUN
CWABS 2007 SEA2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101007COUN
CWABS ASSET BACKED CERTS SERIES 2006-26	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122606COUN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CWABS ASSET BACKED CERTS SERIES 2006-SD4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122106COU8
CWABS ASSET-BACKED CERTIFICATES TRUST 2007-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081307COUN
CWABS ASSET-BACKED CERTIFICATES TRUST 2007-BC2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042507COUN
CWABS ASSET-BACKED CERTIFICATES, SERIES 2006-22	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111706COU6
CWABS ASSET-BACKED CERTS SERIES 2007-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807COUN
CWABS ASSET-BACKED NOTES TRUST 2007-SD1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041807COUN
CWABS INC ASSET BACKED CERTS SERIES 2004-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122304CWIA
CWABS INC ASSET BACKED CERTS SERIES 2005-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120605CWA6
CWABS INC ASSET BACKED CERTS SERIES 2005-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120605CWA5
CWABS INC ASSET BACKED CERTS SERIES 2005-AB4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111705COU7
CWABS INC ASSET BACKED CERTS SERIES 2005-AB5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122305CWAB
CWABS INC ASSET BACKED CERTS SERIES 2005-BC5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120605CWAB

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CWABS INC ASSET BACKED CERTS SERIES 2006-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072606CWAB
CWABS INC ASSET BACKED CERTS SERIES 2006-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090606CWAB
CWABS INC ASSET BACKED CERTS SERIES 2006-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092606CO29
CWABS INC ASSET BACKED CERTS SERIES 2006-19	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092806CO18
CWABS INC ASSET BACKED CERTS SERIES 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021706CWAB
CWABS INC ASSET BACKED CERTS SERIES 2006-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030306CWAB
CWABS INC ASSET BACKED CERTS SERIES 2006-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030806CWAB
CWABS INC ASSET BACKED NOTES SERIES 2006-SD3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082906COU8
CWABS INC ASSET-BACKED CERTS SERIES 2006-BC2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052306COUN
CWALT 2007-OH3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072507COU5
CWALT ALTERNATIVE LOAN TRUST 2006-OC10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112706CO12
CWALT INC ALTERNATIVE LOAN TRUST 2006-OC6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072606CWAL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
CWALT INC ALTERNATIVE LOAN TRUST 2006-OC8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092806CWAL
CWALT INC ALTERNATIVE LOAN TRUST 2007-OH2	Eric Castillo - Sidley and Austin							Derivative Master Account Number 062707COUN
CWALT INC MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-OC3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042106COUN
CWALT INC. ALTERNATIVE LOAN TRUST 2006-OC7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082806CWAL
CWHEQ REVOLVING HOME EQUITY LOAN TRUST SERIES 2006-I	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122106CO12
Cypress Cove at Health Park	9800 S Healthpark Drive			Fort Myers	FL	33908	United States	Derivative Master Account Number 032000CCHP
Cypress Lake Apartments	11101 Reiger Road			Baton Rouge	LA	70809	United States	Derivative Master Account Number 111605CYPR
Cypress Management Partnership	100 Pine Street Suite 2700			San Fransisco	CA	94111	UNITED STATES	Derivative Master Account Number 090302CYPR
Cyrus Opportunities Master Fund II, Ltd.	399 Park Avenue, 39th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 121103OZCF
D S SMITH GROUP PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012136
D. E. Shaw Dihedral Porfolios, L.L.C.	120 West 45th Street, 39th Floor			New York	NY	10036	UNITED STATES	Derivative Master Account Number 042902DIHE
D. E. Shaw Oculus Portfolios, L.L.C.	120 West 45th Street, 39th Floor			New York	NY	10036	UNITED STATES	Derivative Master Account Number 040104DESH
D.B. ZWIRN & CO, LP	D.B. Zwirn & Co., L.P.			New York	NY	10151	UNITED STATES	Derivative Master Account Number 040706DBZ5
D.B. Zwirn Special Opportunities Fund, L.P.	745 Fifth Avenue, 18th Floor			New York	NY	10151	UNITED STATES	Derivative Master Account Number 091004ZLP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
D.B. Zwirn Special Opportunities Fund, Ltd.	745 Fifth Avenue, 18th Floor			New York	NY	10151	UNITED STATES	Derivative Master Account Number 091004ZLTD
D.E. Shaw Composite Portfolios LLC	c/o D.E. Shaw Composite Portfolios, L.L.C.	120 West 45th Street, 39th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 052705DECP
D.E. SHAW LAMINAR PORTFOLIOS LLC	39th Floor, Tower 45	120 West Forty-Fifth Street		New York	NY	10036	UNITED STATES	Derivative Master Account Number 123002SHAW
D.E. SHAW VALENCE PORTFOLIOS LLC	120 West 45th Street, 39th Floor			New York	NY	10036	UNITED STATES	Derivative Master Account Number 080299DSV
DAIMLERCHRYSLER CORPORATION MASTER RETIREMENT TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL11
DAINI SAKURABASHI GODO KAISHA	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080107DAIN
Daiwa Securities SMBC Co Ltd	Eitai-Daiya Bldg, 12th FL	14-5, Eitai 1-chome		Koto-ku, Tokyo		135-0034	Japan	Derivative Master Account Number 082099DSSB
Danish Holdco A/S	c/o EQT Partners A/S Dampfaergevej 27 3. tv.			Kobenhavn		2100	Denmark	Derivative Master Account Number 061807DANI
Danske Bank A/S	2-12 Holmens Kanal			Copenhagen K		DK1092	Denmark	Derivative Master Account Number 50598DDBK
Dante Finance PLC	One Canada Square			London		E14 5AL	United Kingdom	Derivative Master Account Number 101502DANT
Darby Financial Products	401 City Avenue, Suite 220			Bala Cynmyd	PA	19004	United States	Derivative Master Account Number 042605DARB
DAUGHTERS OF CHARITY FUND P CORE FULL	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 426051179
DAVIS MEMORIAL HOSPITAL INC	P.O. Box 1697			Elkins	WV	26241	United States	Derivative Master Account Number 102494DMH
DB Trust JPN as Trustee for-LJAC 4 Trust Fund 7017	Sanno Park Tower, 2-11-1 Nagatacho		Chiyoda-ku	Tokyo		100-6172	Japan	Derivative Master Account Number 051707DBTR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DB6 Ltd	Coutts House	St. Peter Port		GUERNSEY, C.I.		GY1 1WD	United Kingdom	Derivative Master Account Number 071404DB6L
DBS Bank Ltd	6 Shenton Way #34-08	DBS Building Tower Two				68809	Singapore	Derivative Master Account Number 31693DBOS
DBSO CORPORATES LTD	c/o Drawbridge Special Opportunities Advisors, LLC	1345 Avenue of the Americas, 47th Floor		New York	NY	10105	UNITED STATES	Derivative Master Account Number 010507DRAW
DCI LONG-SHORT CREDIT FUND	DCI Asset Management Ireland Limited,			Dublin		2	Ireland	Derivative Master Account Number 101206DIVE
De Longhi Capital Service SPA	Via Lodovico Seitz 47			Treviso		31100	ITALY	Derivative Master Account Number 092303LONG
Deaconess Billings Clinic	2800 10th Avenue North	P.O. Box 37000		Billings	MT	59107	United States	Derivative Master Account Number 020794MHD
DEBT II AUSTIN-EOP LP	591 West Putnam Avenue			Greenwich	CT	6830	United States	Derivative Master Account Number 090808STAR
Deephaven Distressed Opportunities Trading Ltd (BV)	c/o Deephaven Capital Management LLC	130 Cheshire Lane, Suite 102		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 060205DDOT
Deephaven Domestic Convertible Trading Ltd.	Deephaven International Convertible Trading Ltd	130 Cheshire Lane, Suite 102		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 121304DDCT
Deephaven Event Trading Ltd (Cayman)	Deephaven Domestic Convertible Trading Ltd.	130 Cheshire Lane, Suite 102		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 060205DETL
DEEPHAVEN GLOBAL VALUE PARTNERS TRADING LTD	Deephaven Global Value Partners Trading Ltd.	130 Cheshire Lane, Suite 102		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 071406DEEP
Deephaven International Convertible Trading Ltd	c/o Deephaven Capital Management LLC	130 Cheshire Lane, Suite 102		Minnetonka	MN	55305	UNITED STATES	Derivative Master Account Number 020602DICT
DEER PARK ROAD CORPORATION	1875 Ski Time Square, Suite 102			Steamboat Spring	CO	80477	UNITED STATES	Derivative Master Account Number 072607DEE5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DEERFIELD ACADEMY	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 111704SMDA
DEERFIELD CAPITAL LLC	8700 West Bryn Mawr Avenue, 12th Floor			Chicago	IL	60631	United States	Derivative Master Account Number 122704DTCL
Deerfield Relative Value Fund, Ltd	404 East Bay Street	P.O Box N-674		Nassau			Bahamas	Derivative Master Account Number 030901DFVF
DEL MAR MASTER FUND LTD	711 Fifth Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 111705DELS
Delaware Balanced Fund	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 073002DEBF
Delaware Corporate Bond Fund	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 101404DCBF
Delaware Diversified Income Fund	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 042004DIFD
DELAWARE DIVIDEND INCOME FUND	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102306DELS
DELAWARE DPT CORE FOCUS FIXED INCOME	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102306DEL8
Delaware DPT Core Plus	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 073002DCPL
Delaware DPT Intermediate Fixed Income	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 073002DIFI
DELAWARE ENHANCED GLOBAL DIVIDEND & INCOME FUND	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 070207DELA
Delaware Extended Duration Bond	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 101304DEED

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DELAWARE GROUP GOVERNMENT FUNDS- DELAWARE CORE PLUS FUND	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 020707DELA
Delaware River Port Authority	PO Box 1949			Camben	NJ	08101-1949	United States	Derivative Master Account Number 070898DRPALBSF
Delaware VIP Balanced	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 073002DBAL
DELAWARE VIP TRUST- DELAWARE VIP DIVERSIFIED INCOME SERIES	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 042904DDIS
Delphi Acquisition Holding	Lage Mosten 21			Breda		4822	Netherlands	Derivative Master Account Number 032207DELP
DEM 031306STAN	Mellon Trust of New England, N.A.	135 Santilli Highway		Everett	MA	2149	United States	Derivative Master Account Number 031306STAN
DEM 031506BAS5	645 Madison Avenue 10th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 031506BAS5
DENVER BOARD OF WATER COMMISSIONERS INC RETIREMENT TRUST	1600 West 12th Avenue			Denver	CO	80204-3412	United States	Derivative Master Account Number 121604DWBR
DENVER HEALTH & HOSPITAL AUTHORITY	660 Bannock Street	5th Floor		Denver	CO	80204	United States	Derivative Master Account Number 070798DHH
DENVER PUBLIC SCHOOLS RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0724011182
Denver Urban Renewal Authority	1555 California Street	Suite 200		Denver	CO	80202	United States	Derivative Master Account Number 051304DENV
Department of Water & Power, City of Big Bear Lake	41972 Garstin Drive	P.O. Box 1929		Big Bear Lake	CA	92315	United States	Derivative Master Account Number 081296CBBL
Depfa ACS Bank	No 1 Commons Street			Dublin		1	Ireland	Derivative Master Account Number 092203DEPA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Depfa Bank PLC	1 Commons Street	IFSC		Dublin		1	Ireland	Derivative Master Account Number 111402DEPF
DETROIT EDISON EMPLOYEE RETIREMENT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 0426051450
Deutsche Asset Management/1868829	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 120904DEAM
Deutsche Asset Mangement/1870513	1735 Market Street, 37th Floor			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111504DA13
Deutsche Asset Mgmt/1875132	Deutsche Asset Management Ltd	One Appold Street		London		EC2A 2UU	UNITED KINGDOM	Derivative Master Account Number 111004DA32
Deutsche Asset Mgmt/3024083	Deutsche Asset Management Ltd	One Appold Street		London		EC2A 2UU	UNITED KINGDOM	Derivative Master Account Number 111004DA83
Deutsche Bank AG	Deutsche Bank AG			Frankfurt		60325	Germany	Derivative Master Account Number 65994DBAG
Deutsche Bank AG(LEMG Desk London)	60 Wall Street, 36th Floor			New York	NY	10005-2858	UNITED STATES	Derivative Master Account Number 012507DEU5
Deutsche Bank Trust Company Americas	Deutsche Bank Trust Company Americas	4 Albany Street, 4th Floor, Mail Code NYC 050401		New York	NY	10006	UNITED STATES	Derivative Master Account Number 052301BKTR
DEUTSCHE HYPOTHEKENBANK AG				Hannover		D-30159	Germany	Derivative Master Account Number 012304DEHY
Deutsche Lufthansa AG	Lufthansa Aviation Center	Airporting		Frankfurt/M ain		60546	Germany	Derivative Master Account Number 022006DEUT
Deutsche Postbank AG	DSL Bank	Kennedyallee 62-70, D-53175	Bonn	Federal republic of Germany			Germany	Derivative Master Account Number 70284DSUL
Deutsche Telekom AG	Friedrich Ebert Allee 140			Bonn		53113	Germany	Derivative Master Account Number 030701DETE
DEVELOPMENT BANK OF JAPAN	9-1, Otemachi 1-chome			Chiyoda-ku, Tokyo		100-0004	Japan	Derivative Master Account Number 032507DEVE
Dexia Bank Belgium SA	Boulevard Pacheco 44			Luxembourg		0	Belgium	Derivative Master Account Number 61475CRCO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Dexia Banque Internationale a Luxembourg SA	69 route d#apposEsch			Luxembourg		L-2953	Luxembourg	Derivative Master Account Number 041296BIL
Dexia Crediop SpA	Via Venti Settembre, 30			Rome		187	Italy	Derivative Master Account Number 043097CDOP
Dexia Credit Local de France	Credit Local de France	7-11 Quai Andre Citroen		Paris Cedex 15		75 901	France	Derivative Master Account Number 68960CLDF
DEXIA MUNICIPAL AGENCY SA	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062901DEMA
DHL WORLDWIDE EXPRESS INC	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL12
DHM SALT LAKE CITY HOTEL LP	1001 N US Hwy 1 Suite 800			Jupiter	FL	33477	UNITED STATES	Derivative Master Account Number 012408SLCH
DHM Salt Lake City Hotel, LP	150 W 500 S			Salt Lake City	UT	84101-2321	UNITED STATES	Derivative Master Account Number 011808DHMS
DIADEM CITY CDO LIMITED 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0802052005
DIADEM CITY CDO LIMITED SERIES 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032508DIAD
DIADEM CITY CDO LIMITED SERIES 2008-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072308DIA7
DIADEM CITY CDO LIMITED SERIES 2008-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072308DIA5
DIAMOND FINANCE 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011306DIAM
DIAMOND FINANCE 2006-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070506DIAM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DIAMOND FINANCE 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082007DIAM
DIAMOND FINANCE 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042508DIA6
DIAMOND FINANCE SERIES 2003-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021803DIF2
DIAMOND FINANCE SERIES 2007 - 3A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040307DIA5
DIAMOND FINANCE SERIES 2007-2	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 052107DIAM
DIAMOND FINANCE SERIES 2007-3B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040307DIAM
DIAMOND FINANCE SERIES 2007-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060107DIAM
DIAMOND FINANCE SERIES 2007-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111207DIAM
DIAMOND FINANCE SERIES 2007-8	AIB International Centre IFSC			DUBLIN		1	Ireland	Derivative Master Account Number 121007DIAM
DIAMOND HEAD INTERNATIONAL FUND LP	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011385
DIAMOND NOTCH OPPORTUNITIES MASTER FUND LTD	Diamond Notch Opportunities Master Fund, Ltd.	c/o Diamond Notch Asset Management, LLC	40 East 52nd Street, 12th floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 121007DIA5
DIAMONDBACK FIXED INCOME MASTER FUND LTD.	Diamondback Fixed Income Master Fund, Ltd.	1 Landmark Square	15th Floor	Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 072908DIAM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Diamondback Master Fund Ltd	Daimondback Master Fund Ltd.			Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 051705DIAM
DICKINSON ISD	4512 Highway 31			Dickinson	TX	77539	United States	Derivative Master Account Number 072205DISD
DIRECTORS GUILD OF AMERICA PRODUCER BASIC PENSION PLAN	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL45
DIRECTORS GUILD OF AMERICA SUPPLEMENTAL PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011107
DIRECTORS GUILD OF AMERICA SUPPLEMENTAL PENSION PLAN	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL46
Discovery Atlas Master Fund, Ltd.	Discovery Atlas Master Fund, Ltd.	c/o Atlas Capital Management, LLC	20 Marshall Street	South Norwalk	CT	6854	UNITED STATES	Derivative Master Account Number 040405ATLA
DISCOVERY GLOBAL CITIZENS MASTER FUND LTD	Discovery Global Citizens Master Fund Ltd.	c/o Discovery Global Citizens Capital Partners LLC	20 Marshall Street	South Norwalk	CT	6854	UNITED STATES	Derivative Master Account Number 050907DISC
DISTRICT OF COLUMBIA	441 4th Street N.W., Suite 360N			Washington	DC	20001	UNITED STATES	Derivative Master Account Number 091495DOC
DISTRICT OF COLUMBIA POLICE OFFICERS & FIREFIGHTERS & JUDGE S RETIREMENT FUND	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 071006WEST
DIVERSIFIED CREDIT INVESTMENTS LLC FAO GIC PTE LTD	c/o Diversified Credit Investments, LLC	201 Spear Street, Suite 250		San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 101207DIV5
DIVERSIFIED INFLATION STRATEGIES LP	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 072407WE25
DMR STRUCTURED ARBITRAGE MASTER FUND LTD	c/o Declaration Management	1800 Tysons Blvd., Suite 200		McLean	VA	22102	UNITED STATES	Derivative Master Account Number 101505DECL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DnB NOR Bank ASA	20, St. Dunstan#aposs Hill			London		EC3R 8HY	United Kingdom	Derivative Master Account Number 092796DNBB
DOCHESTER COUNTY SCHOOL DISTRICT NO. 2 (GROWTH)	Dorchester School District Two	102 Greenwave Blvd.		Summerville	SC	29483	UNITED STATES	Derivative Master Account Number 022706DOCH
DOLLAR GENERAL CORP	100 Mission Ridge			Goodlettsville	TN	37072-2170	United States	Derivative Master Account Number 070607DOLL
DOLOMIT	VIA S. SOFIA 10			MILANO		20122	Italy	Derivative Master Account Number 050907DOLO
Dominos Inc	30 Frank Lloyd Wright Drive	P.O. Box 997		ANN ARBOR	MI	48106-0997	United States	Derivative Master Account Number 011107DOMI
Doris Duke Charitable Foudation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012626
DORIS DUKE CHARITABLE FOUNDATION (DDCF)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0526042616
DORIS DUKE CHARITABLE FOUNDATION (DDCF)	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101007BL16
DORIS K CHRISTOPHER 1996 TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 121307WES8
Double Black Diamond Offshore LDC	2100 McKinney Avenue	Suite 1600		Dallas	TX	75201	United States	Derivative Master Account Number 020507CAR9
Douglas County Housing Authority	5404 N. 107th Plaza			Omaha	NE	68134	UNITED STATES	Derivative Master Account Number 110703DOUG
Douglasville-Douglas/Brunswick	PO Box 1157			Douglasville	GA	30133	United States	Derivative Master Account Number 071994DDB
Dow Corning Corporation	2200 W. Salzburg Road			Midland	MI	48686-0994	UNITED STATES	Derivative Master Account Number 24830DOWC
DOW JONES CDX.NA.HY.3 TRUST 1 DECEMBER 2009	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071204CDX1
DOW JONES CDX.NA.HY.3 TRUST 2 DECEMBER 2009	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071204CDX2

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DOW JONES CDX.NA.HY.3 TRUST 3 DECEMBER 2009	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071204CDX3
DOW JONES CDX.NA.HY.3 TRUST 4 DECEMBER 2009	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071204CDX4
DRAKE GLOBAL OPPORTUNITY (MASTER) FUND LTD	c/o Drake Capital Management LLC	660 Madison Avenue		New York	NY	10021	UNITED STATES	Derivative Master Account Number 071604DGOM
DRAKE LOW DURATION FUND	c/o Drake Management, LLC	660 Madison Avenue		New York	NY	10021	UNITED STATES	Derivative Master Account Number 121505DRA6
Drake Low Volatility Master Fund, Ltd.	c/o Drake Capital Management LLC	660 Madison Avenue		New York	NY	10021	UNITED STATES	Derivative Master Account Number 061104DLVM
Drake Offshore Master Fund, Ltd	c/o Drake Capital Management LLC	660 Madison Ave		New York	NY	10021	UNITED STATES	Derivative Master Account Number 010402DRAK
DRAKE TOTAL RETURN FUND	c/o Drake Management, LLC	660 Madison Ave., 16th Floor		New York	NY	10021	UNITED STATES	Derivative Master Account Number 100404USBF
Drawbridge Global Macro Master Fund Ltd	1251 Avenue of the Americas	16th floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 100102DRAW
Drawbridge Long Dated Value Fund (B) LP	c/o Fortress Investment Group LLC	1345 Avenue of the Americas, 47th Floor		New York	NY	10105	UNITED STATES	Derivative Master Account Number 060905DLFB
Drawbridge Long Dated Value Fund LP	c/o Fortress Investment Group LLC	1251 Avenue of the Americas, 16th Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 060905DLDV
Drawbridge Special Opportunities Fund LP	c/o Drawbridge Special Opportunities advisors, LLC	1251 Avenue of the Americas, 16th Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 102604DRLP
Drawbridge Special Opportunities Fund LTD	c/o Drawbridge Special Opportunities advisors, LLC	1251 Avenue of the Americas, 16th Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 102604DRLT
Dresdner Bank AG	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 110606PAC5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Dresdner Bank AG	Jurgen-Ponto Platz 1			D- 60301 Frankfurt		60301	Germany	Derivative Master Account Number 101893DGER
DREYFUS BASIC US MORTGAGE SECURITIES FUND	Mellon Financial Ctr - One Boston Place Suite 3100			Boston	MA	02108-4408	United States	Derivative Master Account Number 071806STA8
DREYFUS INTERMEDIATE TERM INCOME FUND	Dreyfus Intermediate Term Income Fund	c/o Standish Mellon Asset Management	Mellon Financial Ctr - One Boston Place Suite 3100	Boston	MA	02108-4408	United States	Derivative Master Account Number 081007DRE6
DREYFUS PREMIER BALANCED FUND	Mellon Financial Ctr - One Boston Place Suite 3100			Boston	MA	02108-4408	United States	Derivative Master Account Number 071106STA7
DREYFUS PREMIER GNMA FUND INC	Mellon Financial Ctr - One Boston Place Suite 3100			Boston	MA	02108-4408	United States	Derivative Master Account Number 071806STA6
DREYFUS PREMIER LIMITED TERM INCOME FUND	Mellon Financial Ctr - One Boston Place Suite 3100			Boston	MA	02108-4408	United States	Derivative Master Account Number 071106STA8
DREYFUS PREMIER STRATEGIC INCOME FUND	Mellon Financial Ctr - One Boston Place Suite 3100			Boston	MA	02108-4408	United States	Derivative Master Account Number 071806DRE6
DREYFUS VARIABLE INVESTMENT FUND QUALITY BOND PORTFOLIO	Dreyfus Var. Investment Fund: Quality Bond Port.	c/o Standish Mellon Asset Management	Mellon Financial Ctr - One Boston Place Suite 3100	Boston	MA	02108-4408	United States	Derivative Master Account Number 081007DR12
DRYDEN GLOBAL TOTAL RETURN FUND INC	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 012408PRU6
DRYDEN TOTAL RETURN BOND FUND INC	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 012308PRU5
DTE Energy Trading Inc 'EEI'	414 S. Main Street; Suite 200			ANN ARBOR	MI	48104	United States	Derivative Master Account Number 110306DTE6
DUBAI HOLDING COMMERCIAL OPERATIONS GROUP	Dubai Holdings	PO. Box 66000		Dubai			UAE	Derivative Master Account Number 072707DUBA
DUFFIELD, DAVID A TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109012198

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Duke Energy Carolinas LLC	Duke Energy Carolinas, LLC	Regular mail: 139 East Fourth St., EA 606	Overnight: 221 East Fourth St., AT II-5th Floor	Cincinnati	OH	45201	United States	Derivative Master Account Number 121506DUK5
DUKE ENERGY CORPORATION MASTER RETIREMENT TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0520031364
Duncan Regional Hospital	1407 Whisenant Drive			Duncan	OK	73533	United States	Derivative Master Account Number 020504DUNC
DUNWOODY VILLAGE INC	3550 West Chester Pike			Newtown Square	PA	19073-4168	UNITED STATES	Derivative Master Account Number 101906DUNW
DUPAGE IL (COUNTY OF)	421 N. County Farm Road			Wheaton	IL	60187	UNITED STATES	Derivative Master Account Number 050605DUPG
DUPONT CAPITAL MANAGEMENT CORPORATION GEM TRUST (GEM TRUST OPPORTUNISTIC 2)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299CONE
DUPONT CAPITAL MANAGEMENT CORPORATION GEM TRUST SHORT DURATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012944
DWIGHT - OLD MUTUAL (US) HOLDINGS INC	Segregated Account QAHF	c/o Dwight Asset Management Company	100 Bank Street	Burlington	VT	5401	United States	Derivative Master Account Number 031607DWI9
DWIGHT ABSOLUTE RETURN FUND LLC	Dwight Asset Management Company	100 Bank Street		Burlington	VT	5401	United States	Derivative Master Account Number 031607DWI6
DWIGHT CORE INTERMEDIATE MASTER FUND LLC	Dwight Asset Management Company	100 Bank Street		Burlington	VT	5401	United States	Derivative Master Account Number 030306DWI7
DWS BALANCED FUND	Two International Place			Boston	MA	2110	United States	Derivative Master Account Number 101505DEUH
DWS HIGH INCOME FUND	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 102207DE12

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
DWS HIGH INCOME VIP	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 102307DE12
DWS STRATEGIC INCOME FUND	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 102307DE13
DWS VARIABLE SERIES II - DWS BALANCED VIP	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 081707DEU5
DWS/DWS Vola Strategy	Mainzer Landstr. 178-190			Frankfurt am Main		60327	Germany	Derivative Master Account Number 090104DWSV
DZ Bank AG Deutsche Zentral-Genossenschaftsbank	Deutsche Zentral-Genossenschaftsbank	Platz der Republik		Frankfurt am Main		60265	Germany	Derivative Master Account Number 060795DGFT
DZ Bank Ireland plc	Guild House, Guild Street	I.F.S.C.		Dublin		1	Ireland	Derivative Master Account Number 082097SGZI
E CAPITAL PARTNERS	Piazza Diaz	7 - 20123		Milano			Italy	Derivative Master Account Number 121107ECAP
E*TRADE Bank	Telebank	1111 North Highland Street		Arlington	VA	22201	United States	Derivative Master Account Number 082698TBK
E-470 PUBLIC IMPROVEMENT HIGHWAY AUTH.	22470 E. 6th Parkway, Suite 100			Aurora	CO	80018	United States	Derivative Master Account Number 080995EPIH
EAGLEROCK INSTITUTIONAL PARTNERS LP	c/o EagleRock Capital Management, L.L.C.	551 Fifth Avenue, 34th Street		New York	NY	10017	UNITED STATES	Derivative Master Account Number 092005EAGL
EagleRock Master Fund LP	EagleRock Master Fund, LP	c/o EagleRock Capital Management, L.L.C.	24 West 40th Street; 10th Floor	New York	NY	10018	UNITED STATES	Derivative Master Account Number 042805EARO
East Bay Municipal Utility District	375 Eleventh Street			Oakland	CA	74807-7240	UNITED STATES	Derivative Master Account Number 111894EBMU
EAST TEXAS MEDICAL CENTER REGIONAL HEALTH SYSTEM INC	1000 South Beckham			Tyler	TX	75701	UNITED STATES	Derivative Master Account Number 080797EAST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EASTERN CONNECTICUT HEALTH NETWORK INC	71 HAYNES ST			MANCHESTER	CT	06040-4131	UNITED STATES	Derivative Master Account Number 111805EAS5
Eastern Maine Healthcare	The Cianchette Building	43 Whiting Hill Road		Brewer, Maine	ME	4412	United States	Derivative Master Account Number 032801EAHM
EASTON INVESTMENTS II	c/o G. H. Palmer Associates	11740 San Vicente Boulevard, Suite 208		Los Angeles	CA	90049	UNITED STATES	Derivative Master Account Number 041906EAST
EATON VANCE AMT-FREE MUNICIPAL BOND FUND (EVMFT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 062607EAT6
EATON VANCE ARIZONA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EAT9
EATON VANCE ARKANSAS MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA10
EATON VANCE CALIFORNIA MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122006EAT6
EATON VANCE CALIFORNIA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA11
Eaton Vance CDO IX, Ltd.	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 030107EAT7
EATON VANCE CORP	Eaton Vance Corp. c/o Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122007EATO
EATON VANCE CREDIT OPPORTUNITIES FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010507EAT8
EATON VANCE EMERGING MARKETS INCOME FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 060607EAT6
EATON VANCE FLOATING RATE PORTFOLIO	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 120704EVFP
Eaton Vance Floating-Rate Income Trust	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 092404EATO
EATON VANCE FLORIDA INSURED MUNICIPALS FUND (EVMT II)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EAT6
EATON VANCE FLORIDA MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 030107EATO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EATON VANCE FLORIDA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA14
EATON VANCE GEORGIA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA15
EATON VANCE GLOBAL MACRO PORTFOLIO	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 060503EATO
EATON VANCE HAWAII MUNICIPALS FUND (EVMT II)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA36
EATON VANCE HIGH INCOME FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 080806EATO
EATON VANCE HIGH YIELD MUNICIPALS FUND (EVMT II)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA37
EATON VANCE INCOME FUND BOSTON	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 080906EATO
EATON VANCE INSURED CALIFORNIA MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122106EAT6
EATON VANCE INSURED CALIFORNIA MUNICIPAL BOND FUND II	The Eaton Vance Building	255 State Street		Boston	MA	2109	United States	Derivative Master Account Number 122106EAT7
EATON VANCE INSURED FLORIDA MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122106EAT8
EATON VANCE INSURED MASSACHUSETTS MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122106EAT9
EATON VANCE INSURED MICHIGAN MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EATO
EATON VANCE INSURED MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EAT5
EATON VANCE INSURED MUNICIPAL BOND FUND II	c/o Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EAT6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EATON VANCE INSURED NEW JERSEY MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EAT7
EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EAT8
EATON VANCE INSURED NEW YORK MUNICIPAL BOND FUND II	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122206EAT9
EATON VANCE INSURED OHIO MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010407EAT5
EATON VANCE INSURED PENNSYLVANIA MUNICIPAL BOND FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010407EATO
EATON VANCE INTERNATIONAL INCOME FUND	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 060607EAT5
EATON VANCE KANSAS MUNICIPALS FUND (EVMT II)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA38
Eaton Vance Limited Duration Income Fund	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122204EVL D
EATON VANCE LOUISIANA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA17
EATON VANCE MARYLAND MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA18
EATON VANCE MASSACHUSETTS MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010407EAT6
EATON VANCE MASSACHUSETTS MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA19
EATON VANCE MINNESOTA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA21
EATON VANCE MISSISSIPPI MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA22

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EATON VANCE MISSOURI MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA23
EATON VANCE MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 022807EAT7
EATON VANCE NATIONAL MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA24
EATON VANCE NEW JERSEY MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010507EATO
EATON VANCE NEW JERSEY MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA25
EATON VANCE NEW YORK MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 030107EAT5
EATON VANCE NEW YORK MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA26
EATON VANCE NORTH CAROLINA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA27
EATON VANCE OHIO MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 010507EAT6
EATON VANCE OREGON MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA29
EATON VANCE PENNSYLVANIA MUNICIPAL INCOME TRUST	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 022807EAT8
EATON VANCE PENNSYLVANIA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA30
EATON VANCE RHODE ISLAND MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA31
Eaton Vance Senior Debt Portfolio	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 030905SRDP
Eaton Vance Senior Floating-Rate Trust	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122204EVSF
Eaton Vance Senior Income Trust	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 122204EVSI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Eaton Vance Short Duration Diversified Income Fund	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 052405EVSD
EATON VANCE SOUTH CAROLINA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA32
EATON VANCE TENNESSEE MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA33
EATON VANCE VIRGINIA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 030107EAT6
EATON VANCE WEST VIRGINIA MUNICIPALS FUND (EVMT)	Eaton Vance Management	The Eaton Vance Building	255 State Street	Boston	MA	2109	United States	Derivative Master Account Number 121106EA34
EB ACTIVE CORE BOND FUND	Mellon Bank N.A.	c/o Standish Asset Management	201 Washington Street	Boston	MA	2108	United States	Derivative Master Account Number 050708STAN
EBAY INC.	89 NEIL ROAD #03-01			SINGAPORE		088849	Singapore	Derivative Master Account Number 052507EBAY
EBAY INTERNATIONAL AG	Helretiastrasse 15/17			Bern		CH -3005	Switzerland	Derivative Master Account Number 071807EBAY
E-Capital Profits Limited	E-Capital Profits Limited	c/o 7th Floor, Cheung Kong Center	2 Queen#apross Road Central	Hong Kong			Hong Kong	Derivative Master Account Number 102700ECAP
ECO Master Fund Limited	c/o ECO Management, L.P.	320 Park Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 060905ECOM
EDWARD HOSPITAL OBLIGATED GROUP, IL	801 South Washington Street			Naperville	IL	60566	UNITED STATES	Derivative Master Account Number 032801EHOG
Edwards Limited	Edwards	Three Highwood Drive, Suite 3-101E	Highwood Office Park	Tewksbury	MA	1876	UNITED STATES	Derivative Master Account Number 032007EDWA
EF SECURITIES LLC	c/o Ellington Financial Management LLC	53 Forest Avenue Suite 301		Old Greenwich	CT	6870	UNITED STATES	Derivative Master Account Number 101907ELLI
EFG Bank, Geneva	EFG Private Bank SA	24, Quai du Seujet	CH - 1211	Geneva 2			Switzerland	Derivative Master Account Number 090204EFGP
EFG EUROBANK ERG LONDON	8, Orthonos Str.			Athens		105 57	Greece	Derivative Master Account Number 032007EFGE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EFG Eurobank Ergasias SA	8, Orthonos Str.			Athens		105 57	Greece	Derivative Master Account Number 052002EFGE
EFG HELLAS PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032906EFG5
EFG Private Bank S.A.	24, Quai du Seujet			Geneva 2		CH-1211	Switzerland	Derivative Master Account Number 031600EFGB
EGYPT TRUST 1 - SERIES 2000 A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031401EGTR
Eidesis Capital Master Fund Ltd.	500 5th Avenue	56th Floor		New York	NY	10110	UNITED STATES	Derivative Master Account Number 101304ESCF
EIDESIS SYNTHETIC MARKET OPPORTUNITIES LTD	Eidesis Synthetic Market Opportunities Fund, Ltd.	Eidesis Synthetic Opportunities Management II, Ltd	500 Fifth Avenue, 56th Floor	New York	NY	10110	UNITED STATES	Derivative Master Account Number 081208TRIT
EIDESIS SYNTHETIC OPPORTUNITIES FUND II LTD	Eidesis Synthetic Opportunities Fund II, Ltd.	Eidesis Synthetic Opportunities Management II, Ltd	500 Fifth Avenue, 56th Floor	New York	NY	10110	UNITED STATES	Derivative Master Account Number 081307TRIT
EIDESIS SYNTHETIC OPPORTUNITIES FUND LTD	Eidesis Synthetic Opportunities Fund, Ltd.	c/o Eidesis Synthetic Opportunities Management, LL	500 Fifth Avenue, 56th Floor	New York	NY	10110	UNITED STATES	Derivative Master Account Number 073106EIDE
EIRCOM SUPERANNUATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016169
Eksporthfinans ASA	Eksporthfinansgruppen	Dronning Maudsgate 15	P.O. Box 1601 Vika	Oslo		NO-0119	Norway	Derivative Master Account Number 70311EKSP
EL CENTRO DEL BARRIO	2300 W. Commerce			San Antonio	TX	78207	UNITED STATES	Derivative Master Account Number 011608ELCE
ELECTRICAL CONTRACTORS ASSOCIATION JOINT PENSION TRUSTS OF CHICAGO IBEW LOCAL #134	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010917
Element Capital Master Fund Ltd	c/o Investors Fund Services (Ireland) Limited	Block D, Iveagh Court	Harcourt Road	Dublin			Ireland	Derivative Master Account Number 032905ECMF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ELIM PARK BAPTIST HOME, CT	140 Cook Hill Road			Cheshire	CT	6410	United States	Derivative Master Account Number 082598EPBH
ELIZABETH SCHOOL DISTRICT	500 North Broad Street			Elizabeth	NJ	7208	United States	Derivative Master Account Number 071195ESD
Ellington Credit Fund	c/o Ellington Management Group, L.L.C.	53 Forest Avenue, Suite 301		Old Greenwich	CT	6870	UNITED STATES	Derivative Master Account Number 061003ECFD
Ellington Mortgage Fund S/C, Ltd.	c/o Olympia Capital	Williamhouse	20 Reid Street	Hamilton		HMJX	Bermuda	Derivative Master Account Number 120997EMF
Ellington Mortgage Partners LP	c/o Ellington Management Group, L.L.C.	53 Forest Avenue suite 301		Old Greenwich	CT	6870	UNITED STATES	Derivative Master Account Number 060500EMPL
Ellington Overseas Partners LTD	c/o Olympia Capital	Williamhouse	20 Reid Street	Hamilton Bermuda		HMJX	Bermuda	Derivative Master Account Number 082197EOP
ELLINGTON SPECIAL OPPORTUNITIES LTD	c/o Ellington Management Group, L.L.C.	53 Forest Avenue, Suite 301		Old Greenwich	CT	6870	UNITED STATES	Derivative Master Account Number 030607ELLI
ELLIOTT ASSOCIATES LP	Elliott Management Corporation	712 Fifth Avenue, 35th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 82093EALP
Elliott International L.P.	Elliott Management Corporation	712 Fifth Avenue, 35th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 091297WESG
Elwyn, Inc.	111 Elwyn Road			Elwyn	PA	19063	United States	Derivative Master Account Number 032105ELWY
Embarcadero Aircraft Securitization Trust	c/o Wilmington Trust Company	1100 North Market Street	Rodney Square North	Wilmington	DE	19890	UNITED STATES	Derivative Master Account Number 082400EAST
EMBARQ CORPORATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 052207PACI
EMBARQ MASTER RETIREMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016213
EMC (BENELUX) B. V. S.A.R.L.	EMC Corporation	Rue De Bitbourg 11		Luxembourg		1273	Luxembourg	Derivative Master Account Number 080800XEMC
EMC CORPORATION	176 South Street			Hopkinton	MA	1748	United States	Derivative Master Account Number 092700XEMC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EMD INVEST F.M.B.A. AFDELING EMD/II	EMD INVEST F.M.B.A., AFDELING EMD/II	c/o Nykredit Portefølje Administration A/S	Otto Månstedts Plads 9,	Copenhagen V		1780	Denmark	Derivative Master Account Number 062107PIMC
EMERALDS 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051706EMER
EMERALDS SERIES 2007-1 TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012507EMER
EMERALDS SERIES 2007-1 TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051007EME6
EMERALDS SERIES 2007-3 TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100407EME5
EMERGING MARKETS DEBT FUND	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 052606JPMO
EMERSON HOSPITAL	Route E Ornac	PO Box 9120		Concord	MA	01742-9120	United States	Derivative Master Account Number 020696EMHO
EMF NL 2008-2 BV	Frederik Roekestraat 123I			Amsterdam		1076 EE	The Netherlands	Derivative Master Account Number 081908ATCM
EMF-NL PRIME 2008-A.BV	c/o EMF-NL Prime 2008-A.B.V	Frederik Roekestraat 1231		1076EE Amsterdam			The Netherlands	Derivative Master Account Number 052708STIC
EMI GROUP PENSION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 122906PIM6
EMIGRANT BANK	5 East 42nd Street			New York	NY	10017	UNITED STATES	Derivative Master Account Number 64711EMIG
EMPLOYEES RETIREMENT SYSTEM OF THE CITY OF NORFOLK	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100906PACI
Emro Finance Ireland Ltd	AIB International Centre	West Block	IFSC	Dublin		1	Ireland	Derivative Master Account Number 110100EMRO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ENCORE 2003-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052103ENCR
ENCORE FUND LP	Soprano Fund	c/o Synphony Asset Management, LLC	555 California Street, Suite 2975	San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 042904HARM
Enel Spa	Viale Regina Margherita 137			Roma		198	Italy	Derivative Master Account Number 081298XENS
ENERGY INCOME AND GROWTH FUND	Route E Ornac	PO Box 9120		Concord	MA	01742-9120	United States	Derivative Master Account Number 042105FIDU
Energy Investor Funds	Energy Investors Funds	Three Charles River Place	63 Kendrick Street	Needham	MA	2494	UNITED STATES	Derivative Master Account Number 042407ENER
Enhanced Mortgage-Backed Securities Fund III Ltd.	Enhanced Mortgage-Backed Securities Fund V Limited	c/o Babson Capital Management LLC	1500 Main Street, Suite 1000	Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 022102EMBS
Enhanced Mortgage-Backed Securities Fund IV Ltd.	Enhanced Mortgage-Backed Securities Fund V Limited	c/o Babson Capital Management LLC	1500 Main Street, Suite 1000	Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 042104SEC4
Eni Spa	Sedi secondarie	Via Emilia, e P.zza Ezio Vanoni	20097 San Donato Milanese (MI)				Italy	Derivative Master Account Number 122396ENIF
ENLIGHTENMENT PARTNERS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109012483
ENO France SA	YPSO France SAS	12/16 rue Guynemer		Issy Les Moulineaux		92445	France	Derivative Master Account Number 061606ENOF
Ensign Peak Advisors, Inc.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010236
Ensign Peak Advisors, Inc.	Ensign Peak Advisors, Inc.	50 North Temple		Salt Lake City	UT	84150	UNITED STATES	Derivative Master Account Number 102104CJC
ENTERPRISE FUND LIMITED	Enterprise Fund Limited	c/o Argonaut House	5 Park Road	Hamilton		HM09	Bermuda	Derivative Master Account Number 122905CONC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Enterprise Inns Plc	Laurel Pub Partnerships Limited.	Cranmore Avenue	Shirley Solihull	West Midlands		B90 4LE	United Kingdom	Derivative Master Account Number 032802ENTP
ENTERPRISE PRODUCTS OPERATING LLC	2727 North Loop West 7th Floor			Houston	TX	77008	United States	Derivative Master Account Number 031104ENTE
EOP Charlotte JW, LLC	c/o American Housing Foundation	1800 South Washington	No. 311	Amarillo	TX	79102	United States	Derivative Master Account Number 062705EOPC
EPCO HOLDINGS INC	EPCO Holdings, Inc.	1100 Louisiana Street		Houston	TX	77002-5227	UNITED STATES	Derivative Master Account Number 090106EPCO
Episcopal Homes Foundation	3650 Mt. Diablo Blvd, #100			Lafayette	CA	94549	UNITED STATES	Derivative Master Account Number 032696EHF
Epsilon Global Master Fund II LP	Grande Rue 3			Montreux		1820	Switzerland	Derivative Master Account Number 083104EGMF
Epsilon Global Master Fund LP	Grande Rue 3			Montreux		1822	Switzerland	Derivative Master Account Number 083104EMF1
EQUITABLE PIMCO REAL RETURN PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011430
EQUITRUST LIFE INSURANCE COMPANY INC	FBL Financial Group, Inc.	5400 University Avenue		West Des Moines	IA	50266-5997	UNITED STATES	Derivative Master Account Number 110402FARM
EQUITY TRUSTEES LIMITED FOR PIMCO EXTENDED MARKETS FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 091198ETRL
EQUITY TRUSTEES LIMITED FOR PIMCO GLOBAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299ETL
EQUITY TRUSTEES LIMITED FOR PIMCO GLOBAL COMMODITY REAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011206
EQUITY TRUSTEES LIMITED FOR PIMCO GLOBAL CREDIT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012805
ERIE CITY SCHOOL DISTRICT	1511 Peach Street			Erie PA	PA	16501	United States	Derivative Master Account Number 050396ERIE
ERIE CITY WATER AUTHORITY	340 W Bayfront Parkway			Erie, PA 1	PA	6507	United States	Derivative Master Account Number 091394ECWA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Erlanger Health System Inc	975 East Third Street			Chattanooga	TN	37403	United States	Derivative Master Account Number 010704CHAT
ERP OPERATING LTD PRTNRSH	2 N Riverside Plz			Chicago	IL	60606-2600	United States	Derivative Master Account Number 032707EQU5
Erste Bank Der Osterreichischen Sparkassen AG.	Schubertring 5			Wien		1011	Australia	Derivative Master Account Number 032196DIE
ERSTE EUROPAISCHE PFANDBRIEF U ND KOMMUNALKREDITBANK SA	c/o Kommunalkreditbank AG	25 rue Edward Steichen L-2540					Luxembourg	Derivative Master Account Number 081000EPPK
ESG Credit Macro EventFund LP	101 PARK AVENUE , 48TH FLOOR			New York	NY	10178	UNITED STATES	Derivative Master Account Number 091008EMER
Eskaton Gold River Lodge, Inc.	5105 Manzanita Ave			Carmichael	CA	95608	United States	Derivative Master Account Number 080498EGRL
Eskaton Gold River Lodge/DSRF	5105 Manzanita Ave			Carmichael	CA	95608	United States	Derivative Master Account Number 010906ESKA
Eskaton Properties, Incorporated	5105 Manzanita Avenue			Carmichael	CA	95608	United States	Derivative Master Account Number 032400ESPR
ESP FUNDING I, LTD.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092506ESPF
Esprit International Limited - Series 1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091502ESPR
Esprit International Limited Series 8	P.O. Box 1109 GT	Mary Street, George Town		Grand Cayman		Cayman Islands	British West Indies	Derivative Master Account Number 100903ESP8
ESPRIT INTERNATIONAL LIMITED SERIES 9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 010505EIL9
ESPRIT INTERNATIONAL LTD SERIE S 10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042705EILT
ESPRIT INTERNATIONAL LTD SERIES 11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100903ESP1

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ESTEE LAUDER INC RETIREMENT PLAN	Executive Director - Corporate Treasury	The Estee Lauder Companies, Inc.	7 Corporate Center Drive	Melville	NY	11747	UNITED STATES	Derivative Master Account Number 110606AT15
Estelle Peabody Memorial Home	Peabody Retirement Community	400 West Seventh Street		North Manchester	IN	46962	UNITED STATES	Derivative Master Account Number 090902PEAB
Ethias - Droit Comm et Resp Civ	Rue des Croisiers 24			Liege			Belgium	Derivative Master Account Number 111799SMDC
Ethias Vie	RUE DES CROISIERS 24			Liege		4000	Belgium	Derivative Master Account Number 111799SMCC
ETIHAD AIRWAYS PJSC	Etihad Airways	POB 35566	New Airport Road	Abu Dhabi			United Arab Emirates	Derivative Master Account Number 100207ETIH
ETON PARK MASTER FUND LTD	Eton Park Capital Management	825 Third Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101904EPOF
Eton/Eton Park Fund LP	Eton Park Capital Management	825 Third Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 101904EPFL
Eurobrokers Inc.	One Seaport Plaza	19th Floor		New York	NY	10038-3526	UNITED STATES	Derivative Master Account Number 79174EBCM
Eurohypo AG	Helfmann-Park 5			Eschborn		D-65760	Germany	Derivative Master Account Number 082903EURO
EUROMOBILIARE INTERNATIONAL FD - TR FLEX 5	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 051807PUT5
EUROMOBILIARE INTERNATIONAL FD - TR FLEX 5	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 031407PUTN
EUROMOBILIARE INTERNATIONAL FD - TR FLEX 5	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 030707PUTN
EUROMOBILIARE INTERNATIONAL FD - TR FLEX 5	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 051807PUT7
EUROPE ARAB BANK PLC	520 Madison Avenue			New York	NY	177365	UNITED STATES	Derivative Master Account Number 030807EURO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
European Aeronautic Defense & Space Co NV	Willy Messerschmitt Str. 1			Ottobrunn		85521	Germany	Derivative Master Account Number 021601XEAD
EUROSAIL 2006-1 PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052606EUR5
EUROSAIL 2006-2BL PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061406EURO
EUROSAIL 2006-3NC PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092806EUR5
EUROSAIL 2006-4NP PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092806EUR6
EUROSAIL -NL 2007-2 BV	Frederik Roekestraat 1231					1076EE	The Netherlands	Derivative Master Account Number 010408EUR5
EUROSAIL -NL 2007-2 BV	Frederik Roekesstraat 1231			Amsterdam		1076EE	The Netherlands	Derivative Master Account Number 111207EURO
EUROSAIL NL 2008-1 B.V	Frederik Roekestraat 1231			Amsterdam		1076EE	Netherlands	Derivative Master Account Number 022508EUR5
EUROSAIL PRIME-UK 2007 A PLC	Lehman Brothers International Europe	25 Bank Street		London		E14 5LE	United Kingdom	Derivative Master Account Number 102507EURO
EUROSAIL UK 2007 5NP PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102507EUR5
EUROSAIL UK 2007 6NC PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111507EURO
EUROSAIL -UK-2008-1NP PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022508EURO
EUROSAIL-NL 2007-1 B.V.	Frederik Roekestraat 1231			Amsterdam		1076EE	The Netherlands	Derivative Master Account Number 010408EURO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EUROSAIL-NL 2007-1 B.V.	Frederik Roekestraat 1231			Amsterdam		1076EE	The Netherlands	Derivative Master Account Number 062807EURO
EUROSAIL-UK 2007-1NC PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020607EURO
EUROSAIL-UK 2007-2NP PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 033007EURO
EUROSAIL-UK 2007-3BL PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061807EURO
EUROSAIL-UK 2007-4BL PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071607EUR5
EVANGELICAL LUTHERAN GOOD SAMARITAN SOCIETY	4800 W 57th Street	PO Box 5038		Sioux Falls	SD	57117-5038	UNITED STATES	Derivative Master Account Number 111306EVAN
Evergreen Core Bond Fund	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 062504CORE
EVERGREEN CORE BOND TRUST	c/o Evergreen Investment Management Corporation	200 Berkeley Street		Boston	MA	2116	United States	Derivative Master Account Number 102207TAT6
EVERGREEN DIVERSIFIED BOND FUN D HIGH YIELD	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EVE8
EVERGREEN HIGH YIELD BOND FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EVE9
EVERGREEN INCOME ADVANTAGE FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EVER

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EVERGREEN INSTITUTIONAL MORTGAGE PORTFOLIO (EFIT).	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 042307EVER
EVERGREEN INTERMEDIATE BOND TRUST FULL DISCRETION	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030206WATS
EVERGREEN INTERMEDIATE BOND TRUST FULL DISCRETION	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 061606WES5
EVERGREEN INTERMEDIATE BOND TRUST FULL DISCRETION	Evergreen Investment Management Corporation		200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 110507TAT5
EVERGREEN LONG DURATION TRUST	Evergreen Investment Management Trust	c/o Evergreen Investment Management Company, LLC	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 013108EVER
EVERGREEN MANAGED INCOME FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EVE5
EVERGREEN MARINE CORP (TAIWAN) LTD.	No. 166, Sec. 2, Minsheng East Road			Taipei			Taiwan	Derivative Master Account Number 012907EVER
EVERGREEN SELECT HIGH YIELD BOND FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EV11
EVERGREEN SELECT HIGH YIELD BOND TRUST	c/o Evergreen Investment Management Corporation		200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 102207TAT7
Evergreen Short Intermediate Bond Fund	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 062504SHOR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EVERGREEN UTILITIES & HIGH INCOME FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EVE6
EVERGREEN VARIABLE ANNUITY CORE BOND FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 050107EVE5
EVERGREEN VARIABLE ANNUITY HIGH INCOME FUND	Evergreen Funds	c/o Evergreen Investment Management Corporation	200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 040907EV12
EXCALIBUR FUNDING NO 1 PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050708EXC5
Exeter Hospital, Inc. and Exeter Healthcare, Inc.	5 Alumni Drive			Exeter	NH	3833	United States	Derivative Master Account Number 062403EXET
EXPORT IMPORT BANK OF CHINA	The Export-Import Bank of China	No. 77 Beiheyuan Street, Dongcheng District		Beijing		100009	China	Derivative Master Account Number 020707EXPO
Extendicare Health Services Inc	111 West Michigan Street			Milwaukee	WI	53203	UNITED STATES	Derivative Master Account Number 062802EXTN
EXUM RIDGE CBO 2006-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011906EXUM
EXUM RIDGE CBO 2006-2 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022706EXUM
EXUM RIDGE CBO 2006-4 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090606EXUM
EXUM RIDGE CBO 2006-5 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092206EXU5
EXUM RIDGE CBO 2007-1, LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020907EXUM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
EXUM RIDGE CBO 2007-2 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041007LEHM
F.F. Thompson Health System	350 Parrish Street			Canandaigua	NY	14424	United States	Derivative Master Account Number 081803FTHS
F0026 / Fidelity Investment Grade Bond Fund	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F026
F0032 / Fidelity Intermediate Bond Fund	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F032
F0040 / Fidelity Advisor Mortgage Securities Fund	Counterparty Name			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F040
F0087 / Fidelity Advisor Intermediate Bond Fund	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F087
F1158 / Fidelity Total Bond Fund	Counterparty Name			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F158
FABRIKANT, CHARLES	460 Park Avenue	12th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 022307FABR
FAIRFAX EMPLOYEES RETIREMENT PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062007PACI
FAIRFAX FINANCIAL HOLDINGS	Fairfax Financial Holdings Limited	95 Wellington Street West, Suite 800		Toronto	ON	M5J 2N7	Canada	Derivative Master Account Number 113007FAIR
Fairway Finance Company, LLC	Harris Nesbitt Corp., US Securitization Group	115 S. LaSalle Street, 13th Floor		Chicago	IL	60603	United States	Derivative Master Account Number 092304FFC
FAITH BAPTIST CHURCH	Faith Properties Inc.	5526 State Road 26 East		Lafayette	IN	47905	UNITED STATES	Derivative Master Account Number 052808FAIT
FALCON MANAGEMENT CORPORATION	C/O Falcon Management Corporation	C/O Falcon Management Corporation	400 W Main Street	wyckoff	NJ	07481-1420	UNITED STATES	Derivative Master Account Number 092501XFAL
FBE Limited	111 Broadway			New York	NY	10006	UNITED STATES	Derivative Master Account Number 022704FBEL
FCH	Karolyi Mihaly utca 12 / nd fl			Budapest		1053	HUNGARY	Derivative Master Account Number 020707VAGY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FCI HOLDINGS I LTD	FCI Holdings I Ld.	c/o Fortress Investment Group LLC	1345 Avenue of the Americas, 47th Floor	New York	NY	10105	UNITED STATES	Derivative Master Account Number 012407DRA9
FCOF SECURITIES LTD	Fortress Investment Group LLC	1345 Avenue of the Americas, 46th Fl		New York	NY	10105	UNITED STATES	Derivative Master Account Number 013108FORT
FEC Financial Engineering	FEC Financial Engineering Consulting GmbH	Katharinenstr. 9		Hamburg		D-20457	Germany	Derivative Master Account Number 020305FECF
FEDERAL EXPRESS CORP EMPLOYEE PENSION PLAN	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL14
Federal Home Loan Bank of Atlanta	1475 Peachtree Street, NE			Atlanta	GA	30309	United States	Derivative Master Account Number 69836FHBA
Federal Home Loan Bank of Boston	111 Huntington Avenue			Boston	MA	2199	United States	Derivative Master Account Number 71045FHBS
FEDERAL HOME LOAN BANK OF CHICAGO	111 East Wacker Drive	7th Floor		Chicago	IL	60601	United States	Derivative Master Account Number 69887FLBC
Federal Home Loan Bank of Cincinnati	221 E 4th Street Suite 1000			Cincinnati	OH	45202	United States	Derivative Master Account Number 66937FHLC
Federal Home Loan Bank of Dallas	P.O. Box 619026			Dallas/Ft. Worth	TX	75261-9026	United States	Derivative Master Account Number 69837FHDA
Federal Home Loan Bank of DesMoines	907 Walnut Street			Des Moines	IA	50309	United States	Derivative Master Account Number 69887FHDM
Federal Home Loan Bank of DesMoines	Skywalk Level	801 Walnut Street, Suite 200		Des Moines	IA	50309-3513	United States	Derivative Master Account Number 69887FHDM
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd.			Indianapolis	IN	46240	UNITED STATES	Derivative Master Account Number 73779FHLI
Federal Home Loan Bank of New York	101 Park Avenue			New York	NY	101780599	UNITED STATES	Derivative Master Account Number 69884FHNY
Federal Home Loan Bank of Pittsburgh	601 Grant Street			Pittsburgh	PA	15219-4455	UNITED STATES	Derivative Master Account Number 102594FHLB
Federal Home Loan Bank of San Francisco	600 California Street, Suite 300			San Francisco	CA	94108	UNITED STATES	Derivative Master Account Number 67029FHSF
Federal Home Loan Bank of Seattle	1501 Fourth Avenue	Suite 1800		Seattle	WA	98101-1693	UNITED STATES	Derivative Master Account Number 67049FHSA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Federal Home Loan Bank of Topeka	One Security Benefit Place	Suite 100	P.O. Box 176	Topeka	KS	66603	UNITED STATES	Derivative Master Account Number 66939FHTP
Federal Home Loan Mortgage Corporation	1551 Park Run Drive			McLean	VA	22102-3110	UNITED STATES	Derivative Master Account Number 20893FHLM
Federal National Mortgage Association	3900 Wisconsin Avenue, NW			Washington	DC	20016-2899	UNITED STATES	Derivative Master Account Number 50111FNMA
FEDERATED DEPARTMENT STORES INC PENSION PLAN MASTER TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0520031360
FEDERATED STOCK AND BOND FUND	Federated Investors Tower	1001 Liberty Avenue, 26th Floor		Pittsburgh	PA	15222	UNITED STATES	Derivative Master Account Number 102006FED5
FEDERATED ULTRASHORT BOND FUND	cc: Reed Smith LLP			Pittsburgh	PA	15219	UNITED STATES	Derivative Master Account Number 091306FED6
FELICIAN COLLEGE OF LODI	101 College Road East			Princeton N J		8540	UNITED STATES	Derivative Master Account Number 042498NEWJ
Fenway Capital	10880 Wilshire Blvd	Suite 1101		Los Angeles	CA	90024	UNITED STATES	Derivative Master Account Number 041902FENW
Ferrero Spa	Piazzale Peitro Ferrero			Alba (CN)		12051	Italy	Derivative Master Account Number 083101FERR
Ferrero Trading Lux SA	6E Route de Treves	L-2633 Senningerberg		Luxembourg			Germany	Derivative Master Account Number 112902FERR
FFI Fund Ltd.	Bracebridge Capital, LLC	500 Boylston Street, 17th Floor		Boston	MA	2116	United States	Derivative Master Account Number 011698FFI
FFII-SO CAL EDISON CO RET PLANA/C SCEF5400002FRANK	2244 WALNUT GROVE AVENUE			Rosemead	CA	91770	UNITED STATES	Derivative Master Account Number 060606FRAN
FH Emerging Markets Debt Fund LP	c/o FH International Financial Asset Management	550 Mamaroneck Avenue		Harrison	NY	10528	United States	Derivative Master Account Number 070605FHIN
Fiat Finance North America Inc	Fiat Finance North America Inc.	c/o The Corporation Trust Company	1209 Orange Street	Wilmington	DE	19801	UNITED STATES	Derivative Master Account Number 042501FFNA
FIDELITY 1-3 YEAR DURATION SECURITIZED BOND CENTRAL FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 092806FI11

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Fidelity Balanced Fund	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 011707FID7
Fidelity Balanced Fund	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 071806FID6
FIDELITY CORPORATE BOND 1- 10 YEAR CENTRAL FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 111606FID7
FIDELITY CORPORATE BOND 1- 5 YEAR CENTRAL FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 111606FID6
FIDELITY GARRISON STREET TRUST - VIP INVESTMENT GRADE CENTRAL FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 062106FID5
FIDELITY MANAGED INCOME PORTFOLIO	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 070202F180
FIDELITY MANAGED INCOME PORTFOLIO II	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 070202F184
FIDELITY MORTGAGE BACKED SECURITIES FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 111606FID8
FIDELITY PURITAN FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 070202F250
FIDELITY TACTICAL INCOME CENTRAL FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 702021374
FIDELITY TOTAL BOND FUND	1 Spartan Way (TS2C)			Merrimack	NH	3054	UNITED STATES	Derivative Master Account Number 021308FIDE
FIELD STREET MASTER FUND LTD	c/o Ogier Fiduciary Services (Cayman) Limited	Queensgate House, PO Box 1234		Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 010708FIE5
Fifth Third Bank	38 Fountain Square Plaza	M.D. 1090A3		Cincinnati	OH	45263	United States	Derivative Master Account Number 070601FTBK
Fifth Third Mortgage Company	38 Fountain Square Plaza	M.D. 1090A3		Cincinnati	OH	45623	United States	Derivative Master Account Number 082001BLFT
Finance 500	Finance 500, Inc.	19762 MacArthur Blvd.,	Suite 200	Irvine	CA	92612	UNITED STATES	Derivative Master Account Number 032003F500

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Finanzministerium Land Nordrhein Westalen	Land Nordrhein-Westfalen	Jagerhofstrasse 6		Dusseldorf		40479	Germany	Derivative Master Account Number 100603FLNW
Findomestic Banca Spa	Via Jacopo Da Diacceto	48 Villa Giulia		Firenze		50112	Italy	Derivative Master Account Number 030701FDDB
FINISTERRE GLOBAL OPPORTUNITYMASTER FUND	PO Box 309GT	Ugland House, South Church St		Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 070406FINI
Finmeccanica S.p.A.	Piazza Monte Grappa 4			Rome		195	Italy	Derivative Master Account Number 060995FIN
FIP - Fondo Immobili Pubblici	Investire Immobiliare SGR SPA	Palazzo Altieri	Piazza del Gesù n° 49	Roma		186	Italy	Derivative Master Account Number 012705FIPP
FIR TREE CAPITAL OPPORTUNITY MASTER FUND LP	535 Fifth Avenue, 31st Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 060202RMFL
Fir Tree Value Master Fund LP	535 Fifth Avenue, 31st Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 101904FTVM
First Bank	600 James S. McDonnell Blvd.	M1-199-018		Hazelwood	MO	63042	United States	Derivative Master Account Number 091498XFBA
First Banking Center	First Banking Center	567 Broad Street	P.O. Box 970	Lake Geneva	WI	53147	UNITED STATES	Derivative Master Account Number 072304FBCE
First Commercial Bank	Columbus Bank			Columbus	GA	31901	United States	Derivative Master Account Number 031805FCBA
FIRST COMMERCIAL BANKREF TRUST DEPARTMENT	Section 1, 5th Floor			Taipei		100	TAIWAN, PROVINCE OF CHINA	Derivative Master Account Number 030208FIR5
First Data Corporation	World Financial Center	American Express Tower	200 Vesey Street	New York	NY	10285	UNITED STATES	Derivative Master Account Number 29101FDAC
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071006FIR7
FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071006FIR9
FIRST INITIATIVES INSURANCE LT D	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P653

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
First Merit Bank NA	3 Cascade Plaza			Akron	OH	44308-1103	United States	Derivative Master Account Number 031600FMBA
First Midwest Bank	One Pierce Place, Suite 1500	P.O. Box 4169		Itasca	IL	60143-4169	UNITED STATES	Derivative Master Account Number 121602MIDW
FIRST PUERTO RICO AAA PORTFOLIO TARGET MATURITY FUND I	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051706SANT
FIRST PUERTO RICO AAA TARGET MATURITY FUND II INC	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA13
FIRST PUERTO RICO TARGET MATURITY INCOME OPPORTUNITIES FUND I	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA15
FIRST PUERTO RICO TARGET MATURITY INCOME OPPORTUNITIES FUND II	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA17
FIRST PUERTO RICO TAX ADVANTAGED TARGET MATURITY FUND I	Santander Asset Management	First P.R. Tax-Advantaged Target Mat. Fund I Inc.	Suite 1600, Santander Tower, B-7 Tabonuco Sreet	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA34
FIRST PUERTO RICO TAX ADVANTAGED TARGET MATURITY FUND II	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA22
FIRST PUERTO RICO TAX EXEMPT FUND	Santander Asset Mangement c/o First Puerto Fico Ta	First Puerto Fico Tax Exempt Fund, Inc. Ste 1600	Santander Tower, B-7 Tabonuco St.	Guaynabo	PR	00968-3028	Puerto Rico	Derivative Master Account Number 051606SA37
First Tennessee Bank NA	4000 Horizon Way			Irving	TX	75063	UNITED STATES	Derivative Master Account Number 091200FHHL
FirstBank of Puerto Rico	1519 Ponce de Leon, Stop 23	PO Box 9146		San Juan	PR	00908-0146	UNITED STATES	Derivative Master Account Number 052394FFED

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FirstCaribbean International Bank (Bahamas) LTD	c/o FirstCaribbean International Bank Limited	Head Office P.O. Box 503		Warrens, St. Michael		B822026	Barbados	Derivative Master Account Number 021904BGIF
FirstEnergy Corp	76 S. Main Street			Akron	OH	44308	United States	Derivative Master Account Number 010604FIRS
Firsttrust Savings Bank	Firsttrust Savings Bank	15 East Ridge Pike		Conshohoken, PA	PA	19428	United States	Derivative Master Account Number 071502FIRS
FIXED INCOME SHARES (SERIES C)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011251
FIXED INCOME SHARES (SERIES M)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011250
FIXED INCOME SHARES (SERIES R)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012090
Fla Community Serv Corp-Walton	70 Logan Ln.			Santa Rosa Beach	FL	32459	UNITED STATES	Derivative Master Account Number 032994FCSC
FLAC HOLDINGS LLC	FLAC Holdings LLC	700 State Route 46 East		Batesville	IN	47006	United States	Derivative Master Account Number 110606FLAC
FLAGSTONE REINSURANCE HOLDINGS LTD	Flagstone Reinsurance Holdings Limited	Crawford House	23 Church Street	Hamilton		HM 11	Bermuda	Derivative Master Account Number 083006FLAG
FLATROCK TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 043008FLAT
Fletcher Allen Health Care, Vermont	c/o Medical Center Hospital of Vermont	Colchester Avenue		Burlington		5401	United States	Derivative Master Account Number 11893MCHV
FLETCHER FIXED INCOME ALPHA FUND LTD	Fletcher Fixed Income Alpha Fund, Ltd.	c/o Fletcher Asset Management, Inc.	48 Wall Street	New York	NY	10005	UNITED STATES	Derivative Master Account Number 062507FLET
FLORIDA (STATE OF) RETIREMENT SYSTEM PENSION PLAN	Hermitage Center			Tallahassee	FL	32308	UNITED STATES	Derivative Master Account Number 71593FFBA
Florida Gulf Coast University	10501 FGCU Boulevard South			Fort Myers	FL	33965-6565	United States	Derivative Master Account Number 022300FGCU
Fluor Corporation Master Retirement Trust	Aberdeen Asset Management Inc	1735 Market Street	37th Floor	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 021607ABE8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FONDO PENSIONE PER IL PERSONALE DELLA BANCA DI ROMA	Viale R.R. Pereira 97			Roma		136	Italy	Derivative Master Account Number 051107FOND
FONDS VOOR GEMENE REKENING BEROEPSVERVOER - EURO GOVERNMENT LONG DURATION BONDS	c/o Grantham, Mayo, Van Otterloo	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 072507GRAN
FONDS VOOR GEMENE REKENING BEROEPSVERVOER - GLOBAL CREDIT FIXED INCOME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016309
FONDS VOOR GEMENE REKENING BEROEPSVERVOER - GLOBAL DIVERSIFIED FIXED INCOME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109016310
FORD CREDIT AUTO OWNER TRUST 2007-B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101007FORD
FORD MOTOR COMPANY MASTER TRUST	201 Washington Street			Boston	MA	02108-4408	United States	Derivative Master Account Number 112304FORD
Ford Motor Company Master Trust Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299FMC
Ford Motor Credit Company	One American Road			Dearborn	MI	48126	United States	Derivative Master Account Number 35222FMOC
FORE CONVERTIBLE MASTER FUND LTD	280 Park Avenue	43rd Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 031004FORE
Fore ERISA Fund, Ltd	c/o Walkers SPV Limited	PO Box 908 GT	Walker House, 87 Mary Street	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 091004FORE
FORE RESEARCH AND MANAGEMENT, LP	280 Park Avenue , 43rd Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 073004FORE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FORE RESEARCH AND MANAGEMENT, LP	For notices mandatory copy to be sent to:	Man Investments AG	Etzelstresse 27	8808 Pfaffikon, SZ			Switzerland	Derivative Master Account Number 081704MAC1
Forest City Capital Corporation	50 public Square, Suite 1360			Cleveland	OH	44113	United States	Derivative Master Account Number 082808FOR6
Forest City Capital Corporation	1170 Terminal Tower	50 Public Square		Cleveland	OH	44113-2203	United States	Derivative Master Account Number 061505CCMF
Forest City Capital Corporation	1170 Terminal Tower	50 Public Square		Cleveland	OH	44113-2203	United States	Derivative Master Account Number 092402FCCC
Forsta AP-Fonden	P.O. Box 16294	SE-103 25 Stockholm		Visitors: Skeppsbron 2			Sweden	Derivative Master Account Number 010902FORS
FORT WASHINGTON ACTIVE FIXED INCOME LLC	Western #amper Southern Financial Group	400 Broadway		Cincinnati	OH	45202	United States	Derivative Master Account Number 082707FOR6
FORT WASHINGTON FIXED INCOME ALPHA LLC	Western	400 Broadway		Cincinnati	OH	5202	United States	Derivative Master Account Number 082707FORT
Fort Worth Texas Employee Retirement Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010632
Fortis Bank (Nederland) N.V.	Rokin 55, 1012 KK			Amsterdam			Netherlands	Derivative Master Account Number 091597MEES
Fortis Bank NV/SA	520 Madison Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 072099XFBK
FORTIS BANQUE LUXEMBOURG SA	50 Avenue J.F. Kennedy			Luxembourg		L-2951	Germany	Derivative Master Account Number 32593BGDL
FORTIS L FUND BOND WORLD	c/o Fortis Investment Management NV	Sterrekundelaan 14		Brussels		1210	Belgium	Derivative Master Account Number 022205LUNI
FORTISSIMO FUND	BNY Alternative Investment Services			San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 010207SYM5
FORTRESS INV GROUP LLC /FORTRESS INV FD V (FUND A)	FIG LLC	1345 Avenue of the Americas, 29th Floor		New York	NY	10105	UNITED STATES	Derivative Master Account Number 062107FOR5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FORTRESS INVESTMENT FUND V (COINVESTMENT FUND A) LP	FIG LLC	1345 Avenue of the Americas, 29th Floor		New York	NY	10105	UNITED STATES	Derivative Master Account Number 030308FORT
FORTRESS INVESTMENT GROUP LLC	1345 Avenue of the Americas, 29th Floor			New York	NY	10105	UNITED STATES	Derivative Master Account Number 030708FOR5
FORTRESS INVESTMENT GROUP LLC	1345 Avenue of the Americas, 29th Floor			New York	NY	10105	UNITED STATES	Derivative Master Account Number 030708FOR6
FORTRESS INVESTMENT GROUP LLC	1345 Avenue of the Americas, 29th Floor			New York	NY	10105	UNITED STATES	Derivative Master Account Number 030708FOR7
FORTRESS INVESTMENT GROUP LLC	1345 Avenue of the Americas, 29th Floor			New York	NY	10105	UNITED STATES	Derivative Master Account Number 030708FOR8
FORTRESS MORTGAGE OPPORTUNITIES MASTER FUND SERIES 2 LP	Fortress Mort. Opport. Master Fund Series 2 LP	c/o Fortress Mortgage Opportunities Advisors LLC	1345 Avenue of the Americas, 29th Floor	New York	NY	10105	UNITED STATES	Derivative Master Account Number 050708FOR5
FOUR CORNERS FOUR CORNERS SENIOR FLOATING RATE INCOME FUND II	CC: First Trust Advisors L.P.			Lisle	IL	60532	UNITED STATES	Derivative Master Account Number 080902FCC2
FOXCROFT ACADEMY	Address For Notices	Trustees of Foxcroft Academy	975 West Main Street	Dover-Foxcroft	ME	4426	United States	Derivative Master Account Number 052208FOXC
FPCM Inflation-linked Opportunities Fund	c/o Walkers SPV Limited	P.O. Box 908GT, Walkers House, Mary Street		George Town, Grand Cayman			Cayman Islands, BWI	Derivative Master Account Number 062305FPCM
FR Acq Corp Europe Ltd	Firth House	P O Box 644, Meadowhall Road		South Yorkshire, Sheffield		S9 1JD	England	Derivative Master Account Number 111507FRAC
Franciscan at St. Leonard	8100 Clys Road			Centerville, OH	OH	45458	United States	Derivative Master Account Number 100201FRAN
FRANCISCAN SISTERS OF CHRISTIAN CHARITY HEALTHCARE MINISTRY, WI	18000 W. Sarah Lane, Suite 140			Brookfield	WI	53005-5843	United States	Derivative Master Account Number 030896WFSC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FRANK RUSSELL INVESTMENT COMPANY GLOBAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011621
FRANKLIN LOW DURATION TOTAL RETURN FUND	c/o Franklin Advisers, Inc.	One Franklin Parkway		San Mateo	CA	94403	UNITED STATES	Derivative Master Account Number 0319074991
Franklin Savings Bank	Franklin Savings Bank	387 Central Street	P.O. Box 339	Franklin	NH	3235	United States	Derivative Master Account Number 041405FSBK
FRANKLIN TEMPLETON INVESTMENT FUNDS - TEMPLETON GLOBAL TOTAL RETURN FUND	c/o Franklin Advisers, Inc.	One Franklin Parkway		San Mateo	CA	94403	UNITED STATES	Derivative Master Account Number 042805FTIF
FRANKLIN TEMPLETON INVESTMENTS	c/o Franklin Advisers, Inc.	One Franklin Parkway		San Mateo	CA	94403	UNITED STATES	Derivative Master Account Number 011005FRTR
FRANKLIN TOTAL RETURN FUND	c/o Franklin Advisers, Inc.	One Franklin Parkway		San Mateo	CA	94403	UNITED STATES	Derivative Master Account Number 050107FR23
Franklin United Methodist Home	1070 West Jefferson St.			Franklin		46131	United States	Derivative Master Account Number 072506FRAN
FRANKLIN W. OLIN COLLEGE OF ENGINEERING, INC	Olin Way			Needham	MA	02492-1200	UNITED STATES	Derivative Master Account Number 052506FRAN
FREDDIE MAC FOUNDATION INC	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111407LOGA
Freedom Forum Inc	555 Pennsylvania Ave., N.W.			Washington	DC	20001	UNITED STATES	Derivative Master Account Number 031704FREE
FREEDOM PARK CDO LIMITED SPC SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080205FREE
FREESCALE SEMICONDUCTOR INC RETIREMENT SAVINGS TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011464
FREESCALE SEMICONDUCTORS INC	6501 William Cannon Drive West			Austin	TX	78735	United States	Derivative Master Account Number 101006FREE
FREMONT HOME LOAN TRUST 2006-E	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111706FREM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FRESNO COUNTY EMPLOYEES RETIREMENT ASSOCIATION	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 070505FRES
FRIENDSHIP VILLAGE OF TEMPE	2645 East Southern Avenue			Tempe	AZ	85282	UNITED STATES	Derivative Master Account Number 062106FRIE
FRIENDSHIP VILLAGE OF WEST COUNTY INC	15201 OLIVE BLVD			Chesterfield	MO	63017	United States	Derivative Master Account Number 071207FRIE
Froley, Revy Alternative Strategies Master Fnd Ltd	c/o Froley, Revy Investment Company, Inc.	10900 Wilshire Boulebard, Suite 900		Los Angeles	CA	90024	UNITED STATES	Derivative Master Account Number 032905FROL
FRONTPOINT GLOBAL EMERGING MARKETS FUND LP	Front Point Global Emerging Market Fund, L.P.	c/o FrontPoint Partners LLC	Two Greenwich Plaza	Greenwich	CT	6830	United States	Derivative Master Account Number 101607FRON
FRONTPOINT RELATIVE VALUE OPPORTUNITIES FUND LP	FrontPoint Partners, LLC	Two Greenwich Plaza		Greenwich	CT	6830	United States	Derivative Master Account Number 011401FFIO
FRONTPOINT STRATEGIC CREDIT FUND LP	c/o Frontpoint Partners LLC	Two Greenwich Plaza		Greenwich	CT	6830	United States	Derivative Master Account Number 031408FRO5
FRS - CMB13CAMPBELLS SOUP COMPANY RETIREM	PIMCO	840 Newport Center Drive		Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 111105FRA5
FSA CREDIT PROTECTION TRUST 265	FSA Administrative Services, LLC, as Trustee	for Credit Protection Trust 265	31 West 52nd Street	New York	NY	10019	UNITED STATES	Derivative Master Account Number 052907FINA
FSA CREDIT PROTECTION TRUST 283	Financial Security Assurance Inc.	31 West 52nd Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 020708FINA
Fuller Theological Seminary	135 North Oakland Avenue			Pasadena	CA	91182	UNITED STATES	Derivative Master Account Number 121903FULL
FULLERTON DRIVE CDO LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041404FDCL
Fulton Dekalb Hospital Authority	80 Jesse Hill Drive, SE.	P.O. Box 26135		Atlanta	GA	30303-3050	United States	Derivative Master Account Number 061394FDHA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FULTON GA (COUNTY OF)	141 Pryor St.			Atlanta	GA	30303	United States	Derivative Master Account Number 110894FCWS
GA FUND L SICAV	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016160
Gabriel Capital LP	450 Park Avenue, 32nd Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 111897GABC
Gala Group Finance Ltd	Glebe House	Vicarage Drive		Barking		IG11 7NS	United Kingdom	Derivative Master Account Number 090105GALA
GALESBURG IL (CITY OF)	P. O. Box 1387			Galesburg I L	IL	61402-1387	United States	Derivative Master Account Number 012502GALE
GALLERY QMS MASTER FUND LTD (THE)	c/o Horton Point LLC	825 Third Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042908HORT
GAM STAR EUR BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012330
GARLAND BUSINESS	452 FIFTH AVENUE 6TH FLOOR			New York	NY	10018	UNITED STATES	Derivative Master Account Number 021108GARL
Gaston Christian School	1625 Lowell-Bethesda Road			Gastonia		28056	United States	Derivative Master Account Number 102407GAST
GAZPROMBANK MORTGAGE BACKED SECURITIES SERIES 2007-2 CLASS A1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 053007GAZ5
GE CAPITAL SERVICIOS ADMINISTRATIVOS SA DE CV	PROLONGACION REFORMA 490 3RD FLOOR			MEXICO CITY		01271	Mexico	Derivative Master Account Number 081407GECA
GE Financial Markets	Le Pole House	Ship Street Great		Dublin		8	Ireland	Derivative Master Account Number 060204GEFM
GEMOLOGICAL INSTITUTE OF AMERICA INC	The Robert Mouawad Campus	5345 Armada Drive		Carlsbad	CA	92008	United States	Derivative Master Account Number 122701GEMI
GEMSTONE CDO VI LTD	c/o Maples Finance Limited	P.O. Box 1093GT		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 053006HBKG
General Electric Capital Corporation	201 High Ridge Road			Stamford	CT	6927	UNITED STATES	Derivative Master Account Number 021494GECC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
General Electric Pension Trust	3001 Summer Street, P.O. Box 7900			Stamford	CT	06904-7900	UNITED STATES	Derivative Master Account Number 122398GEPT
General Motors Acceptance Corp	3031 West Grand Boulevard	New Center One, Suite 695		Detroit	MI	48202	United States	Derivative Master Account Number 092299GMAC
GENERAL MOTORS WELFARE BENEFITS TRUST	General Motors Investment Management Corporation	767 Fifth Avenue		New York	NY	10153	UNITED STATES	Derivative Master Account Number 013105GMAC
GENERAL PENSION PLAN OF INTERNATIONAL UNION OF OPERATING ENGINEERS	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 082007WES7
General Re Financial Products Corporation	ATTN: Head of Operations	Rockefeller Center	630 Fifth Avenue, Suite 450	New York	NY	10111	UNITED STATES	Derivative Master Account Number 38823GRIF
GENERALI INVESTMENTS ITALY SPA ABSOLUTE RETURN CRED	Generali SGR SPA	Via Cesare Pavese		Rome		30500144	Italy	Derivative Master Account Number 120105GENE
GENESEE CA (COUNTY OF) EMPLOYEES RETIREMENT SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 072505GENE
GENWORTH LIFE AND ANNUITY INSURANCE COMPANY	6620 W. Broad St.			Richmond	VA	23230	UNITED STATES	Derivative Master Account Number 050902GELI
GENWORTH LIFE INSURANCE COMPANY Y	6620 W. Broad St.			Richmond	VA	23230	UNITED STATES	Derivative Master Account Number 050902GECA
GENWORTH LIFE INSURANCE COMPANY OF NEW YORK	Bank of New York	One Wall Street		New York	NY	10286	UNITED STATES	Derivative Master Account Number 082906GENW
GEORGE L LINDEMANN JR. DECL OF TRST UAD 1-26-04	1736 West 28th St			Miami	FL	33140	UNITED STATES	Derivative Master Account Number 060506GEOR
GEORGE PUTNAM FUND OF BOSTON	c/o Putnam Investments	30 Dan Road		Canton	MA	2021	United States	Derivative Master Account Number 010401P001
GEORGE PUTNAM FUND OF BOSTON	c/o Putnam Investments	One Boston Square		Boston	MA	2109	United States	Derivative Master Account Number 102300GPFB
Georgetown University	PO Box 571217	NW		Washington	DC	20057	UNITED STATES	Derivative Master Account Number 021398GU

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GEORGIA POWER COMPANY	Southern Company Service, Inc.	270 Peachtree Street N. W., Suite 2000		Atlanta	GA	30303	United States	Derivative Master Account Number 030607GEO7
Georgia Power Company	Southern Company Services, Inc	Bin SC 1407	30 Ivan Allen Jr. Boulevard NW	Atlanta	GA	30308	United States	Derivative Master Account Number 071003GRCO
Georgia-Pacific Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010448
GESB GLOBAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 021407PA10
GIANTS STADIUM LLC (FSA INSURED)	Meadowlands Sports Complex	50 State Route 120	cc. Financial Security Assurance Inc	East Rutherford	NJ	7073	United States	Derivative Master Account Number 092407GIAN
GIANTS STADIUM, LLC	Meadowlands Sports Complex	50 State Route 120	cc. Financial Security Assurance Inc	East Rutherford	NJ	7073	United States	Derivative Master Account Number 073107GIAN
Gifford Medical Center	PO Box 2000	44 South Main street		Randolph	VT	5060	UNITED STATES	Derivative Master Account Number 070103GIFF
GIS UK CORPORATE BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014682
GLG Credit Fund	c/o GLG Partners Services LP	The Waterfront Centre	North Church StreetPO Box 2427	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 082802GLGP
GLG Emerging Markets Fund	GLG Partners LP	One Curzon Street		London		W1J 5HB	UNITED KINGDOM	Derivative Master Account Number 101705GLGP
GLG Market Neutral Fund	Walker House	87 Mary Street				KY1-9002	Cayman Islands	Derivative Master Account Number 091597GLG
GLITNIR	Islandsbanki hf	Kirkjusandur 2		155 Reyjavik			Iceland	Derivative Master Account Number 070601ISBK
GLOBAL INCOME & CURRENCY FUND INC	c/o IQ Investment Advisors LLC	4 World Financial Center. 5th Floor		New York	NY	10080	UNITED STATES	Derivative Master Account Number 112006IQI6
Global Interest Rate Fund of the LCM Group Trust	Lotsoff Capital Management	20 N. Clark Street		Chicago	IL	60602	United States	Derivative Master Account Number 070303IRLC
GLOBAL INVESTORS SERIES PLC UK STERLING LONG AVERAGE DURATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014683

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GLOBAL SECURITIES EMERGING MARKETS RELATIVE VALUE MASTER FUND LP	c/o Global Securities Advisor LLC	401 Lexington Avenue, 41st Floor		New York	NY	10174	UNITED STATES	Derivative Master Account Number 072707GLOB
GLOBAL THEMATIC OPPORTUNITIES FUND LP	220 East 42nd Street, 29th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 030507CAT7
GM EMERGING MARKET DEBT POOL	General Motors Investment Management Corporation	767 Fifth Avenue		New York	NY	10153	UNITED STATES	Derivative Master Account Number 062504EMDP
GM INTERNATIONAL FIXED INTEREST BONDS PFPV	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016240
GM MORTGAGE OPPORTUNITY POOL	767 fifth avenue			New York	NY	10153	UNITED STATES	Derivative Master Account Number 0625046FEC
GM STRUCTURED CREDIT OPPORTUNITY POOL	General Motors Investment Management Corporation	767 Fifth Avenue		New York	NY	10153	UNITED STATES	Derivative Master Account Number 0625046FDK
GMAC Commercial Holding capital Corp.	c/o Newman Financial Services	1801 California, Suite 3700		Denver	CO	80202	United States	Derivative Master Account Number 020504GMAC
GMAC INVESTMENT MANAGEMENT LLC	200 Renaissance Center	Mail Code: 482-B12- C24		Detroit	MI	48265-2000	United States	Derivative Master Account Number 031108GMAC
GMAM - Promark Alternative High Yield Bond Fd-Grek	General Motors Investment Management Corporation	767 Fifth Avenue		New York	NY	10153	UNITED STATES	Derivative Master Account Number 062504HYBF
GMAM - Promark Income Fund - 7MXK	767 fifth avenue			New York	NY	10153	UNITED STATES	Derivative Master Account Number 1112037MXK
GMAM GROUP PENSION TRUST II - GM GLOBAL HIGH QUALITY BOND POOL	Grantham Mayo, Van Otterloo	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 062504GHQB
GMAM INVESTMENT FUNDS TRUST - PROMARK HIGH QUALITY BOND FUND	767 Fifth Avenue			New York	NY	10153	UNITED STATES	Derivative Master Account Number 111203GRDK

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GMO ALPHA LIBOR FUND	Grantham, Mayo, Van Otterloo #amper Co. LLC	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 021705AOFF
GMO EMERGING COUNTRY DEBT FUND	c/o Grantham Mayo Van Otterloo	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 060399GMOF
GMO EMERGING COUNTRY DEBT FUND	40 Rowes Wharf			Boston	MA	2110	United States	Derivative Master Account Number 041307GR20
GMO Emerging Country Debt Investment Fund Plc	c/o Grantham, Mayo, Van Otterloo #amper Co. LLC	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 062603GMOE
GMO Emerging Country Debt L.P.	Grantham, Mayo, Van Otterloo	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 060399GMOL
GMO EMERGING COUNTRY LOCAL DEBT INVESTMENT FUND PLC	c/o Grantham, Mayo, Van Otterloo #amper Co. LLC	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 041608GRAN
GMO SHORT DURATION COLLATERAL FUND	c/o Grantham, Mayo, Van Otterloo #amper Co. LLC	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 022603GMOS
GMO Trust on behalf of Core Plus Bond Fund	c/o Grantham, Mayo, Van Otterloo #amper Co. LLC	40 Rowes Wharf		Boston	MA	2110	United States	Derivative Master Account Number 021601GGAA
GMO Trust on behalf of GMO World Opp Overlay Fund	40 Rowes Wharf			Boston	MA	2110	United States	Derivative Master Account Number 021705WOOP
GODO KAISHA CV6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080107GODO
GOLDEN STATE TOBACCO SECURITIZATION CORPORATION	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011603GOLD

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GoldenTree Loan OpportunitiesV, LimitedC/O GoldenT	PO Box 1093GT Boundary Hall	Cricket Square		George Town			CAYMAN ISLANDS	Derivative Master Account Number 091707GOLD
GOLDMAN SACHS ALPHA-BETA CONTINUUM FUND LLC	With a copy to:	Goldman Sachs Asset Management, L.P.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 033006GOL9
GOLDMAN SACHS ASSET MANAGEMENT INTERNATIONAL	30 Hudson Street			Jersey City	NJ	7320	UNITED STATES	Derivative Master Account Number 000005959
GOLDMAN SACHS CAPITAL MARKETS, LP	85 Broad Street			New York	NY	10004	UNITED STATES	Derivative Master Account Number 78945GSCM
GOLDMAN SACHS CATASTROPHE RISK PREMIUM OPPORTUNITIES FUND OFFSHORE II LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 121207GOLD
GOLDMAN SACHS CREDIT OPPORTUNITES INSTITUTIONAL 2008 FUND LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 042108GOLD
GOLDMAN SACHS CREDIT OPPORTUNITIES 2008 MASTER FUND LP	Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 052808GOL6
GOLDMAN SACHS DYNAMIC RISK MASTER FUND OFFSHORE LTD	c/o Goldman Sachs Asset Management, L.P.	30 Hudson		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 031705GSQO
GOLDMAN SACHS EMERGING MARKETS OPPORTUNITIES FUND OFFSHORE, LTD	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 030906GEMF
GOLDMAN SACHS EMERGING MARKETS OPPORTUNITIES FUND, LLC	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 030912GEMO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GOLDMAN SACHS GLOBAL ALPHA DYNAMIC RISK FUND LLC	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 122006GOLD
Goldman Sachs Global Alpha Fund PLC	c/o Goldman Sachs Asset Management	32 Old Slip		New York	NY	10005	UNITED STATES	Derivative Master Account Number 090503GAFF
Goldman Sachs Global Alpha Fund, L.P.	c/o Goldman Sachs Asset Management	32 Old slip		New York	NY	10005	UNITED STATES	Derivative Master Account Number 061899GSGA
Goldman Sachs Global Opportunities Fd Offshore Ltd	c/o Goldman Sachs Asset Management, L.P.	32 old Slip, 24th Floor		New York	NY	10005	UNITED STATES	Derivative Master Account Number 032701GSFO
Goldman Sachs Global Opportunities Fund LLC	c/o Goldman Sachs Asset Management	32 Old Slip, 24th Floor		New York	NY	10005	UNITED STATES	Derivative Master Account Number 032701GOFL
GOLDMAN SACHS INTERNATIONAL	c/o Goldman Sachs International	Peterborough Court	133 Fleet street	London		EC4A 2BB	UNITED KINGDOM	Derivative Master Account Number 020397GSI
GOLDMAN SACHS INVESTMENT PARTNERS MASTER FUND LP	c/o GS Investment Strategies, LLC	30 Hudson street		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 111507GSI5
GOLDMAN SACHS LIP CREDIT OPPORTUNITIES 2008 FUND LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 052808GOL5
GOLDMAN SACHS LIQUIDITY PARTNERS 2007 LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 082407GOLD
GOLDMAN SACHS LIQUIDITY PARTNERS 2007 OFFSHORE LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 082407GOL5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GOLDMAN SACHS MORTGAGE CREDIT OPPORTUNITIES FUND LP	c.o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 012208GOL5
GOLDMAN SACHS MORTGAGE CREDIT OPPORTUNITIES OFFSHORE FUND LP	c/o Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 012208GOLD
GOLDMAN SACHS QUANTITATIVE STRATEGIES EMERGING MARKETS MASTER FUND LP	c/o Goldman Sachs Asset Management, L.P	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 120606GOL6
GOLDMAN SACHS SMC CREDIT OPPORTUNITIES 2008 FUND LP	Goldman Sachs Asset Management, L.P.	30 Hudson St.		Jersey City	NJ	7302	UNITED STATES	Derivative Master Account Number 050908GOLD
Good Samaritan Home, Inc.	601 N Boeke Rd			Evansville		47711	United States	Derivative Master Account Number 072506GOOD
GOODWIN HOUSE INCORPORATED	c/o Christian Barton, LLP			Richmond	VA	23219-3095	UNITED STATES	Derivative Master Account Number 053107GOOD
GOODYEAR TIRE & RUBBER COMPANY COMMON TRUST	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P407
GORDEL HOLDINGS LIMITED	Gordel Holdings Limited	c/o OZ Management LP	9 West 57th Street, 39th Floor	New York	NY	10019	UNITED STATES	Derivative Master Account Number 082306OZM5
GOVERNMENT OF ISRAEL ON BEHALF OF THE STATE OF ISRAEL	1 Kaplan St			Jerusalem		91131	Israel	Derivative Master Account Number 072406ISRA
GOVERNMENT OF SINGAPORE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060308PAC9
GOVERNMENT OF SINGAPORE INVESTMENT CORPORATION PTE LTD	168 Robinson Road		#22-03, Capital Tower,				Singapore	Derivative Master Account Number 081607CRED
GOVERNMENT OF SINGAPORE INVESTMENT CORPORATION PTE LTD	168 Robinson Road	#37-01 Capital Tower				68912	Singapore	Derivative Master Account Number 012501XSIN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Government Superannuation Fund Authority	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012224
GPC 79 LLC	Weiss Multi-Strategy Advisers LLC	One State Street, 20th Floor		Hartford	CT	6103	United States	Derivative Master Account Number 060707GUGG
GPC LXIV LLC	Claren Road Asset Management, LLC			New York	NY	10022	UNITED STATES	Derivative Master Account Number 071806CLAR
GPMF 06-AR8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122206LEH5
GPMF 2006-AR10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092706LEHM
GPMF 2006-AR6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102706LE17
GPMF 2006-AR6 1-A1A	One Federal Street, 3rd Floor			Boston	MA	2110	United States	Derivative Master Account Number 103006USB5
GPMF 2006-AR6 1-A2A2	One Federal Street, 3rd Floor			Boston	MA	2110	United States	Derivative Master Account Number 103006USB6
GPMF 2006-AR6 1-A2B	One Federal Street, 3rd Floor			Boston	MA	2110	United States	Derivative Master Account Number 103006USB7
GPMF 2006-AR6 1-A3B	One Federal Street, 3rd Floor			Boston	MA	2110	United States	Derivative Master Account Number 103006USBA
GPMF 2006-AR7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112706LEH9
GPMF 2007-AR1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022607LEH5
GPMF 2007-AR2	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 042407LEH6
GRACE SCHOOLS INC.	200 Seminary Drive			Winona Lake	IN	46590	UNITED STATES	Derivative Master Account Number 071206GRAC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GRACE VILLAGE HEALTH CARE FACILITIES INC.	337 Grace Village Dr.			Winona Lake	IN	46590	UNITED STATES	Derivative Master Account Number 071906GRAC
Gracie Credit Opportunities Master Fund LP	Gracie Credit Opportunities Master Fund, L.P.	c/o P #amperS Credit Partners, LLC	950 3rd Avenue, 29th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 092605GRAC
GRAND RAPIDS MI (CITY OF) GENERAL RETIREMENT SYSTEM	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 512041458
GRAND RAPIDS MI (CITY OF) POLICE & FIRE RETIREMENT SYSTEM	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 512041459
GRAND TRAVERSE ACADEMY	1245 Hammond Road			Traverse City	MI	49686	UNITED STATES	Derivative Master Account Number 020403GRND
Grandview Hospital & Medical Center	c/o Montgomery County Higher Education and Health	1301 Powell St.	P.O. Box 992	Morristown	OH	19404-0992	UNITED STATES	Derivative Master Account Number 111896MCHE
GRANITE FINANCE 2007-1-C LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040207GRA7
Granite Finance Limited Series 2005-9	PO Box 1109	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 062305GRAN
GRANITE FINANCE LIMITED SERIES 2006-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060106GRAN
GRANITE FINANCE LIMITED SERIES 2006-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022306GRAN
GRANITE FINANCE LTD 2003-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102903GRAN
GRANITE FINANCE LTD 2003-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1015030036
GRANITE FINANCE LTD 2003-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1015030037

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Granite Finance Ltd 2003-9	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 102303GRAN
GRANITE FINANCE LTD 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122203GRAN
GRANITE FINANCE SPC 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050208GRA5
GRANITE SERIES 2005-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072705GR10
GRANITE SERIES 2005-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011805GRA2
GRANITE SERIES 2005-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020405GRA3
GRANITE SERIES 2005-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020905GRA5
GRANITE SERIES 2005-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021705GRAN
GRANITE SERIES 2005-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070805GRA7
GRANT JOINT UNION HIGH SCHOOL DISTRICT	1333 Grand Avenue			Sacramento	CA	95831	UNITED STATES	Derivative Master Account Number 032405GJU
GRAPHIC COMMUNICATIONS INTERNATIONAL UNION INTER LOCAL PENSION FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0616051700
Great Eastern Life Assurance Company Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012880

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Great Eastern Life Assurance Company Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012881
Great Eastern Life Assurance Company Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092106PAC7
Great Eastern Life Assurance Company Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 101906PAC6
GREAT RIVER ENERGY	17845 East Highway 10			Elk River	MN	55330	United States	Derivative Master Account Number 062507GREA
Great Southern Bank	430 South Avenue			Springfield	MO	65806	UNITED STATES	Derivative Master Account Number 071300GREA
GREAT WEST LIFECO INC	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030106WES9
GREENBRIER YUGEN KAISHA	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090406GREE
Greenspring Village Inc	c/o Erickson retirement Communities	701 Maiden Choice Lane		Baltimore	MD	21228	United States	Derivative Master Account Number 103105GREE
GREENVILLE SC (COUNTY OF)	301 University Ridge	Suite 200	Country Square	Greenville	SC	29601	United States	Derivative Master Account Number 072098GCSC
GREENVILLE-OXFORD ASSOCIATES, L.P.	c/o AIMCO	4582 S. Ulster St. Pkwy, Suite 1100		Denver	CO	80237	United States	Derivative Master Account Number 062306GREE
GREENWOOD IN (CITY OF)	P.O. Box 549			Greenwood	SC	29648	United States	Derivative Master Account Number 061796CGRE
GREYSTONE CDO LIMITED SPC SERIES 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121905GREY
GREYSTONE CDO LIMITED SPC SERIES 2006-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051606GREY
GREYSTONE CDO LIMITED SPC SERIES 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060606GREY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GREYSTONE CDO SPC SERIES 2008-4 SEGREGATED PORTFOLIO	c/o US Bank Corporate Trust Services	PO Box 960778		Boston	MA	02196-0778	United States	Derivative Master Account Number 020508LEHM
GREYWOLF CAPITAL OVERSEAS FUND	Greywolf Capital Management, LP	4 Manhattanville Road, Suite 201		Purchase	NY	10577	UNITED STATES	Derivative Master Account Number 101705GREY
GREYWOLF CAPITAL PARTNERS II LP	Greywolf Capital Management, LP	4 Manhattanville Road, Suite 201		Purchase	NY	10577	UNITED STATES	Derivative Master Account Number 101705GRE8
Greywolf High Yield Master Fund	Greywolf Capital Management, LP	4 Manhattanville Road, Suite 201		Purchase	NY	10577	UNITED STATES	Derivative Master Account Number 042205GREY
GREYWOLF STRUCTURED PRODUCTS MASTER FUND LTD	c/o Greywolf Advisors LLC	4 Manhattanville Road, Suite 201		Purchase	NY	10577	UNITED STATES	Derivative Master Account Number 083106GRE5
Group Health Cooperative of Puget Sound	320 Westlake Avenue N., Suite 100			Seattle	WA	39109	UNITED STATES	Derivative Master Account Number 092402PUGE
GSAM 103106	30 Hudson Street			Jersey City	NJ	7320	UNITED STATES	Derivative Master Account Number 030906GOL9
GSAMI 103031	c/o Goldman Sachs Asset Management International	Christchurch Court	10-15 Newgate Street	London		EC1A 7HD	UNITED KINGDOM	Derivative Master Account Number 021805GSAM
GSC CAPITAL CORP MORTGAGE TRUST 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032106GSCC
GSC CREDIT STRATEGIES MASTER FUND LP	GSC Credit Strategies Master Fund, L.P.	c/o GSC Partners	12 E. 49th Street	New York	NY	10017	UNITED STATES	Derivative Master Account Number 060506GSCC
GSC European CDO I SA	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 082903GSCE
GSC EUROPEAN CDO I-R SA	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072408GSCP
GSC EUROPEAN CDO IV S.A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070708BNPP
GSC European Mezzanine Luxembourg I Sarl	c/o GSCP (NJ) LP	500 Campus Drive	Suite 220	Florham Park	NJ	7932	United States	Derivative Master Account Number 081602EML1

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GSC European Mezzanine Luxembourg II Sarl	c/o GSCP (NJ) LP	500 Campus Drive	Suite 220	Florham Park	NJ	7932	United States	Derivative Master Account Number 081602EML2
GSC European Mezzanine Luxembourg III Sarl	c/o GSCP (NJ) LP	500 Campus Drive	Suite 220	Florham Park	NJ	7932	United States	Derivative Master Account Number 081602EML3
GSC Partners CDO Fund IV, Limited	c/o GSC Group	888 Seventh Avenue		New York	NY	10019	UNITED STATES	Derivative Master Account Number 042104GSCP
GSC PENDULUM FUND I LP	12 East 49th St., Suite 3200			New York	NY	10017	UNITED STATES	Derivative Master Account Number 112107GSCP
GSO Credit Opportunities Fund (Helios),LP	280 Park Avenue-11th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 080505GCOH
GSO Special Situations Fund LP	280 Park Avenue	11th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 080505GSSF
GSO SPECIAL SITUATIONS OVERSEAS MASTER FUND LTD	GSO Special Situations Overseas Fund Ltd.	Queensgate House, South Church Street	George Town Grand Cayman	Cayman Islands			Cayman Islands	Derivative Master Account Number 010907GS11
GSW GRUNDBESITZ GMBH & CO KG	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101806GSWG
GUADELETE INVESTMENTS S.A.R.L	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102207GUAD
GUAM ECONOMIC DEVELOPMENT AUTHORITY	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121997GUAM
Guam Power Authority	1911 Route 16			Harmon		96911	Guam	Derivative Master Account Number 100200GUPA
GUGGENHEIM PORTABLE ALPHA SOLUTION SPC OBO SEGREGATED PORTFOLIO 3	Willshire Associates Inc.	c/o Guggenheim Portable Alpha Solutions SPC		Santa Monica	CA	90401	UNITED STATES	Derivative Master Account Number 071508GUG8
GUGGENHEIM PORTFOLIO COMPANY VII LLC	Guggenheim Portfolio Company VII, LLC	c/o Guggenheim Advisors, LLC	135 East 57th Street, 11th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 060807SCOG
Gulf International Bank, BSC	Al- Dowali building	3 Palace avenue	P.O Box 1017	Manama		0	Bahrain	Derivative Master Account Number 101895GIBB

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
GULF STREAM - SEXTANT CLO 2007-1, LTD.	c/o Maples Finance Limited	P.O. Box 1093 GT, Queensgate House	South Church St.,	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 102004GULF
Gulf Stream Compass CLO 2007	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101907GULF
GULF STREAM-COMPASS CLO 2003-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111303GULF
GULF STREAM-COMPASS CLO 2004-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070904GULF
GULF STREAM-COMPASS CLO 2005-1 LTD	PO Box 1093 GT	Queensgate House, South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 022805GULF
GULFPORT-BILOXI REGIONAL AIRPORT AUTHORITY INC	14035-L Airport Road			Gulfport	MS	39503	United States	Derivative Master Account Number 031504GULF
GULFSTREAM - SEXTANT CLO 2006-1, LTD.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072806GULF
GulfStream-Compass CLO 2002-1, LTD	c/o Gulf Stream Asset Management	The Rotunda Building	Suite 475	Charlotte	NC	282019	United States	Derivative Master Account Number 072005GULF
GULFSTREAM-COMPASS CLO-2005 II, LTD.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031006GULF
GUY BUTLER LIMITED	2 Broadgate			London		EC2M 7UR	United Kingdom	Derivative Master Account Number 1896877
GWK AMTEK LTD.	c/o Amtek Auto Limited	3, LSC Pamposh Enclave,	Greater Kailash Part-I,	New Delhi		110048	India	Derivative Master Account Number 022707GWKA
H/2 Credit Partners Master Fund Ltd.	Three Stamford Plaza	301 Tresser Boulevard, 6th Floor		Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 092104H2CP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
H/2 REAL ESTATE CDO 2006-1 LTD	c/o Maples Finance Limited	PO Box 1093GT - Queensgate House - South Church St		George Town, Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 052606H2RE
H/2 SPECIAL OPPORTUNITIES LTD	c/o H/2 SO Manager LP	Three Stamford Plaza	301 Tresser Boulevard, 6th Floor	Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 081007H2SO
H/2 TARGETED RETURN STRATEGIES I MASTER FUND LP	Three Stamford Plaza	301 Tresser Boulevard		Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 081007H2TR
H21 ABSOLUTE RETURN CONCEPT SPH21 SELECT:ARC-A02-3	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 031406HORI
H21 ABSOLUTE RETURN CONCEPTS SPC ARC-B02-30140: H21 RESOURCES SP	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032206HORI
H21 ABSOLUTE RETURN CONCEPTSH21 BLEND: ARC-T03-201	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 032807HOR5
HAKONE FUND II, LLC	c/o Babson Capital Management Inc.	1500 Main Street, Suite 1000		Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 031706HAKO
HALBIS U.S. CREDIT ALPHA MASTER FUND LTD	452 Fifth Avenue, 18th Floor			New York	NY	10018	UNITED STATES	Derivative Master Account Number 081407HALB
HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 050806WES5
HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 050806WEST
Hana Bank	Hana Bank	101-1, 1 Ka Euljiro, Chung-Ku		Seoul			Republic of Korea	Derivative Master Account Number 12693BKSL
Hang Seng Bank Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 040207PAC8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HARBINGER CAPITAL PARTNERS MASTER FUND I LTD	c/o Harbert Management Corporation	One Riverchase Parkway South		Birmingham	AL	35244	United States	Derivative Master Account Number 041405HDMF
HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND LP	One Riverchase Parkway South			Birmingham	AL	35244	United States	Derivative Master Account Number 070606HAR5
HARBOR BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899HBF
HARBOR REAL RETURN (INFLATION PROTECTED) FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011992
Harbor Watch/DiamondbankFixed Income Master Fund,	Diamondback Fixed Income Master Fund, Ltd.	1 Landmark Square	15th Floor	Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 082008HA14
HARRINGTON BANK FSB	5925 Farrington Road			Chapel Hill	NC	27517	United States	Derivative Master Account Number 62766PFSA
Harrisburg Parking Authority	P.O. Box 1142			Harrisburg	PA	17108-1142	United States	Derivative Master Account Number 011195HPA
HARTFIELD FUND LTD	c/o Man Investments AG	Huobstrasse 3		Pfaffikon, SZ		8808	Switzerland	Derivative Master Account Number 041307TIDE
HARTFORD ACCIDENT & INDEMINITY COMPANY INC	Hartford Investment Management	Company	55 Farmington Avenue	Hartford	CT	6105	United States	Derivative Master Account Number 011295HAIC
HARTFORD FIRE INSURANCE CO	Hartford Investment Management	55 Farmington Avenue		Hartford	CT	6105	United States	Derivative Master Account Number 011295HFIC
HARTFORD HIGH YIELD FUND	Hartford Investment Management Company	55 Farmington Avenue		Hartford	CT	6105	United States	Derivative Master Account Number 111506HAR7
HARTFORD HIGH YIELD FUND	Hartford Investment Management Company	55 Farmington Avenue		Hartford	CT	6105	United States	Derivative Master Account Number 111506HART

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY INC	Hartford Life and Accident Insurance Company	c/o the Hartford Investment Management Company, Portfolio Support - Derivatives Unit	55 Farmington Ave.	Hartford	CT	6105	United States	Derivative Master Account Number 011499HLAM
HARTFORD LIFE AND ANNUITY INSURANCE COMPANY	c/o The Hartford Investment Management Company		55 Farmington Ave.	Hartford	CT	6105	United States	Derivative Master Account Number 041596ITTH
HARTFORD LIFE INSURANCE COMPANY INC	Hartford Life Insurance Company	200 Hopmeadow Street		Hartford	CT	6070	United States	Derivative Master Account Number 74747HLIC
HAVERFORD SCHOOL	450 West Lancaster Avenue			Haverford	PA	19041	United States	Derivative Master Account Number 030507THEH
HAWAII (STATE OF) EMPLOYEES' RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072505HAWA
HAWAII EMPLOYEES' RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P023
Hawthorne (City of), CA Redevelopment Agency	4455 West 126th Street			Hawthorne	CA	90250	United States	Derivative Master Account Number 081695COH
HAYMAN CAPITAL MASTER FUND LP	c/o Hayman Capital Partners, LP	2626 Cole Avenue, Suite 200		Dallas	TX	75204	United States	Derivative Master Account Number 020107HAYM
HBK Master Fund LP	c/o HBK Investments L.P.	300 Crescent Court, Suite 700		Dallas	TX	75201	United States	Derivative Master Account Number 082996HOFL
HCA INC	500 West Main Street	P.O. Box 1438		Louisville	KY	40201-1438	UNITED STATES	Derivative Master Account Number 881402HUMA
HCM/Z Special Opportunities LLC	DB Zwirn			New York	NY	10151	UNITED STATES	Derivative Master Account Number 091004ZLLC
HD SUPPLY INC	3100 Cumberland Blvd, Suite 1480			Atlanta	GA	30339	United States	Derivative Master Account Number 121707HDSU
HDFC BANK LTD	C.S. No 6/242	Senapathi Bapat Marg	Lower Parel (West)	Mumbai		400013	India	Derivative Master Account Number 062807HDFC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HDK PURCHASER TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111504SART
HEALTH CARE & REHABILITATION SERVICES OF SE VERMONT INC	390 River Street			Springfield	VT	5156	UNITED STATES	Derivative Master Account Number 090506HEAL
HEALTH EMPLOYEES SUPERANNUATION TRUST AUSTRALIA	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299HSUP
HEALTH SUPER FUND	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 021808CRE9
HEALTHEAST CARE SYSTEM, MN	559 Capitol Blvd 6th Fl			St Paul	MN	55479	UNITED STATES	Derivative Master Account Number 041900HEAL
HEARTLAND CONSUMER POWER DISTRICT	PO Box 248			Madison	SD	57042	UNITED STATES	Derivative Master Account Number 29435HCPD
HEBRON ACADEMY	339 Paris Road			Hebron	ME	4238	United States	Derivative Master Account Number 060707HEBR
HENDERSON GLOBAL FIXED INCOME ABSOLUTE RETURN FUND LTD	c/o Hemisphere Fund Manager Limited	PO Box 30362SMB	3rd Floor, Harbour Centre	George Town			Cayman Islands	Derivative Master Account Number 121102HGFI
HENRY SCHEIN INC	135 Duryea Road			Melville	NY	11747	UNITED STATES	Derivative Master Account Number 110205HEN5
HERA SPA	V. le C. Berti Pichat 2/4			Bologna		40127	Italy	Derivative Master Account Number 013108HERA
HERITAGE CHRISTIAN ACADEMY	B.C. Ziegler and Company	One South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 022106HERI
HERITAGE COMMUNITY OF KALAMAZOO	2400 Portage Street			Kalamazoo	MI	49001	UNITED STATES	Derivative Master Account Number 042607HERI
HEWLETT PACKARD COMPANY	3000 Hanover Street	Mail Stop 1050		Palo Alto	CA	94304	UNITED STATES	Derivative Master Account Number 30690HP
HEWLETT PACKARD LIMITED RETIREMENT BENEFITES PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011698
HEWLETT, WILLIAM & FLORA FOUNDATION INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012506HEWL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HFH SHORTPLUS MASTER FUND LTD	c/o Highland Financial Holdings Group LLC	51 Madison Ave, Suite 2000		New York	NY	10010	UNITED STATES	Derivative Master Account Number 121106HIGH
HFR RV PERFORMANCE MASTER TRUST	Butterfield Trust (Bermuda) Limited	65 Front Street		Hamilton		HM 11	Bermuda	Derivative Master Account Number 112107KA10
HIGH RIVER LIMITED PARTNERSHIP	767 5th Avenue, Suite 4700			New York	NY	10153	UNITED STATES	Derivative Master Account Number 050306HIG5
HIGHBRIDGE ASIA OPPORTUNITIES MASTER FUND LP	Highbridge Asia Opportunities Master Fund, LP	The Cayman Corporate Centre, 4th Floor	27 Hospital Road	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 011005HAMF
HIGHBRIDGE CONVERTIBLE ARBITRAGE MASTER FUND LP	9 West 57th Street, 27th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 101105HIGH
HIGHBRIDGE FIXED INCOME OPPORTUNITY INSTITUTIONAL FUND LTD	c/o Highbridge Capital Management LLC	9 West 57th Street, 27th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 042706HFII
HIGHBRIDGE FIXED INCOME OPPORTUNITY MASTER FUND LP	c/o Highbridge Capital Management LLC	9 West 57th Street, 27th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 030106HFOF
Highbridge International LLC	9 West 57th Street-27th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 090496MIB
HIGHFIELDS CAPITAL III LP	c/o Highfields Capital Management LP	200 Clarendon Street		Boston	MA	2116	United States	Derivative Master Account Number 062106HIGH
Highfields Capital LP I	c/o Highfields Associates LLC	200 Clarendon Street		Boston	MA	2117	United States	Derivative Master Account Number 081299QHFD
Highfields Capital LP II	c/o Highfields Associates LLC	200 Clarendon Street		Boston	MA	2117	United States	Derivative Master Account Number 081299QHFC
HIGHLAND CDO OPPORTUNITY MASTER FUND LP	13455 Noel Road, Suite 800			Dallas	TX	75240	United States	Derivative Master Account Number 100907HIGH
HIGHLAND CREDIT OPPORTUNITIES CDO LP	13455 Noel Road, Suite 800			Dallas	TX	75240	United States	Derivative Master Account Number 103107HIG5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HIGHLAND CREDIT STRATEGIES FUND	c/o Highland Capital Management, L.P.	13455 Noel Rd, Suite 800		Dallas	TX	75240	United States	Derivative Master Account Number 073106HIGH
HIGHLAND CREDIT STRATEGIES MASTER FUND LP	13455 Noel Road, Suite 800			Dallas	TX	75240	United States	Derivative Master Account Number 122005HIG6
Highland Crusader Offshore Partners LP	13455 Noel Road, Suite 800			Dallas	TX	75240	United States	Derivative Master Account Number 101504CRUS
HIGHLAND ENHANCED VARIABLE RATE FUND LTD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011639
HILLSBOROUGH-OXFORD, L.P.	c/o AIMCO	4582 S. Ulster St. Pkwy, Suite 1100		Denver	CO	80237	United States	Derivative Master Account Number 062306HIL5
HILTON DOMESTIC OWNER LLC	c/o Blackstone Real Estate Acquisitions VI L.L.C.	345 Park Avenue		New York	NY	10154	UNITED STATES	Derivative Master Account Number 110207BLAC
Hilton Hotels Corporation	9336 Civic Center Drive			Beverly Hills	CA	90209	United States	Derivative Master Account Number 35279HHC
HOKKAIDO INTERNATIONAL AIRLINES CO.,LTD.	Nishi 2-Chome 9 Kita 1-jo Chuo-ku			Sapporo Hokkaido		060-0001	Japan	Derivative Master Account Number 082807HOKK
Holland Home	2100 Raybrook SE, Suite 300			Grand Rapids	MI	49546	United States	Derivative Master Account Number 100605HOLL
HOLY NAME HOSPITAL	718 Teaneck Rd			Teaneck	NJ	7666	UNITED STATES	Derivative Master Account Number 071701HOLY
HOME DEPOT INC	The Home Depot, Inc.	2455 Paces Ferry Road		Atlanta	GA	30330-4024	United States	Derivative Master Account Number 022406HOME
Hong Leong Bank Berhad	Level 6, Wisma Hong Leong	18 Jalan Perak, 50450 Kuala Lumpur	P.O. Box 12372,	Kuala Lumpur		50776	Malaysia	Derivative Master Account Number 021005HLBB
Hongkong and Shanghai Banking Corporation Limited	18th Floor, 8 Canada Square	Canary Wharf		London		E14 5HQ	United Kingdom	Derivative Master Account Number 71478HKSL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HOOVER TRUST FUND LIMITED AS TRUSTEE OF THE HOOVER PENSI ON SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011461
HORIZON 21 ALTERNATIVE INVESTMENTS LTD	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 010908HOR5
HORIZON 21 ALTERNATIVE INVESTMENTS LTD	P.O. Box 1356	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 030806HOR5
Horizon House	Guggenheim Partneres	c/o Horizon House	135 East 57th Street	New York	NY	10022	UNITED STATES	Derivative Master Account Number 083105HORI
HORIZON II INTERNATIONAL LTD SERIES 114	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122001H114
HORIZON II INTERNATIONAL LTD SERIES 115	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122001H115
HORIZON II INTERNATIONAL LTD SERIES 116	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122001H116
HORIZON II INTERNATIONAL LTD SERIES 121	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040502HORI
HORIZON II INTERNATIONAL LTD SERIES 126	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052302HORI
HORIZON II INTERNATIONAL LTD SERIES 130	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052302HORL
HORIZON II INTERNATIONAL LTD SERIES 134	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061402HOIN
HORIZON II INTERNATIONAL LTD SERIES 135	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080802H135

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HORIZON II INTERNATIONAL LTD SERIES 136	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080802H136
HORIZON II INTERNATIONAL LTD SERIES 145	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080802H145
HORIZON II INTERNATIONAL LTD SERIES 148	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011403H148
HORIZON II INTERNATIONAL LTD SERIES 158	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041503H158
HORIZON II INTERNATIONAL LTD SERIES 162	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050203H162
HORIZON II INTERNATIONAL LTD SERIES 178	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100903H178
HORIZON II INTERNATIONAL LTD SERIES 181	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111903H181
HORIZON II INTERNATIONAL LTD SERIES 183	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111903H183
HORIZON II INTERNATIONAL LTD SERIES 193	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021604H193
HORIZON II INTERNATIONAL LTD SERIES 207	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051804H207
HORIZON II INTERNATIONAL LTD SERIES 208	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051804H208
HORIZON II INTERNATIONAL LTD SERIES 211	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020805H211

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HORIZON II INTERNATIONAL LTD SERIES 220	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 013006HORI
HORIZON II INTERNATIONAL LTD SERIES 221	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070306HORI
HORIZON II INTERNATIONAL LTD SERIES 222	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101806HOR5
HORIZON II INTERNATIONAL LTD SERIES 223	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120706HORI
HORIZON II INTERNATIONAL LTD SERIES 225	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080807HORI
HORIZON II INTERNATIONAL LTD SERIES 226	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082007HORI
HORIZON II INTERNATIONAL LTD SERIES 227	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120407HORI
HORIZON II INTERNATIONAL LTD SERIES 228	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121707HORI
HORIZON II INTERNATIONAL LTD SERIES 229	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041608HORI
HORIZON II INTERNATIONAL LTD SERIES 230	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050908HORI
Horizon21A/C ARC-T05-20151	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 082107HOR5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Horizon21A/C H21 ABS RTN CONCEPTS SPCARC-A05-20230	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 052306HORI
Horizon21A/C H21 ABS RTN CONCEPTS SPCARC-A07-20140	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 062106HOR5
Horizon21A/C H21 ABS RTN CONCEPTS SPCARC-B07-20140	HORIZON21 ALTERNATIVE INVESTMENTS LTD	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1110	Cayman Islands	Derivative Master Account Number 062106HOR7
Horizon21A/C H21: ILS-A04- 30140	P.O. Box 1356	Genesis Building, 4th Floor	Genesis Close	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 112807HORI
Hospital Authority Provident Fund Scheme	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011881
Hospital Espanol Auxilio Mutuo De Puerto Rico Inc	Ave. Ponce de Leon 735	Parada 37		Hate Rey	PR	919	United States	Derivative Master Account Number 050802HEAM
HOSPITALS OF ONTARIO PENSION PLAN TRUST FUND	c/o Hospitals of Ontario Pension Plan	Suite 1400, 1 Toronto Street		Toronto, Ontario		M5C 3B2	Canada	Derivative Master Account Number 022706HOS7
HOUGHTON MIFFLIN HARCOURT PUBLISHING COMPANY	222 Berkeley Street			Boston	MA	2116	United States	Derivative Master Account Number 120707RIVE
HOUSTON COUNTY HEALTH CARE AUTHORITY	D. Miller SE Alabama Medical			Dothan	AL	36303	United States	Derivative Master Account Number 092506HOUS
Howard Hughes Medical Institute	4000 Jones Bridge Road			Chevy Chase	MD	20815-6789	United States	Derivative Master Account Number 053000HHMI
HSBC Bank plc	140 Broadway, 18th Floor			New York	NY	10005	UNITED STATES	Derivative Master Account Number 38404MIDB
HSBC Bank plc	18th Floor, 8 Canada Square		Canary Wharf	London		E14 5HQ	United Kingdom	Derivative Master Account Number 61803RNBN
HSBC FRANCE	103 avenue des Champs-Elysees			Paris Cedex 08		75419	France	Derivative Master Account Number 71593CCPA
HSBC HOLDINGS PLC	10 Queen Street Place			London		EC4R 1BQ	UNITED KINGDOM	Derivative Master Account Number 080808HSBC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
HSBC Trinkaus & Burkhardt (International) SA	RUE NINA ET JULIEN LEFEVRE 1-7			LUXEMBOURG		1952	LUXEMBOURG	Derivative Master Account Number 030104TRNK
HSBC Trinkhaus Und Burkhardt KGAA	Konigsallee 21-23			Dusseldorf		D-40212	Germany	Derivative Master Account Number 121192TUBD
HSH Nordbank AG	Gerhart-Hauptmann-Platz 50	D-2000 Hamburg 1		Federal Republic of Germany			Germany	Derivative Master Account Number 022295LSHG
HSH Nordbank Securities SA	HSH Nordbank International AG	2 rue Jean Monnet				L2180	Luxembourg	Derivative Master Account Number 042005HSHN
Hua Nan Commercial Bank, Ltd.	Hua Nan Commercial Bank Ltd.	Offshore Banking Branch	38 Sec 1, Chung-King South Road	Taipei			Taiwan	Derivative Master Account Number 022703JPYE
HUMBOLDT CA (COUNTY OF)	825 Fifth St., Room #125			Eureka	CA	95501-1100	United States	Derivative Master Account Number 032495COH
Huntington National Bank	Huntington Center, HC 0944	41 South High Street		Columbus	OH	43287	United States	Derivative Master Account Number 71479HUNT
HURLEY MEDICAL CENTER	One Hurley Plaza			Flint	MI	48503	United States	Derivative Master Account Number 050198HMC
HURLEY SACRAMENTO LP	1801 I St, Ste 200			Sacramento	CA	95811	UNITED STATES	Derivative Master Account Number 082206HURL
HVB Risk Management Products Inc	150 East 42nd Street			New York	NY	10017	UNITED STATES	Derivative Master Account Number 112100HVBR
HYDRO ONE PENSION PLAN	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 080304HOPP
HYPERION COLLATERALIZED SECURITIES FUND INC	c/o Hyperion Brookfield Asset Management, Inc.	3 World Financial Center, 200 Vesey St. 10th Floor		New York	NY	10281-1010	UNITED STATES	Derivative Master Account Number 030906HYPE
IAC Global LLC	IAC Global LLC, clo Expedia Inc.	3150 139th Avenue S. E.		Bellevue	WA	98005	United States	Derivative Master Account Number 040804IACG
IBM Global Strategy Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 1018022842
IBM HIGH YIELD EMERGING MARKET DEBT STRATEGY	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012506IBMH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
IBM IRELAND RETIREMENT BENEFITS PLAN (1994)	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 031207RUS9
IBM KONERN PENSJONSKASSE	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 042307RUSS
IBM PENSIONS FOND (DENMARK)	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 031207RUS7
IBM Personal Pension Plan Trust	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 091007WE22
IBM Personal Pension Plan Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016042
IBM Personal Pension Plan Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899IBMP
IBM Personal Pension Plan Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012042
IBM Personal Pension Plan Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012642
IBM Personal Pension Plan Trust	c/o Grantham, Mayo, Van	Otterloo	40 Rowes Wharf	Boston	MA	2110	United States	Derivative Master Account Number 052901GIBM
IBM Personal Pension Plan Trust	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL19
IBM PERSONAL PENSION PLAN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109016043
IBM SAVINGS PLAN TRUST	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299IBMD
IBM SAVINGS PLAN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012808PAC9
IBM UK PENSIONS TRUST LIMITED	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 031207RU10
IBM UK PENSIONS TRUST LIMITED	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 041408RUSS
ICAHN PARTNERS LP	767 Fifth Avenue, 47th Floor			New York	NY	10153	UNITED STATES	Derivative Master Account Number 050306ICA8
ICAHN PARTNERS MASTER FUND II LP	767 Fifth Avenue			New York	NY	10153	UNITED STATES	Derivative Master Account Number 011108ICAH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ICAHN PARTNERS MASTER FUND III LP	767 Fifth Avenue, 47th Floor			New York	NY	10153	UNITED STATES	Derivative Master Account Number 050306ICA5
ICAHN PARTNERS MASTER FUND LP	767 Fifth Avenue, 47th Floor			New York	NY	10153	UNITED STATES	Derivative Master Account Number 050306ICAH
ICAP Securities Limited	Garban Securities Limited	16 Finsbury Circus		London		EC2M 7UR	United Kingdom	Derivative Master Account Number 030702GARS
ICCREA Banca	Instituto Centrale delle Banche di Credito	Cooperativo, 146 Via Torino		Rome		184	Italy	Derivative Master Account Number 052397ICC
ICICI Bank Limited	ICICI Bank Limited	ICICI Bank Towers	North Tower, 2nd Floor (West Wing)	Bandra Kurla Complex, Bandra East, Mumbai		400 051	India	Derivative Master Account Number 121106ICIC
ICM BUSINESS TRUST	366 Madison Avenue, 9th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 120406ION6
ICONIX BRAND GROUP INC	ICONIX BRAND GROUP, INC.	1450 Broadway, 4th floor		New York	NY	10018	UNITED STATES	Derivative Master Account Number 072707ICON
ICP STRUCTURED CREDIT INCOME MASTER FUND LTD	360 Madison Avenue- 10th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 071007INS5
Idaho Housing and Finance Association	P.O. Box 7899	565 West Myrtle		Boise	ID	83707-1899	United States	Derivative Master Account Number 092200IHFA
IDAHO NATIONAL ENGINEERING AND ENVIROMENTAL LABORATORY RETIREMENT PLAN	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 100906IDAH
IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PIDA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Idaho State Building Authority	755 W. Front Street, Suite 200			Boise	ID	83702	United States	Derivative Master Account Number 072700ISBA
IHC HEALTH SERVICES INC	PIMCO	840 Newport Center Drive,	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011996
III CREDIT BIAS HUB FUND LTD	c/o Admiral Administration Ltd.	P.O. Box 32021, Admiral Financial Center	90 Fort Street	George Town		KY1-1208	Cayman Islands	Derivative Master Account Number 032507AVML
III ENHANCED CREDIT BIAS HUB FUND LTD	c/o Admiral Administration Ltd.	P.O. Box 32021	90 Fort Street	George Town, Grand Cayman		32021	Cayman Islands	Derivative Master Account Number 112607AVML
III FINANCE LTD	c/o Offshore Advisors	777 Yamato Road, Suite 300		Boca Raton	FL	33431	United States	Derivative Master Account Number 81093IIIF
III Global LTD.	777 Yamato Road, Suite 300			Boca Raton	FL	33431	United States	Derivative Master Account Number 101295IIIG
III RELATIVE VALUE CREDIT STRATEGIES HUB FUND LTD	III offshore Advisors	c/o AVM, L.P.	777 Yamato Road, Suite 300	Boca Raton	FL	33431	United States	Derivative Master Account Number 102605IIIR
III Relative Value/Macro Hub Fund Ltd.	777 Yamato Road			Boca Raton	FL	33431	United States	Derivative Master Account Number 062402RELA
III SELECT CREDIT HUB FUND LTD	III Offshore Advisors	c/o AVM, L.P.	777 Yamato Road, Suite 300	Boca Raton	FL	33431	United States	Derivative Master Account Number 010908IIIO
IKANO FUNDS - EUROPEAN HIGH YIELD	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P45C
IKB Deutsche Industriebank AG	Wilhelm-Botzkes-StraBe 1	40474 Dusseldorf		Dusseldorf		40002	Germany	Derivative Master Account Number 072000IKBD
IKB International S.A.	2 rue Jean Monnet			Luxembourg		L-2180	Luxembourg	Derivative Master Account Number 021601IKBI
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010059
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010459
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012059

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012459
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109016560
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 043008ING5
ILLINOIS (STATE OF) TEACHERS RETIREMENT SYSTEM	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 050208ING5
Illinois Finance Authority	233 SOUTH WACKER DRIVE STE 5310			Chicago	IL	60606-6368	United States	Derivative Master Account Number 062097IDF
ILLINOIS HOUSING DEVELOPMENT AUTHORITY	401 North Michigan Ave., Suite 700			Chicago	IL	60611	United States	Derivative Master Account Number 473462IHDM
ILLINOIS MUNICIPAL RETIREMENT FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0416021213
Illinois State Universities Retirement System	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0901090475
Illinois State Universities Retirement System	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011072
ILLINOIS STATE UNIVERSITIES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109010072
IMMOWEST PROMTUS HOLDING GMBH	Bankgasse 2						Austria	Derivative Master Account Number 020706IMMO
IMPAC CMB TRUST SERIES 2005-03	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032805CMB3
IMPAC CMB TRUST SERIES 2005-04	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042505IMPA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
IMPAC CMB TRUST SERIES 2005-05	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062405IMPA
IMPAC CMB TRUST SERIES 2005-08	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112805IMP5
Impac Mortgage Holdings, Inc.	The Impac Companies, Corporate Headquarters	19500 Jamboree Road		Irvine	CA	92612	UNITED STATES	Derivative Master Account Number 043001IMPA
IMPAC SECURED ASSETS TRUST 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092906IM12
IMPAC TRUST 2007-3, MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-3	The Bank of New York	101 Barclay Street		New York	NY	10286	UNITED STATES	Derivative Master Account Number 042607IMPA
Imperial Tobacco Finance Plc	PO Box 244		Upton Road, Southville	Bristol		BS99 7UJ	United Kingdom	Derivative Master Account Number 062800ITFP
Imser Securitisation Srl	Via Pontaccio n.10			Milano		20123	Italia	Derivative Master Account Number 112102IMSE
INDEPENDENT BANK TENNESSEE	5050 Poplar Ave, 22nd Floor			Memphis	TN	38157	UNITED STATES	Derivative Master Account Number 100506INDE
INDIANA (STATE OF) PUBLIC EMPLOYEES RETIREMENT FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 083107RUSS
Indiana Bond Bank	2980 Market Tower	10 West Market Street		Indianapolis	IN	46204	UNITED STATES	Derivative Master Account Number 122096IBB
INDIANA STATE COUNCIL OF CARPENTERS	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LOG7
INDIANA UNIVERSITY FOUNDATION	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022607WES7
INDIANA UNIVERSITY FOUNDATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 091207PAC7
INDIANAPOLIS LIFE INSURANCE COMPANY (INC)	Aviva Investors North America, Inc.	699 Walnut Street, Suite 1700		Des Moines	IA	50309	United States	Derivative Master Account Number 062801ILIC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Indianapolis Osteopathic Hospital, Inc	Waterview Hospital	3630 Guion Road		Indianapolis	IN	46222	UNITED STATES	Derivative Master Account Number 060205WEST
Industrial and Commercial Bank of China	No. 55 Fuxing Men Nei Street	Xicheng District		Beijing P.R.C.		100140	China	Derivative Master Account Number 051194ICBC
INDUSTRIAL BANK CO LTD	26/F, ZHONGSHAN BLDG	154 HUDONG RD		FUZHOU, FUJIAN, 350003			China	Derivative Master Account Number 012808INDU
Industrial Bank of Korea	50, Ulchiro 2-ga	Chung-gu		Seoul		100 758	Korea	Derivative Master Account Number 042198IBKS
INDUSTRIAL DEVELOPMENT AUTHORITY OF KANSAS CITY, MISSOURI	Kansas City, Missouri	414 East 12th Street, 1st Floor		Kansas City	MO	64106	UNITED STATES	Derivative Master Account Number 122607INDU
INDUSTRIAL DEVELOPMENT AUTHORITY OF WINCHESTER (CITY OF)	38 Rouss Avenue			Winchester	VA	22601	UNITED STATES	Derivative Master Account Number 031306INDU
INDX 2006-AR14	60 Wall Street, 36th Floor			New York	NY	10005-2858	UNITED STATES	Derivative Master Account Number 102706DEU6
INDX 2006-AR14 1-A1A	155 N Lake Ave			Pasadena	CA	91101-5615	UNITED STATES	Derivative Master Account Number 103006BTS8
INDX 2006-AR14 1-A2A	155 N Lake Ave			Pasadena	CA	91101-5615	UNITED STATES	Derivative Master Account Number 103006BTS9
INDX 2006-AR14 1-A3A	155 N Lake Ave			Pasadena	CA	91101-5615	UNITED STATES	Derivative Master Account Number 103006BT10
INDX 2006-AR14 1-A3B	155 N Lake Ave			Pasadena	CA	91101-5615	UNITED STATES	Derivative Master Account Number 103006BT11
IndyMac 2004-2	LaSalle Bank National Association, as Trustee	Securities Administration Services	135 S. LaSalle Street, Suite 1625	Chicago	IL	60603	United States	Derivative Master Account Number 092804INDY
INDYMAC 2006-AR8	155 N Lake Ave			Pasadena	CA	91101-5615	UNITED STATES	Derivative Master Account Number 051906INDY
Infineon Technologies AG	Am Campeon 1-12			Neubiberg		85579	Germany	Derivative Master Account Number 011701INFE
ING Balanced Fund	c/o ING Investments, LLC	7337 East Doubletree Ranch Road		Scottsdale	AZ	30327-4390	UNITED STATES	Derivative Master Account Number 101101ABAL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ING BALANCED FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080207ING9
ING Bank N.V.	TR 01.03	P.O. Box 1800		Amsterdam		1083 KL	the Netherlands	Derivative Master Account Number 10025INGA
ING Bank Slaski SA	Pl. Trzech Krzyzy 10/14	P.O. Box 29		Warsaw		00-950	Poland	Derivative Master Account Number 011303INGS
ING Belgium NV/SA	Avenue Marniziaan 24			B-1000 Brussels			Belgium	Derivative Master Account Number 042994BBL
ING Capital Markets LLC	1325 Avenue of the Americas			New York	NY	10019	UNITED STATES	Derivative Master Account Number 040594INCM
ING EQUITY DIVIDEND FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 011508ING7
ING FINANCIAL SERVICES FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 011508ING8
ING FIXED INCOME ABSOLUTE RETURN MASTER LTD	ING Investment Management LLC	5780 Powers Ferry Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 061307INGI
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN13
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN14
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN15
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN16
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 052008ING5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ING GROEP NV	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 052008ING6
ING HEDGE FUND FAMILY	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080207ING1
ING HIGH YIELD BOND FUND	ING Investments, LLC	7337 East Doubletree Ranch Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 122106ING5
ING- ING GLOBAL BOND FUNDC/O ING INVESTMENT MGMT C	ING Investments, LLC	7337 East Doubletree Ranch Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 080207ING5
ING INTERMEDIATE BOND FUND	ING Investments, LLC	7337 East Doubletree Ranch Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 122106ING7
ING INTERMEDIATE BOND FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080207ING7
ING INTERNATIONAL INDEX PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 032408ING7
ING INVESTMENT MANAGEMENT CLO I, LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110105ING5
ING INVESTMENT MANAGEMENT CLO II, LTD	c/o Maples Finance Limited	P.O. Box 1093 GT, Queensgate House	South Church Street	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 071306ING1
ING INVESTMENT TRUST CO CORE PLUS FIXED INCOME COLLECTIVE TRUST	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 050508ING5
ING INVESTMENT TRUST COMPANY CORE PLUS FIXED INCOME COMMON TRUST	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 090308ING5
ING JANUS CONTRARIAN PORTFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JAN9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ING LIFE INSURANCE & ANNUITY COMPANY	c/o ING Investment Management LLC		5780 Powers Ferry Road, N.W., Suite 300	Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080306IN10
ING LIFE INSURANCE AND ANNUITY COMPANY SEPARATE ACCOUNT #892	ING Life Insurance and Annuity Company	c/o ING Investment Management LLC	5780 Powers Ferry Road, N.W., Suite 300	Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN20
ING LIFE INSURANCE AND ANNUITY COMPANY SEPARATE ACCOUNT #893	ING Life Insurance and Annuity Company	c/o ING Investment Management LLC	5780 Powers Ferry Road, N.W., Suite 300	Atlanta	GA	30327-4349	United States	Derivative Master Account Number 092607IN21
ING OPPENHEIMER STRATEGIC INCOME PORTFOLIO	c/o Oppenheimer Funds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 111204OSIP
ING PROPRIETARY ALPHA FUND LLC	ING Investment Management LLC	5780 Powers Ferry Road		Atlanta	GA	30327	United States	Derivative Master Account Number 030907INGI
ING RUSSELL LARGE CAP INDEX PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 032408INGI
ING RUSSELL MID CAP INDEX PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 032408ING5
ING RUSSELL SMALL CAP INDEX PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 032408ING6
ING SPORTS CORE PLUS FIXED INCOME FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 043008INGI
ING TACTICAL CURRENCY TRUST	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 051908INGI
ING USA ANNUITY & LIFE INSURANCE COMPANY	c/o ING Investment Management LLC		5780 Powers Ferry Road, N.W., Suite 300	Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080306IN11
ING VP BALANCED PORTFOLIO INC	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080207ING8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ING VP Balanced Portfolio Inc, Fixed	ING Investments, LLC	7337 East Doubletree Ranch Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 101101ABVP
ING VP FINANCIAL SERVICES PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 011508ING9
ING VP INTERMEDIATE BOND PORTFOLIO	ING Investments, LLC	7337 East Doubletree Ranch Road		Atlanta	GA	30327-4390	United States	Derivative Master Account Number 122106IN12
ING VP INTERMEDIATE BOND PORTFOLIO	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 080207ING6
INOVA HEALTH CARE SERVICES	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0914052192
INOVA HEALTH CARE SERVICES	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121007BLA6
INOVA HEALTH SYSTEMS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012392
INSTITUTIONAL BENCHMARKS SERIES (MF) LIMITED CENTAUR SERIES	Canyon Capital Advisors LLC	2000 Avenue of the Stars, 11th Floor		Beverly Hills	CA	90212	United States	Derivative Master Account Number 042602CANY
Instituto De Credito Oficial	Paseo del Prado, no 4			Madrid		28014	Spain	Derivative Master Account Number 120397ICO
INTEGRA CANADIAN FIXED INCOME PLUS FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 051007PUTN
INTEGRA CANADIAN FIXED INCOME PLUS FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 042507PUT5
Intel Corporation	2200 Mission College Boulevard	Treasury Dept., M/S RN6-47		Santa Clara	CA	95054	UNITED STATES	Derivative Master Account Number 22745NTEL
INTEL CORPORATION PROFIT SHARING RETIRMENT PLAN	135 East 57th Street, 19th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 041207NIS5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Intel Ireland Ltd (Grand Cayman)	200 Mission College Boulevard	Treasury Department M/S SC4 211		Santa Clara	CA	95052	UNITED STATES	Derivative Master Account Number 121701INTL
InterActiveCorp	InterActiveCorp	Carnegie Hall Tower	152 West 57th Street	NY,	NY	10019	UNITED STATES	Derivative Master Account Number 072103IACP
Inter-American Development Bank	1300 New York Avenue, N.W.			Washington	DC	20577	UNITED STATES	Derivative Master Account Number 061494IADB
Interbanca Spa				Corso Venezia		56	Italy	Derivative Master Account Number 052198IBSM
Intercapital Brokers LTD	50 Bridge			Sydney		NSW 2000	Australia	Derivative Master Account Number 79173INTC
INTER-LOCAL PENSION FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOG7
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	1818 H Street N.W.			Washington	DC	20433	UNITED STATES	Derivative Master Account Number 69457WORL
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT INC STAFF RETIREMENT PLAN	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P8GG
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT RETIRED STAFF BENEFITS PLAN AND TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P8GI
INTERNATIONAL BROTHERHOOD OF ELECTRICAL WORKERS PENSION BENEFIT FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 022108WES6
International Business Machines Corporation	New Orchard Road			Armonk	NY	10504	United States	Derivative Master Account Number 041096IBMC
International Finance Corporation	2121 Pennsylvania Avenue NW			Washington	DC	20433	UNITED STATES	Derivative Master Account Number 22293INFC
INTERNATIONAL GROWTH COLLECTIVE TRUST FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 011508IN10

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
International Paper Company	International Paper Company	International Paper Plaza		Stamford	CT	6921	UNITED STATES	Derivative Master Account Number 090398XIPC
INTERNATIONAL UNIONS OF PAINTERS & ALLIED TRADE INDUSTRY PENSION FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO13
INTERNATIONAL VALUE COLLECTIVE TRUST FUND	5780 Powers Ferry Road, N.W., Suite 300			Atlanta	GA	30327-4349	United States	Derivative Master Account Number 011508IN11
INTERPOLIS PENSIOENEN VERMOGENSBEHEER BV	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 062008PUT5
INTESA SANPAOLO SPA	Banca Intesa Spa	Milanofiori	Strada 3	Palazzo		B7 20090 Assago MI	Italy	Derivative Master Account Number 40758BCDI
INTESA SANPAOLO SPA	Documentation Unit	Via Cernaia 8/10		Milan		20121	Italy	Derivative Master Account Number 070907INTE
Intralot Holdings				Nicosia		1506	CYPRUS	Derivative Master Account Number 021508INTR
INVERSIONES CELFIN CAPITAL SA	c/o Verónica Montero	Avenida Apoquindo 3721, 19th floor		Santiago			Chile	Derivative Master Account Number 062608CELF
Invesco SeniorSecured Management	Two Peachtree Pointe	1555 Peachtree Street NE	Suite 1800	Atlanta	GA	30309	United States	Derivative Master Account Number 121207INV5
Investcorp Fixed Income Relative Value Fund Ltd	Investcorp Bank BSC	Manama		Kingdom of Bahrain			Bahrain	Derivative Master Account Number 052705INVC
INVESTCORP INTERLACHEN MULTI-STRATEGY MASTER FUND LTD	c/o Interlachen Capital Group LP	800 Nicollet Mall, Suite 2500		Minneapolis	MN	55402	UNITED STATES	Derivative Master Account Number 120605INT5
IONIC CAPITAL MASTER FUND LTD	366 Madison Ave., 9th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 120406IONI
Iowa Public Employees Retirement System	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041059
Iowa Telecommunications Services Inc.	Iowa Telecommunications Services, Inc.	115 Second West Avenue	P.O. Box 1046	Newton	IA	50208	UNITED STATES	Derivative Master Account Number 082305IOWA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
IPAC SPECIALIST INVESTMENT STRATEGIES - ALTERNATIVE INCOME STRATEGY NO 1	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012259
IRIDIAN OPPORTUNITY MASTER FUND LTD	Iridian Opportunity Master Fund, Ltd.	c/o Iridian Asset Management LLC	276 Post Road West	Westport	CT	6880	UNITED STATES	Derivative Master Account Number 091407IRID
Irish Life & Permanent Plc	Custom House Plaza 4			Dublin		1	Ireland	Derivative Master Account Number 071100ILPP
IROKO CARDIO LLC	c/o Fortress Investment Group	1345 Avenue of the Americas		New York	NY	10105	UNITED STATES	Derivative Master Account Number 020708FORT
Irwin Union Bank and Trust Company	500 Washington St	Box 929		Columbus	IN	47202-0929	United States	Derivative Master Account Number 072100IRWI
ISRAEL DISCOUNT BANK LTD	Isreal Discount Bank Ltd	Nightingale House 65	Curzon Street	London		W1Y 7PE	UNITED KINGDOM	Derivative Master Account Number 110598ISRA
Israel Discount Bank of New York	511 Fifth Avenue			New York	NY	10017	UNITED STATES	Derivative Master Account Number 75231DBOI
Italease Finance S.p.A.	Via Cino del Duca, 12	n. 12-20122					Italy	Derivative Master Account Number 062504ITAL
Italmobiliare International Finance Ltd	AIB International Centre, IFSC			Dublin		1	Ireland	Derivative Master Account Number 101503IMIF
ITALMOBILIARE SPA	Via Borgonuovo 20			Milano		20120	Italy	Derivative Master Account Number 092706ITAB
ITV PLC	c/o Carlton Communications PLC			London		SW1X 7RZ	UNITED KINGDOM	Derivative Master Account Number 070303CARL
IVY FIXED INCOME ALPHA TRANSPORT FUND LTD	One Jericho Plaza			Jericho	NY	11753	UNITED STATES	Derivative Master Account Number 042106IVYF
IXIS Asset Management Group	Natixis Asset Management	21 Quai d#apposAusterlitz		Paris cedex 13		75634	France	Derivative Master Account Number 080901CDCA
J C BAMFORD LIFEPLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 050605PIMC
J SAINSBURY COMMON INVESTMENT FUND LIMITED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012109

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
J SAINSBURY PENSION & DEATH BENEFIT	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012909
J. ARON & CO. INC.	85 Broad Street			New York	NY	10004	UNITED STATES	Derivative Master Account Number 091197XJA
J. Paul Getty Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010027
JACKSON NATIONAL LIFE INSURANCE CO INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011852
JACKSON NATIONAL LIFE INSURANCE CO INC	Jackson National Life Insurance Company	c/o PPM America, Inc.	225 West Wacker Drive	Chicago	IL	60606	United States	Derivative Master Account Number 39127JNLI
JANA MASTER FUND LTD	c/o Jana Partners, LLC	200 Park Ave, Suite 3300		New York	NY	10166	UNITED STATES	Derivative Master Account Number 083101JANA
JANA NIRVANA FUND LP	Jana Nirvana Fund, L.P.	c/o Jana Partners LLC	200 Park Avenue, Suite 3300	New York	NY	10166	UNITED STATES	Derivative Master Account Number 041107JANA
JANA NIRVANA MASTER FUND LP	Jana Nirvana Fund, L.P.	c/o Jana Partners LLC	200 Park Avenue, Suite 3300	New York	NY	10166	UNITED STATES	Derivative Master Account Number 041107JAN5
JANUS ADVISER CONTRARIAN FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JAN8
JANUS ADVISER FUNDAMENTAL EQUITY FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042207JA11
JANUS ADVISER INTERNATIONAL GROWTH FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JAN9
JANUS ADVISER LARGE CAP GROWTH FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JAN6
JANUS ADVISER LONG/SHORT FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA10
JANUS ADVISER MID CAP GROWTH FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA11
JANUS ASPEN FUNDAMENTAL EQUITY PORTFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA20
JANUS ASPEN GLOBAL LIFE SCIENCE FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA21

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JANUS ASPEN INTERNATIONAL GROWTH PORTFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA26
JANUS ASPEN LARGE CAP GROWTH P ORTFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042007JA27
JANUS ASPEN MID CAP GROWTH POR TFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 052407JANU
JANUS CAPITAL FUNDS PLC- JANUS US GLOBAL LIFE SCIENCES FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042207JA32
JANUS CONTRARIAN FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JAN7
JANUS ENTERPRISE FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042107JA10
JANUS FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 092206JA45
JANUS FUNDAMENTAL EQUITY FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 092206JA20
JANUS GLOBAL LIFE SCIENCES FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042407JANU
JANUS INSTITUTIONAL INTERNATIONAL PORTFOLIO	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042607JA20
JANUS ORION FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042407JAN9
JANUS OVERSEAS FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042207JAN5
JANUS RESEARCH FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JAN5
JANUS-PACIFIC MUTUAL LIFE INS (PAC 300)	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 032107JA10
JARDEN CORPORATION	2381 Executive Center Drive			Boca Raton	FL	33431	United States	Derivative Master Account Number 021108JARD
JASPER COMMERCIAL PAPER TRUST	100 Wall Street, Suite 1600			New York	NY	10005	UNITED STATES	Derivative Master Account Number 022208JASP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JASPER FINANCE LIMITED SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062305JASP
JB Diversified Fixed Income Master Hedge Fund	Safehaven Corporate Centre	PO Box 1100 GT		Grand Cayman			Grand Cayman	Derivative Master Account Number 011606JULI
JC PENNEY COMPANY INC PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PJCP
JEFFERIES & COMPANY INC.	520 Madison Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 010802JEFF
Jefferson County Water & Sewer System, Alabama.	Jefferson County Courthouse	716 Richard Arrington Blvd.		Bitmingham	AL	35203	United States	Derivative Master Account Number 102402JEFF
JEFFERSON KY (COUNTY OF)	517 Court Place, Suite 605			Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 072302JCRF
JEFFERSON PILOT LIFEAMERICA INSURANCE COMPANY	100 North Green Street			Greensboro	NC	27401	United States	Derivative Master Account Number 041003JEFF
JEFFERSON VALLEY CDO LIMITED SPC SERIES 2006-1	c/o US Bank Corporate Trust Services	PO Box 960778		Boston	MA	02196-0778	United States	Derivative Master Account Number 030606JEFF
JENKS AQUARIUM AUTHORITY	202 E Commanche			Bristow	OK	74010	United States	Derivative Master Account Number 041304JENK
Jenners Pond	c/o Simpson Senior Services	150 Monument Road	Suite 105	Bala Cynmyd	PA	19004-1725	United States	Derivative Master Account Number 110206JENN
JET I LP	c/o Basswood Partners, L.L.C.	645 Madison Avenue	10th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 070606BAS6
Jewish Board of Family and Children's Services	120 West 57th Street			New York	NY	10019	UNITED STATES	Derivative Master Account Number 050305JEWI
Jewish Seniors Agency of Rhode Island	B.C. Ziegler	c/o Jewish Seniors Agency of Rhode Island	1185 Avenue of the Americas	New York	NY	10036	UNITED STATES	Derivative Master Account Number 053003JSRI
JFB Firth Rixson Inc.	c/o Firth Rixson Limited	11 Founders Plaza, Suite 1802		East Hartford	CT	6108	United States	Derivative Master Account Number 072908JFB7
JFJ INVESTMENTS INC.	1501 2nd Avenue			Tampa	FL	33605	UNITED STATES	Derivative Master Account Number 100206JFJI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JMG Capital Partners LP	JMG Capital Partners, L.P.	c/o JMG Capital Management LLC	Pacific Asset Management, LLC, 11601 Wilshire Blvd, Suite 2180,	Los Angeles	CA	90025	United States	Derivative Master Account Number 071201JMGC
JMG Triton Offshore Fund Limited	JMG Triton Offshore Fund Limited c/o JMG Capital Management, LLC	Pacific Asset Management, LLC	11601 Wilshire Blvd, Suite 2180,	Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 071201JMGT
JNL SERIES TRUST - JNL PIMCO TOTAL RETURN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299JNL
JOHN HANCOCK BOND FUND	MFC Global Investment Management US LLC	101 Huntington Avenue H-7		Boston	MA	2199	United States	Derivative Master Account Number 080707JOHN
JOHN HANCOCK FUNDS II GLOBAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012154
JOHN HANCOCK FUNDS II REAL RETURN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0901092157
JOHN HANCOCK FUNDS II TOTAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012156
John Hancock High Yield Bond Fund	MFC Global Investment Management US LLC	101 Huntington Avenue H-7		Boston	MA	2199	United States	Derivative Master Account Number 080707JOH9
JOHN HANCOCK LIFE INSURANCE COMPANY	197 Clarendon St.			Boston	MA	2116	United States	Derivative Master Account Number 080594JHML
JOHN HANCOCK TRUST GLOBAL BOND TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011070
JOHN HANCOCK TRUST TOTAL RETURN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899MTR
Johns Hopkins University	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012991
JOHNSON & WALES UNIVERSITY	8 Abbott Park Place			Providence	RI	2903	UNITED STATES	Derivative Master Account Number 041900JAWU

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JP Morgan 2002-F8J	270 Park Avenue	41st Floor		New York	NY	10017-2070	UNITED STATES	Derivative Master Account Number 1114032F8J
JP MORGAN ABSOLUTE RETURN CREDIT MASTER FUND LTD	J.P. Morgan Investment Management Inc.	1 E. Ohio Street, Floor 14		Indianapolis	IN	46204-1912	UNITED STATES	Derivative Master Account Number 061206JPAP
JP Morgan Bond Fund	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number JPM160960
JP MORGAN CHASE & CO	270 Park Avenue	41st Floor		New York	NY	10017-2070	UNITED STATES	Derivative Master Account Number 021207JPMO
JP MORGAN CHASE 401K	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 082307WEST
JP MORGAN CHASE 401K	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092407PA13
JP MORGAN CHASE RETIREMENT PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WEST
JP MORGAN CHASE RETIREMENT PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 050508BLAC
JP MORGAN COMMINGLED PENSION TRUST CORPORATE HIGH YIELD OPPORTUNITY FUND	JP Morgan Chase Bank	c/o JP Morgan Investment Mgmt Inc	522 Fifth Ave	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPM170040
JP MORGAN COMMINGLED PENSION TRUST INTERMEDIATE BOND FUND	c/o J.P. Morgan Investment Management Inc.	522 Fifth Avenue		New York	NY	10036	UNITED STATES	Derivative Master Account Number 051807JP10
JP MORGAN COMMINGLED PENSION TRUST INTERMEDIATE BOND FUND	JP Morgan Chase Bank	c/o JP Morgan Investment Mgmt Inc	522 Fifth Ave	New York	NY	10036	UNITED STATES	Derivative Master Account Number 041604IPBF
JP MORGAN COMMINGLED PENSION TRUST PUBLIC BOND FUND	JP Morgan Chase Bank	c/o J.P. Morgan Investment Management Inc.	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPM199580

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JP MORGAN COMMINGLED PENSION TRUST PUBLIC MORTGAGE FUND	JPMorgan Chase Bank	c/o J.P. Morgan Investment Management Inc.	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPM199610
JP MORGAN DISTRESSED DEBT MASTER FUND LTD	JP Morgan Investment Management Inc.	245 Park Avenue Lobby		New York	NY	10167	UNITED STATES	Derivative Master Account Number 101306JPM D
JP Morgan Diversified Fund	245 Park Avenue			New York	NY	10167	UNITED STATES	Derivative Master Account Number JPM160975
JPMCB / EMERGING MARKETS FIXED INCOME FUND	J.P. Morgan Fleming	J.P. Morgan Investment Mgmt	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPMFIXEDIN
JPMCB FIXED INCOME RV 4% VAR FUND	JPMorgan Chase Bank	J.P. Morgan Investment Mgmt	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number 120705JPMC
JPMCB INTERMEDIATE CREDIT FUND	JP Morgan Chase Bank	c/o J.P Morgan Investment Management Inc.	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPM199480
JPMCB LONG CREDIT FUND	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number JPM170240
JPMCB LONG DURATION INVESTMENT GRADE FUND	JPMorgan Chase Bank	J.P. Morgan Investment Mgmt	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number 050608JPMO
JPMCB LONG DURATION PLUS FUND	JPMorgan Chase Bank	J.P. Morgan Investment Mgmt	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number 040708JPM6
JPMCB/EMERGING MARKETS OPPORTUNITY FIXED INC FD	J.P. Morgan Fleming	J.P.Morgan Investment Mgmt	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPMOPPORTU
JPMIM / 144350 JP Morgan Short Term Bond II Fund	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 072303JPST
JPMIM / 160990 JP Morgan Short Term Bond Fund	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 031901SHOR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JPMIM/16152-0 JPM Series Trust ii-Bond Portfolio	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number JPM161520
JPMORGAN ALPHA STRATEGY LTD	JPMorgan Alpha Strategy, Ltd.	J.P. Morgan Alternative Asset Management, Inc.	245 Park Avenue, Floor 3	New York	NY	10167	UNITED STATES	Derivative Master Account Number 122607JPMO
JPMORGAN AM (UK) LTDA/C JPM USD Global Bond Fd	6, route de treves			Senningerberg		L-2633	Luxembourg	Derivative Master Account Number 061207JPM7
JPMORGAN CHASE BANK NA	245 Park Avenue, 11th Floor			New York	NY	10167	UNITED STATES	Derivative Master Account Number CHARJPMC
JPMORGAN COMMINGLED PENSION TRUST CORPORATE HIGH YIELD	JP Morgan Chase Bank	c/o J.P Morgan Investment Management Inc.	522 Fifth Avenue	New York	NY	10036	UNITED STATES	Derivative Master Account Number JPM199560
JPMORGAN EMERGING MARKETS DEBT OPPORTUNITIES LLC	J.P. Morgan Investment Mgmt	522 Fifth Avenue		New York	NY	10036	UNITED STATES	Derivative Master Account Number 061307JPMO
JPMORGAN FUNDS-EMERGING MARKETS DEBT FUND	EUROPEAN BANK AND BUSINESS CTR 6H ROUTE DE TREVES			SENNINGERBERG		L-2633	LUXEMBOURG	Derivative Master Account Number 012306JPMO
JPMORGAN REAL RETURN FUND	245 Park Avenue			New York	NY	10167	UNITED STATES	Derivative Master Account Number JPM17318
JPMORGAN STRATEGIC INCOME FUND	J.P. Morgan Investment Management Inc.	245 Park Avenue, 8th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 091206JPM7
JR MOORE LP	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 012207MOOR
Judson Retirement	2181 Ambleside Drive			Cleveland	OH	44106	United States	Derivative Master Account Number 090705JUDS
Julliard School	60 Lincoln Center Plaza	Room 227		New York	NY	10023-6588	UNITED STATES	Derivative Master Account Number 042605JULL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
JUPITER QUARTZ FINANCE PLC 2004-1 CLASS A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061504JQ1A
JUPITER QUARTZ FINANCE PLC 2004-1 CLASS B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061504JQ1B
JUPITER QUARTZ PLC 2004-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082304JUP2
Jyske Bank A/S	Legal Department	Vestergade 8-16		Silkeborg		DK-8600	Denmark	Derivative Master Account Number 051398JBSB
K2 DIVERSIFIED PORTABLE ALPHA FUND II LTD	K2 Diversified Portable Alpha Fund II, Ltd.	c/o Walkers SPV Limited	Walker House - 87 Mary Street	George Town, Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 102307K2AD
KAISER FOUNDATION HOSPITALS INC	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 042707RUSS
Kamunting Street Master Fund Ltd	140 East 45th Street, 15th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 060105KSMF
Kanga-Roo Realty, LLC	101 West 55th Street			New York	NY	10019	UNITED STATES	Derivative Master Account Number 121405KANG
KANSAS (STATE OF) PUBLIC EMPLOYEES RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0616051257
KANSAS (STATE OF) PUBLIC EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010070
KANSAS CITY MO (CITY OF) PUBLIC SCHOOL RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016770
KANSAS CITY MO (CITY OF) PUBLIC SCHOOL RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012180
Kaupthing HF	Borgartun 19						Iceland	Derivative Master Account Number 083100KAUP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
KAYNE ANDERSON CAPITAL INCOME FUND LTD	1800 Avenue of the Stars, Second Floor			Los Angeles	CA	90067	UNITED STATES	Derivative Master Account Number 112007KAYN
KAYNE ANDERSON CAPITAL INCOME PARTNERS (QP) LP	1800 Avenue of the Stars, Second Floor			Los Angeles	CA	90067	UNITED STATES	Derivative Master Account Number 112007KAY6
KBC Alternative/KBC Credit Arbitrage Fund	111 Old Broad Street			London		EC2N 1AL	England	Derivative Master Account Number 120202KBCC
KBC Bank N.V.	Havenlaan 12	B-1080 Brussels, Belgium		B-1080 Brussels, Be		0	Belgium	Derivative Master Account Number 50860KRED
KBC Diversified Master FundA/C KBC AIM MASTER FUND	KBC Alternative Investment Management, Ltd	111 Old Broad Street		London		EC2N 1AL	UNITED KINGDOM	Derivative Master Account Number 050506KBCA
KBC Financial Products (Cayman Islands) LTD	140 West 45th Street	42nd Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 111799KBCF
Kellogg Capital Group LLC	55 Broadway, 4th Floor			New York	NY	10006	UNITED STATES	Derivative Master Account Number 050102PERF
KELLOGG CO RETIREE EMPLOYEES' WELFARE BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYS	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 318051573
KELLOGG COMPANY MASTER RETIREMENT TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0316051572
Kellogg Company Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010452
Kellogg Company Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010672
KELLOGG COMPANY MASTER TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 316051607
Kendal at Ithaca	2230 North Triphammer Road			Ithaca	NY	14850	UNITED STATES	Derivative Master Account Number 092297KAI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
KENDAL ON HUDSON	1010 Kendal Way			Sleepy Hollow	NY	10591	UNITED STATES	Derivative Master Account Number 121307KEND
KENNAMETAL RETIREMENT INCOME TRUST	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL22
Kensico Associates LP	55 Railroad Avenue, 2nd Floor			Greenwich	CT	6830	United States	Derivative Master Account Number 102406KEN8
KENSICO DRAWDOWN FUND LP	Kensico Partners, L.P.	55 Railroad Avenue		Greenwich	CT	6830	United States	Derivative Master Account Number 061307KENS
KENSICO OFFSHORE FUND LTD	55 Railroad Avenue			Greenwich	CT	6830	United States	Derivative Master Account Number 102406KE11
KENSICO PARTNERS LP	55 Railroad Avenue			Greenwich	CT	6830	United States	Derivative Master Account Number 102406KEN9
KENTUCKY DEVELOPMENT FINANCE AUTHORITY	300 West Broadway			Frankfort	KY	40601-1975	United States	Derivative Master Account Number 031194KDFA
KERN COUNTY EMPLOYEES RETIREMENT ASSOCIATION	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 512041464
KEYBANK NATIONAL ASSOCIATION	127 Public Square			Cleveland	OH	44114-1306	United States	Derivative Master Account Number 61843SNBK
Keycorp	127 Public Square			Cleveland	OH	44114-1306	United States	Derivative Master Account Number 082495KEY
KEYSPAN CORPORATION PENSION MASTER TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 110206WES6
Kimberly Clark Corporation	52 Alfred Street			Milsons Point		NSW 2061	Australia	Derivative Master Account Number 083105KIMB
KINDER MORGAN TEXAS PIPELINE LLC	500 Dallas Street - Suite 1000			Houston	TX	77002	UNITED STATES	Derivative Master Account Number 050907KIN5
King Street Capital L.P.	c/o King Street Capital Management, L.L.C.	65 East 55th Street, 30th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 020801KINF
King Street Capital Ltd	c/o Bank of Bermuda Ltd.	6 Front Street		Hamilton		HM11	Bermuda	Derivative Master Account Number 020801KSCP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
KING STREET EUROPE LP	c/o King Street Capital Management, LLC	65 East 55th Street, 30th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 031407KING
KING STREET EUROPE MASTER FUND LTD	c/o King Street Capital Management, LLC	65 East 55th Street, 30th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 031407KIN6
Kingdom of Belgium (The)	Federal Public Service Finance - Treasury - Debt Agency	30 Avenue Des Arts		Brussels		B - 1040	Brussels	Derivative Master Account Number 60014BELG
KINGFISHER PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071906PAC5
KINGS RIVER LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072503KING
kipco	Kuwait Projects Company	P.O. Box 23982		Safat		13100	Kuwait	Derivative Master Account Number 112006KUWA
KKR STRATEGIC CAPITAL HOLDING I LP	555 California Street, 50th fl.			San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 010308KKRF
KLING GALLAND CENTER	c/o Cain Brothers			New York	NY	10017	UNITED STATES	Derivative Master Account Number 121506KLIN
KLS DIVERSIFIED MASTER FUND LP	140 East 45th Street, 39th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 062308KLSD
Knight Ridder Inc Master Retirement Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0515021277
Knight Ridder Inc Master Retirement Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016246
Knight Ridder Inc Master Retirement Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011245
KNOXVILLE UTILITIES BOARD	445 South Gay Street #500			Knoxville	TN	37902	UNITED STATES	Derivative Master Account Number 081005CITY
KOCH FINANCIAL CORPORATION	17550 North Perimeter Drive		Suite 300	Scottsdale	AZ	85225	UNITED STATES	Derivative Master Account Number 073106KOCH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Kommunalbanken AS	Postboks 1210 Vika			0110 Oslo			Norway	Derivative Master Account Number 080800KOMM
KommunalKredit International Bank Ltd	Berengaria Building 3rd FL	P.O Box 56018		Limassol		CY-3304	Cyprus	Derivative Master Account Number 102203KKIB
KOMMUNEKREDIT	KommuneKredit	Kultorvet 16	Box 1120	Copenhagen K		1009	Denmark	Derivative Master Account Number 32693KOMM
KOMMUNINVEST I SVERIGE AB	Drottningg. 2			70142 Orebro			Sweden	Derivative Master Account Number 080306KOMM
Kookmin Bank	10 th Floor, Sewoo bldg, 10	Yeouido-Dong, Yeongdeungpo-Gu		Seoul			Korea	Derivative Master Account Number 011296KOOS
KORE FIXED INCOME FUND LTD (KORE)	590 Madison Avenue, 9th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 022707KORE
Korea Development Bank	Financial Engineering Department	16-3, Yeouido-dong, Youngdeungpo-gu		Seoul		150-973	Korea	Derivative Master Account Number 051094KDBS
Korea East-West Power Co.,Ltd.	167 Samsong-dong	Kangnam-gu		Seoul		135-791	S. Korea	Derivative Master Account Number 112905KORE
KP Germany Zweite GmbH	KP Germany Zweitt GmbH	Klockner Pentaplast GmbH and Co. KG	P.O Box 1165 , Industriestrasse 3-5	Heiligenroth , Montabaur		56412	Germany	Derivative Master Account Number 062807DIDO
Kredietbank SA Luxembourgeoise	43 BOULEVARD ROYAL			LUXEMBOURG		L-2955	Luxembourg	Derivative Master Account Number 020906KRED
Kredietbank SA Luxembourgeoise, London	43, Boulevard Royal			Luxembourg		L-2955	Luxembourg	Derivative Master Account Number 50861KSAL
KREDITANSTALT FUR WIEDERAUFBAU	General Notices: Palmengartenstrasse 5-9		PO Box 11 11 41	Frankfurt am Main		D-60046	Germany	Derivative Master Account Number 50862KRED
KRESGE FOUNDATION	3215 W. Big Beaver Road			Troy	MI	48084	UNITED STATES	Derivative Master Account Number 041107KRE5
KROGER CO MASTER RETIREMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P130
KROGER CO MASTER RETIREMENT TRUST	c/o The Kroger Company	1014 Vine Street		Cincinnati	OH	45202-1100	United States	Derivative Master Account Number 101607NISA
KROGER COMPANY DEFINED BENEFIT PLAN (CORE)	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 050106THEK

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
KROGER COMPANY DEFINED CONTRIBUTION PLAN	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 426051525
KSC AFFORDABLE HOUSING INVESTMENT FUND LLC	Alan Bogomilsky	550 California Avenue, Suite 330		Palo Alto	CA	94306	UNITED STATES	Derivative Master Account Number 102306KSCA
KT CORPORATION	206 Jungja-Dong	Pundang-Gu, Songnam		Kyunggi-Do		63711	S. Korea	Derivative Master Account Number 092105KTCO
KUWAIT FUND FOR ARAB ECONOMIC DEVELOPMENT	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109011322
La Fondiaria Assicurazioni	Via Lorenzo Il Magnifico			Firenze		50123	Italy	Derivative Master Account Number 111301LAFO
La Loma Village	c/o Roskamp Arizona Management & Development	14506 West Granite Valley Drive, Suite 206		Sun City West	AZ	85375	UNITED STATES	Derivative Master Account Number 091206LALO
Lackawanna River Basin Sewer Authority	145 Boulevard Avenue			Throop	PA	185126	UNITED STATES	Derivative Master Account Number 092204LRBS
Lake Hospital System Inc	71 East High Street			Painesville	OH	44092	UNITED STATES	Derivative Master Account Number 051002LHSI
LAKE PRINCE CENTER INC	LAKE PRINCE CENTER, INC.	C/O UNITED CHURCH RETIREMENT HOMES, INC.	100 LEONARD AVENUE	NEWTON	NC	28658	UNITED STATES	Derivative Master Account Number 101106LAKE
LAKERIDGE ASSOCIATES	4582 So. Ulster Street Parkway			Denver	CO	80237	United States	Derivative Master Account Number 062306LAK5
LAKEVIEW CDO 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091807LEHM
LAKEVIEW CDO SPC 2007-1	c/o US Bank Corporate Trust Services	PO Box 960778		Boston	MA	02196-0778	United States	Derivative Master Account Number 053007LEHM
LAKEVIEW CDO SPC 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061807LEH6
LAKEVIEW CDO SPC SERIES 2007-4 SEGREGATED PORTFOLIO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062807LEH6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LAKEVIEW VILLAGE INC	9100 Park Street			Lenexa	KS	66215	UNITED STATES	Derivative Master Account Number 071807LAKE
Land Sachsen-Anhalt	Vertreten durch das Ministerium der Finanzen	Editharing 40,		Magdeburg		39108	Germany	Derivative Master Account Number 051704LSAC
LAND SALZBURG	Land Salzburg	Vertreten durch das Amt der Landesregierung	Kaigasse, 2	Salzburg		A-5010	Austria	Derivative Master Account Number 101705LAN6
LAND TRANSPORT AUTHORITY OF SINGAPORE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109019880
Landesbank Baden-Wuerttemberg	Am Hauptbahnhof 2			Stuttgart		70173	Germany	Derivative Master Account Number 72893SWLB
LANDESBANK BERLIN AG	Alexanderplatz 2			Berlin		D-10178	Germany	Derivative Master Account Number 050594GESB
Landesbank Hessen-Thuringen Girozentrale	420 Fifth Avenue			New York	NY	10018	UNITED STATES	Derivative Master Account Number 30493HESS
Landesbank Rheinland Pfalz Girozentrale	Grosse Bleiche 54-56			Mainz		56 116	Germany	Derivative Master Account Number 91493LBRP
Landesbank Rheinland-Pfalz International SA	10-12, Boulevard Roosevelt		P.O Box 84-L-2010 Luxembourg	Luxembourg		L-2450	Luxembourg	Derivative Master Account Number 060801LRPI
LANDSBANKI ISLANDS HF	Landsbanki Islands HF	c/o Varsla og vidskiptaumsjon	Austurstráti 11,	Reykjavík-k		IS-155	Iceland	Derivative Master Account Number 101399XLBI
Landwirtschaftliche Rentenbank	Legal Department	Hochstrabe 2		Frankfurt am Maim		60313	Germany	Derivative Master Account Number 051295LARE
LAPRADA	630 West Germantown Pike Suite 300			Plymouth Meeting	PA	19462	UNITED STATES	Derivative Master Account Number 011906LAPR
LAS VEGAS MONORAIL PROJECT	3960 Howard Hughes Parkway	Suite 750		Las Vegas	NV	89169	UNITED STATES	Derivative Master Account Number 100400MONO
LAS VEGAS REDEVELOPMENT AGENCY	400 Stewart Avenue			Las Vegas	NV	89101	UNITED STATES	Derivative Master Account Number 09097COLV
LAS VEGAS SANDS INC	Las Vegas Sands Inc.	3355 Las Vegas Boulevard South		Las Vegas	NV	89109-8941	UNITED STATES	Derivative Master Account Number 101507LASV
LaSalle Bank NA	125 S. LaSalle Street, Suite 1625			Chicago	IL	60603	United States	Derivative Master Account Number 65644LASL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Latigo Master Fund	c/o Latigo Partners, L.P.	590 Madison Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 091405LATI
Latitude Master Fund Ltd	c/o Ramius LLC	599 Lexington Avenue, 20th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 010802LATI
LB COMMERCIAL TRUST 2007-C3 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071807LBC5
LB COMMERCIAL TRUST 2007-C3 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071807LBC6
LB COMMERCIAL TRUST 2007-C3 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071807LBCO
LB COMMERCIAL TRUST 2007-C3 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071907LBCO
LB I GROUP INC	Evergreen Investment Management Corporation		200 Berkeley Street	Boston	MA	2116	United States	Derivative Master Account Number 110507TATT
LB PERU TRUST II, 1998-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041498LBPT
LB Real Estate Partners LP	One Broadgate	Ground Floor		London		EC2M 7HA	UNITED KINGDOM	Derivative Master Account Number 112702LBRE
LB SPECIAL FINANCEA/C Var Funding 08-1	745 7th Avenue			New York	NY	10019	UNITED STATES	Derivative Master Account Number 050708LEH5
LBAMA/C LB Euro Liquidity Fund	LBAM, 25 Bank St			London		E14 5LE	UNITED KINGDOM	Derivative Master Account Number 022207LEH6
LBEM FUND 2003-A LP	Private Equity Finance	399 Park Avenue, 9th Floor		New York	NY	10022-4614	UNITED STATES	Derivative Master Account Number 031604LBMA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LBMB CAPITAL PARTNERS V CAYMAN AIV I L.P.	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 030906LB11
LBMB FUND (B) CAYMAN AIV I L.P.	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 030906LBM7
LBMB FUND CAYMAN AIV I L.P.	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 030906LBM9
LBMB PARTNERS CAYMAN AIV I L.P.	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 030906LBM5
LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082107ST10
LB-UBS COMMERCIAL MORTGAGE TRUST 2007-C6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082107STRU
LB-UBS COMMERCIAL MORTGAGE TRUST 2008-C1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041608STRU
LCG SELECT LLC	c/o Luxor Capital Group, LP	767 Fifth Avenue, 19th Floor		New York	NY	10405	UNITED STATES	Derivative Master Account Number 110405LUXX
LCG SELECT OFFSHORE LTD	c/o Luxor Capital Group, LP	767 Fifth Avenue, 19th Floor		New York	NY	10153	UNITED STATES	Derivative Master Account Number 051106LCG5
LCOR ALEXANDRIA LLC PATENT & TRADEMARK OFFICE PROJECT	c/o LCOR Incorporated	Suite 110 Berwyn Park		Berwyn	PA	19312	United States	Derivative Master Account Number 122401LCOR
LCP- RUSSELL MULTI-STRATEGYGLOBAL BOND FUND (AEJ)C	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 110907LOG9
LCP- RUSSELL TRUST COMPANYFIXED INCOME II FUND C/O	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 110707LOGA
LCP- WALT DISNEY COMPANYRETIREMENT PLAN MASTER TRU	c/o ING Investment Management Co.	10 State House Square SH11		Hartford	CT	6103	United States	Derivative Master Account Number 102907LO15
LCP-RUSSELL INVESTMENT COMPANYINSTITUTIONAL FDS CL	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 110807LOGA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LDVF1 FIP SARL	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072005LDVF
LDVF1 MAIN FIP SARL	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072005LMFS
LEGACY SENIOR COMMUNITIES INC	B.C. Ziegler and Company	1 South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 100306LEGA
LEGG MASON PARTNERS CORE BOND FUND	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 101507WE23
LEGG MASON PARTNERS VARIABLE CAPITAL AND INCOME FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 101507WE27
LEGG MASON PARTNERS VARIABLE STRATEGIC BOND PORTFOLIO	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 101507WE64
LEH MORTGAGE TRUST, SERIES 2007-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061507LEH5
Lehigh University	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121007BLA7
Lehigh University	27 Memorial Drive West			Bethlehem	PA	18015	United States	Derivative Master Account Number 030404LEHU
LEHMAN BROS ALPHA TRANSPORT FUND, SPC OBO SEGREGATED PORT (AGG PLUS/DIV. ARB II - DEC 2006	Lehman Brothers Alpha Transport Fund, SPC -	on behalf of SP Agg Plus/Div Arb II - Dec. 2006	c/o LBAIM - 399 Park Avenue	New York	NY	10022	UNITED STATES	Derivative Master Account Number 121405LEHM
LEHMAN BROTHERS ALPHA FUND PLC - LEHMAN BROTHERS COMMODITY PLUS FUND	Lehman Brothers Aset Management (Europe) Limited	25 Bank Street		London		E14 5LE	UNITED KINGDOM	Derivative Master Account Number 030707LEH5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LEHMAN BROTHERS ALPHA TRANSPORT FUND, SPC SEGREGATED PORTFOLIO (AGG PLUS/DIV ARB-SEPT.07)	Lehman Brothers Alpha Transport Fund, SPC acting	for Seg. Port (Agg Plus/Div Arb - Sept. 2007)	c/o LBAIM - 399 Park Avenue	New York	NY	10022	UNITED STATES	Derivative Master Account Number 121405LEH7
LEHMAN BROTHERS CAYMAN PARTNERS LTD	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 27102336
LEHMAN BROTHERS CDO MEZZANINE FUND 2005-1, LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091405LEHM
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS 2004-1 LP	c/o Lehman Brothers Inc.	399 Park Avenue, 4th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 070505LCD1
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS 2004-2 LP	c/o Lehman Brothers Inc.	399 Park Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 070505LCD2
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS 2004-3 LP	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070505LCD3
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS II-A LP	c/o Lehman Brothers Inc.	399 Park Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030507LEHM
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS II-B LP	c/o Lehman Brothers Inc.	399 Park Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030507LEH5
LEHMAN BROTHERS CDO OPPORTUNITY PARTNERS II-C LP	c/o Lehman Brothers Inc.	399 Park Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030507LEH6
LEHMAN BROTHERS EUROPEAN MEZZANINE FUND FAMILY	25 Bank Street			London		E14 5LE	United Kingdom	Derivative Master Account Number 072904LBMZ
LEHMAN BROTHERS EUROPEAN MEZZANINE FUND FAMILY	25 Bank Street			London		E14 5LE	United Kingdom	Derivative Master Account Number 090804SICB
LEHMAN BROTHERS EUROPEAN MEZZANINE FUND FAMILY	25 Bank Street			London		E14 5LE	United Kingdom	Derivative Master Account Number 090804SICC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LEHMAN BROTHERS EUROPEAN MEZZANINE FUND FAMILY	25 Bank Street			London		E14 5LE	United Kingdom	Derivative Master Account Number 090804SICD
LEHMAN BROTHERS HOLDINGS INC	AIB International Centre	I.F.S.C		Dublin		1	Ireland	Derivative Master Account Number 080101AICL
LEHMAN BROTHERS MASTER FUNDS - LEHMAN BROTHERS MASTER ALPHA COMMODITY FUND	Lehman Brothers Aset Management (Europe) Limited	25 Bank Street		London		E14 5LE	UNITED KINGDOM	Derivative Master Account Number 030707LE10
LEHMAN BROTHERS MERCHANT BANKING PARTNERS IV EUROPE LP	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 27104172
LEHMAN BROTHERS MYRYLLION MASTER FUND	12(a) S5, 6 #amper 7:	Lehman Brothers Asset Management (Europe) Limited	25 Bank Street	London		E14 5LE	UNITED KINGDOM	Derivative Master Account Number 100307LEH6
LEHMAN BROTHERS PROTECTED SPIRIT 2017 FUND	Lehman Brothers Asset Management (Europe) Ltd	25 Bank St		London		EC2M 5TU	UNITED KINGDOM	Derivative Master Account Number 071807LEH5
LEHMAN BROTHERS REAL ESTATE ME ZZANINE PARTNERS, LP	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706LEH6
LEHMAN BROTHERS REAL ESTATE MEZZANINE PARTNERS II LP	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 011008LEH5
LEHMAN BROTHERS REAL ESTATE PARTNERS II LP	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 092005LBR2
LEHMAN BROTHERS REAL ESTATE PARTNERS III LP	399 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 102907BLAC
LEHMAN BROTHERS SMALL BALANCE COMMERCIAL MORTGAGE TRUST 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072307LEHM
LEHMAN BROTHERS STRUCTURED FUNDS PLC - LEHMAN BROTHERS GLOBAL COMPASS FUND	Lehman Brothers Asset Management (Europe) Ltd	25 Bank St		London		E14 5LE	UNITED KINGDOM	Derivative Master Account Number 053008LEH6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LEHMAN BROTHERS STRUCTURED FUNDS PLC- LEHMAN BROTHER MARQCUS FUND	Lehman Brothers Asset Management (Europe) Ltd	25 Bank St		London		E14 5LE	United Kingdom	Derivative Master Account Number 011708LEHM
LEHMAN MORTGAGE TRUST 2006-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072706LEH8
LEHMAN MORTGAGE TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121506LEH6
LEHMAN MORTGAGE TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052507LEH5
LEHMAN MORTGAGE TRUST, SERIES 2005-02	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111805LEHM
LEHMAN MORTGAGE TRUST, SERIES 2005-03	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122205LEH5
LEHMAN MORTGAGE TRUST, SERIES 2006-01	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012506LEHM
LEHMAN MORTGAGE TRUST, SERIES 2006-05	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082306LEHM
Lehman XS 2005-6	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 102705LEHM
Lehman XS 2006-9REF Lehman XS Trust 2006-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101106LEH6
LEHMAN XS TR MTGE PASS THROUGH CERTIFICATES, SERIES	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 052606LEHM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LEHMAN XS TRST MORTGAGECERTS, SERIES 2005-8	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 112805LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 053007LEHX
LEHMAN XS TRUST MORTG PASS-THROUGH, SERIES 2005-4	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 092605LEX4
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062405LEXS
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2005-9N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121605LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072706LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082806LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092706LEH9
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-17	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102606LEH5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-19	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112806LEH9
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061306LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091906LEHM
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2006-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101606LE11
LEHMAN XS TRUST MORTGAGE PASS-THROUGH CERTIFICATES, SERIES 2007- 10H	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062607LE14
Lehman XS Trust, Series 2005- 10	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 122205LEHM
LEO-FUNDS FCP (ADAM LUX 553060)	c/o Allianz Global Investors Luxembourg SA	6A Route de Treves	26	Senningerbe rg		L-2633	Luxembourg	Derivative Master Account Number 102302LEOF
Leopard CLO III BV	Parnassustoren	Locatellikade 1		Amsterdam		1076 AZ	Netherlands	Derivative Master Account Number 040405LEOP
LEXINGTON INSURANCE CO	Lexington Insurance Company	175 Water Street, 18th floor		New York	NY	10038	UNITED STATES	Derivative Master Account Number 072303LEXI
LGT MULTI MANAGER BOND HIGH YIELD	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 071305PUTN
LGT MULTI MANAGER BOND HIGH YIELD	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 042507PUTN
Lianhe Investments Pte Ltd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109017887

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LIBERTY HARBOR MASTER FUND I LP	c/o GS Investment Strategies, LLC	Liberty Harbor Master Fund I, L.P.		New York	NY	10004	UNITED STATES	Derivative Master Account Number 041307GOL5
LIBERTY MUTUAL EMPLOYEES THRIFT INCENTIVE PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOG8
LIBRA CDO LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092106LIBR
LIBRA FUND LP	Libra Fund, L.P.	909 Third Avenue, 29th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 112400LIBR
LIBRA OFFSHORE LTD	Libra Advisors LLC	909 Third Avenue, 29th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072007LIBR
LIFE INVESTORS INSURANCE COMPANY OF AMERICA (INC)	Aegon Investment Management	400 West Market Street, 10th Floor		Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 092199LICC
LIFESPAN CORPORATION	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 071002LIFE
LIFESPAN CORPORATION	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	2111	United States	Derivative Master Account Number 111704SMRI
LIFESPAN CORPORATION RETIREMENT PLAN	201 Washington Street			Boston	MA	02108-4408	United States	Derivative Master Account Number 071002LCRP
Lighthouse Bay Holdings	5055 S. Dale Mabry Highway			Tampa	FL	33611-3568	UNITED STATES	Derivative Master Account Number 111605OLP7
LINCOLN NATIONAL LIFE INSURANCE COMPANY INC	200 East Berry Street			Fort Wayne	IN	46802	United States	Derivative Master Account Number 011499LNLM
Lincore Limited	c/o 7th Floor, Cheung Kong Center	2 Queens Road Central		Hong Kong			Hong Kong	Derivative Master Account Number 061903LINC
LINDEMANN, ADAM	210 11th Ave.			New York	NY	10001	UNITED STATES	Derivative Master Account Number 022305LIND
LINLAKE VENTURES	2000 Belle Chasse Highway	3rd Floor		Terrytown	LA	70056	UNITED STATES	Derivative Master Account Number 010507LINL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LION CITY CDO 2006-2 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041006LION
LION CITY CDO 2006-3 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060106LION
LION CITY CDO LIMITED SERIES 2006-1	c/o Kim	Seyang Building, 223 Naeja-dong		Jongo-gu		Seoul 110-720	Korea	Derivative Master Account Number 022306LION
LION CITY CDO LTD SERIES 2006-5	P.O. Box 908 GT	George Town		Grand Cayman			Cayman Islands	Derivative Master Account Number 082206LION
LION CREDIT OPPORTUNITY FUNDRE M&G INVESTMENT MGMT	M&G Investment Management Limited	Laurence Pountney Hill		London		EC4R 0HH	UNITED KINGDOM	Derivative Master Account Number 013108MGIN
Lispenard Street Credit (Master) Fund Ltd.	277 Park Avenue, 48th Floor			New York	NY	10172	UNITED STATES	Derivative Master Account Number 040104LISP
L-JAC One Special Purpose Company	2-1 Minami Aoyama 7 -Chome,	Minato-ku, Tokyo	c/o. Aoyama Sogo Accounting Office			107-0062	Japan	Derivative Master Account Number 051004LIAC
Lloyds TSB Bank plc	10 Gresham Street			London		EC2V 7AE	United Kingdom	Derivative Master Account Number 70530LLOY
LM ISIS OPPORTUNITIES MASTER FUND LTD	LM Isis Opportunities Master fund, Ltd.	c/o LM Isis Capital Partners, LLC	20 East Elm street, 2nd Floor	Greenwich	CT	6830	United States	Derivative Master Account Number 012907LMIS
LM Moore	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 071205LMMC
LMT 2008-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082808STR5
LOAN FUNDING III LLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041304LOAN
LOCAL GOVERNMENT PENSIONS INSTITUTION OF FINLAND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011098

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LOCAL INSIGHT MEDIA INC	188 Inverness Drive, West			Engelwood	CO	CO 80112	United States	Derivative Master Account Number 031907LOCA
Locat Spa	Viale Bianca Maria, 4			Milano		20129	Italy	Derivative Master Account Number 101502LOCA
LOEB ARBITRAGE B FUND LP	c/o Loeb Partners Corporation	61 Broadway		New York	NY	10006	UNITED STATES	Derivative Master Account Number 082907LOE6
LOEB ARBITRAGE FUND	c/o Loeb Partners Corporation	61 Broadway		New York	NY	10006	UNITED STATES	Derivative Master Account Number 082907LO10
LOEB OFFSHORE B FUND LTD	c/o Loeb Partners Corporation	61 Broadway		New York	NY	10006	UNITED STATES	Derivative Master Account Number 082907LOEB
LOEB OFFSHORE FUND LTD	c/o Loeb Partners Corporation	61 Broadway		New York	NY	10006	UNITED STATES	Derivative Master Account Number 082907LOE8
London Clearing House Limited	Aldgate House	33 Aldgate High Street		London		EC3N 1EA	United Kingdom	Derivative Master Account Number 091499TCHL
LONGACRE CAPITAL PARTNER (QP) LP	c/o Longacre Fund Management, LLC	810 7th Avenue, 22nd Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 110507LON6
LONGACRE MASTER FUND LTD	c/o Longacre Fund Management, LLC	810 7th Avenue, 22nd Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 110507LONG
Longwood at Oakmont, Inc.	1215 Hulton Road			Oakmont	PA	15139-1196	UNITED STATES	Derivative Master Account Number 102301LONG
Loomis Sayles Multi-StrategyMaster Alpha Ltd	c/o Loomis Sayles	One Financial Center		Boston	MA	2111	United States	Derivative Master Account Number 111507LOOM
LOS ANGELES COUNTY EMPLOYEES RETIREMENT ASSOCIATION (LACERA)	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 070505LACE
LOS ANGELES COUNTY EMPLOYEES RETIREMENT ASSOCIATION (LACERA)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092407PAC9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Los Angeles County Employees Retirement Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012145
LOS BANOS CA (CITY OF)	520 J Street			Los Banos	CA	93635	UNITED STATES	Derivative Master Account Number 040704LBAN
Los Osos Community Services District	5500 Heath Lane			Cambria	CA	93428	United States	Derivative Master Account Number 021903OSOS
Los Padres Bank	610 Alamo Pintado Road			Solvang	CA	93463	UNITED STATES	Derivative Master Account Number 022900PBFS
LOTSOFF CAPITAL MANAGEMENT	Lotsoff Capital Management	20 North Clark Street, 34th Floor		Chicago	IL	60602	United States	Derivative Master Account Number 070303IRFD
Louisville and Jefferson County Metropolitan Sewer	700 West Liberty Street			Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 090398LKC
Lourdes Noreen-McKeen Residence for Geriatric Care				West Palm Beach	FL	33401	UNITED STATES	Derivative Master Account Number 081402LOUD
LOYALIS LEVEN N.V.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012693
LOYALIS SCHADE N.V.	c/o Stone Harbor Investment Partners LP	31 West 52nd Street, 26th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 022807STON
LP MA 1 LTD	c/o Latigo Partners L.P.	590 Madison Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 102207LAT7
LSN/TLS Obligated Group	C/O Diakon Lutheran Social Ministries	960 Century Drive		Mechanicsburg	PA	17056	UNITED STATES	Derivative Master Account Number 092903LTOG
LUBRIZOL CORPORATION MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011995
LUCENT TECHNOLOGIES MASTER PENSION TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010463
LUCENT TECHNOLOGIES MASTER PENSION TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 020408BLAC
LUSITANO MORTGAGES NO. 5 PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091906LUSI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LUTHERAN HOME INC (THE)	B.C. Ziegler and Company	1 South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 122105THEL
LUTHERAN SENIOR SERVICES	709 S. Laclede Station Road			St. Louis	MO	63119-4911	UNITED STATES	Derivative Master Account Number 062497LSS
LUTHERAN SENIOR SERVICES	709 S. Laclede Station Road			St. Louis	MO	63119-4911	UNITED STATES	Derivative Master Account Number 081006LUTH
Lutheran Social Ministries of New Jersey	6 Terri Lane, Suite 300			Burlington	NJ	8016	United States	Derivative Master Account Number 060205LSMN
LUTHERAN SOCIAL SERVICES OF MICHIGAN	Administrative Offices	8131 East Jefferson Avenue		Detroit	MI	48214-2691	United States	Derivative Master Account Number 082307LUT5
LUXOR CAPITAL PARTNERS LP	Luxor Capital Partners, LP	c/o Luxor Capital Group, LP	767 Fifth Avenue, 19th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 110405LU10
LUXOR CAPITAL PARTNERS OFFSHORE LTD	Luxor Capital Partners Offshore, Ltd.	c/o Luxor Capital Group, LP	767 Fifth Avenue, 19th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 110405LUX6
Luxottica US Holdings Corp	44 harbor Park Drive, Suite 5			Port Washington	NY	11050-4625	UNITED STATES	Derivative Master Account Number 091007LUXO
LVFN Genpar LLCA/C LVFN Partners LP	Relationship Funding	227 West Monroe, Suite 4900		Chicago	IL	60606	United States	Derivative Master Account Number 011508LVFN
LXS 2005-7N NIM1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011806LXS2
LXS 2006-10N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062706LXS2
LXS 2006-16N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092206LEH7
LXS 2006-18N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112706LE11
LXS 2007-12N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070907LEHM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
LXS 2007-15N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072607LE10
LXS 2007-2N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012607LE10
LXS 2007-4N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807LEH5
LXS NIM 2005-9N	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020206LXSN
Lyonnaise De Banque SA	8 rue del la Republique	Cedex 01		Lyon		69207	France	Derivative Master Account Number 111600LYON
LYXOR/ACUITY FUND LTD	Lyxor Asset Management S.A.	Tour Societe Generale	17 cours Valmy	Paris		92987	France	Derivative Master Account Number 060100MMFI
Lyxor/Canyon Capital Arbitrage Fund Ltd	Lyxor Asset Management SA	Tour Societe Generale	17 Cours Valmy	Paris La Defense		92987	France	Derivative Master Account Number 092305CANY
LYXOR/CANYON VALUE REALIZATION FUND LIMITED	c/o Lyxor Asset Management S.A	tour Societe General	17 cours valmy	92987 Paris-la Defense			France	Derivative Master Account Number 101503CANY
LYXOR/SCOTTWOOD FUND LIMITED	c/o Lyxor Asset Management S.A.	Tour Societe Generale	17, cours Valmy	Paris - La Defense		92987	France	Derivative Master Account Number 081407SCO8
M & I Marshall & Ilsley Bank	770 N. Water St. 5th Floor			Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 081296MMIB
MACKAY SHIELDS CREDIT STRATEGY PARTNERS LP	9 West 57th Street			New York	NY	10019	UNITED STATES	Derivative Master Account Number 010407MACK
MACKINAW POWER HOLDINGS LLC	Mackinaw Power Holdings, LLC	c/o ArcLight Capital Partners	200 Clarendon Street, 55th Floor	Boston	MA	2117	United States	Derivative Master Account Number 071707MACK
MACQUARIE BANK LTD	No.1 Martin Place	Sydney NSW 2000	GPO Box 4294	Sydney			Australia	Derivative Master Account Number 052797QMBL
MACQUARIE HIGH YIELD BOND FUND	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 071707WE23

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MACYS INC DEFINED BENEFIT PLANS MASTER TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL13
MACY'S INC DEFINED CONTRIBUTIONS MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010210
Madison River Capital LLC	Madison River Capital, LLC	103 South Fifth Street		Mebane	NC	27302	UNITED STATES	Derivative Master Account Number 081905RIVE
MAGNETAR CAPITAL MASTER FUND LTD	P.O. Box 309GT	Ugland House, South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 011806MAG7
MAGNETAR CONSTELLATION FUND II LTD	P.O. Box 309GT	Ugland House, South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 122106MAGN
MAGNETAR CONSTELLATION MASTER FUND III LTD	P.O. Box 309GT	Ugland House, South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 022807MAG5
MAGNETAR CONSTELLATION MASTER FUND LTD	P.O. Box 309GT	Ugland House, South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 022807MAGN
MAGNETAR MUNI LLC	Magnetar Capital LLC	1603 Orrington Avenue, 13th Floor		Evanston	IL	60201	United States	Derivative Master Account Number 020108MAGN
MAGNETAR STRUCTURED CREDIT FUND LP	Magnetar Capital LLC	1603 Orrington Avenue, 13th Floor		Evanston	IL	60201	United States	Derivative Master Account Number 030308MAGN
Maimonides School	34 Philbrick Rd			Brookline	CT	2445	United States	Derivative Master Account Number 091703MASC
MAIMONIDES-SHALOM ACADEMY INC	Maimonides-Shalom Academy, Inc.	5300 SW 40th Avenue		Fort Lauderdale	FL	33314-6504	United States	Derivative Master Account Number 062107MAIM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MAINE (STATE OF) PUBLIC EMPLOYEES RETIREMENT SYSTEM	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 120507RUSS
Maine State Retirement System	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010432
MAINSTAY DIVERSIFIED INCOME FUND	MacKay Shields LLC	9 West 57th Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 051006MAI5
MAJOR LEAGUE BASEBALL PLAYERS BENEFIT PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 092905MLB
Managed Account Series US Mortgage	c/o BlackRock Advisors, LLC	Legal Advisory Department	800 Scudders Mill Road	Plainsboro	NJ	8536	UNITED STATES	Derivative Master Account Number 030707BLAU
MANASSAS MA (CITY OF)	9027 Center Street			Manassas	MA	20110	UNITED STATES	Derivative Master Account Number 100702MANA
Manchester Airport	c/o City of Manchester, New Hampshire	1 City Hall Plaza, 2nd Floor		Manchester	NH	3101	UNITED STATES	Derivative Master Account Number 101398CMNH
MANCHESTER AIRPORT, NH	City Hall			Manchester	NH	3101	UNITED STATES	Derivative Master Account Number 090805FPA
MANOR PARK INC	6451 El Camino Real, Suite A			Carlsbad	CA	92009	United States	Derivative Master Account Number 071205MANO
MANSFIELD MEMORIAL HOMES LLC	50 Blymyer Ave			Mansfield	OH	44903	UNITED STATES	Derivative Master Account Number 041707MANS
MANUFACTURERS & TRADERS TRUST COMPANY	One M			Buffalo	NY	14203	United States	Derivative Master Account Number 69844MTTC
MARANTHA BAPTIST BIBLE COLLEGE	745 West Main Street			Watertown	WI	53094	UNITED STATES	Derivative Master Account Number 090605MARA
MARATHON MASTER FUND LTD	Marathon Asset Management	461 Fifth Avenue, 10th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 031899MMF
Marathon Oil Company	Marathon Oil Company	5555 San Felipe Street		Houston	TX	77056-2723	United States	Derivative Master Account Number 042202MART
Marathon Special Opportunity Master Fund Ltd.	c/o Marathon Master Trust	730 Park Avenue		New York	NY	10169	UNITED STATES	Derivative Master Account Number 042902MARA
Marathon Structured Finance Fund LTD	Marathon Structured Finance Fund, Ltd.	c/o 461 5th Avenue, 11th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 062403MARA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Marble Finance 2002-4	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 121802MARB
MARINER ATLANTIC US BONDS LTD	Mariner Atlantic US Bonds, Ltd.	c/o Mariner Investment Group, Inc.	500 Mamaroneck Avenue	Harrison	NY	10528	United States	Derivative Master Account Number 092706MARI
Mariner LDC	Mariner Investment Group, LLC.	500 Mamaroneck Avenue		Harrison	NY	10528	United States	Derivative Master Account Number 061300MARI
MARINER NAVIGATOR US BONDS LTD	Mariner Navigator US Bonds, Ltd.	c/o Mariner Investment Group, Inc.	500 Mamaroneck Avenue	Harrison	NY	10528	United States	Derivative Master Account Number 040606MARI
MARINER OPPORTUNITIES FUND LP	Mariner Investment Group, LLC.	500 Mamaroneck Avenue		New York	NY	10528	UNITED STATES	Derivative Master Account Number 041007MARI
MARINER PARTNERS US BONDS LP	c/o Mariner Investment Group, Inc.	500 Mamaroneck Avenue		New York	NY	10528	UNITED STATES	Derivative Master Account Number 062106MAR6
Mariner-Credit Risk Advisors Master Fund, LP	Mariner Investment Group, Inc.	500 Mamaroneck Avenue	Suite 101	Harrison	NY	10528	United States	Derivative Master Account Number 061504MARI
Mariner-Tricadia Credit Strategies Master Fund LTD	Mariner Investments	500 Mamaroneck Avenue	Suite 101	Harrison	NY	10528	United States	Derivative Master Account Number 042105MARI
Mark H Wenworth Home	346 Pleasant Street			Portsmouth		3801	UNITED STATES	Derivative Master Account Number 121906THEM
Marriott International, Inc	Marriott International, Inc.	10400 Fernwood Road		Bethesda	MD	20817	United States	Derivative Master Account Number 112204MRII
Mars Pension Trustees Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011440
MARSEILLE REPUBLIQUE SAS	Marseille République S.A.S.	c/o Atemi	47, rue de Monceau	Paris		75008	France	Derivative Master Account Number 030708MARS
MARSH & MCLENNAN COMPANIES INC MASTER RETIREMENT SAVINGS TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PMAR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MARSH & MCLENNAN HIGH YIELD FUND	One Post Office Square			Boston	MA	2109	United States	Derivative Master Account Number 050205MMHY
MARSH & MCLENNAN LONG DURATION PORFOLIO	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 100906MARS
MARYLAND (STATE OF) RETIREMENT AGENCY	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0505041376
MARYLAND (STATE OF) RETIREMENT AGENCY	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012170
MARYLAND STADIUM AUTHORITY	333 West camden Street, Suite 500			Baltimore	MD	21201	United States	Derivative Master Account Number 112408MAR6
MARYSVILLE PA (CITY OF)	200 Overcrest Road			Marysvilee	PA	17053	UNITED STATES	Derivative Master Account Number 062994CMAR
MAS GLOBAL AGGREGATED FIXED INCOME PORTFOLIO	One Post Office Square			Boston	MA	2109	United States	Derivative Master Account Number 081808PUT7
Mass Mutual Asia	David Babson #amper Co.			Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 090705MASS
MASSACHUSETTS (COMMONWEALTH OF)	Department of the State Treasurer	State House		Boston	MA	2133	United States	Derivative Master Account Number 71693CWOM
MASSACHUSETTS BAY TRANSPORTATION AUTHORITY	10 Park Plaza			Boston	MA	2116	United States	Derivative Master Account Number 100907MAS5
Massachusetts Bay Transportation Authority	10 Park Plaza			Boston	MA	2116	United States	Derivative Master Account Number 22223MBT
Massachusetts Development Finance Agency	c/o U.S. Bank National Association	One Federal Street, 3rd Floor		Boston	MA	2110	United States	Derivative Master Account Number 090194COCM
Massachusetts Housing Finance Agency	One Beacon Street			Boston	MA	2108	United States	Derivative Master Account Number 061302MASS
MASSACHUSETTS MUTUAL LIFE INSURANCE	1500 Main Street, Suite 1000			Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 35363MLIC
MASSACHUSETTS MUTUAL LIFE INSURANCE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 406042480

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MASSACHUSETTS MUTUAL LIFE INSURANCE CO - FPD ALPHA BACKED NOTES SEPARATE ACCOUNT	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082107OPP7
MASSACHUSETTS PENSION RESERVES INVESTMENT MANAGEMENT BOARD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010604PACI
MASSACHUSETTS PENSION RESERVES INVESTMENT MANAGEMENT BOARD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010194
Massachusetts State College Building Authority	136 Lincoln Street			Boston	MA	2111	United States	Derivative Master Account Number 011499MSCB
MASSACHUSETTS TURNPIKE AUTHORITY	State Transportation Building	10 Park Plaza, Suite 4160		Boston	MA	2116	United States	Derivative Master Account Number 092104MATA
MASSACHUSETTS WATER POL	Office of the State Treasurer	State House, Room 227		Boston	MA	2133	United States	Derivative Master Account Number 091004WPAT
Massachusetts Water Resources Authority	Charlestown Navy Yard			Boston	MA	2129	United States	Derivative Master Account Number 041493MWRA
MassDevelopment/Saltonstall Building Redevelopment	160 Federal Street, 7th Floor			Boston	MA	2110	United States	Derivative Master Account Number 042902SALT
MassMutual Life Insurance Company-Tokyo	Cerulean Tower			Shibuya-ku Tokyo		150-8512	Japan	Derivative Master Account Number 112201AHLI
MASSMUTUAL MERCURIES LIFE INSURANCE CO.,LTD.	6F, No. 2, Ln 150, Xin-Yi Road, Section 5			Taipei		11059	Taiwan	Derivative Master Account Number 071206MASS
MASSMUTUAL SELECT STRATEGIC BALANCED FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 426051438
MAST CREDIT OPPORTUNITIES I MASTER FUND LIMITED	c/o Mast Capital Management LLC	353 Boylston Street, Suite 401		Boston	MA	2116	United States	Derivative Master Account Number 021207MAST
MASTER CORE BOND ENHANCED INDEX SERIES OF QUANTITATIVE MASTER SERIES TRUST	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 1212060006

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MATTEL INC MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012931
MAXIS CORPORATION	2F Kokusai-Hamamatsu Bld	1-9-18 Kaigan Minatoku		Tokyo		105-0022	Japan	Derivative Master Account Number 102907MAXI
MBIA INC	113 King St.			Armonk	NY	10504	United States	Derivative Master Account Number 020702MBIA
MBIA Investment Management Corp.	113 King Street			Armonk	NY	10504	United States	Derivative Master Account Number 022196MBIA
MBNA CORPORATION PENSION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109012306
MBS Fund of Behalf of its Compartment Caspian	Caspian Capital Management LLC			New York	NY	10151	UNITED STATES	Derivative Master Account Number 022102MBSF
MBS Fund on Behalf of it Compartment Gamma	Caspian Capital Management LLC	16th Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 030602MBSG
MCDONNELL LOAN OPPORTUNITY LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080205MCDO
MCGRAW HILL COMPANIES INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016407
MCM OFFSHORE CREDIT OPPORTUNITY MASTER FUND LTD	MCM Offshore Credit Opportunity Master Fund, Ltd.	c/o Mellon Capital Management Corporation	595 Market Street, Suite 3000	San Francisco	CA	94105	UNITED STATES	Derivative Master Account Number 042307MELL
MCMINNVILE HOUSING AUTHORITY	310 South Mill Street			Morrison	TN	37357-7677	UNITED STATES	Derivative Master Account Number 040497MHA
MD SASS MUNICIPAL ARBITRAGE FUND LLC	1185 Avenue of the Americas			New York	NY	10036	UNITED STATES	Derivative Master Account Number 091707MDSA
Mead Corporation Master Retirement Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0724011177
Meadowbrook School	10 Farm Road			Weston	MA	02493-2493	UNITED STATES	Derivative Master Account Number 102102MEAD
MeadWestvaco Corp Retirement Plan for Salaried Emp	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012333

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MeadWestvaco Corp Retirement Plan for Salaried Emp	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012633
MEDAMERICA HEALTH SYSTEM BOARD DESIGNATED FUNDS	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO11
MEDCENTRAL HEALTH SYSTEM	335 Glessner Ave.			Mansfield	OH	44903	UNITED STATES	Derivative Master Account Number 080200MEDC
Mediaset SPA	Centro Produzione TV	Viale Europa, 44/46/48	Viale Europa			39 02 2514.1	Italy	Derivative Master Account Number 093097XMSS
Medical College of Ohio	3045 Arlington Avenue			Toledo	OH	43614	UNITED STATES	Derivative Master Account Number 032905MEDI
Mediobanca Spa	Piazzetta Enrico Cuccia, 1			Milano		20121	Italy	Derivative Master Account Number 110600MEDI
MEG ENERGY CORP	MEG Energy Corp.	10th Floor, 734-7th Avenue S.W.		Calgary	AB	T2P 3PB	Canada	Derivative Master Account Number 031506MEGE
Meliorbanca SpA	Sede Legale	Via Borromei		Milano		5-20123	Italy	Derivative Master Account Number 021201MELI
MEMBERS UNITED CORPORATE FEDERAL CREDIT UNION	4450 Weaver Parkway			Warrenville	IL	60555-3926	UNITED STATES	Derivative Master Account Number 071304MSCF
Memorial Hospital Fremont	715 South Taft Avenue			Fremont		43420	United States	Derivative Master Account Number 031506MEMO
MERCANTIL COMMERCEBANK NA	220 Alhambra Circle, 12th Floor			Coral Gables	FL	33134	United States	Derivative Master Account Number 070198BMV
MERCER COUNTY IMPROVEMENT AUTHORITY, NJ	McDade Administration Building	640 South Broad Street		Trenton	NJ	8650	UNITED STATES	Derivative Master Account Number 040795MCLA
Mercer University	3001 Mercer Universtiy Drive			Atlanta	GA	30341-4155	United States	Derivative Master Account Number 052599MUNI
Merchant Securities GroupA/C IPD Monthly Index Tra	2nd Floor John Stow House	18 Bevis Marks		London		EC3A 7JB	UNITED KINGDOM	Derivative Master Account Number 010407MER5
Meridian Bank	2220 San Jacinto Blvd.	Suite 230		Denton	TX	76205	United States	Derivative Master Account Number 102302COMM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MERIDIAN DIVERSIFIED PORTABLE ALPHA FUND LTD	c/o Meridian Diversified Fund Management, LLC	10 Corporate Woods Boulevard, 4th Fl		Albany	NY	12211	United States	Derivative Master Account Number 052907MER5
Merlin Entertainments Group Luxembourg, S.a.r.l.	3 Market Close			Poole		BH15 1NQ	United Kingdom	Derivative Master Account Number 032007MERL
MERLIN FINANCE SA	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 013106MERL
MERMART LLC	909 Poydras Street, Suite 3100			New Orleans	LA	70112	UNITED STATES	Derivative Master Account Number 120705MER5
Merrill Lynch Bank & Trust Company	4 World financial center	12th floor		New York	NY	10080	UNITED STATES	Derivative Master Account Number 37282MLBT
Merrill Lynch Bank USA	4 world Financial Center 12th floor			New York	NY	10080	UNITED STATES	Derivative Master Account Number 111601MLUS
MERRILL LYNCH CAPITAL SERVICES INC	200 Vessey Street-12th floor			New York	NY	10281	UNITED STATES	Derivative Master Account Number 71499MLCS
Merrill Lynch International	2 King Edward Street			London		EC1A 1HQ	United Kingdom	Derivative Master Account Number 102696MLIL
MERRILL LYNCH INTERNATIONAL BANK LTD	Marina Bay Front	Marina Bay Front	Level 5 , 2 Rafells Link	Singapore		103	Singapore	Derivative Master Account Number 060600MLCB
Merrimack College	315 Turnpike Street			North Andover	MA	08145-9887	UNITED STATES	Derivative Master Account Number 032000MERR
Merrimack College - FPA	Head Office, 315 Turnpike Street			North Andover	MA	1845	UNITED STATES	Derivative Master Account Number 081505MCFP
MESIVTA YESHIVA RABBI CHAIM BERLIN	1593 Coney Island avenue			Brooklyn	NY	11230	United States	Derivative Master Account Number 112205MES5
Met Inv Series Trst PIMCO Total Return Port	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011695
MET LIFE SEPARATE ACCOUNT NO. 565	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 080406METL
Metal Box Pension Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011452
Metal Box Pension Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011453

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
METAVANTE CORPORATION	Metavante Corporation	4900 West Brown Deer Road		Milwaukee	WI	53223	UNITED STATES	Derivative Master Account Number 101507META
METLIFE INSURANCE COMPANY OF CONNECTICUT	c/o the Travelers Insurance Company	1 Tower Square, 10 PB		Hartford	CT	6183	United States	Derivative Master Account Number 61883TRAV
METLIFE SEPARATE ACCOUNT NO 253	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012111
METROPOLITAN LIFE INSURANCE COMPANY	10 Park Avenue	P.O. Box 1902		Morristown	NJ	07962-1902	UNITED STATES	Derivative Master Account Number 102194METL
METROPOLITAN LIFE INSURANCE CO SA 389	c/o Smith Breeden Associates, Inc.	100 Europa Drive, Suite 200		Chapel Hill	NC	27517	United States	Derivative Master Account Number 072005M389
METROPOLITAN LIFE INSURANCE CO SEPERATE ACCOUNT 78	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0316051675
Metropolitan Pier and Exposition Authority	Corporate Center			Chicago	IL	60616	United States	Derivative Master Account Number 032195MPEA
METROPOLITAN TOWER LIFE INSURANCE COMPANY	c/o Metropolitan Life Insurance Company	10 Park Avenue, P.O. Box 1902		Morristown	NJ	07962-1902	UNITED STATES	Derivative Master Account Number 101205METO
Metropolitan Transportation Authority	345 Madison Avenue	11th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 92893MTAU
METROPOLITAN TRANSPORTATION AUTHORITY, NEW YORK	347 Madison Avenue, No. B			New York	NY	10017	UNITED STATES	Derivative Master Account Number 071403MTAF
Metropolitan Washington Airports Authority	One Aviation circle			Washington	DC	20001-6000	UNITED STATES	Derivative Master Account Number 080901MWAA
METROPOLITAN WEST ALPHA TRAK 5 00 FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MATF
METROPOLITAN WEST EXTENDED DURATION FUND	11766 Wilshire Boulevard, Suite 1500			Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 050305EDUF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
METROPOLITAN WEST HIGH YIELD BOND FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MHYB
METROPOLITAN WEST INTERMEDIATE BOND FUND		11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MIBF
METROPOLITAN WEST LONG DURATION FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 050305LDUF
METROPOLITAN WEST LOW DURATION BONDFUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MLDB
METROPOLITAN WEST STRATEGIC INCOME FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MSIF
METROPOLITAN WEST TOTAL RETURN BONDFUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MTRB
METROPOLITAN WEST ULTRA SHORT BOND FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062804MUSB
METROPOLITANO DE LISBOA	Metropolitano de Lisboa, E.P.	Avenida Barbosa du Bocage, 5 - 5"		Lisboa		1049-039	Portugal	Derivative Master Account Number 080306METR
MFA MORTGAGE INVESTMENTS INC	MFA Mortgage Investments, Inc.	350 Park Avenue, 21st Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 021605MFAM
MGI EURO BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 051607PAC5
MGI GLOBAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012685
MGI UK BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 112406PACI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MICHIGAN CARPENTERS PENSION FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 103107PUTN
MICHIGAN CATHOLIC CONFERENCE	c/o BlackRock Financial Management, Inc.	40 E. 52 nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111507BLA5
MICHIGAN CATHOLIC CONFERENCE	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111507BLA6
MICHIGAN CATHOLIC CONFERENCE	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 113007BLAC
Michigan State Housing Developement Authority	735 E Michigan Ave	PO Box 30044		Lansing	MI	48909	UNITED STATES	Derivative Master Account Number 051500MICH
MICHIGAN TOBACCO SETTLEMENT FINANCE AUTHORITY	Austin Building	430 West Allegan, 1st Floor		Lansing	MI	430 West Allegan	UNITED STATES	Derivative Master Account Number 081707MICH
MICROACCESS TRUST 2007	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061907MICR
Microsoft Corporation	One Microsoft Way			Redmond	WA	98052-6399	UNITED STATES	Derivative Master Account Number 091397XMIC
Microsoft Global Finance Ltd (ICE-MGFL)	Ulster Bank	27-35 Main Street		Dublin			Ireland	Derivative Master Account Number 070104MGFL
Midfirst Bank	501 W. Interstate 44 Rd			Oklahoma City	OK	73126	UNITED STATES	Derivative Master Account Number 081899MIDF
Midland National Life Insurance Co	Midland National	Life Insurance Company	One Midland Plaza	Sioux Falls	SD	57193	UNITED STATES	Derivative Master Account Number 050201MNLI
Mid-Valley Medical Properties	1401 East Eighth Street			Weslaco	TX	78596	UNITED STATES	Derivative Master Account Number 052604MVMP
MIDWAY MARKET NEUTRAL INTERNATIONAL MASTER FUND LTD	c/o The Midway Group	33 Whitehall Street, 22nd Floor		New York	NY	10004	UNITED STATES	Derivative Master Account Number 081406MIDW
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899MOEP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MILFORD CT (CITY OF)	70 West River Street			Milford	CT	6460	UNITED STATES	Derivative Master Account Number 121203MILF
MILLENNIUM PARTNERS LP	c/o Millennium Management LLC	666 Fifth Avenue, 9th Floor		New York	NY	10103	UNITED STATES	Derivative Master Account Number 013095MILP
Miller MSDWIM Account #1973	c/o Morgan Stanley Investment Advisors Inc.	1221 Avenue of the Americas		New York	NY	10020	UNITED STATES	Derivative Master Account Number 020107MO15
Miller MSDWIM Account #28	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0725051779
MILWAUKEE BOARD OF SCHOOL DIRECTORS	Redevelopment Authority of the City of Milwaukee		809 North Brouadway, Suite Two	Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 022895COM
Milwaukee, City of	Office of the City Comptroller	City Hall, Room 404	200 East Wells Street	Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 012496COM
MINIBOND LIMITED SERIES 1	c/o PricewaterhouseCoopers	8 cross street #17-00	PWC building			48424	Singapore	Derivative Master Account Number 042806MIN9
MINIBOND LIMITED SERIES 10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080508MIN7
MINIBOND LIMITED SERIES 2	c/o PricewaterhouseCoopers	8 cross Street #17-00	PWC Building			48424	Singapore	Derivative Master Account Number 082206MINI
MINIBOND LIMITED SERIES 3	c/o PricewaterhouseCoopers	8 Cross street # 17-00	PWC Building			48424	Singapore	Derivative Master Account Number 022207MINI
MINIBOND LIMITED SERIES 5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061407MINI
MINIBOND LIMITED SERIES 6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061407MIN5
MINIBOND LIMITED SERIES 7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122607MINI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MINIBOND LIMITED SERIES 8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122607MIN5
MINIBOND LIMITED SERIES 9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 080508MIN5
MINISTRY OF FINANCE GREECE	Councillor for Economic and	1A Holland Park		London		W11 3TP	UNITED KINGDOM	Derivative Master Account Number 052896HERE
MINISTRY OF FINANCE ITALY	Via XX Settembre 97					187	Italy	Derivative Master Account Number 062995ROIT
MINISTRY OF FINANCE SWEDEN	Riksgaldskontoret	Norrlandsgatan 15		Stockholm		SE 10376	Sweden	Derivative Master Account Number 060899KDOS
MINNEAPOLIS EMPLOYEES RETIREMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012263
MINNEHAHA BANSHARES, INC.	The First National Bank in Sioux Falls	100 South Phillips Avenue		Sioux Falls	SD	57117-5186	UNITED STATES	Derivative Master Account Number 030703FNBS
MINNESOTA LIFE INSURANCE COMPANY	400 Robert Street North			St. Paul	MN	55101-2098	UNITED STATES	Derivative Master Account Number 041905MINN
MINNESOTA MASONIC HOME NORTH RIDGE	11501 Masonic Home Drive			Bloomington	MN	55437	United States	Derivative Master Account Number 122602MINN
MINNESOTA MINING & MANUFACTURING COMPANY SAVINGS PLAN	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL23
MINNESOTA MINING & MANUFACTURING EMPLOYEE RETIREMENT INCOME PLAN TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0906021240
MINNESOTA MINING & MANUFACTURING EMPLOYEE RETIREMENT INCOME PLAN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012930
MIO PARTNERS (GUERNSEY) LTD	c/o McKinsey & Company, Inc	55 East 52nd Street		New York	NY	10055	UNITED STATES	Derivative Master Account Number 072407COMP
MIRABELLA	c/o Pacific Retirement Services	1200 Mira Mar Avenue		Medford	OR	97504	UNITED STATES	Derivative Master Account Number 110206MIRA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MISSION UNITED INC	3840 Rimrock Road			Billings	MT	59102	United States	Derivative Master Account Number 062002MISS
MISSOURI (STATE OF) EMPLOYEES' RETIREMENT SYSTEM	907 Wildwood Drive			Jefferson City	MO	65102	UNITED STATES	Derivative Master Account Number 042999MSER
MISSOURI LOCAL GOVERNMENT EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016146
MISSOURI LOCAL GOVERNMENT EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010307PACI
MISSOURI LOCAL GOVERNMENT EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PMIS
Mitsubishi UFJ Securities Co.,Ltd.	2-4-1 Marunouchi			Choyoda-ku Tokyo		100-6317	Japan	Derivative Master Account Number 062498KSCT
Mitsubishi UFJ Securities International Plc	6 Broadgate			London		EC2M2AA	United Kingdom	Derivative Master Account Number 70534MFIN
MITSUBISHI UFJ TRUST AND BANKING CORPORATION	1-4-5, Marunouchi			Chiyoda-ku, Tokyo		100-8212	Japan	Derivative Master Account Number 70585MITC
Mitsui Sumitomo Insurance Co Ltd	27-2, Shinkawa 2-Chome	Chuo-ku		Tokyo		104-8252	Japan	Derivative Master Account Number 021799MITS
MIZUHO BANK, LTD.	1-1-5, Uchiasaiwaicho			Chiyoda-ku, Tokyo		100-0011	Japan	Derivative Master Account Number 021494DKYB
Mizuho Capital Markets Corporation	Legal and Compliance Department	1440 Broadway		New York	NY	10018	UNITED STATES	Derivative Master Account Number 072994FCMN
Mizuho Corporate Bank, Limited	Mizuho Corporate Bank, Ltd. ALM Division	1-3-3, Marunouchi, Chiyoda-ku		Tokyo, Japan		100-8210	Japan	Derivative Master Account Number 35890FUJB
Mizuho International Plc	Bracken House			London		EC4M 9JA	UNITED KINGDOM	Derivative Master Account Number 100693IBJI
MIZUHO SECURITIES CO LTD	Otemachi First Square	1-5-1, Otemachi		Chiyoda-ku, Tokyo		100-0004	Japan	Derivative Master Account Number 050903MIZS
Mizuho Trust and Banking Co., Ltd	1-2-1, Yaesu			Chuo-ku, TKY		103-8670	Japan	Derivative Master Account Number 51302YTBC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MKP Master Fund, LDC	c/o MKP Capital Management, L.L.C.	101 East 52nd Street, 18th Flr		New York	NY	10022	UNITED STATES	Derivative Master Account Number 011101MKPM
MKP VELA CBO LTD	Walker House	87 Mary Street		George Town			Cayman Islands	Derivative Master Account Number 102306MKPC
MLIIF FIXED INCOME GLOBAL OPPORTUNITIES FUND	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 062107BLA9
MLIIF LOCAL EMERGING MARKETS SHORT DURATION BOND FUND	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 020907BLAC
MLIM/High Income Portfolio of Managed Acct Series	c/o Black Rock Advisors, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072905MASI
MLIM/PORTABLE ALPHA - STRATEGIC PARTNERSHIPS A SERIES	c/o Merrill Lynch Investment Managers LLC	800 Scudders Mill Road		Plainsboro	NJ	8536	UNITED STATES	Derivative Master Account Number 120505PORT
MLIM/UK Absolute Alpha Fund	Capita Fiduciary Group	18 King William Street		London		EC4N 7HE	UNITED KINGDOM	Derivative Master Account Number 020805SPCS
MOLSON COORS MASTER RETIREMENT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 2360010901
MOLSON COORS MASTER RETIREMENT TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 120307BLAC
Monetary Authority of Singapore	840 Newport Center Dr			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011156
MONETARY AUTHORITY OF SINGAPORE	10 Shenton Way	MAS Building	MAS Building			79117	Singapore	Derivative Master Account Number 061802MAOX
Monongalia Health Systems	1200 J D Anderson Drive			Morgantown	WV	26505	UNITED STATES	Derivative Master Account Number 110501MONO
MONROE TOBACCO ASSET SECURIZATION CORPORATION	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082505MONR
MONTGOMERY MD (COUNTY OF)	301 North Thompson Street, Suite 210			Conroe	TX	77301	United States	Derivative Master Account Number 120695MONT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Montpelier Foundation	P.O. Box 911			Orange	VA	22960	UNITED STATES	Derivative Master Account Number 120304MONT
Monumental Life Insurance Company	4333 Edgewood Road NE			Cedar Rapids	IA	52499	United States	Derivative Master Account Number 010799MLI
MOODY'S CORPORATION	7 World Trade Center at 250 Greenwich Street			New York	NY	10007	UNITED STATES	Derivative Master Account Number 081808MOO5
MOORE ENERGY FUND LP	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 051106MOOR
MOORE GLOBAL FIXED INCOME FUND (MASTER) LP	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 103197MCAP
Moore Macro Fund, L.P.	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 070997MGI
MOORE MACRO MARKETS FUND (MASTER) LP	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 092705MOOR
MORAGA ORINDA FIRE DISTRICTY	Moraga-Orinda Fire District - Station 41	1280 Moraga Way		Moraga	CA	94556	UNITED STATES	Derivative Master Account Number 050106MOR5
MORENO VALLEY CA (CITY OF)	14177 Frederick Street	P.O. Box 88005		Moreno Valley	CA	92552	UNITED STATES	Derivative Master Account Number 071494COMV
Morgan Keegan & Company, Inc.	Morgan Keegan	Morgan Keegan Tower	50 North Front Street	memphis	TN	38103	UNITED STATES	Derivative Master Account Number 050296MKC
MORGAN STANLEY & CO INTERNATIONAL LIMITED	25 Cabot Square	Canary Wharf		London		E14 4QA	United Kingdom	Derivative Master Account Number 73181MSI
MORGAN STANLEY ALPHA ADVANTAGE US LARGE CAP CORE BOND SEGREGATED PORTFOLIO	One Tower Bridge, 100 Front Street			West Conshohocken	PA	19428-2881	UNITED STATES	Derivative Master Account Number 120805MORG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MORGAN STANLEY CAPITAL GROUP, INC.	Transaction Management Group	1585 Broadway, 10th Floor		New York	NY	10036-8293	UNITED STATES	Derivative Master Account Number 120497XMSC
Morgan Stanley Capital Services Inc.	1585 Broadway			New York	NY	10036-8293	UNITED STATES	Derivative Master Account Number 71506MORS
MORGAN STANLEY FLEXIBLE INCOME TRUST	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 020607MO28
MORGAN STANLEY GLOBAL OPPORTUNITY BOND FUND INC	c/o Morgan Stanley Investment Management Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 070898XMSG
Morgan Stanley High Yield Fund Inc.	c/o Morgan Stanley Investment Management Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 101707MOR5
MORGAN STANLEY HIGH YIELD SECURITIES INC	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 101707MOR7
MORGAN STANLEY INCOME SECURITIES INC.	One Tower Bridge	100 Front St, Ste 1100		West Conshohocken	PA	19428-2881	UNITED STATES	Derivative Master Account Number 020607MO21
MORGAN STANLEY INSTITUTIONAL FUND TRUST ADVISORY MORTGAGE	1 Tower Bridge			West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801ADMO
MORGAN STANLEY INSTITUTIONAL FUND TRUST-ADVISORY PORTFOLIO II	Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 012508MOR8
MORGAN STANLEY INSTITUTIONAL FUND TRUST CORE PLUS FIXED INCOME PORTFOLIO	Morgan Stanley Global Opportunity Bond Fund, Inc.	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801MASF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MORGAN STANLEY INSTITUTIONAL FUND TRUST HIGH YIELD PORTFOLIO	MSIFT High Yield Portfolio	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 101707MO11
MORGAN STANLEY INSTITUTIONAL FUND TRUST US CORE FIXED INCOME PORTFOLIO	Morgan Stanley Global Opportunity Bond Fund, Inc.	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801MDFI
Morgan Stanley Intermediate Duration Portfolio	Morgan Stanley Global Opportunity Bond Fund, Inc.	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801IMED
MORGAN STANLEY INV MGMTA/C Morgan Stanley Income T	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 020607MO22
Morgan Stanley Investment Grade FID Portfolio	Morgan Stanley Global Opportunity Bond Fund, Inc.	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801MFIP
Morgan Stanley Investment Management	One Tower Bridge	100 Front Street, Suite 1100		West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 88892CBUS
MORGAN STANLEY SELECT DIMENSION INVESTMENT SERIES - FLEXIBLE INCOME PORTFOLIO	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 020607MO44
MORGAN STANLEY STRATEGIST FUND	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 020607MO47
MORGAN STANLEY VARIABLE INVESTMENT SERIES - HIGH YIELD PORTFOLIO	Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 101707MOR8
MORGAN STANLEY VARIABLE INVESTMENT SERIES - INCOME PLUS PORTFOLIO	One Tower Bridge	100 Front St, Ste 1100		West Conshohocken	PA	19428-2881	UNITED STATES	Derivative Master Account Number 052307MOR7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MORGAN STANLEY VARIABLE INVESTMENT SERIES - STRATEGIST PORTFOLIO	c/o Morgan Stanley Advisors, Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 052307MOR6
Morgantown Energy Associates	555 Beechurst Avenue			Morgantown	WV	26505	UNITED STATES	Derivative Master Account Number 063094MTEA
MORNINGSIDE MINISTRIES	700 Babcock Road			San Antonio	TX	78201	UNITED STATES	Derivative Master Account Number 031908MORN
Morris Hospital	150 West High Street			Morris	IL	60450	UNITED STATES	Derivative Master Account Number 051203MORR
MORSE, PHILLIP H	194 Birkdale Lane	Loxahatchee Club		Juniper	FL	33458	UNITED STATES	Derivative Master Account Number 022108MOR7
MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012114
Mount Sinai Medical Center	The Mount Sinai Medical Center	One Gustave L. Levy Place		New York	NY	10029	UNITED STATES	Derivative Master Account Number 082294MSMC
Mountain States Properties	400 North State of Franklin Road			Johnson City		37604	UNITED STATES	Derivative Master Account Number 021103MTSP
MPS Finance Banca Mobiliare Spa	Via Nino Bixio, 2	Offices: Viale Mazzini, 23					Italy	Derivative Master Account Number 022801MFBM
MSIF UIF HIGH YIELD PORTFOLIO	Morgan Stanley Investment Management Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 101707MOR6
MSIFT/1104 Universal Institutional Fd Fxd Inc Port	Morgan Stanley Global Opportunity Bond Fund, Inc.	Morgan Stanley Investment Management Inc.	One Tower Bridge	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 051801MSFI
MSIFT/376 Municipal Portfolio	c/o Morgan Stanley Investment Management Inc.	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428	UNITED STATES	Derivative Master Account Number 020507MO16
MT WILSON CLO II LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051807WES5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MTR Corporation Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 040507PA16
MTR CORPORATION LIMITED	MTR Tower, Tolford Plaza,	33 Wai Yip Street, Kowloon Bay	Mass Transit Railway Corporation				Hong Kong	Derivative Master Account Number 022797MTR
MUCKINGUM (COUNTY OF)	Muskingum County	401 Main Street		Zanesville	OH	43701	UNITED STATES	Derivative Master Account Number 121395COM
MULTICARE HEALTH SYSTEM EMPLOYEE RETIREMENT PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LOG9
MULTI-STYLE MULTI-MANAGED FUNDS PLC- THE GLOBAL BOND EURO HE DGED FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011623
Multi-Style Multi-Managed Funds Global Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011622
MULTI-STYLE MULTI-MANAGER FUNDS PLC - GLOBAL HIGH YIELD FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011620
MUNICIPAL ASSET SECURITIZATION TRUST SECURITIES, SERIES 2008-1 TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021508LEH6
Municipal Authority of the Township of Robinson (P	Municipal Authority of The Township of Robinson	4192 Campbells Run Rd		Carnegie	PA	15106	United States	Derivative Master Account Number 010496TOR
MUNICIPAL AUTHORITY OF WESTMORELAND CO.	P.O. Box 730			Greensburg	PA	15601	United States	Derivative Master Account Number 071994MAWC
MUNICIPAL CORRECTIONS FINANCE LP	Taxable Revenue Bonds, Series 2001	451 Florida Street, Banking Level		Baton Rouge	LA	40801	United States	Derivative Master Account Number 081401MUNI
Municipal Electric Authority of Georgia	1470 Riveredge Parkway, N.W.			Atlanta	GA	30328	United States	Derivative Master Account Number 032097MEAG
MUNICIPAL ENERGY AGENCY NEBRASKA	1111 O Street, Suite 200	P.O. Box 95124		Lincoln	NE	68508-3614	UNITED STATES	Derivative Master Account Number 012795MEAN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
MUNSON WILIAMS PROCTOR INSTITUTE PROJECT	310 Genesee Street			Utica	NY	13502	UNITED STATES	Derivative Master Account Number 071000WWPI
MURSUK GRUNDSTUCKS-VERWALTUNGSGESELLSCHAFT MBH	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011807MURU
MUSCLE SHOALS	P.O. Box 2624			Muscle Shoals	AL	35662	UNITED STATES	Derivative Master Account Number 051694MUSH
MUSTIQUE 2007-1 A2A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073007MUS5
MUSTIQUE 2007-1 A2B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073007MUS6
MUSTIQUE 2007-1 B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073007MUS7
MUSTIQUE 2007-1 C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073007MUS8
MUSTIQUE 2007-1 D	c/o Maples Finance Limited	P.O. Box 1093 GT, Queensgate House		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 073007MUS9
MUSTIQUE 2007-1 E	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073007MU10
MVANR INKA	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109012478
NANTUCKET FUND LP	40950 Woodward Ave, Suite 307			Bloomfield Hill	MI	48304	United States	Derivative Master Account Number 122807NANT
NASD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011435
Nassauische Sparkasse	063-Abwicklung/Kontrolle	Handelsgeschafte,		Karl-Bosch-Strasse 10, Wiesbaden		D-65034	Germany	Derivative Master Account Number 072099NASS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Natchez Regional Medical Center	NATCHEZ REGIONAL MEDICAL CENTER	54 Seargent Prentiss Drive		Natchez	MS	39120	UNITED STATES	Derivative Master Account Number 092396MDB
Natchez, City of	City of Natchez	124 South Pearl Street		Natchez	MS	39120	UNITED STATES	Derivative Master Account Number 010797CON
National Australia Bank Limited ACN 004 044937	88 Wood Street			London		EC2V 7QQ	UNITED KINGDOM	Derivative Master Account Number 102596NABL
National Bank of Canada	National Bank of Canada	1155 Metcalfe Street, 19th Floor		Montreal	QC	H3B 5G2	Canada	Derivative Master Account Number 012799NBCM
National Bank of Commerce	4994 S Memorial Drive	PO Box 15	PO Box 99	Poplar	WI	54864	UNITED STATES	Derivative Master Account Number 041904NBCW
National Bank of Greece SA	London Branch (510)	75, King William Street		London		EC4N 7BE	UNITED KINGDOM	Derivative Master Account Number 062096NBOG
National Bank of Hungary	Szabadsag ter 8-9			Budapest		1850	Hungary	Derivative Master Account Number 033095NBOH
National Bank of Kuwait, Singapore	20 Collyer Quay	20-00 Tung Centre		Singapore		104	Singapore	Derivative Master Account Number 50957NBKS
NATIONAL BANK OF SOUTH CAROLINA (THE)	Columbus Bank			Columbus	GA	31901	United States	Derivative Master Account Number 031805NBSC
NATIONAL CINEMEDIA LLC	NATIONAL CINEMEDIA LLC	LBSF, Address For Notices National CineMedia, LLC	9110 East Nichols Avenue, Suite 200	Centennial	CO		United States	Derivative Master Account Number 030207NATI
National City Bank	PO Box 5756			Cleveland	OH	44101-0756	United States	Derivative Master Account Number 011499NCCM
National City Non-Contributory Retirement Trust	Allegiant Asset Management Company	200 Public Square, 5th Floor		Cleveland	OH	44114	United States	Derivative Master Account Number 070797NCR
NATIONAL GRID ELECTRICITYTRANSMISSION PLC	National Grid House	Warwick Technology Park	Gallows Hill	Warwick		CV34 6DA	United Kingdom	Derivative Master Account Number 031308NATI
National Grid Gas Plc	NGT House	Warwick Technology Park	Gallows Hill	Warwick		CV34 6DA	United Kingdom	Derivative Master Account Number 021201TRAN
NATIONAL POWER CORPORATION	3rd Floor	Quezon Avenue corner BIR Road, Diliman		Quezon City		1100	Philippines	Derivative Master Account Number 071907NATI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
National Railroad Retirement Investment Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0504051743
National Railroad Retirement Investment Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011833
National Railroad Retirement Investment Trust	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 020808BLA9
NATIONAL RAILROAD RETIREMENT INVESTMENT TRUST	844 N RUSH ST			Chicago	IL	606112092	United States	Derivative Master Account Number 042407THEB
National Rural Utilities CFC	2201 Cooperative Way			Herndon	VA	20171-3025	United States	Derivative Master Account Number 090994NARU
Nationwide Building Society	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011960
NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY	c/o Nationwide Life and Annuity Insurance Company	One Nationwide Plaza	Mail Code 1-33-08	Columbus	OH	43215	United States	Derivative Master Account Number 042302NALI
NATIONWIDE LIFE INSURANCE COMPANY (INC)	One Nationwide Plaza			Colombus	OH	43215	United States	Derivative Master Account Number 080700NLIC
NATIONWIDE MUTUAL FIRE INSURANCE COMPANY (INC)	One Nationwide Plaza			Columbus	OH	43215	United States	Derivative Master Account Number 041107NATI
NATIONWIDE MUTUAL INSURANCE COMPANY	One Nationwide Plaza			Columbus	OH	43215	United States	Derivative Master Account Number 122805NAT5
NATIONWIDE RETIREMENT PLAN TRUST	One Nationwide Plaza			Columbus	OH	43215	United States	Derivative Master Account Number 122006NATI
NATIXIS	30 avenue Pierra Mendes-France			Paris		75013	France	Derivative Master Account Number 69058CAIS
NATIXIS FINANCIAL PRODUCTS INC	9 West 57th St, 35th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 021699CDCN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
NBAM BLENDED LIBOR ALPHA MBS PORTFOLIO	RRF Sub, Ltd.	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 113004NBAM
NEBRASKA INVESTMENT COUNCIL	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010291
NEI COMMON INVESTMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011312
Nektar Asset Management AB	Normalmstorg 14	P.O. Box 7030		Stockholm		SE-103 86	Sweden	Derivative Master Account Number 082300NAMA
NELNET	121 South 13th Street, Suite 201			Lincoln	NE	68508	UNITED STATES	Derivative Master Account Number 012606NELN
NESTLE USA INC MASTER RETIREME NT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022707WES6
NESTLE USA INC MASTER RETIREME NT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022707WES7
NESTLE USA INC MASTER RETIREME NT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012940
NESTLE USA INC MASTER RETIREME NT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011894
NESTLE USA INC MASTER RETIREME NT TRUST	c/o The Northern Trust Company, as Trustee	50 South LaSalle Street		Chicago	IL	60675	United States	Derivative Master Account Number 103105CLI5
NESTLE USA INC MASTER RETIREME NT TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL26
NESTLE USA INC SAVINGS PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL27
NESTLE USA INC SAVINGS PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 113004NESS
Nevada Housing Division	1771 East Flamingo Road	Suite 103-B		Las Vegas	NV	89119	UNITED STATES	Derivative Master Account Number 070706NEVA
New Castle (City of), Pennsylvania	City of New Castle	230 North Jefferson Street		New Castle	PA	16101-2220	UNITED STATES	Derivative Master Account Number 090298NCAS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
New Generation Funding Trust 15	CDC IXIS Financial Guaranty	6th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 032803NG15
New Generation Funding Trust 16	c/o CDC IXIS Financial Guaranty Services Inc.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 032803NG16
New Generation Funding Trust 37	CDC IXIS Financial Guaranty Services Inc.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 062304NGFT
New Generation Funding Trust 83	c/o CIFG Services, Inc.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 082205NEWG
New Generation Funding Trust Series 38	CDC IXIS Financial Guaranty	825 Third Avenue, 6th fl.		New York	NY	10022	UNITED STATES	Derivative Master Account Number 062404NG38
New Generation Funding Trust Series 39	c/o CDC IXIS Financial Guaranty Services Inc.			New York	NY	10022	UNITED STATES	Derivative Master Account Number 072904NEWG
New Jersey Housing and Mortgage Finance Agency	637 South Clinton Avenue			Trenton	NJ	8611	UNITED STATES	Derivative Master Account Number 082404NJHM
NEW MEXICO (STATE OF) EDUCATION RETIREMENT BOARD RETIREMENT FUND	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 032006NEWM
NEW SOUTH BANCSHARES INC	1900 Crestwood Boulevard			Birmingham	AL	35210	United States	Derivative Master Account Number 12893NSFS
NEW YORK (CITY OF) INDUSTRIAL DEVELOPMENT AGENCY	110 William Street			New York	NY	10038	UNITED STATES	Derivative Master Account Number 081606NYC5
NEW YORK CITY MUNICIPAL WATER FINANCE AUTHORITY	75 Park Place, 6th Floor			New York	NY	10007	UNITED STATES	Derivative Master Account Number 020801NYMW
NEW YORK LIFE INS & ANNUITY CORP PRIVATE PLACEMENT VAR UNIV LF SEP A/C 70	51 Madison Avenue, 2nd Floor			New York	NY	10010	UNITED STATES	Derivative Master Account Number 070307GUGG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
NEW YORK LIFE INSURANCE & ANNUITY CORPORATION	c/o New York Life Investment Management LLC	51 Madison Avenue, 2nd fl.		New York	NY	10010	UNITED STATES	Derivative Master Account Number 010997NYIA
NEW YORK LIFE INSURANCE COMPANY INC	NY Life Investment Management	51 Madison Avenue		New York	NY	101	UNITED STATES	Derivative Master Account Number 030496NYL
NEW YORK LIFE INTERNATIONAL LLC	51 Madison Avenue			New York	NY	10010-1603	UNITED STATES	Derivative Master Account Number 021006NEWY
NEW YORK STATE POWER AUTHORITY INCORPORATED	30 South Pearl Street			Albany	NY	12207-3425	United States	Derivative Master Account Number 021298XNYP
NEWPORT-OXFORD ASSOCIATES LP	4582 South Ulster Street			Denver	CO	80237	United States	Derivative Master Account Number 100606NEWP
NEWTON RE LIMITED	HSBC House	68 West Bay Road		Grand Cayman	KY1-1102		Cayman Islands	Derivative Master Account Number 020108NEWT
NEXSTAR DEVELOPING OPPORTUNITIES MASTER FUND, LTD.	780 Third Avenue, 14th Floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 011007NEXS
NFI VERMONT INC	30 Airport Road			S. Burlington	VT	5403	UNITED STATES	Derivative Master Account Number 090506NFIV
NGA Capital Fund Limited	C/o Investors Fund Services (Ireland) Ltd	Block D	Iveagh Court, Harcourt Road	Dubiln,		2	Ireland	Derivative Master Account Number 050704NCFL
NGC	Orinoco Drive Point Lisas Industrial Estate	P.O. Box 1127		Point Lisas			TRINIDAD AND TOBAGO	Derivative Master Account Number 121305NAT5
NIAGRA MOHAWK PENSION PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 082307WES6
NIB Capital Bank N.V.	De Nationale Investeringsbank			London		EC2N 3BX	UNITED KINGDOM	Derivative Master Account Number 101293DENI
Nishi-Nippon City Bank Ltd	11-8, 1-chome, Kyobashi			Chuo-ku, Tokyo		104-0031	Japan	Derivative Master Account Number 072498NNB
NiSource Finance Corp.	Schiff Hardin LLP	6600 Sears Tower		Chicago	IL	60606	United States	Derivative Master Account Number 051204NISO
Nomura Global Financial Products, Inc.	Swaps Department	Nomura House	1 St. Martin apposs-le-Grand	London		EC1A4NP	UNITED KINGDOM	Derivative Master Account Number 71511NOMF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
NOMURA HOLDINGS INC	Urbannet Otemachi Building 2-2-2-, Otemachi			Chiyoda-ku		100-8130	Japan	Derivative Master Account Number 021494NOMS
NOMURA HOME EQUITY LOAN INC HOME EQUITY LOAN TRUST SERIES 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042707HSBC
NOMURA INTERNATIONAL PLC	1 St. Martins#aposs-le- Grand			London		EC1A 4NP	England	Derivative Master Account Number 92393NINP
NOMURA- JANUS GLOBAL LIFE SCIENCES FUND	c/o Janus Capital Management LLC	151 Detroit Street		Denver	CO	80206	United States	Derivative Master Account Number 042607JA32
NORD/LB COVERED FINANCE BANK S.A.	Norddeutsche Landesbank Girozentrale	Friedrichswall 10,		Hannover		D-30159	Germany	Derivative Master Account Number 010507NORD
Norddeutsche Landesbank Girozentrale	Friedrichswall 10	30159 Hannover		Postanschrif t		30151	Germany	Derivative Master Account Number 062394NLBB
Nordea Bank AB	Hamngatan 12, SE - 105 71			Stockholm			Sweden	Derivative Master Account Number 012799NDBM
Nordea Bank Finland Plc	437 Madison Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 071495MEHE
Nordic Investment Bank	Fabianinkatu 34	P.O. Box 249		Helsinki		FI-00171	Finland	Derivative Master Account Number 70647NORD
Norinchukin Bank	13-2 Yurakucho, 1- chome, Chiyoda-ku			Tokyo 100- 8420 Japan			Japan	Derivative Master Account Number 65187NCHB
NORINCHUKIN TR AS TRUSTEE FOR L-JAC 5 TRUST FUND 049604007080	1-1-12, Uchikanda			Chiyoda-ku, Tokyo		101-0047	Japan	Derivative Master Account Number 082307NOR7
NORMAN REGIONAL HOSPITAL	901 North Porter Avenue			Norman	OK	73071	UNITED STATES	Derivative Master Account Number 080394NRHA
NORTEL NETWORKS PENSION PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0413051699
NORTEL NETWORKS RETIREMENT INCOME PLAN TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 010908BLAC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
North American Company for Life & Health Insurance	One Midland Plaza			Sioux Falls	SD	57193	United States	Derivative Master Account Number 050201NACL
North Carolina State University	Office of Finance and Business	B Holladay Hall		Raleigh	NC	27685-7010	UNITED STATES	Derivative Master Account Number 092499NCSU
North City West School Facilities Financing Author	309 North Rios Avenue			Solana Beach	CA	92075-1298	UNITED STATES	Derivative Master Account Number 083195NCWS
NORTH LITTLE ROCK (CITY OF)	City Services	P.O. Box 936		North Little Rock	AR	72115	UNITED STATES	Derivative Master Account Number 070194CONL
NORTHCREST INC	c/o Northcrest Community	1801-20th Street		Ames	IA	50010	United States	Derivative Master Account Number 071306NORT
Northeastern University	Richards Hall, Room 184	360 Huntington Avenue		Boston	MA	2115	United States	Derivative Master Account Number 122206AIG6
NORTHERN KENTUCKY WATER DISTRICT	2835 Crescent Springs Road			Erlanger	KY	41018	United States	Derivative Master Account Number 102301NORT
Northern Rock Plc	Northern Rock House	Gosforth		Newcastle upon Tyne		NE3 4PL	United Kingdom	Derivative Master Account Number 031397NRBS
Northern States Power Company Pension Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P017
Northern Trust Company	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 112906WEST
Northern Trust Company	50 Bank Street			London		E14 5NT	England	Derivative Master Account Number 29235TNTC
NORTHROP GRUMMAN CORPORATION DEFINED CONTRIBUTION PLANS MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P815
NORTHROP GRUMMAN TOTAL RETURN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 021006NORT
NORTHSTAR REAL ESTATE SECURITIES OPPORTUNITY MASTER FUND LP	399 Park Avenue, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 081507NORT
NORTHWEST AIRLINES INC RETIREMENT SAVINGS PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 091907BLA6
NorthWestern Corporation	P.O. Box 490			Morris	IL	60450	UNITED STATES	Derivative Master Account Number 062405NRWE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Northwestern Medical Center	133 Fairfield Street			St. Albans	VT	5478	UNITED STATES	Derivative Master Account Number 112102NWMC
Northwestern Memorial Healthcare	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899NMC
NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY INC (THE)	720 Wisconsin Ave			Milwaukee	WI	53202-4797	UNITED STATES	Derivative Master Account Number 102793NWM
NORTHWOODS CAPITAL VII LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082406ANGE
NSG HOLDINGS LLC	NSG Holdings LLC	2929 Allen Parkway, Suite 2200		Houston	TX	77019	UNITED STATES	Derivative Master Account Number 031207NOR5
NSK PENSION TRUSTEE LTD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 111804NSK
Nuveen Core Bond Fund	Nuveen Asset Management	333 West Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 052005NCBF
NUVEEN ENHANCED MULTI STRATEGY INCOME MANAGED ACCOUNTS PORTFOLIO	333 West Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 062308NUV5
NUVEEN GLOBAL GOVERNMENT ENHANCED INCOME FUND	Nuveen Asset Management	333 West Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 121806NUVE
Nuveen High Yield Bond Fund	Nuveen Asset Management	333 West Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 052005HYBF
NUVEEN HIGH YIELD MUNICIPAL BOND FUND	Nuveen Investment LLC	333 W. Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 103007NUVE
NUVEEN INTERNATIONAL INCOME MANAGED ACCOUNT PORTFOLIO	333 West Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 032408NU11
NUVEEN MULTI-CURRENCY SHORT-TERM GOVERNMENT INCOME FUND	Nuveen Asset Management	333 West Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 040907NUVE
NUVEEN MULTI-STRATEGY INCOME FUND	333 West Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 121806NUV8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Nuveen Short Duration Bond Fund	Nuveen Asset Management	333 West Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 052005SDBF
NUVEEN SHORT DURATION BOND FUND	333 West Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 020607NUVE
Nykredit Bank A/S	Kalvebod Brygge 1-3			Kobenhavn V		1780	Denmark	Derivative Master Account Number 022195NYKB
O&M STAR GENERATION LLC	O#amperM Star Generation LLC	c/o Northern Star Generation Services Company LLC	2929 Allen Parkway, Suite 2200	Houston	TX	77019	UNITED STATES	Derivative Master Account Number 112106NOR5
OAK CREST VILLAGE	8820 Walther Blvd.			Parkville	MD	21234	UNITED STATES	Derivative Master Account Number 051107OAKC
Oak Hill Credit Alpha Fund (Offshore), Ltd.	Oak Hill Advisors, L.P.	1114 Avenue of the Americas		New York	NY	10036	UNITED STATES	Derivative Master Account Number 042304OHOF
Oak Hill Credit Alpha Fund, LP	Oak Hill Credit Alpha Fund Management	201 Main Street, Suite 1910		Fort Worth	TX	76102	United States	Derivative Master Account Number 042304OHCF
OAK HILL CREDIT OPPORTUNITIES MASTER FUND LTD	Oak Hill Advisors, L.P.	201 Main Street, Suite 1910		Fort Worth	TX	76102	United States	Derivative Master Account Number 012506OAKH
OAK HILL CREDIT PARTNERS IV LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072905OAKH
OAK HILL SECURITIES FUND II LP	Oak Hill Advisors, L.P.	201 Main Street, Suite 1250		Fort Worth	TX	76110	United States	Derivative Master Account Number 042304OHS2
OAK HILL SECURITIES FUND LP	Oak Hill Advisors, L.P.	201 Main Street, Suite 1250		Fort Worth	TX	76110	United States	Derivative Master Account Number 042304OHSI
Oaklawn Psychiatric Center	330 Lakeview Drive			Goshen		46527	United States	Derivative Master Account Number 081106OAKL
Oakmont Asset Trust	c/o Bank of New York(Delaware)	502 White Clay Ctr, Rte 273		Newark	NJ	19711	UNITED STATES	Derivative Master Account Number 171203OAKM
OC/SD MEZZ 1 LLC	Notices Relating to Sections 5 or 6 copy to:	TriMont Real Estate Advisors, Inc., Monarch Tower	3424 Peachtree Road NE, Suite 2200	Atlanta	GA	30326	United States	Derivative Master Account Number 100307DIVE
Oceania Cruises, INC.	8300 N.W. 33rd Street	Suite 308		Miami	FL	33122	UNITED STATES	Derivative Master Account Number 121906OCEA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
OCH-ZIFF CAPITAL STRUCTURE ARBITRAGE MASTER FUND LTD	9 West 57th Street, 39th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 121103OCHZ
OCM OPPORTUNITIES FUND VI LP	c/o Oaktree Capital Management, LLC	333 S. Grand Avenue, 28th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 031207OAKT
OCM OPPORTUNITIES FUND VII LP	c/o Oaktree Capital Management, LLC	333 S. Grand Avenue, 28th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 072507OAKT
OCM VALUE OPPORTUNITIES FUND LP	c/o Oaktree Capital Management, L.P.	33 S. Grand Avenue, 28th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 110507OAKT
O'CONNOR WOODS OBLIGATED GROUP, CA	3400 Wagner Heights Road			Stockton	CA	95209	UNITED STATES	Derivative Master Account Number 111999OCWC
OESTERREICHISCHE VOLKSBANKEN AG	Kolingasse 19			Vienna		1090	Austria	Derivative Master Account Number 061496OVA
OFI INSTITUTIONAL ALPHA-PLUS FUND LP	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082107OPP8
OFI INSTITUTIONAL CORE FIXED INCOME FUND LLC	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082107OPP9
OFI INSTITUTIONAL REAL ASSET FUND LLC	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082107OP11
OFI INSTITUTIONAL SHORT DURATION FIXED INCOME LLC	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082107OP10

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
OGI Associates LLC	c/o Weiss Multi-Strategy Advisers LLC	One State Street, 20th Floor		Hartford	CT	6103	United States	Derivative Master Account Number 051600OGIA
OHA COAST HEDGING LTD	Oak Hill Advisors, L.P.	1114 Avenue of the Americas		New York	NY	10036	UNITED STATES	Derivative Master Account Number 092506OAKH
OHA HEDGED CREDIT LTD	Oak Hill Advisors, L.P.	1114 Avenue of the Americas		New York	NY	10036	UNITED STATES	Derivative Master Account Number 062006OAKH
OHANA MILITARY COMMUNITIES LLC	50 Public Sq.			Cleveland	OH	44113	United States	Derivative Master Account Number 070606MERR
OHIO (STATE OF) OPERATING ENGINEERS PENSION FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0318051614
OHIO (STATE OF) SCHOOL EMPLOYEES RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041415
Ohio Carpenters Pension Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010903
Ohio Masonic Home	2655 West National Road	PO Box 120		Springfield	OH	45501	UNITED STATES	Derivative Master Account Number 062603OHMH
Ohio Power Company	American Electric Power Company, Inc.	1 Riverside Plaza		Columbus	OH	43215	United States	Derivative Master Account Number 042505OPC
OHIO PRESBYTERIAN RETIREMENT SERVICES	B.C. Ziegler and Company	1 South Walker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 042006OHIO
OHIO PRESBYTERIAN RETIREMENT SERVICES	OPRS Corporate Office	1001 Kingsmill Parkway		Columbus	OH	43229	United States	Derivative Master Account Number 082407OHIO
OHIO PUBLIC EMPLOYEES RETIREMENT SYSTEM	277 East Town Street			Columbus	OH	43215-4642	United States	Derivative Master Account Number 121306OHIO
OHIO STATE TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011252
OHP OPPORTUNITY LIMITED TRUST	One Thorndal Circle, 3rd Floor			Darien	CT	6820	United States	Derivative Master Account Number 051706FLT5
Oil Insurance Limited	P.O. Box HM 1751			Hamilton		HMGX	Bermuda	Derivative Master Account Number 090903OILI
OIL INVESTMENT CORPORATION LTD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010096

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
OIL INVESTMENT CORPORATION LTD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P495
OIL INVESTMENT CORPORATION LTD	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 101607WELL
OKLAHOMA (STATE OF) TEACHERS RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011094
Oklahoma Baptist University Authority	500 West University			Shawnee	OK	74804	UNITED STATES	Derivative Master Account Number 080495OBUA
OKLAHOMA CITY EMPLOYEE RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0204031339
Oklahoma Municipal Power Authority	PO Box 1960			Edmond		73083-1960	United States	Derivative Master Account Number 042294OMPA
OLD LANE CAYMAN MASTER FUND LP	Old Lane Cayman Master Fund, L.P.	c/o Old Lane, LP	500 Park Avenue, 2nd Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 050806OLD5
OLD LANE HMA MASTER FUND LP	c/o Old Lane, LP	500 Park Avenue, 2nd Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 050806OLD6
OLD LANE US MASTER FUND LP	Old Lane U.S. Master Fund, L.P.	c/o Old Lane, LP	500 Park Avenue, 2nd Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 041906OLDD
OLYMPUS ALC CO-BORROWER NO.1, L.P.	485 Madison Avenue, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 121206OLYM
One Madison Investments (CAYCO) Ltd.	c/o Ironshore Corporate Services Limited	P.O. Box 1234	Queensgate House, South Church Street	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 070302VICM
ONLINE RESOURCES CORPORATION	Corporate Headquarters			Chantilly	VA	20151	United States	Derivative Master Account Number 061406ONLI
Ontario Teachers Pension Plan Board	5650 Yonge Street			Toronto		M2M 4H5	Canada	Derivative Master Account Number 091400ONPP
Onyx Finance Limited	c/o Mourant & Co. Limited	22 Grenville Street	St. Heilier	Jersey		JE4 8PX	UNITED KINGDOM	Derivative Master Account Number 040301ONFL
ONYX FUNDING LIMITED 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031904ONYX

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ONYX FUNDING LIMITED SERIES 2006-1	c/o Walkers SPV Limitd	Walker House		Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 112206ONYX
ONYX FUNDING LTD 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092105ONY
ONYX FUNDING LTD SERIES 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020408ONYX
OPPENHEIMER ABSOLUTE RETURN FUND	OppenheimerFunds, Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 010507OP29
OPPENHEIMER BALANCED FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 070706OPPE
OPPENHEIMER BALANCED FUND/VA	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 052606OPP8
OPPENHEIMER CAPITAL INCOME FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 052606OPP5
OPPENHEIMER CAPITAL TOTAL RETURN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092106PAC6
Oppenheimer Champion Income Fund	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 040397EOCI
OPPENHEIMER COMMODITY STRATEGY TOTAL RETURN FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 052606OPP7
OPPENHEIMER CORE BOND FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 060806OBFD
OPPENHEIMER CORE BOND FUND/VA	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 060806OBVA
OPPENHEIMER CORE PLUS FIXED INCOME PORTFOLIO	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082207OPP6
OPPENHEIMER GLOBAL FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 040203OFIL
OPPENHEIMER GLOBAL OPPORTUNITIES FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 101107OPP7
OPPENHEIMER HIGH INCOME/VA	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 070706OPP6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Oppenheimer International Value Fund	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 100103OPPE
OPPENHEIMER LIMITED TERM GOVERNMENT FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 060806OLTG
OPPENHEIMER MASS MUTUAL PREMIER STRATEGIC INCOME FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 011305OPPP
OPPENHEIMER MASTER INTERNATIONAL VALUE FUND LLC	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 060608OPPE
Oppenheimer Millenium International Bond Fund	498 Seventh Avenue	14th Floor		New York	NY	10018	UNITED STATES	Derivative Master Account Number 042798OMIB
Oppenheimer Quest International Value Fund	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 122304OQIV
OPPENHEIMER SMA CORE BOND FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 080607OPPE
OPPENHEIMER SMA INTERNATIONAL BOND FUND	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 080907OPPE
OPPENHEIMER STRATEGIC BOND FUND\VA	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 040698OSBF
OPPENHEIMER US GOVERNMENT TRUST	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 060806OUSG
OPPENHEIMERFUNDS INC	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 020503OPNH
OPPENHEIMERFUNDS INC HIGH YIELD FIXED INCOME PORTFOLIO	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 122107OPPE
OPPENHEIMERFUNDS PLC - OPPENHEIMER EMERGING MARKETS DEBT FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 031405OEMD
OPTIMIX WHOLESALE INFLATION LINKED BOND TRUST	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 022008CRED

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Optimum Fund Trust- Optimum Fixed Income Fund	c/o Delaware Management Company	One Commerce Square	2005 Market Street	Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 042904OFIF
OPTION ONE MORTGAGE E LOAN TRUST 2007-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042307OPTI
OPTION ONE MORTGAGE LOAN TRUST 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011007OPT7
OPTION ONE MORTGAGE LOAN TRUST 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040207OPT5
OPTION ONE MORTGAGE LOAN TRUST 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041207OPTI
ORANGE CA (COUNTY OF)	Hall of Administration	333 West Santa Ana Boulevard		Santa Ana	CA	92701	UNITED STATES	Derivative Master Account Number 082494COOC
ORANGE COUNTY EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P051
ORANGE COUNTY EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011951
ORE HILL CONCENTRATED CREDIT HUB FUND LTD	c/o Ore Hill Partners LLC	650 Fifth Avenue, 9th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 091107ORE6
OREGON LABORERS EMPLOYERS PENSION TRUST FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO10
OREGON PUBLIC EMPLOYEES RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0724011082
OREGON PUBLIC EMPLOYEES RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010434
OREGON RETAIL EMPLOYEE PENSION TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0901091152

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ORIX Finance Corp I	ORIX Finance Corp. I	c/o ORIX Capital Markets, LLC	1717 Main Street, Suite 900	Dallas	TX	75201	United States	Derivative Master Account Number 012803ORIX
Orix USA Corporation	1717 Main Street, Suite 900			Dallas	TX	75201	United States	Derivative Master Account Number 071894OUC
Ormat Nevada Inc.	980 Greg Street			Sparks	NV	89431-6039	UNITED STATES	Derivative Master Account Number 090905ORMA
Ormat Technologies Inc.	6225 Neil Road			Reno	NV	89511-1136	UNITED STATES	Derivative Master Account Number 120205ORMA
ORRINGTON PLUS CLASS C SEGREGATED PORTFOLIO OF THE ORRINGTON PLUS FUND SPC	c/o Citco (Canada) Inc.]			Toronto	ON	M4W 1A8	Canada	Derivative Master Account Number 012907EVA6
OSCAR INTERNATIONAL LIMITED	5 Temasek Boulevard #07-02A, Suntec Tower Five			Singapore		38985	Singapore	Derivative Master Account Number 051408OSCA
Otterbein Homes	580 North State Route 741			Lebanon	OH	45036	UNITED STATES	Derivative Master Account Number 031898COWO
OWENS & MINOR INC	Owens	9120 Lockwood Boulevard		Mechanicsville	VA	23116-2015	UNITED STATES	Derivative Master Account Number 031406OWEN
Owl Creek I, LP	640 Fifth Avenue, 20th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 012705OWL1
Owl Creek II, LP	640 Fifth Avenue, 20th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 012705OWL2
Owl Creek Overseas Fund, Ltd	640 Fifth Avenue, 20th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 012705OWLO
OWM CENTRALE ZORGVERZEKERAARS GROEP ZORGVERZEKERAAR U.A.	40 Rowes Wharf			Boston	MA	2110	United States	Derivative Master Account Number 053107GRAN
Oz Asia Master Fund Ltd	9 West 57th Street, 39th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 0124015OZA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Oz Europe Master Fund, Ltd.	9 West 57th Street, 39th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 073100OZEM
OZ GLOBAL SPECIAL INVESTMENTS MASTER FUND LP	c/o OZ Management, LP	9 West 57th Street, 39th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 102406OCH5
OZ Master Fund Ltd	9 West 57th Street, 39th Floor			New York	NY	10019	UNITED STATES	Derivative Master Account Number 042398OZMF
OZ/Goldman Sachs Profit Sharing Master Trust	c/o OZ Management LP	9 West 57th Street, 39th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 120407OCH5
P.T.DAVOMAS ABADI TBK.	Plaza BII, Menara III, 9th Floor	Jl. M.H. Thamrin No. 51		Jakarta Pusat		10350	Indonesia	Derivative Master Account Number 040406PTDA
P0013 / Sprint Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011613
P0013 / Sprint Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 031405SMTS
P0061 / Laborer District Counsel & Pension Fd OH	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P061
P0074 / Harbor Capital Group Trust for Defined	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041483
P0074 / Harbor Capital Group Trust for Defined	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL18
P0085 / Albertson's Savings & Retirement Estates	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P085
P0097 / Oil Casualty Investment Corporation Ltd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 082100POCI
P0135 / The NiSource Inc Master Retirement Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P135
P0196 / IHC Pension Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P196
P0213 / Baxter International	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100500PBAX
P0219 / L.A. County Met Transit Auth Retirement In	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P219

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P0248 / Baptist Healthcare System Inc	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100500PBHS
P0409 / Indiana State Teachers' Retirement Fund	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P409
P0417 / Xcel Energy Inc. Voluntary Employees	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010417
P0418 / Public Service Enterprise	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 071002PSEG
P0425 / Carpenters Pension Fund of Illinois	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010425
P0449 / SCUFCW & Food Employers Jt Pen Trust fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P449
P0617 / PDV Insurance Company Ltd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P617
P0649 / Wells Fargo Bank Declaration of Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P649
P0680 / PIMCO Variable Ins Trust Total Return Bnd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299PSGI
P0683 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P683
P0684 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P684
P0685 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P685
P0686 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P686
P0688/PIMCO Variable Insurance Trust Emerging	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010688
P0691 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P691
P0697 / PIMCO Funds: Global Investors Series plc	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010697
P0702 / Pimco Private Investment Grade Corp.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071200PPIG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P0706 / Private Acct Port Series High Yield	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P706
P0707 / PIMCO Investment Grade Corporate Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P707
P0710 / Pimco Long-Term U.S. Government Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042399PLT
P0715 / Pimco StockPLUS Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041597PSPF
P0720 / Pimco Low Duration Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PLD
P0721 / Low Duration Mortgage Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PLDM
P0722 / PIMCO Private Mortgage	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 070300PC3F
P0723 / Low Duration Fund III	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PLDT
P0731/PIMCO CommodityRealReturn Strategy Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010731
P0732 / PIMCO Funds: Private Account Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010732
P0734/PIMCO StocksPLUS Total Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010734
P0735 / Pimco Total Return Fund II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PTII
P0740 / Pimco Short Term Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PSTF
P0742 / PIMCO Funds: Private Acct Portfolio Series	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P742
P0744/PIMCO Diversified Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 022604DIVI
P0745 / Pimco Moderate Duration Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PMDf
P0747/PAPS Short Term Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010747

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P0750 / Low Duration Fund II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PLDF
P0770 / PIMCO Foreign Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PFBF
P0783 / PIMCO European StocksPLUS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010783
P0784 / PIMCO Far East (Ex-Japan)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010784
P0785 / Global Bond Fund II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PGBT
P0786 PIMCO Int'l Stk Plus TR Strategy Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 021407PACI
P0786 PIMCO Int'l Stk Plus TR Strategy Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0803040786
P0787 / PIMCO Japanese StocksPLUS Trust Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010787
P0788 Real Estate Real Return Strategy Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010788
P0790 / Pimco Total Return Fund III	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899TRFT
P0792 / PIMCO Private Real Return Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 111700PPRR
P0793 / PIMCO Real Return Asset Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P793
P0868 / NIKKO Trust-NIKKO PIMCO Yen LIBOR Plus	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010868
P0887 / PACE Strategic Fixed Income Investments	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P887
P0909/Sara Lee Corporation Master Investment Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010909
P0935 / Group Trust Agmt Pursuant Hewlett-Packard	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 122100PHPT
P0968 / UPS Master Trust Total Return Account	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899UPS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P0972 / Target Intermediate Term Bond Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010972
P0975 / AST PIMCO Limited Maturity Bond Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010975
P0976 / American Skandia Total Return Bond Port.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899ASTB
P0977 / Fremont Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899FMF
P1010 / Deluxe Corporation Master Trust (1998 Rmt)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080299DELU
P1016 / Bell Comm. Research Master Pension Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011016
P1027 / Prudential Diversified Moderate Growth Fd.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011027
P1049 / Pacific High Yield Cayman Unit Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011049
P1074 / Hallmark Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011074
P1077 / DMC Insurance	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011077
P1096 / Smith Barney Corp Tr Co Core Fxd Inc Fd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011096
P1108 / Dir. Guild of Amer. - Producer Basic Pens.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011108
P1129 / SYSCO Corporation Retirement Plan	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0805051755
P1129 / SYSCO Corporation Retirement Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011129
P1181 / Sentara Healthcare	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121207BLAC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P1182/OCC Accumulation Trust Managed Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011182
P1185 / The Casey Family Program	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011185
P1203/Equity Trustees Ltd PIMCO Australian Bnd Fnd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011203
P1215 / International Shipowners Reinsurance Co SA	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100500PWES
P1232 / Annuity Board Select Funds Short-Term Bond	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011232
P1249 / Norinchukin Investment Grade Corp	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PNIG
P1253 / Cooper Industries Inc Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011253
P1257 / TR2 Cayman Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011257
P1263 / Mellon Bank NA Employee Benefit Fund Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011263
P1266 / Arch Coal Inc Retirement Account Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011266
P1298 / University of Iowa Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011298
P1307- STICHTING PENSIOENFONDS CAMPINA	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011307
P1401/The GCG Trust Core Bond Series	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011401
P1409 / Goldman Sachs GMMS Institutional Core Plus	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011410
P1420 / State of Montana Public Employee Deferred	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011420
P1422 / TAM International Trust Intl Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011422

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P1424/GGOF Guardian RSP International Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011424
P1428 / TAM group Investment Fund Global Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011428
P1441 / Sticing Mars Pension Funds	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011441
P1462 PIMCO/STICHTING PENSIOEN FDS VAN DE GROLSCHHE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092905PIME
P1476 / Frank Russell Investment Co Short Term Bd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 030801P147
P1481 / Employees Retirement Plan of Sentara Healt	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011481
P1483 / PIMCO Helsingfors Investments	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011483
P1490 / PF PIMCO Managed Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011490
P1493 / JDD Holdings, L.P.	c/o PIMCO	840 Newport Center Drive,	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011493
P1604 / PIMCO AEGON/Transamerica Series Fund Inc	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011604
P1612 / PIMCO Variable Insurance Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011612
P1630 / Primone,Primtwo,Primthree,Primfour,Primfiv	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011630
P1632 / Illinois Tool Works Inc Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011632
P1971 / Total Return Bond Fund of Target Funds	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011971
P1972/Skylon Global High Yield Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011972

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P1973 / Skylon Global Yield Fund Ltd - Series B U	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011973
P1975/Skylon Global Yield Fund Ltd - Series A U	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011975
P1976/Gannett Retirement Plan Master Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0725051319
P1976/Gannett Retirement Plan Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011976
P1989 / Samaritan Insurance Funding LTD 175905	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0408021989
P2049/AstraZeneca Pensions Trustee Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012049
P2065 / MSDW Defined Benefit Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012065
P2070/Manufacturers Investment Real Return Bond Tr	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012070
P2075 / Greyhound Lines, Inc - Amalgamated	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012075
P2076 / The Salvation Army	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012076
P2124-Serco Pension and Life Assurance Scheme	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012124
P2167/ Bank of Israel	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012167
P2194/HEALTH CARE SECURITY TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012194
P2200 Tax-Qualified Retirement Plans Bechtel Corp	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012200
P2215/Eesti Pank External Asset Mgmt Programme	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012215
P2232 / Thrift Plan for Employees of the MTA its	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012232
P2235/AFTRA Retirement Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012235

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
p2240 /Natl Provident Fd-F Fd of the Gbl Asset Tst	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012240
P2248/Stichting Gemeenschappelijk Beleggingsfonds	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 020105PEUK
P2278 / PIMCO Stichting Laurus Pensioenfonds	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012278
P2297/MetLife Separate Account No. 384	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072704METL
P2324 / CLIENT INCOME PARTNERSHIPS DEM 0109012324	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012324
P2400/The Paul Hamlyn Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012400
P2401 ING PIMCO High Yield Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0722042401
P2421 / Gartmore Trust Company-The Actively	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012421
P2423 / Dresdner RCM Fixed Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012423
P2436 / State Super Financial Services Ltd.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012436
P2466/Bromsgrove Holdings Ltd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012466
P2484/Longue Vue Partners	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012484
P2491/PF PIMCO Inflation Managed Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012491
P2492/PIMCO Corporate Opportunity Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012492
P2493/PIMCO High Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012493
P2603 RED RIVER HYPI, L.P. DEM 0109012603	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012603
P262/Stichting PensioenfondsABP	APG Algemene Pensioen Groep N.V.	World Trade Center Schiphol	Tower G, 3th Floor	Schiphol Boulevard 239		1118 BH	The Netherlands	Derivative Master Account Number 0109010262

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P2647 / Ewing Marion Kauffman Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899KFDN
P2680 / Pimco Variable Insurance Trust Global Bond	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012680
P2692/Opec Fund forInternational Development	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012692
P2695/Met Investors Series Trust PIMCO Inflation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012695
P2725 / Cayman US Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012725
P2727 / Pimco Cayman Long Duration Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012727
P2741 / Bermuda US Low Duration Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012741
P2750 / PIMCO Cayman Japan CorePlus Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012750
P2751/PIMCO Cayman Japan Low Duration Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012751
P2767 PIMCO Cayman US Total Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0526042767
P2796/PIMCO Bermuda JGB Floater Foreign Alpha	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012795
P2796/PIMCO Bermuda JGB Floater Foreign Alpha	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012796
P2812 / Pacific High Grade	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012812
P2821 / Pimco Corporate Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012821
P2832 - American Bar Association / State Street	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 1018022832
P2926/JOHN HANCOCK RR	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012926
P3430/Fairfax County Uniformed Retirement System	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013430

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P3603/IDEX PIMCO Real Returns TIPS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013603
P3620 / Carpenter's Retirement Trust of Western	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013620
P3682/PIMCO Funds: Global Investors Series PLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013682
P3683/Global Investment Grade Credit Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013683
P3684/Global Investors Series Global Bond Ex-US Fd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013684
P3689/Global Investors Ser plc UK Sterling Infl LF	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013689
P3699 / GIS GB Institutional US Unhedged	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010699
P3726 / PIMCO Bermuda Diversified Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013726
P3815/Brothers Harriman Tr CayEmerging Local Bond	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013815
P3940/Brown BrothersHarriman Tst Co (Cayman) LTD	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013940
P4632/Global Investors Seriesplc Euro Corp Bond Fu	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014632
P4811/PIMCO LARGE CAP STOCKSPL US TOTAL RETURN FND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014811
P6080/New Ireland AssuranceCompany PLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016080
P6480/Mass Mutual Life Insurance Co. FPD Alpha Bac	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016480
P6881/PIMCO Variable Insurance Trust Commodity	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072704VARI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
P6888/Bureau of LaborInsurance	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016888
P755 / PIMCO Global Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901755
P7880/HSBC International Trustee Limited as	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109017880
P8882 / Hong Kong Polytechnic University	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109018882
P9710 / Target Portfolio Trust Intl Bond Portfol	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109019710
PACIFIC COAST BANKERS BANK	Pacific Coast Bankers#appos Bank	340 Pine Street, Suite 401		San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 110706PAC6
Pacific Gas & Electric Company Retirement Plan	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899PGE
PACIFIC GAS AND ELECTRIC RETIREMENT MASTER TRUST	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 022608RUSS
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052504PI10
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062804PI11
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1222704PIF
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 17	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030105PI17
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 18	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 033004PI18
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 19	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052305PI19

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 21	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090805PINT
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 22	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110905PAC5
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 25	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041906PACI
PACIFIC INTERNATIONAL FINANCE LIMITED SERIES 9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032304PLS9
PACIFIC INTERNATIONAL FINANCE LTD SERIES 12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090104PI12
PACIFIC INTERNATIONAL FINANCE LTD SERIES 16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012505PI16
PACIFIC INTERNATIONAL FINANCE LTD SERIES 20	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071405PI20
PACIFIC INTERNATIONAL FINANCE LTD SERIES 23	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 013006PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 26	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062006PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 27	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090406PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 28	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 102306PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 29	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121506PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 30	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 011907PACI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PACIFIC INTERNATIONAL FINANCE LTD SERIES 31	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041707PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 32	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071107PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 33	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082707PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 34	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 122607PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 35	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 021508PACI
PACIFIC INTERNATIONAL FINANCE LTD SERIES 36	HSBC House	68 West Bay Road		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 050108PACI
PACIFIC INVESTMENT MANAGEMENT CO LLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016559
PACIFIC INVESTMENT MANAGEMENT COMPANY - PIMCO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899MMM
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 020607PACI
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 050808PACI
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 112406PAC7
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 102006PAC7
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 082806PAC5
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041808PAC6
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042108PACI
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042108PAC6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042108PAC7
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042208PAC8
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042108PA10
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041808PAC1
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042208PAC5
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041808PAC5
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012208PAC1
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109013729
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092906PAC8
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P175
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 050808PA13
Pacific Investment Management Company LLC	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PTEC
PACIFIC LIBOR ALPHA CAYMAN UNIT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012349
Pacific Life & Annuity Company	Pacific Life & Annuity Company	700 Newport Center Drive		Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 053102PAC1
Pacific Life Insurance Company	700 Newport Center Dr			Newport Beach	CA	92660-6397	UNITED STATES	Derivative Master Account Number 060394PMLI
PACIFIC LIFECORP	700 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 122105PAC1
PACIFIC SELECT FUND MULTI STRATEGY PORTFOLIO	OppenheimerFunds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 053106PAC1

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pacific Select Inflation Managed Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010091
PACIFIC SELECT MANAGED BOND PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109010090
PACIFIC UNIVERSITY	2043 College Way			Forest Grove	OR	97116	United States	Derivative Master Account Number 092605PACI
PALM-AIRE-ISLAND CLUB APARTMENTS PARTNERS L.P.	PALM-AIRE-ISLAND CLUB APARTMENTS PARTNERS L.P.	3535 West Atlantic Boulevard		Pompano Beach	FL	33069	UNITED STATES	Derivative Master Account Number 062306PALM
Palmetto Health Alliance	McNair Law Firm, P.A.	100 Calhoun Street, Suite 400		Charleston	SC	29401	United States	Derivative Master Account Number 032700PHAL
PALMYRA CAPITAL FUND LP	PCA GPI LLC	11111 Santa Monica Boulevard, Suite 1100		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 092806PAL5
PALMYRA CAPITAL INSTITUTIONAL FUND LP	Palmyra Capital Fund LP	11111 Santa Monica Boulevard, Suite 1100		Los Angeles	CA	90026	UNITED STATES	Derivative Master Account Number 092806PAL9
PALMYRA CAPITAL OFFSHORE FUND LP	Palmyra Capital Offshore Advisors LLC	11111 Santa Monica Boulevard, Suite 1100		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 092806PAL7
PANARAMA TOTAL RETURN FUND	c/o Oppenheimer Funds Inc.	6803 South Tucson Way		Centennial	CO	80112	United States	Derivative Master Account Number 010507OPPE
Panda Energy International, Inc.	4100 Spring Valley Road, Suite 1001			Dallas	TX	75244	United States	Derivative Master Account Number 040397PEI
PANTERA VIVE CDO LIMITED SPC SERIES 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011007LEHM
Panton Master Fund LP	590 Madison Avenue, Suite 25A			New York	NY	10022	UNITED STATES	Derivative Master Account Number 041904PANT
PAR Investment Partners, L.P.	PAR Investment Partners, L.P.	c/o Par Capital Management	One International Place, Suite 2401	Boston	MA	2110	United States	Derivative Master Account Number 040805PARI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Par IV Master Fund Ltd	Bank of New York - Alternative Investment Services	18 Church Street, Skandia House		Hamilton		HM11	Bermuda	Derivative Master Account Number 031104PAR4
PARADISE IRRIGATION DISTRCT	5325 Black Olive Drive	P.O. Box 2409		Paradise	CA	95967	UNITED STATES	Derivative Master Account Number 071995PID
PARAMOUNT GLOBAL LIMITED	13/F, Wah kit Commercial Centre	302 Des Voux Road		Central			Hong Kong	Derivative Master Account Number 052407PARA
Park Centre Partners	8 Executive Circle			Irvine	CA	92614	UNITED STATES	Derivative Master Account Number 120205PARK
Parkcentral Global Hub Limited	129 Front Street			Hamilton		HM12	Bermuda	Derivative Master Account Number 040402PARK
PARKER JORDAN METROPOLITAN DISTRICT	R.S. Wells Corporation	6399 South Fiddler's Green Circle	Building One, Suite 102	Greenwood Village	CO	80111	United States	Derivative Master Account Number 072803PARK
Parmenides Master Fund, L.P.	c/o Structured Portfolio Management, LLC	Clearwater House	2187 Atlantic St., 8th Fl.	Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 051705PARM
PARS ASPIRE FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 121107PAC6
Parsec Trading Corp.	Rosebank Center	11 Bermudiana Road		Pembroke		HM 08	Bermuda	Derivative Master Account Number 62430PARS
Partner RE SA Core Equity Portfolio	Fifth Floor, Wellesley House South	90 Pitts Bay Road		Pembroke		HM 08	Bermuda	Derivative Master Account Number 041498PRCO
Partners in Prophet, Ltd.	Partners in Prophet, Ltd.	5000 Plaza on the Lake, Suite 180		Austin	TX	78746	United States	Derivative Master Account Number 092704PROP
PASSAVANT MEMORIAL AREA HOSPITAL	1600 West Walnut			Jacksonville	IL	62650	UNITED STATES	Derivative Master Account Number 092806PASS
PAULSON ADVANTAGE MASTER LTD	590 Madison Avenue 29th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 032408PAU5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PAULSON ADVANTAGE PLUS MASTER LTD	590 Madison Avenue 29th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 032408PAUL
PAULSON CREDIT OPPORTUNITIES MASTER II LTD	Paulson	590 Madison Avenue, 29th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 010307PAU5
PAULSON CREDIT OPPORTUNITIES MASTER LTD	c/o Paulson	590 Madison Avenue, 29th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 052206PA13
PAYPAL INC.	160 Greentree Drive			Dover	DE	19904	United States	Derivative Master Account Number 071307PAYP
PAYPAL PRIVATE LIMITED	89 Neil Road, #03-01 France Business Centre			Singapore		88849	Singapore	Derivative Master Account Number 070908PAY5
PB Capital Corporation	230 Park Avenue			New York	NY	10169	UNITED STATES	Derivative Master Account Number 061799BHFU
Peabody Energy Corporation	701 Market Street, Suite 900			St. Louiis	MO	63101-1826	UNITED STATES	Derivative Master Account Number 111601PEAB
PEACE MARK (HOLDINGS) LTD.	Unit 3, 12/F,	Cheung Fung Industrial Building		Tsuen Wan			Hong Kong	Derivative Master Account Number 050806PEAC
PEARL FINANCE PLC SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061605PEA5
PEARL FINANCE SERIES 2003-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 010203PEA1
PEARL FINANCE SERIES 2003-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012302PEA4
PEARL FINANCE SERIES 2003-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012903PEA5
PEARL FINANCE SERIES 2003-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032403PEA6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PEARL FINANCE SERIES 2003-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052303PEA8
PEARL FINANCE SERIES 2003-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061203PEA9
PEBBLE CREEK 2007-3 LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062907PEBB
PEBBLE CREEK LCDO 2006-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110706LEHM
PEBBLE CREEK LCDO 2007-2 LTD	c/o Deutsche Bank (Cayman) Limited	P.O. Box 1094		George Town, Grand Cayman		KYI-1104	Cayman Islands	Derivative Master Account Number 022107PEBB
PENN MUTUAL LIFE INSURANCE COMPANY	600 Dresher Road			Horsham	PA	19044	United States	Derivative Master Account Number 051600PMLI
PENN NATIONAL GAMING INC	Penn National Gaming, Inc.	825 Berkshire Boulevard, Suite 200		Wyomissing	PA	19610	UNITED STATES	Derivative Master Account Number 082202PENN
PENNS LANDING CDO 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032107PENN
PENNSYLVANIA CONVENTION CENTER AUTHORITY	1101 Arch Street			Philadelphia	PA	19107	UNITED STATES	Derivative Master Account Number 122899PCCA
PENNSYLVANIA POWER AND LIGHT COMPANY RETIREMENT PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 113004PPLP
PENNSYLVANIA PUBLIC SCHOOL EMPLOYEES' RETIREMENT SYSTEM	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO21
Pensioenverzekeringsmaatschappij DSM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011426
Pension Benefit Guaranty Corporation	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0603051636

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pension Benefit Guaranty Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P462
Pension Benefit Guaranty Corporation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012162
Pension Benefit Guaranty Corporation	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 121406PRUD
Pension Fund of the Christian Church	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016825
PENSION PROTECTION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011843
PENSION RESERVES INVESTMENT MANAGEMENT BOARD (PRIM)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014194
PENTWATER CREDIT PARTNERS FUND LTD	c/o Pentwater Capital Management LP	227 W. Monroe Street	Suite 4000	Chicago	IL	60606	United States	Derivative Master Account Number 090607PEN7
PENTWATER GROWTH FUND LTD	227 West Monroe Street	Suite 4000		Chicago	IL	60606	United States	Derivative Master Account Number 090607PENT
People's Bank	850 Main Street			Bridgeport	CT	06604-4913	United States	Derivative Master Account Number 072695PEBA
PEOPLES ENERGY CORPORATION PENSION TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO20
PEPCO HOLDINGS RETIREMENT PLAN MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 070500PEPC
PEQUOT COSMOS MASTER FUND LTD	Pequot Capital Management Inc.	153 East 53rd Street, 35th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 020807PE18
Pequot Credit Opportunities Fund, L.P.	Pequot Capital Management Inc.	153 East 53rd Street, 35th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042103PEQU
Pequot Diversified Master Fund, LTD.	Pequot Capital Management Inc.	153 East 53rd Street, 35th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 102204PEQU

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pequot Short Credit Master Fund Ltd	Pequot Capital Management Inc.	153 East 53rd Street, 35th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 062205PEQS
PERPETUAL TRUSTEE CO LTD AS TRUSTEE FOR TRILOGY ASSET SECURITIES TRUST SERIES 1	Level 12, Angel Place, 123 Pitt Street			Sydney		NSW 2000	Australia	Derivative Master Account Number 040308PERP
PERSEUS I, INC	James Meagher	Investors Bank #amper Trust	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092606PERS
PERSONALVORSORGESTIFTUNG DER IBM (SCHWEIZ)	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 031207RUS8
PETRAECA FINANCE PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 151002PETR
PETROLEUM DEVELOPMENT OMAN OMANI PENSION FUND SCHEME (FCP)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012175
Pfizer Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012171
Pfizer Master Trust	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL28
PG Alternative StrategiesPCC	c/o Partners Group	Zugerstrasse 57		Baar-Zug		6341	Switzerland	Derivative Master Account Number 060908BREN
PG&E VEBA PLAN	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 050508RUS6
PGA HOLDINGS INC	PGA Holdings, Inc.	c/o Press, Ganey Associates, Inc.	404 Columbia Place	South Bend	IN	46601	UNITED STATES	Derivative Master Account Number 040908PRES
PHARO MACRO FUND LTD	c/o Pharo Global Advisors Limited	Le Masurier House	La Rue Le Masurier, St. Helier	Jersey		JE2 4YE	Channel Islands	Derivative Master Account Number 010807PHAR
Phelps Dodge Corporation Master Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010979
PHH Mortgage Services Corporation	6000 Atrium Way			Mount Laural		8054	UNITED STATES	Derivative Master Account Number 082897PHHM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PHILADELPHIA MUNICIPAL EMPLOYEES RETIREMENT SYSTEM PENSION FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 032406PHIL
Philadelphia Museum of Art	Benjamin Franklin Parkway and 26th Street			Philadelphia	PA	19130	UNITED STATES	Derivative Master Account Number 041505PMOA
Phoebe Devitt Homes	1925 Turner Street			Allentown	PA	18104	United States	Derivative Master Account Number 013108PHOE
PHOEBE MINISTRIES	1925 Turner Street			Allentown	PA	18104	United States	Derivative Master Account Number 091396PHMI
Phoebe Putney Health System, Inc.	P.O. Box 1828			Albany	NY	31702	United States	Derivative Master Account Number 121902PHOE
Phoebe Putney Health System, Inc.	c/o Shattuck Hammond Partners	3290 Northside Parkway, Suite 925		Atlanta	GA	30327	United States	Derivative Master Account Number 021104PPHS
PHOENIX AZ (CITY OF) EMPLOYEE'S RETIREMENT SYSTEM	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 0426051619
PHOENIX F1 NEUBRANDENBURGSTRASSE	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062608JERP
PHOENIX II MIXED L	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081508JERP
PHOENIX III MIXED U	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081508JER5
Phoenix Series 2002-1	P.O. Box 1093, Boundary Hall	Cricket Square		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 071802PHOE
Phoenix Series 2002-2	P.O. Box 1093, Boundary Hall	Cricket Square		Grand Cayman		KY1-1102	Cayman Islands	Derivative Master Account Number 091002PH02
PHS GROUP PLC	Western Industrial Estate			Caerphilly		CF83 1XH	United Kingdom	Derivative Master Account Number 071607PHSG
PICASSO INVESTMENTS 1 LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020708PICA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pickersgill, Inc.	615 Chesnut Ave.			Towson	MD	21204	UNITED STATES	Derivative Master Account Number 090805PICK
PIMCO 1695MET INVESTORS SERIES PIMCOTOTAL RETURN P	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041808PAC8
PIMCO 4661	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010904661
Pimco 681 Variable Insurance Trust Stocks PLUS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010681
PIMCO ABSOLUTE RETURN STRATEGY II MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014802
PIMCO ABSOLUTE RETURN STRATEGY II TRUST, A SUB-TRUST OF PIMCO CAYMAN UNIT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 080205PIMC
PIMCO ABSOLUTE RETURN STRATEGY IV MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060408PACI
PIMCO ABSOLUTE RETURN STRATEGY V ALPHA FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092507PACI
PIMCO ABSOLUTE RETURN STRATEGY V MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 110706PACI
PIMCO Bermuda LIBOR Plus Master Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0128042739
PIMCO BERMUDA TRUST II - PIMCO BERMUDA EMERGING MARKETS BOND FUND II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010407PACI
PIMCO BERMUDA TRUST IV - PIMCO BERMUDA DEVELOPING LOCAL MARKETS FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071708PAC6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO BERMUDA TRUST IV - PIMCO BERMUDA EMERGING CURRENCY HIGH INCOME FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013759
PIMCO BERMUDA TRUST IV - PIMCO BERMUDA GLOBAL BOND EX-JAPAN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013738
PIMCO BERMUDA TRUST IV - PIMCO BERMUDA JAPAN COREPLUS FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 091407PACI
PIMCO BERMUDA TRUST IV - PIMCO GLOBAL HIGH YIELD FUND II	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013771
PIMCO BERMUDA TRUST IV - PIMCO GLOBAL BOND STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013751
PIMCO BERMUDA US HIGH YIELD II (M)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013716
PIMCO BROAD MARKET STOCKSPPLUS TOTAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014812
PIMCO CANADA - CANADIAN COREPLUS LONG BOND TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072407PA10
PIMCO CANADA CANADIAN COREPLUS BOND TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011711
PIMCO CAYMAN COMMODITY FUND I LTD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013728
PIMCO CAYMAN GLOBAL AGGREGATE EX-JAPAN (YEN-HEDGED) BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0128042759
PIMCO Cayman Global Ex-Japan (Yen-Hedge) Bond Fnd	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012732
PIMCO Cayman Global Ex-Japan Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012730

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO CAYMAN GLOBAL MULTIPLE REAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012768
PIMCO COMBINED ALPHA STRATEGIES MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014864
PIMCO COMBINED ALPHA STRATEGIES MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014865
PIMCO COMBINED ALPHA STRATEGIES MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014866
PIMCO COMBINED ALPHA STRATEGIES MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014867
PIMCO COMBINED ALPHA STRATEGIES MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014868
Pimco Commercial Mortgage Securities Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010955
PIMCO CONVERTIBLE FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P761
PIMCO DISTRESSED MORTGAGE FUND LP	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014670
PIMCO EMERGING BOND STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012908PACI
Pimco Emerging Markets Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060105EMGB
Pimco Emerging Markets Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010771
Pimco Emerging Markets Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012737
PIMCO FLOATING INCOME FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010724
PIMCO Floating Rate Income Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012496

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO FLOATING RATE STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012497
PIMCO FUNDAMENTAL ADVANTAGE TOTAL RETURN STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014716
PIMCO FUNDS DEVELOPING LOCAL MARKET	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060308PAC6
PIMCO FUNDS EMERGING LOCAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010739
PIMCO FUNDS FOREIGN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0607040719
PIMCO FUNDS FOREIGN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060304719
PIMCO FUNDS FUNDAMENTAL INDEXPLUS TR FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010728
PIMCO FUNDS FUNDAMENTAL INDEXPLUS TR FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010729
PIMCO FUNDS: GBL INVS SERIES PLC UK STERLING INV GRADE CREDIT FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014690
PIMCO Funds: Global Investors Series EMG Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012690
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC EMERGING MARKETS LOCAL BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109014639
Pimco Funds: Global Investors Series PLC Euro Bond	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011691
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC EURO LONG AVERAGE DURATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014693

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC GLOBAL REAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013693
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC HIGH YIELD BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014686
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC HIGH YIELD BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109010696
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC TOTAL RETURN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 030801P695
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC UK STERLING COREPLUS FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013681
PIMCO FUNDS: GLOBAL INVESTORS SERIES PLS GLOBAL BOND EX-US FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011311
PIMCO FUNDS: GLOBAL INVESTORSSERIES PLC COMMODITIESPLUS STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 101906PAC5
PIMCO FUNDS: PIMCO INCOME FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041107PAC1
PIMCO FUNDS: PIMCO INCOME FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041107PAC5
PIMCO FUNDS: PRIVATE ACCOUNT PORTFOLIO SERIES DEVELOPING LOCAL MARKETS PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042208PAC1
PIMCO FUNDS: PRIVATE ACCOUNT PORTFOLIO SERIES INTERNATIONAL PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PIBF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO Global Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PGBF
PIMCO GLOBAL CREDIT OPPORTUNITY MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071206PAC5
PIMCO GLOBAL CREDIT OPPORTUNITY MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071206PAC6
PIMCO GLOBAL CREDIT OPPORTUNITY MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071206PAC7
PIMCO GLOBAL CREDIT OPPORTUNITY MASTER FUND LDC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071206PAC8
PIMCO GLOBAL HIGH YIELD STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010907PA14
PIMCO GLOBAL INVESTORS SERIES PLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014689
PIMCO GLOBAL INVESTORS SERIES PLC EURO ULTRA LONG DURATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 013007PAC7
PIMCO GLOBAL INVESTORS SERIES PLC UK STERLING ULTRA LONG DURATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014667
PIMCO Global Real Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011205
PIMCO Global Relative Value Master Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013199
PIMCO GLOBAL STOCKSPUS & INCOME FUND	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010429
PIMCO High Yield Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010705
PIMCO INCOME OPPORTUNITY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012498

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PIMCO LUXEMBOURG GLOBAL STOCKSPUS TR FUND IN EUROS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013920
PIMCO LUXEMBOURG GLOBAL STOCKSPUS TR FUND IN EUROS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 032206PAC1
PIMCO LUXEMBOURG TRUST GLOBAL BOND FUND (NOK HEDGED)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011930
PIMCO LUXEMBOURG TRUST-COMMODITY REAL RETURN STRATEGY FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014600
PIMCO OFFSHORE FUNDS: PIMCO CAYMAN UK LONG DURATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109012769
PIMCO OFFSHORE PORTFOLIOS: GLOBAL SHORT-TERM PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013762
PIMCO P1851 BPF VLAKGLAS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072606PAC5
PIMCO PENSION PLUS FUND LLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013201
PIMCO Priv Acct Portfolio Series Emerging Markets	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010781
PIMCO REAL RETURN FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PRRB
PIMCO SMALL CAP STOCKSPUS TR FUND A	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 112906PAC5
Pimco Stocks Plus LP	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010400
Pimco Stocks Plus LP	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010401
PIMCO STOCKSPUS SHORT S TRATEGY FUND	840 Newport Center Drive	Suite 300		Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010726
Pimco Strategic Global Government Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011955

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Pimco Total Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 042899PTRF
Pimco Total Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011603
Pimco Total Return Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011876
Pimco Total Return Mortgage Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010701
PIMCO Variable Insurance Trust Foreign Bond Port	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010687
PIMCO VARIABLE INSURANCE TRUST REALESTATEREALRETURN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 109016885
PINNACLE AMERICAN CORE PLUS BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 103007LOGA
PINNACLE FOODS FINANCE LLC	6 Executive Cmapus, Suite 100			Cherry Hill	NJ	8002	United States	Derivative Master Account Number 033007PINN
PIONEER CHOICE HOLDINGS LIMITED	Pioneer Choice Holdings Limited	c/o Mary Fu	21 Lermitt Road			258652	Singapore	Derivative Master Account Number 011407PION
PIPER JAFFRAY FINANCIAL PRODUCTS II INC	800 Nicolet Mall, 13th Floor			Minneapolis	MN	55402	UNITED STATES	Derivative Master Account Number 092407PIPE
PITTSBURGH INTERNATIONAL AIRPORT	Landside Terminal, 4th Floor, Mezz	P.O. Box 12370		Pittsburgh	PA	12370	UNITED STATES	Derivative Master Account Number 080300ACAA
PITTSBURGH PARKING AUTHORITY	232 Boulevard of the Allies			Pittsburgh	PA	15222	UNITED STATES	Derivative Master Account Number 032400PIPA
Plainfield Asset Management	411 West Putnam Avenue	Suite 340		Greenwich	CT	6830	United States	Derivative Master Account Number 042105PLAI
Plainfield Special Situations Master Fund Limited	c/o Plainfield Asset Management LLC	411 West Putnam Avenue	Suite 340	Greenwich	CT	6830	United States	Derivative Master Account Number 040605PLAI
PLATINUM GROVE CONTINGENT CAPITAL MASTER FUND LTD	Oak Hill Contingent Capital Fund Ltd.	c/o Oak Hill Platinum Partners, LLC	Clarendon House, Two Church Street	Hamilton		HM 13	Bermuda	Derivative Master Account Number 060700ECCF
PLC INTERNATIONAL BOND FUND	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 021605PLCI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PLE MEZZANINE LP	615 South Dupont Hwy			Dover	DE	19901	United States	Derivative Master Account Number 021508EBB5
PLEASANTVILLE (CITY OF) BOARD OF EDUCATION	900 West Leeds Avenue	P.O.Box 960		Pleasantville	NJ	08232-0960	UNITED STATES	Derivative Master Account Number 102695BOEP
PLUMBERS UNION LOCAL NO 12 PENSION FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO11
PNC Bank, N.A.	5th Avenue and Wood Street			Pittsburgh	PA	15265	UNITED STATES	Derivative Master Account Number 62593PNCB
PNC FINANCIAL SERVICES GROUP INC PENSION PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL31
PNC FINANCIAL SERVICES GROUP INC PENSION PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 113004PNCC
POHJOLA BANK PLC	Legal Services	P.O.Box 308	FI-00013	Pohjola			Finland	Derivative Master Account Number 011499OKOM
POLLYSON INTERNATIONAL LIMITED	PO Box 210, 1st Floor, No. 1 The Mews	Ann Street, St. Helier	Jersey JE4 8SY	Channel Islands			United Kingdom	Derivative Master Account Number 012407POLL
Polygon Global OpportunitiesMaster Fund	c/o Polygon Investment Partners LLP	10 Duke of York Square		London		SW3 4LY	UNITED KINGDOM	Derivative Master Account Number 071503POLY
POMONA COLLEGE CA	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 0426051275
Pond View Credit Fund, LTD.	c/o DiMaio Ahmad Capital LLC	245 Park Avenue, 44th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 082405POND
POOL REINSURANCE COMPANY LIMIT ED	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 083006PAC6
Popular High Grade Fixed Income Fund, Inc.	Banco Popular de PR	Popular Asset Management	PO Box 362708	San Juan	PR	00936-2708	UNITED STATES	Derivative Master Account Number 111802POPU
PORT ORANGE, FL (CITY OF)	Administrative Offices	1000 City Center Circle		Port Orange	FL	32129	UNITED STATES	Derivative Master Account Number 051004PORT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PORTFOLIO CDS TRUST 103 - SARATOGA	XLCA Admin LLC/As Trustee for Portfolio CDS Trust	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 060806POTF
PORTFOLIO CDS TRUST 104 - AMMC	XLCA Admin LLC/As Trustee for Portfolio CDS Trust	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 060806PORT
PORTFOLIO CDS TRUST 105 - STANFIELD VEYRON	XLCA Admin LLC/As Trustee for Portfolio CDS Trust	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 060806POR5
PORTFOLIO CDS TRUST 162	XLCA Admin LLC/as Trustee	Portfolio CDS Trust 162	1221 Avenue of the Americas	New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 051407XLCA
Portfolio CDS Trust 18	as Trustee for Portfolio CDS	1221 Avenue of the Americas		New York	NY	100201001	UNITED STATES	Derivative Master Account Number 102802XLCA
PORTFOLIO CDS TRUST 187	XLCA Admin LLC	as Trustee for Portfolio CDS 187	1221 Avenue of the Americas	New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 081307XLCA
Portfolio CDS Trust 191	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XL10
Portfolio CDS Trust 192	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XLC5
Portfolio CDS Trust 193	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XLC7
Portfolio CDS Trust 194	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XLC9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Portfolio CDS Trust 195	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XLC8
Portfolio CDS Trust 196	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 083007XLC6
Portfolio CDS Trust 208	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XLC A
Portfolio CDS Trust 209	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XLC5
Portfolio CDS Trust 210	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XLC7
Portfolio CDS Trust 211	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XLC8
Portfolio CDS Trust 212	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XLC9
Portfolio CDS Trust 213	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XL10
Portfolio CDS Trust 214	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 091007XL11

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Portfolio CDS Trust 233	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLCA
Portfolio CDS Trust 234	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLC5
Portfolio CDS Trust 235	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLC6
PORTFOLIO CDS TRUST 236	XLCA Admin LLC/as Trustee for Portfolio CDS Trust 236	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLC7
PORTFOLIO CDS TRUST 237	XLCA Admin LLC/as Trustee for Portfolio CDS Trust 237	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLC8
Portfolio CDS Trust 238	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XLC9
Portfolio CDS Trust 239	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL10
Portfolio CDS Trust 240	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL11
Portfolio CDS Trust 241	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL12

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Portfolio CDS Trust 242	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL13
Portfolio CDS Trust 243	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL14
Portfolio CDS Trust 244	XLCA Admin LLC / as Trustee for Portfolio CDS Trus	1221 Avenue of the Americas		New York	NY	10020-1001	UNITED STATES	Derivative Master Account Number 110807XL15
PORTFOLIO GREEN GERMAN CMBS GMBH	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 103107PORT
Portugal, Republic of	Ministério das Finanças e da Administração Pública	Av. Infante D. Henrique, 1		Lisboa		1149-009	Portugal	Derivative Master Account Number 070794ROPL
Posillipo Finance II S.r.l.(A1)	Citibank Agent and Trust	33 Canada Square		London		E14 5LB	UNITED KINGDOM	Derivative Master Account Number 030207CRON
Posillipo Finance S.r.l.	Citibank Agent and Trust	33 Canada Square, Canaray Wharf		London		E14 5LB	UNITED KINGDOM	Derivative Master Account Number 020807POSI
POST AGGRESSIVE CREDIT MASTER FUND LP	Post Advisory Group, LLC	11755 Wilshire Boulevard, Suite 1400		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062807MWP5
POST DISTRESSED MASTER FUND LP	Post Advisory Group, LLC	11755 Wilshire Boulevard, Suite 1400		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 021306POST
POST STRATEGIC MASTER FUND LP	Post Advisory Group, LLC	11755 Wilshire Boulevard, Suite 1400		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 062807MWPO
POST TOTAL RETURN MASTER FUND LP	Post Advisory Group, LLC	11755 Wilshire Boulevard, Suite 1400		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 021306MWP9
Poste Italiane SpA	175 Viale Europa			Rome		144	ITALY	Derivative Master Account Number 041802POST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
POUDRE VALLEY HEALTH CARE INC	2315 E. Harmony Road, Suite 200			Fort Collins, CO	CO	80528	United States	Derivative Master Account Number 112399PVHC
POWERSERAYA LIMITED	1 HarbourFront Place	#17-01, HarbourFront Tower One				98633	Singapore	Derivative Master Account Number 060407POWE
POWERSOUTH ENERGY COOPERATIVE	2027 East Three Notch Street			Andalusia	AL	36421	United States	Derivative Master Account Number 060607ALAB
PPG INDUSTRIES INC PENSION PLAN TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 040708WES9
PPG INDUSTRIES INC PENSION PLAN TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL40
PPG Industries, Inc	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010411
PPL Corporation	For all other correspondence:	PPC Corporation	Two North Ninth Street (GENTW14)	Allentown	PA	18101	United States	Derivative Master Account Number 052703PPLC
PQ CORPORATION	PQ Corporation	1200 West Swedesford Road		Berwyn	PA	19312	United States	Derivative Master Account Number 050508PQCO
PRECISION PARTNERS HOLDING COMPANY	90 Matawan Road, Suite 203			Hazlet	NJ	7747	United States	Derivative Master Account Number 122106PRE5
PREFERRED RESIDENTIAL SECURITIES 05-2 PLC	Preferred Residential Securities 0502 PLC	Oakfield House	35 Perrymont Road	Haywards Heath, West Sussex		RH16 3BX	United Kingdom	Derivative Master Account Number 110805PREF
PREFERRED RESIDENTIAL SECURITIES 06-1 PLC	Preferred Residential Securities	c/o Wilmington Trust SP Services (London) Limited	Fifth Floor, 6 Broad Street Place	London		EC2M 7J11	UNITED KINGDOM	Derivative Master Account Number 021406PREF
PREGIS CORPORATION	1650 Lake Cook Road, Suite 400			Deerfield	IL	60015	United States	Derivative Master Account Number 092105PREG
PREMIER AMERICAN BANK	Waterford Business Park	5301 Blue Lagoon Drive, Suite 200		Miami	FL	33126	UNITED STATES	Derivative Master Account Number 060906PREM
PREMIER HEALTH PARTNERS PENSION FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LOG8
PRESBYTERIAN HOME FOR AGED COUPLES AND AGED PERSONS OF THE STATE OF PA	Presbyterian Homes - Corporate Headquarters	3200 Grant Street		Evanston	IL	60201	United States	Derivative Master Account Number 022106PRES

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PRESBYTERIAN MANORS INC	7850 Freeman Avenue			Kansas City	KS	66112-2133	UNITED STATES	Derivative Master Account Number 062807PRE5
Presbyterian Senior Care	1215 Hulton Road			Oakmont	PA	15139-1196	UNITED STATES	Derivative Master Account Number 110801PRES
PRESBYTERIAN UNIVERSITY HOSPITAL, PA	387 Jefferson Street			Export, PA	PA	15632	United States	Derivative Master Account Number 062895PRMC
Primary Energy Finance	2000 York Rd Ste 129			Oak Brook	IL	605230416	UNITED STATES	Derivative Master Account Number 112805PRIM
Prime Series US Aggregate Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012225
PRIMUS CLO I LIMITED	c/o Walkers SPV Limited	Walker House, 87 Mary Street		George Town, Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 121206PRI6
PRIMUS FINANCIAL PRODUCTS LLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061302PRIM
PRIMUS TELECOMMUNICATIONS CANADA INC	For notices in section 5, 6, or in CSA:	Guggenheim Corporate Funding, LLC	135 East 57th Street, 7th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 051607PRIM
Prince of Peace Lutheran Church of Carrollton, TX	Prince of Peace Lutheran Church of Carrollton, Tex	4000 Midway Road		Carrollton		75007	United States	Derivative Master Account Number 062305PPLC
PRINCIPAL FINANCIAL SERVICES INC	711 High Street			Des Moines	IA	2-096	United States	Derivative Master Account Number 081104PFS
PRINCIPAL LIFE INSURANCE CO	711 High Street			Des Moines	IA	50392-0301	United States	Derivative Master Account Number 082304PLIC
PRINCIPAL PROTECTION INCOME PORTFOLIO	OFI Institutional Asset Management Inc.	Two World Financial Center	225 Liberty Street, 16th Floor	New York	NY	10281	UNITED STATES	Derivative Master Account Number 082207OPP7
PRISMA CAPITAL PARTNERS LLC	Prisma Capital Partners LP	One Penn Plaza, Suite 3515		New York	NY	10119	UNITED STATES	Derivative Master Account Number 110105PRIS
PRISMA ENHANCED FIXED INCOME FUND LP	AEGON USA Investment Management	4333 Edgewood Road, N.E.		Cedar Rapids	IA	52499	United States	Derivative Master Account Number 110105PRI5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PROFUND ACCESS VP HIGH YIELD FUND	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 111904PFA3
PROFUND ADVISORS LLCA/C SHT LB 7-10YR US TRES PROS	ProShares Trust	7501 Wisconsin Avenue, Suite 1000		Bethesda	MD	20814	United States	Derivative Master Account Number 111207PROF
PROFUND ADVISORS LLCA/C USHT LB 20+YR US TRES PROS	ProShares Trust	7501 Wisconsin Avenue, Suite 1000		Bethesda	MD	20814	United States	Derivative Master Account Number 111207PRO7
PROFUND VP FALLING US DOLLAR	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 052407PROF
ProFund VP Rising Rates Opportunity	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 042402VPRI
ProFund VP US Government Plus	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 042402VPUS
PROFUND ACCESS FLEX BEAR HIGH YIELD	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 030305FLHY
PROFUND ACCESS FLEX HIGH YIELD FUND	7501 Wisconsin Avenue, Suite 1000			Bethesda	MD	20814	United States	Derivative Master Account Number 111904PFA1
PROFUND FALLING US DOLLAR INVESTOR	7501 Wisconsin Avenue, Suite 1000			Bethesda	MD	20814	United States	Derivative Master Account Number 020805FUSD
PROGRESS ENERGY INC PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010803
PROGRESSIVE HOUSING INC	4239 North War Memorial Drive			Peoria	IL	61614	UNITED STATES	Derivative Master Account Number 030906PROG
Progressive Investment Company, Inc.	c/o Progressive Capital Management Company	3 Parklands Drive		Darien	CT	6820	United States	Derivative Master Account Number 042005PCMC
PROLOGIS NA3 III LP	ProLogis NA3 III LP	c/o Prologis	4545 Airport Way	Denver	CO	80239	United States	Derivative Master Account Number 061807PROL
Prosieben Sat.1 Media AG	Medienallee 7	D-85774 Unterfohring		Munchen			Germany	Derivative Master Account Number 102700PROS
Prospect Harbor Credit Partners, L.P.	Prospect Harbor Credit Partners, L.P.	111 Huntington Avenue		Boston	MA	2199	United States	Derivative Master Account Number 051004SANK

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Protective Life Corporation	2801 Highway 280 South			Birmingham	AL	35223	United States	Derivative Master Account Number 062394PLIC
Protective Life Insurance Company	2801 Highway 280 South			Birmingham	AL	35223	United States	Derivative Master Account Number 39466PROL
PROVIDENCE PLACE MALL PROJECT	One West Exchange Street			Providence	RI	2903	UNITED STATES	Derivative Master Account Number 061300PPML
PROVIDENT LIFE & ACCIDENT INSURANCE CO INC	Unum Group	Law Dept. 7S		Chattanooga	TN	37402	United States	Derivative Master Account Number 072303PLAI
PRU ALPHA FIXED INCOME OPPORTUNITY MASTER FUND I LP	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 042706PRUA
Prudential Global Funding LLC	Gateway Center II, 5th Fl.			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 71517PRUG
Prudential Inv Mgmt/DrydenHigh Yield Fd Inc.	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 012508PRUD
PRUDENTIAL SERIES FUND INC SP PIMCO HIGH YIELD PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011241
PRUDENTIAL SERIES FUND INC SP PIMCO TOTAL RETURN PORTFOLIO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011240
PRUDENTIAL SERIES FUND, DIVERSIFIED BOND PORT (THE)	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 012508PR16
PRUDENTIAL SERIES FUND, HIGH YIELD BOND PORTFOLIO	Two Gateway Center, 7th Floor			Newark	NJ	7102	UNITED STATES	Derivative Master Account Number 012508PR13
PT BANK NEGARA INDONESIA (PERSERO) TBK	Jalan Jendral Sudirman Kav 1			Jakarta, Java		10220	Indonesia	Derivative Master Account Number 101507PTBA
PT BANK NEGARA INDONESIA (PERSERO) TBK	Jalan Jendral Sudirman Kav 1			Jakarta, Java		10220	Indonesia	Derivative Master Account Number 122006PTB5
PT MOBILE-8 TELECOM TBK	PT. Mobile-8 Telecom Tbk.	18th Floor, Menara Kebon Sirih	Jl. Kebon Sirih Kav. 17-19	Jakarta		10340	Indonesia	Derivative Master Account Number 062107PTMO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Public Bank Berhad	28th Floor Menara Public Bank	146 Jalan Ampang		Kuala Lumpur		50450	Malaysia	Derivative Master Account Number 092199PUBB
PUBLIC POWER GENERATION AGENCY	1228 North Denver Avenue			Hastings	NE	68902	United States	Derivative Master Account Number 020107POWE
PUBLIC SCHOOL RETIREMENT SYSTEM OF MISSOURI	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 051707PAC5
PUBLIC SECTOR PENSION INVESTMENT BOARD	1250 Rene-Levesque Blvd. West, Suite 2030			Montreal	QC	H3B 4W8	Canada	Derivative Master Account Number 042007PUB5
PUBLIC SERVICE ENTERPRISE GROUP INC MASTER RETIREMENT TRUST	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PIMC
PUERTO RICO (COMMONWEALTH) FINANCIAL SECURITY ASSURANCE INSURED	Sidley Austin LLP	c/o Commonwealth of Puerto Rico	787 Seventh Avenue	New York	NY	10019	UNITED STATES	Derivative Master Account Number 100207PUER
PUERTO RICO AAA PORTFOLIO TARGET MATURITY FUND	c/o Tax Free Puerto Rico Target Maturity Fund, Inc.	250 Munoz Rivera Ave	Seventh Floor	San Juan	PR	918	UNITED STATES	Derivative Master Account Number 061107UBSA
PUERTO RICO COMMONWEALTH OF	Sidley Austin LLP	c/o Commonwealth of Puerto Rico	787 Seventh Avenue	New York	NY	10019	UNITED STATES	Derivative Master Account Number 060605COMM
PUERTO RICO COMMONWEALTH OF	Sidley Austin LLP	c/o Commonwealth of Puerto Rico	787 Seventh Avenue	New York	NY	10019	UNITED STATES	Derivative Master Account Number 050903CWPR
PUERTO RICO FIXED INCOME FUND V INC	Bingham McCutchen LLP	399 Park Ave		New York	NY	10022-4689	UNITED STATES	Derivative Master Account Number 061507UBSA
Puerto Rico Housing Finance Authority	Puerto Rico Housign Finance Authority	P. O. Box 71361		San Juan	PR	00936-8461	UNITED STATES	Derivative Master Account Number 121203PUER
PUERTO RICO INVESTORS BOND FUND I	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PAGI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PUERTO RICO SALES TAX FINANCING CORP.	c/o Sidley Austin LLP	787 Seventh Avenue		New York	NY	10019	UNITED STATES	Derivative Master Account Number 071707PUER
Puget Sound Energy, Inc.	10608 NE 4th Street, PSE-09 North			Bellevue	WA	98004	United States	Derivative Master Account Number 081704PSEN
PULASKI TECHNICAL COLLEGE	3000 West Scenic			North Little Rock	AR	72118	UNITED STATES	Derivative Master Account Number 022205PTC
PULSAR RE LTD	Canon#aposs Court			Hamilton		HM 12	Bermuda	Derivative Master Account Number 032406PULS
PUNJAB NATIONAL BANK	Head Office	7, Bhikhaiji Cama Place		New Delhi		110607	India	Derivative Master Account Number 072007PUNJ
PURSUIT OPPORTUNITY FUND I MASTER LTD	Stamford Harbor Park	North Tower 4th Floor	333 Ludlow Street	Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 112806PUR5
PUTNAM 005 / 29H FX DEM 010501P29H	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P29H
PUTNAM 018/018 FX DEM 010501P018	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P018
Putnam 041/993 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P993
PUTNAM 050/7BZ FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P7BZ
PUTNAM 070/249 FX DEM 010501P249	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P249
Putnam 070/2SA FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2SA
Putnam 073/812 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P812
Putnam 074/816 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P816
Putnam 075/838 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P838
PUTNAM 1LN/1LW FX DEM 010501P1LW	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P1LW
PUTNAM 1OU/1OU FX DEM 010501P1OU	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P1OU
PUTNAM 1QR/1QR FX DEM 010501P1QR	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P1QR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Putnam 1QT/1RC FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501PIRC
PUTNAM 1SH/1SH FX DEM 010501P1SH	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P1SH
PUTNAM 250/250 FX DEM 010501P250	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P250
PUTNAM 250/2QI FX DEM 010501P2QI	Putnam Investment	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2QI
Putnam 250/2QO FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 0105012QO
Putnam 250/486 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P486
PUTNAM 259/256 FX DEM 010501P256	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P256
Putnam 259/2QW FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2QW
Putnam 259/487 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P487
PUTNAM 264/160 FX DEM 010501P160	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P160
Putnam 264/2RD FX	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2RD
Putnam 264/488 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P488
PUTNAM 2AQ/2AQ FX DEM 010501P2AQ	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2AQ
PUTNAM 2AZ / 25S FX DEM 010501P25S	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P25S
PUTNAM 2CE/2CE FX DEM 010501P2CE	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2CE
PUTNAM 2DN/2DN FX DEM 010501P2DN	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2DN
PUTNAM 2DP/7BY FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P7BY
Putnam 2ET / 7BS FX	One Post Office Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P7BS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Putnam 2KE/4BC FX	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P4BC
PUTNAM 2KO/2KO FX DEM 010501P2KO	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2KO
PUTNAM 2KO/2KP FX DEM 010501P2KP	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P2KP
Putnam 397/397 FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P397
Putnam 3CE/3CE FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P3CE
Putnam 3DJ/4UC FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P4UC
Putnam 3GM/3GO FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P3GO
Putnam 3GM/3GR FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P3GR
Putnam 3GM/3PA FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P3PA
Putnam 3KD/3KD FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P3KD
Putnam 3KW/3LA FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P3LA
Putnam 3KW/3LB FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P3LB
PUTNAM 3LV / Putnam LiabilityFunding Portfolio	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 113007PUTN
Putnam 3MX/3MX FX	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P3MX
Putnam 3XX/3XX FX	Putnam Investment	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P3XX
Putnam 4BB/4BB FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P4BB
Putnam 4BL/3WQ FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P3WQ
Putnam 4NS/4NS FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P4NS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Putnam 4ZV / 4ZV FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P4ZV
Putnam 539 / 7BX FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 0105017BX
Putnam 792/792 FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P792
Putnam 841/6BM	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P6BM
Putnam 8FM / 8FO FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P8FO
Putnam 961/961 FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P961
Putnam 961/964 FX	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P964
PUTNAM ASSET ALLOCATION BALANCED FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PABP
PUTNAM ASSET ALLOCATION CONSERVATIVE FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PACP
PUTNAM ASSET ALLOCATION GROWTH FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PAGP
PUTNAM CANADIAN GLOBAL TRUST FIXED INCOME LONG FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 113007PUT5
PUTNAM CANADIAN GLOBAL TRUST PUTNAM LONG GOVERNMENT BOND PLUS MAPS FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 011807PUTN
PUTNAM CORE INTERMEDIATE BOND FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 110207PUTN
Putnam Credit Hedge Fund LP	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 111401PMHF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PUTNAM CURRENCY FUND INCUBATOR MASTER ACCOUNT	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 070606PUT7
PUTNAM DIVERSIFIED INCOME TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PDIT
PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN) MASTER FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 020807PUTN
PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN) MASTER FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 030606PUTN
PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN) MASTER FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PDIV
PUTNAM DU6 / DU6 FXPUTNAM INV HOLDINGS LLC-PUTNAM	C/O PUTNAM INVESTMENTS	ONE POST OFFICE SQUARE		Boston	MA	2109	United States	Derivative Master Account Number 080408PUT5
PUTNAM DW5 / DW5 FXGENTWORTH VIT PUTNAM INTLCAPIT	One Post Office Square			Boston	MA	2109	United States	Derivative Master Account Number 090408PUTN
PUTNAM EUROPE EQUITY FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 112906PUT5
PUTNAM EUROPE GROWTH FUND	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 112906PUTN
PUTNAM FLOATING RATE INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P29X
PUTNAM FUND FOR GROWTH & INCOME	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P4AY
PUTNAM GLOBAL CONCENTRATED FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 060806PUT9
PUTNAM GLOBAL INCOME TRUST- A/C 041	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PGIT
Putnam High Yield Advantage Fund	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 102300PHYA
PUTNAM HIGH YIELD FIXED INCOME FUND LLC	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 020107PUTN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Putnam High Yield Trust	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 102000PHYT
PUTNAM INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 050500PIMF
PUTNAM INCOME STRATEGIES FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501P7BK
PUTNAM INCOME STRATEGIES FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PIOF
Putnam Intermediate Domestic Investmnt Grade Trust	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PIDI
PUTNAM INTERMEDIATE U.S INVESTMENT GRADE FUND LLC	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010807PUT6
PUTNAM INTERNATIONAL TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 071107PUTN
PUTNAM INV MGMT LLCA/C Norges Bank Sleeve-One Mon	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 050506PUT6
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P313
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 030706PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P1QY
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P24V
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 072808PUT7
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 032608PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 072208PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 071108PUT5
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 032806PUTN

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 062608PUT5
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 031507PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 051206PUT5
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 042407PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 053106PUTN
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 020806SEAS
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 060806PUT5
Putnam Investments	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 081006PUT5
Putnam Master Intermediate Income Trust	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PMII
PUTNAM MULTI-STRATEGY / ALPHA PORT (MAPS) CAYMAN MASTER	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 082406PUTN
PUTNAM NEW FLAG EURO HIGH YIELD FUND PLC	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 082807PUTN
PUTNAM PENDING ALLOCATION	One Post Office Square			Boston	MA	2109	United States	Derivative Master Account Number 113007PUT7
PUTNAM PENDING ALLOCATION	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 100307PUTN
Putnam Premier Income Trust	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PPIT
PUTNAM RETIREMENT ADVANTAGE GAA BALANCED PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010208PUT5
PUTNAM RETIREMENT ADVANTAGE GAA CONSERVATIVE PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010208PUT6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PUTNAM RETIREMENT ADVANTAGE GAA EQUITY PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 011608PUTN
PUTNAM RETIREMENT ADVANTAGE GAA EQUITY PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010708PUT5
PUTNAM RETIREMENT ADVANTAGE GAA GROWTH PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010208PUT7
PUTNAM RETIREMENT ADVANTAGE GAA INCOME STRATEGIES PORTFOLIO	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010208PUTN
PUTNAM STRATEGIC GLOBAL EMERGING MARKET FIXED INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 042407PUT5
PUTNAM STRUCTURED OPPORTUNITIES FUND LTD	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 072006PUTN
PUTNAM TOTAL RETURN FUND LTD	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 060608PUTN
PUTNAM TOTAL RETURN TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 041808PUT5
PUTNAM TOTAL RETURN US INVESTMENT GRADE FIXED INCOME FUND LLC	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PTRU
PUTNAM TOTAL RETURN US INVESTMENT GRADE FIXED INCOME FUND LLC	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PIGF
PUTNAM U.S. GOVERNMENT INCOME TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 110105PUTN
PUTNAM UNIVERSE BOND PLUS MAPS FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 100107PUTN
PUTNAM US CORE BOND SHORT DURATION TRUST	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 013100PTRF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PUTNAM VARIABLE TRUST - PUTNAM VT AMERICAN GOVERNMENT INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PAGF
PUTNAM VARIABLE TRUST - PUTNAM VT GLOBAL ASSET ALLOCATION FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PPVT
PUTNAM VARIABLE TRUST - PUTNAM VT GLOBAL GROWTH FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 060598PUTV
PUTNAM VARIABLE TRUST - PUTNAM VT HIGH YIELD FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 102000PVTH
PUTNAM VARIABLE TRUST PUTNAM VT DIVERSIFIED INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PVTR
PUTNAM VARIABLE TRUST PUTNAM VT DIVERSIFIED INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PVTD
PUTNAM VARIABLE TRUST PUTNAM VT INCOME FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 010501PQBF
PUTNAM VARIABLE TRUST PUTNAM VT THE GEORGE PUTNAM FUND OF BOSTON	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 030603PUVT
PUTNAM WORLD TRUST II - PUTNAM GLOBAL FIXED INCOME ALPHA FUND S1 (AK4)	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 022008PUTN
PUTNAM WORLD TRUST II - PUTNAM GLOBAL FIXED INCOME ALPHA FUND S1 (AK4)	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 101507PUTN
PUTNAM WORLD TRUST II - PUTNAM GLOBAL FIXED INCOME ALPHA FUND S2	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 022208PUT7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PUTNAM WORLD TRUST II - PUTNAM GLOBAL FIXED INCOME ALPHA FUND S2	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 030608PUTN
PUTNAM WORLD TRUST II - PUTNAM GLOBAL FIXED INCOME ALPHA FUND S2	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 081808PUT8
PUTNAM WORLD TRUST II - PUTNAM INVESTORS (US CORE EQUITY) FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 101107PUTN
PUTNAM WORLD TRUST II PUTNAM NEW OPPORTUNITIES FUND	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 080508PUTN
PUTNAM WORLD TRUST II - PUTNAM TOTAL RETURN FUND	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 063006PUT6
PUTNAM WORLD TRUST II* - PUTNAM GLOBAL GROWTH FUND	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 032106PUTN
PUTNAM WORLD TRUST-PUTNAM CURRENCY ALPHA FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090308PUT5
PUTNAM WORLD TRUST-PUTNAM CURRENCY ALPHA FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090308PUTN
PUTNAM WORLD TRUST-PUTNAM CURRENCY ALPHA FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090508PUTN
PUTNAM WORLD TRUST-PUTNAM ENHANCED CURRENCY FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090308PUT6
PUTNAM WORLD TRUST-PUTNAM ENHANCED CURRENCY FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090308PUT7
PUTNAM WORLD TRUST-PUTNAM ENHANCED CURRENCY FUND	Putnam Investments	One Post Office Square		Boston	MA	2109	United States	Derivative Master Account Number 090508PUT5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
PVHA/SIMS VENTURES LLC	c/o Selah Management Group	50 A1A N., Suite 110		Ponte Verde Beach	FL	32082	UNITED STATES	Derivative Master Account Number 070607PVHA
PYRAMIS BROAD MARKET DURATION COMMINGLED POOL PORTFOLIO OF THE PYRAMIS GR TR EMP	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 091406PYRA
PYRAMIS INTERMEDIATE DURATION COMMINGLED POOL	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 091906FID6
PYRAMIS LONG DURATION COMMINGLED POOL	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 092106PYRA
PYRAMIS SHORT DURATION COMMINGLED POOL	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 092006FID5
PYXIS ABS CDO 2007-1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030107PUT5
QANTAS SUPERANNUATION LIMITED	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 021808CR10
Q-BLK ALPHA TRANSPORT TRUST - GLOBAL BOND FUND: CLASS J	Q-BLK Alpha Transport Trust-US Bond (Pension) Fund	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street, P.O. Box 30464 SMB,	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 122707BLAC
Q-BLK ALPHA TRANSPORT TRUST - GTX FUND: GLOBAL (JPY) CLASS	Q-BLK Alpha Transport Trust-US Bond (Pension) Fund	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street, P.O. Box 30464 SMB,	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 052808BLAC
Q-BLK ALPHA TRANSPORT TRUST - US BOND (PENSION) FUND: MB SERIES 2008-7	Q-BLK Alpha Transport Trust-US Bond (Pension) Fund	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street, P.O. Box 30464 SMB,	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 062608BLA6
Q-BLK ALPHA TRANSPORT TRUST - US BOND (PENSION) FUND; MB SERIES 2008-01A	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street	P.O. Box 30464 SMB	George Town, Grand Cayman		30464 SMB	Cayman Islands	Derivative Master Account Number 122807QUEL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Q-BLK ALPHA TRANSPORT TRUST - US BOND (PENSION) FUND; MB SERIES 2008-01D	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street	P.O. Box 30464 SMB	George Town, Grand Cayman		30464 SMB,	Cayman Islands	Derivative Master Account Number 122807QUE7
Q-BLK ALPHA TRANSPORT TRUST - US BOND (PENSION) FUND; MB SERIES 2008-04	c/o Queensgate Bank	5th Floor, Harbour Place, South Church Street	P.O. Box 30464 SMB	George Town, Grand Cayman		30464 SMB,	Cayman Islands	Derivative Master Account Number 032408QUEL
QFR MASTER VICTORIA FUND LP	c/o QFR Capital Management, LP	245 Park Avenue, 44th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 060805INTE
QIC DIVERSIFIED FIXED INTEREST FUND NO 1	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 033108PUTN
QIC DIVERSIFIED FIXED INTEREST FUND NO 1	Queensland Investment Corporation	Level 6, Central Plaza II, 66 Eagle Street		Brisbane Qld		4000	Australia	Derivative Master Account Number 051906QUE7
QIC GLOBAL CREDIT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012264
QIC GLOBAL CREDIT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012364
Quantitative Enhanced Decisions Master Fund LP	c/o David L. Babson	1500 Main street suite 1000		Springfield	MA	1115	UNITED STATES	Derivative Master Account Number 053003QUAN
Quantum Partners LDC	c/o Soros Fund Management	888 seventh avenue		NewYork	NY	10106	UNITED STATES	Derivative Master Account Number 052494QPLD
QUARTZ FINANCE 2003-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050603QUAR
Quartz Finance 2003-2	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 050703QFIN
QUARTZ FINANCE 2003-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 073103QUA4
QUARTZ FINANCE 2003-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092203QUA5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
QUARTZ FINANCE 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081804QUA1
QUARTZ FINANCE 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021405QF05
QUARTZ FINANCE 2005-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022504Q052
QUARTZ FINANCE LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102000QUAR
QUARTZ FINANCE SERIES 2003-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071803QUA3
QUELLOS ALPHA TRANSPORT TRUST - US BOND (PENSION) FUND	c/o Queensgate Bank	5th floor, Harbour place	South Church Street, P.O Box 30464 5MB			30464 5MB	Cayman Islands	Derivative Master Account Number 102307QUEL
QUELLOS ALPHA TRANSPORT TRUST- UC BOND CLASS	Quellos Alpha Transport Trust - UC Bond Class	c/o Queensgate Bank #amper Trust Company Ltd.	5th Floor, Harbour Place, South Church Street, P.O. Box 30464 SMB,	George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 072607QUEL
QUINTESSENCE FUND LP	c/o QVT Financial LP	1177 Avenue of the Americas, 9th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 062607QVTF
QVT FUND LP	c/o QVT Financial LP	1177 Avenue of the Americas, 9th Floor		New York	NY	10035	UNITED STATES	Derivative Master Account Number 032604QVFD
QWEST PENSION TRUST	c/o Mellon Trust of New England, N.A.	135 Santilli Highway		Everett	MA	2149	United States	Derivative Master Account Number 072904PENS
R2 INVESTMENTS LDC	c/o Amalgamated Gadget, LP	301 Commerce Street, Suite 3200		Fort Worth	TX	76102-4140	United States	Derivative Master Account Number 030707AMAL
R3 CAPITAL PARTNERS MASTER LP	c/o R3 Capital Partners Master, LP	1271 Ave of Americas, 39th Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 050708R3CA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RACE POINT IV CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070307SANK
RACERS 2001-13-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062001RACE
RACERS 2002-45-L	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121102RACE
RACERS 2003-07-A CITI	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032503RACE
RACERS 2005-06-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072205RACE
RACERS 2005-10-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052305R10C
RACERS 2005-13-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 063005RCRS
RACERS 2005-19-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092005RACE
RACERS 2005-21-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092905RACE
RACERS 2006-15-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406USB6
RACERS 2006-18-C ABX-A-06-1 I	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406USB7
RACERS 2006-18-C ABX-A-06-1 II	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406USB8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RACERS 2006-18-C ABX-A-06-1-III	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406USB9
RACERS 2006-18-C ABX-A-06-2-I	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406RAC9
RACERS 2006-18-C ABX-A-06-2-II	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111406RA10
RACERS 2006-18-C ABX-A-06-2-III	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111506RACE
RACERS 2006-1-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031006REST
RACERS 2006-20-AT	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121906LEH6
RACERS 2007-4-C FTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031307USBA
RACERS 2008-2-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012808LEH5
RACERS 2008-3-C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012808LEH6
RACERS 2008-5-A	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052008LEH7
RACERS SERIES 2002-20	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051502RACE
RACERS SERIES 2002-26	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071602RACE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RACERS SERIES 2002-39	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100802RACE
RADIAN CREDIT LINKED TRUST 2003-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092403DEUT
RAEBURN OVERSEAS PARTNERS A LTD	Raeburn Mangement LLC	1251 Avenue of the Americas	23rd Floor	New York	NY	10020	UNITED STATES	Derivative Master Account Number 080906RAE9
RAI Radiotelevisione Italiana SPA	RAI Radiotelevisione italiana Spa					14-00195 Roma	Italy	Derivative Master Account Number 112801RAIR
RAIFFEISEN BANK ZRT	Raiffeisen Bank Zrt	6 Akademia u		Budapest		1054	Hungary	Derivative Master Account Number 080701RAIF
Raiffeisenlandesbank Oberosterreich	PO Box 455			Linz		4020	Australia	Derivative Master Account Number 011199ROBE
Raiffeisenlandesbank Vorarlberg Waren-und Revision	Raiffeisenlandesbank Vorarlberg	Rheinstrasse 11		Bregenz		6900	Austria	Derivative Master Account Number 082404RAIF
RAIFFEISEN-ZENTRALBANK OSTERREICH AG	Am Stadtpark 9			ienna		A-1030	Australia	Derivative Master Account Number 77770RAZO
Railways Pension Trustee Company Limited	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 090506PACI
RALEIGH WV (COUNTY OF)	P.O. Box 1469			Charleston	WV	25325	United States	Derivative Master Account Number 041597RCWV
RALEIGH-DURHAM AIRPORT AUTHORITY	1000 Trade Drive	P.O. Box 80001		RDU Airport	NC	27623	UNITED STATES	Derivative Master Account Number 032305RDAA
Raleigh-Durham International Airport Authority	1000 Trade Drive	P.O Box 80001		RDU Airport	NC	27623	UNITED STATES	Derivative Master Account Number 050405RDAA
RALI 06-QO8 I-A1A	1761 East St. Andrew Place			Santa Ana	CA	92705-4934	UNITED STATES	Derivative Master Account Number 103006BTSE
RALI 2006-QO8 1-A2A	1761 East St. Andrew Place			Santa Ana	CA	92705-4934	UNITED STATES	Derivative Master Account Number 103006BTS5
RALI 2006-QO8 I-A5A	1761 East St. Andrew Place			Santa Ana	CA	92705-4934	UNITED STATES	Derivative Master Account Number 103006BTS6
RALI 2006-QO9 1-A	1761 East St. Andrew Place			Santa Ana	CA	92705-4934	UNITED STATES	Derivative Master Account Number 112706LE12

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RAMIUS PORTABLE ALPHA FUND LTD	c/o Ramius Advisors, LLC	599 Lexington Avenue, 20th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 082406RAMI
RAVEN CREDIT OPPORTUNITIES MASTER FUND LTD	Raven Credit Opportunities Master Fund, Ltd.	c/o Raven Asset Management, LLC	195 Maplewood Ave	Maplewood	NJ	7040	UNITED STATES	Derivative Master Account Number 022106RAV6
Raytheon Master Pension Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011169
Raytheon Master Pension Trust	Mellon Trust of New England, N.A.	135 Santilli Highway		Everett	MA	2149	United States	Derivative Master Account Number 041703RAYT
RBC CANADIAN MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011735
RCG PB LTD	c/o Ramius Advisors, LLC	599 Lexington Avenue, 20th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 021207RAMI
READING ROAD APARTMENTS LP	1800 Bering Suite 501			Houston	TX	77057	UNITED STATES	Derivative Master Account Number 070606READ
REAL ASSETS PORTFOLIO LP	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 071607WEL6
REDDING CA (CITY OF)	City of Redding California			Redding	CA	96049-6071	UNITED STATES	Derivative Master Account Number 070193COR
REDEVELOPMENT AGENCY OF CITY OF DIXON	600 East A Street			Dixon	CA	95620	United States	Derivative Master Account Number 122095COD
REDEVELOPMENT AGENCY OF THE CITY OF VERNON	4305 Santa Fe Avenue			Vernon	CA	90058	UNITED STATES	Derivative Master Account Number 031506REDE
Redfire Inc	One Beach Street			San Francisco	CA	94133	UNITED STATES	Derivative Master Account Number 091602REDF
REDLANDS CA (CITY OF)	City of Redlands California			Redlands	CA	92373	UNITED STATES	Derivative Master Account Number 111193CORW
Redstone Presbyterian Senior Care	6 Garden Center Drive			Greensburg	PA	15601-1397	United States	Derivative Master Account Number 110502REDS
REDWOOD SENIOR HOME AND SERVICES	1017 Middlefield Road	P.O. Box 391		Redwood City	CA	94063-0391	UNITED STATES	Derivative Master Account Number 021296REDW

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Refco Capital Markets, Ltd.	REFCO Capital Markets Limited	11 Bermudiana Road		Hamilton		HM11	Bermuda	Derivative Master Account Number 102793REF
Regal Cinemas Corporation	Regal Cinemas Corporation	7132 Regal Lane		Knoxville	TN	37918-5803	UNITED STATES	Derivative Master Account Number 070904REGA
Regents of the University of California	1111 Franklin Street			Oakland	CA	94607-5200	UNITED STATES	Derivative Master Account Number 110493ROUC
REGIMENT CAPITAL MANAGEMENT LLC	Regiment Capital Advisors	70 Federal Street 7th Floor		Boston	MA	2010	United States	Derivative Master Account Number 021601REGI
REGIONAL SCHOOL DISTRICT #19	1235 Storrs Road			Storrs	CT	6268	UNITED STATES	Derivative Master Account Number 123003REGI
Regione Lazio	Studio Legale Beltramo	Via V Veneto 84		Roma		187	Italy	Derivative Master Account Number 061103REGL
Regione Marche	Giunta Regionale, Servizio Programmazione	Bilancio e Politiche Comunitarie	Via Gentile da Fabriano, 9			60125	Italy	Derivative Master Account Number 060903REGI
Regione Siciliana	Via Notarbartolo 17			Palermo	CA	90141	UNITED STATES	Derivative Master Account Number 122101SICI
REGIONS BANK	3050 Peachtree Road, NE,	Suite 400		Atlanta	GA	30305	United States	Derivative Master Account Number 101300REGI
RELATIONSHIP FUNDING COMPANY LLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052907LIB8
RELIANCE INSURANCE COMPANY	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 040708WE14
ReliaStar Life Insurance Company	c/o ING Investment Management LLC	5780 Powers Ferry Road, N.W., Suite 300		Atlanta	GA	30327-4349	United States	Derivative Master Account Number 36399NNLI
RESERVE PROPERTY HOLDINGS LLC	2150 North 107th Street Suite 440			Seattle	WA	98133	UNITED STATES	Derivative Master Account Number 072607LARE
RESERVOIR MASTER FUND LP	650 Madison Avenue, 26th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 051206RES5
RESIDENCES DE LA REPUBLIQUE	47 Rue de Monceau			Paris		75008	France	Derivative Master Account Number 072408RES5
RESIDENT BALTIC GMBH	Torstrasse 138			Berlin		10119	Germany	Derivative Master Account Number 062507RESI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RESIDENT SACHSEN P&K GMBH	Ziegelstr. 24			Berlin		10117	Germany	Derivative Master Account Number 062507RES5
RESIDENTIAL ASSET SECURITIZATION TRUST 2006-A15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112706RESI
Residential FundingCompany, LLC	1761 E. St. Andrew Place			Santa Ana	CA	92795	UNITED STATES	Derivative Master Account Number 010699RFC
Resource Bank	Fulton Bank	P.O. Box 4887		Lancaster	PA	17604	UNITED STATES	Derivative Master Account Number 100802RESO
RETIREMENT BOARD OF THE POLICEMEN'S ANNUITY & BENEFIT FUND OF THE CITY OF CHICAGO	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 053006WES5
Retirement Housing Foundation	Retirement Housing Foundation	5150 East Pacific Coast Highway		Long Beach	CA	90804	UNITED STATES	Derivative Master Account Number 112598RHF
RETIREMENT PLAN OF CIRCUIT CITY STORES INC	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 102607BLA5
Reuters Group Plc	The Reuters Building	30 South Colonnade	Canary Wharf	London		E14 5 EP	UNITED KINGDOM	Derivative Master Account Number 060203REUT
Rhino Partners, LP.	600 Steamboat Road			Greenwich	CT	6830	United States	Derivative Master Account Number 070897RHIP
RIC- SOVEREIGN GLOBAL EQUITY(AFZF3000992)C/O RUSSE	Russell Investment Company	909 A Street		Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 032603FRSO
RIC- SOVEREIGN OVERSEAS EQUITY(AFZF1000992)C/O RUS	c/o Frank Russell Invstm Mgmt Co	909 A Street		Tacoma	WA	98402	UNITED STATES	Derivative Master Account Number 032603FRIC
RICHEMONT INTERNATIONAL SA	Richemont International SA	50 Chemin de la Chenaie		Bellevue		1293	Switzerland	Derivative Master Account Number 100307RICH
RICHMOND HEIGHTS, MISSOURI (CITY OF)	Richmond Heights City Hall	1330 Big Bend Boulevard		Richmond Heights	MO	63117	UNITED STATES	Derivative Master Account Number 061705RICH
Riddle Memorial Hospital	1068 W. Baltimore Pike			Media	PA	19063-5177	UNITED STATES	Derivative Master Account Number 031903RIDD
Riddle Memorial Hospital	1068 West Baltimore Pike			Media	PA	19063-5177	UNITED STATES	Derivative Master Account Number 032602RIDD

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RIEDER, RICK M.	270 Dale Drive			Short Hills	NJ	07078-1513	UNITED STATES	Derivative Master Account Number 073007RIED
RII- RUSSELL INVESTMENT CO PLCGLOBAL BONDC/O RUSSE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 011207RUSS
RIML- RUSSELL GLOBAL OPPORTUNITIES FUND (BT6F)C/O R	1 First Canadian Place	100 King Street West	Suite 5900, P.O. Box 476	Toronto	ON	M5X 1E4	Canada	Derivative Master Account Number 060607RUS6
Rimrock High Income PLUS (Master) Fund Ltd	27372 Calle Arroyo Suite A			San Juan Capistrano	CA	92675	UNITED STATES	Derivative Master Account Number 072105RIMR
RIMROCK LOW VOLATILITY MASTER FUND LTD	27372 Calle Arroyo, Suite A			San Juan Capistrano	CA	92675	UNITED STATES	Derivative Master Account Number 011408RIM6
RIS- BARCLAYS BANK UK RETIREMENT FUND (45287)C/O RU	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071107RUS5
RIS- CIVIL AVIATION AUTHORITY PENSION SCHEME (CVS51)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 121306RUSS
RIS- CIVIL AVIATION AUTHORITY PENSION SCHEME (CVS50)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 121306RUS5
RIS- DU2RC/O RUSSELL IMPLEMENTATION SRV	1000, Place Jean Paul Riopelle			Montreal	QC	0	Canada	Derivative Master Account Number 033007RUS5
RIS- MARS PENSION TRUSTEES LTD(MUKF0013002)C/O RUS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 071307RUSS
RIS- STICHTING BEDRIJFSTAK- PENSIOENFONDS ZORGVERZ	HOOFDSTRAAT 256 3972	LK DRIEBERGEN		RIJSENBURG			NETHERLANDS	Derivative Master Account Number 071007RUSS
RIS- STICHTING PENSIOENFONDSIBM NEDERLANDC/O RUSSE	VAN HEUVEN GOEDHARTLAAN	935 POSTBUS 342		AMSTELVEE N		1180AH	NETHERLANDS	Derivative Master Account Number 031207RUS5
Rising Rates Opportunity 10 ProFund	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 081904RROP
Rising Rates Opportunity 10 ProFund	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 042402RISI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Rising U.S. Dollar Profund	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 020805RUSD
RIS-SOUTHERN CALIFORNIA EDISONCOMPANY RETIREMENT P	2244 WALNUT GROVE AVENUE			Rosemead	CA	91770	UNITED STATES	Derivative Master Account Number 041305SCER
River Capital Advisors, Inc.	1144 Lake Street	Suite 207		Oak Park	IL	60301	UNITED STATES	Derivative Master Account Number 072505RIVE
RIVER TRUST ACQUISITION (MD) LLC	c/o Archstone-Smith Operating Trust	9200 E. Panorama Circle		Engelwood	CO	80112	United States	Derivative Master Account Number 100507TIS5
RIVER TRUST ACQUISITION (MD) LLC	c/o Archstone-Smith Operating Trust	9200 E. Panorama Circle		Engelwood	CO	80112	United States	Derivative Master Account Number 100507TISH
RIVER TRUST ACQUISITION (MD) LLC	9200 E. Panorama Circle	Suite 400		Engelwood	CO	80112	United States	Derivative Master Account Number 100807TISH
Riverside Healthcare Association, Inc	608 Denbigh Boulevard, Suite 800			Newport News	VA	23608-4442	UNITED STATES	Derivative Master Account Number 042004RHS
RIVERSIDE MEDICAL CENTER	350 North Wall Street			Kankakee	IL	60901	UNITED STATES	Derivative Master Account Number 031006RIVE
RIVERSOURCE BALANCED FUND	1109 Ameriprise Financial Center, H19/1109			Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 010506RIV7
RIVERSOURCE DIVERSIFIED BOND FUND	1109 Ameriprise Financial Center, H19/1109			Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 020706RIV5
RiverSource Life Insurance Company	c/o Amercian Express Financial Corporation	254 AXP Financial Center		Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 61281IDSL
RIVERSOURCE LIFEINSURANCE COMPANY	American Enterprise Life Insurance Company	c/o American Express Financial Corporation	254 AXP Financial Center	Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 031794AELI
RIVERSOURCE LIMITED DURATION BOND FUND	1109 Ameriprise Financial Center, H19/1109			Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 020706RI23

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RIVERSOURCE VARIABLE PORTFOLIO - BALANCED FUND	1109 Ameriprise Financial Center, H19/1109			Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 021606RIV5
RIVERSOURCE VARIABLE PORTFOLIO-DIVERSIFIED BOND FD	1109 Ameriprise Financial Center, H19/1109			Minneapolis	MN	55474	UNITED STATES	Derivative Master Account Number 022206RIVE
RiverWoods at Exeter	The Riverwoods Company, at Exeter N.H.	7 Riverwoods Drive		Exeter	NH	03833-4376	United States	Derivative Master Account Number 110101RWAE
RJO HOLDINGS CORP	RJO Holdings Corp.	2711 CEnterville Road, Suite 400		Wilmington	DE	19808	UNITED STATES	Derivative Master Account Number 100507RJOH
RK BRADLEY ASSOCIATES LIMITED PARTNERSHIP	c/o Waterford Hotel Group, Inc.	914 Hartford Turnpike	P.O. Box 715	Waterford	CT	6385	UNITED STATES	Derivative Master Account Number 022106RKBR
Robania CDO Limited	c/o US Bank Corporate Trust Services	PO Box 960778		Boston	MA	02196-0778	United States	Derivative Master Account Number 040705ROBA
Robeco CDO VII Ltd	Robeco Institutional Asset Management BV	Coolsingel 120		AG Rotterdam		NL-3011	The Netherlands	Derivative Master Account Number 051203ROBE
ROBECO CREDIT LIMITED	Coolsingel 120						Netherlands	Derivative Master Account Number 062608BANK
Robeco Fixed Income Strategies SPC	Robeco Alternative Investments	Coolsingel 120		AG Rotterdam		3011	The Netherlands	Derivative Master Account Number 012405RFIS
ROBUSTA GLOBAL CREDIT BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012342
ROBUSTA GLOBAL CREDIT BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060105ROBU
ROCHE RETIREMENT PLAN TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041482
ROCHE RETIREMENT PLAN TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010430
ROCHE RETIREMENT PLAN TRUST	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 062008BLA8

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ROCK CREEK PORTABLE ALPHA SERIES 7051 LTD	Queensgate House	South Church Street	PO Box 1234	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 062107THE5
ROCK CREEK PORTABLE ALPHA SERIES 8011 LTD	Queensgate House	South Church Street	PO Box 1234	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 011408THER
ROCK CREEK PORTABLE ALPHA SERIES I LTD	Queensgate House	South Church Street	PO Box 1234	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 041306ROCK
ROCK CREEK PORTABLE ALPHA SERIES III LTD	Queensgate House	South Church Street	PO Box 1234	Grand Cayman		KY1-1108	Cayman Islands	Derivative Master Account Number 081806ROCK
Rockford Memorial Hospital	2400 North Rockton			Rockford	IL	61103	UNITED STATES	Derivative Master Account Number 042794RMH
ROCKIES EXPRESS PIPELINE LLC	500 Dallas Street	Suite 1000		Houston	TX	77002	UNITED STATES	Derivative Master Account Number 091707ROCK
ROCKWELL AUTOMATION MASTER TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 032006ROCK
Rockwood Partners, L.P.	35 Mason Street			Greenwich	CT	6830	United States	Derivative Master Account Number 031897WOOD
Rogue Valley Manor	1200 Mira Mar Avenue			Medford	OR	97504	UNITED STATES	Derivative Master Account Number 022202ROGU
Roman Catholic Diocese of Memphis	The Roman Catholic Diocese of Memphis	5825 Shelby Oaks Drive		Memphis	TN	38138	UNITED STATES	Derivative Master Account Number 071703RCDM
ROSEVILLE CA (CITY OF)	311 Vernon Street			Roseville	CA	95678	UNITED STATES	Derivative Master Account Number 010506ROSE
Ross Financial Corporation	c/o Dart Management Limited	P. O. Box 31363, 45 Market Street, Suite 3211,		Camana Bay Grand Cayman		KY1-1206	Cayman Islands	Derivative Master Account Number 082202ROSS
ROSSLYN INVESTORS I LLC	10 East 53rd Street 37th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 071108SAV9
ROSSLYN SERIES LLC	Roslyn Series, LLC	c/o Monday Properties	230 Park Avenue	New York	NY	10169	UNITED STATES	Derivative Master Account Number 062607ROSS
ROUND TABLE GLOBAL MULTI-STRATEGY MASTER FUND LTD	214 North Tyron Street, Suite 3000			Washington	DC	28202	UNITED STATES	Derivative Master Account Number 091407ROUN
Royal Bank America	732 Montgomery Avenue			Narberth	PA	19072	UNITED STATES	Derivative Master Account Number 062801RBOP
Royal Bank of Canada	Royal Bank Plaza, North Tower	2nd floor		Toronto , Ontario		M5J 2J5	Canada	Derivative Master Account Number 35742RBOC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Royal Bank of Scotland PLC	c/o Greenwich Capital Markets , Inc	600 Steamboat Road		Greenwich	CT	6830	United States	Derivative Master Account Number 101394RBSP
ROYAL BANK OF SCOTLAND PLC (THE)	600 Steamboat Road			Greenwich	CT	6830	United States	Derivative Master Account Number 92393GRIN
RR DONNELLEY & SONS COMPANY INC RETIREMENT BENEFIT TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072899RRD
RTC (COMMINGLED EMPLOYEE BENEFIT FUNDS TRUST) RUSSELL MULTI- MANAGER BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LOG6
RTC- RUSSELL TRUST COMPANYWORLD EQUITY FUND (7QGC)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 011207RUS6
RTC-RUSSELL TRUST COMPANY INTLEQUITY PLUS FUND (7Q	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 101206RUS8
RUBY FINANCE 2003-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090803RUBY
RUBY FINANCE 2004-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021204RUB2
RUBY FINANCE 2004-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050604RUB4
RUBY FINANCE 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081605RUBY
RUBY FINANCE 2006-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060606RUB5
RUBY FINANCE 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061906RUBY

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RUBY FINANCE 2006-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070606RUBY
RUBY FINANCE 2006-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072706RUBY
RUBY FINANCE 2006-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120106RUBY
RUBY FINANCE 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121406RUBY
RUBY FINANCE 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060107RUBY
RUBY FINANCE 2007-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052107RUBY
RUBY FINANCE 2007-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081507RUBY
RUBY FINANCE 2008-01	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012308RUBY
RUBY FINANCE PLC 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021407RUBY
RUSSELL ALPHA GLOBAL OPPORTUNITIES	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 101107OPP5
RUSSELL AUSTRALIAN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011159
RUSSELL AUSTRALIAN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011149
RUSSELL AUSTRALIAN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012416
RUSSELL AUSTRALIAN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 011100XRMM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RUSSELL COMMON TRUST CORE BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LOG5
RUSSELL GROUP OF FUNDS OVERSEAS EQUITY	1 First Canadian Place	100 King Street West	Suite 5900, P.O. Box 476	Toronto	ON	M5X 1E4	Canada	Derivative Master Account Number 081707RUSS
RUSSELL INSTITUTIONAL FUNDS LLC - RUSSELL CORE BOND FUND	c/o Russell Institutional Funds Management LLC	909 A Street		Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 051508RUS5
RUSSELL INSTITUTIONAL FUNDS LLC - RUSSELL INTERNATIONAL EQUITY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 070308RUS6
Russell Insurance Funds Core Bond Fund	c/o Frank Russell Investment Company	909 A Street		Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 121801TMBF
RUSSELL INTERNATIONAL FUND WITH ACTIVE CURRENCY	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 021507RUS5
RUSSELL INTERNATIONAL GROWTH ACCOUNT	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 102907RUSS
RUSSELL INVESTMENT CO II PUBLIC LTD CO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011624
RUSSELL INVESTMENT COMPANY CONTINENTAL EUROPE FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 100507RUS5
RUSSELL INVESTMENT COMPANY GLOBAL EQUITY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 030507RUSS
RUSSELL INVESTMENT COMPANY II PLC - THE WORLD EQUITY FUND	GUILD STREET	IFSC		Dublin		1	Ireland	Derivative Master Account Number 030107RUS5
RUSSELL INVESTMENT COMPANY II PLC - THE WORLD EQUITY FUND	GUILD STREET	IFSC		Dublin		1	Ireland	Derivative Master Account Number 061908RUSS
RUSSELL INVESTMENT COMPANY III ACTIVE CURRENCY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 062707RUS6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RUSSELL INVESTMENT COMPANY III ACTIVE CURRENCY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 121206RUS6
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME I FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010179
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME I FUND	c/o Russell Investment Company	909 A Street		Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 073007DRA5
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 040708ME10
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 040708MET9
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010871
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010872
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	c/o Russell Investment Company	909 A Street		Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 073007DRAK
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I FIXED INCOME III FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110807LOG5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
RUSSELL INVESTMENT COMPANY INSTITUTIONAL FUNDS CLASS E & I SHORT DURATION BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110707LOG5
RUSSELL INVESTMENT COMPANY INVESTMENT GRADE BOND FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 042108METR
RUSSELL INVESTMENT COMPANY PLC EMERGING MARKETS EQUITY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 120505FRAN
RUSSELL INVESTMENT FUNDS CORE BOND FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 040708ME11
RUSSELL INVESTMENT FUNDS CORE BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P873
RUSSELL LONG DURATION FIXED INCOME FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092906PAC7
Russell Multi-Manager Unit Trust	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011628
RUSSELL MULTI-STRATEGY GLOBAL BOND FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WES6
RUSSELL MULTI-STRATEGY GLOBAL BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO10
RUSSELL TRUST COMPANY LONG DURATION BOND FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LOGA
RUSSELL TRUST FIXED INCOME II FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P176
Russell/FRIM-RUSSELLALPHA FUND PLC	6803 South Tucson Way			Centennial	CO	80112	United States	Derivative Master Account Number 120805FRAN
Russell/FRS- NYN07NYSNA-NY NURSES ASSOC PENSION	1 PINE WEST PLAZA	WASHINGTON AVENUE EXTENSION		Albany	NY	12212	United States	Derivative Master Account Number 111405FRAN
Russell/Russell Global Equity	1 First Canadian Place	100 King Street West	Suite 5900, P.O. Box 476	Toronto	ON	M5X 1E4	Canada	Derivative Master Account Number 092305GLBL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Rutherford Hospital, Incorporated	288 South Ridgecrest Ave.			Rutherfordton	NC	28139	UNITED STATES	Derivative Master Account Number 081601RUTH
Rutland Regional Medical Center	160 Allen Street			Rutland	VT	5701	UNITED STATES	Derivative Master Account Number 060503RUTL
RYE SELECT BROAD MARKET XL PORTFOLIO LIMITED	c/o Tremont Partners, Inc.	555 Theodore Fremd Avenue, C-300		New York	NY	10580	UNITED STATES	Derivative Master Account Number 102307RYES
SABMILLER PLC	1 STANHOPE GATE			London		EC1A 4NP	UNITED KINGDOM	Derivative Master Account Number 061906SABM
SAC ARBITRAGE FUND LLC	Harry Jho LLC	Lawrence Wu	10 East 38th Street, 7th Floor	New York	NY	10016	UNITED STATES	Derivative Master Account Number 031507SAC5
SAC CAPITAL ADVISORS LLC	c/o S.A.C. Capital Advisors, LLC	72 Cummings Point Road		Stamford	CT	6906	UNITED STATES	Derivative Master Account Number 120704SIGM
SAC Capital Associates LLC	72 Cummings Point Road			Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 051502SACC
SAC GLOBAL MACRO FUND LLC	c/o S.A.C. Capital Advisors, LLC	72 Cummings Point Road		Stamford	CT	6906	UNITED STATES	Derivative Master Account Number 120805SACG
Sacramento, County of	County Administration Center			Sacramento	CA	95814	UNITED STATES	Derivative Master Account Number 040700SACR
Sacred Heart University, Incorporated	5151 Park Avenue			Fairfield	CT	06825-1000	United States	Derivative Master Account Number 020404SHUN
Safra National Bank of New York	546 Fifth Ave			New York	NY	10036	UNITED STATES	Derivative Master Account Number 031901SNBA
Saga 400 Limited	The Saga Building	Enbrook Park	Folkestone	Kent		CT20 3SE	United Kingdom	Derivative Master Account Number 102904P400
SAGAMORE CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101404SAGA
SAIL ASSOCIATES, LLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121504SAIL
SAIL Trust 2005-2	Aurora Loan Services, as Master Servicer	2530 South Parker Road, Suite 601		Aurora	CO	80014	United States	Derivative Master Account Number 022305SAIL
Sailfish Multi-Strat Fixed Incm Mstr Fd(G2), Ltd	Sailfish Capital Partners LLC	225 High Ridge Road	West Building, 2nd Floor	Stamford	CT	6905	UNITED STATES	Derivative Master Account Number 071105SAMF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAINT JOHN'S COMMUNITIES	1840 North Prospect Avenue			Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 052206SAIN
Saint John's Communities, Inc.	1840 N. Prospect Avenue			Milwaukee	WI	53202	UNITED STATES	Derivative Master Account Number 101705SAI5
Saint Louis University	221 North Grand Blvd.	DuBourg Hall, Room 202		Saint Louis	MO	63103	UNITED STATES	Derivative Master Account Number 042105SLUV
Saint Louis-Parking	The City of St. Louis, Missouri	1200 Market Street	Room 220	St. Louis	MO	63013	UNITED STATES	Derivative Master Account Number 060294STLP
SAITAMA RESONA BANK, LIMITED	1-2 Otemachi 1-chome			Chiyoda-ku Tokyo		100-8106	Japan	Derivative Master Account Number 120805SAI5
Salem Five Cents Savings Bank	210 Essex St			Salem	MA	1970	UNITED STATES	Derivative Master Account Number 031103SALM
SALOMON BROTHERS GLOBAL HIGH INCOME FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 101507WE13
Salomon Swapco Inc.	388 Greenwich Street, 17th Floor			New York	NY	10013	UNITED STATES	Derivative Master Account Number 112096SSI
SALVATION ARMY EASTERN TERRITORY	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010208PACI
Sampo Bank plc	Unionkatu 22	PO Box 1021				75	Finland	Derivative Master Account Number 51053PPKK
SAMSON CAPITAL ADVISORS LLC	SAMSON TAX EFFICIENT INFLATION PROTECTION STRATEG		c/o Samson Capital Advisors LLC	New York	NY	10022	UNITED STATES	Derivative Master Account Number 081208SAMS
SAMSON TAX EFFICIENT INFLATION PROTECTION STRATEGY LLC - SERIES B	c/o Samson Capital Advisors LLC	598 Madison Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042006SAM6
SAMSON TAX EFFICIENT INFLATION PROTECTION STRATEGY LLC - SERIES C	c/o Samson Capital Advisors LLC	598 Madison Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042006SAM8
SAMSON TAX EFFICIENT INFLATION PROTECTION STRATEGY LLC - SERIES A	c/o Samson Capital Advisors LLC	598 Madison Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042006SAMS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAMUEL ROBERTS NOBLE FOUNDATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012479
SAN ANTONIO TX (CITY OF) FIREMEN & POLICE PENSION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092106PAC9
San Bernadino, County of	County of San Bernardino California	385 North Arrowhead Avenue		San Bernardino	CA	92415-0120	UNITED STATES	Derivative Master Account Number 110498CSB
SAN BERNARDINO COUNTY EMPLOYEES RETIREMENT ASSOCIATION	Russell Implementation Services Inc.	909 "A" Street		Tacoma	WA	98402	UNITED STATES	Derivative Master Account Number 091206RUSS
SAN DIEGO CA (CITY OF) EMPLOYEES' RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 051999SDER
SAN DIEGO CA (COUNTY OF) EMPLOYEES RETIREMENT ASSOCIATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P368
SAN DIEGO CA (COUNTY OF) EMPLOYEES RETIREMENT ASSOCIATION	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 021594SDER
San Diego County Employees Retirement System	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011233
SAN DIEGO FOUNDATION	San Diego Foundation	11766 Wilshire Blvd.- Suite 1580		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 090607METR
San Francisco Airport, City and County of	Terminal 2, 5th Floor	P.O. Box 8097		San Francisco	CA	94128	UNITED STATES	Derivative Master Account Number 121301SFAP
San Gabriel Valley School	San Gabriel Unified school District	408 Junipero Serra Drive		San Gabriel	Ca	91776	UNITED STATES	Derivative Master Account Number 111894SGVS
San Mateo County Community College District	San Mateo County Community College District	3401 CSM Drive		San Mateo	CA	94402-2699	UNITED STATES	Derivative Master Account Number 061604SMCC
SANFORD HEALTH	Cain Brothers	360 Madison Avenue, 5th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 022808SANF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SANKATY ADVISORS LLC	111 Huntington Avenue			Boston	MA	2199	United States	Derivative Master Account Number 041805SCO2
SANKATY CREDIT OPPORTUNITIES III LP	111 Huntington Avenue			Boston	MA	2199	United States	Derivative Master Account Number 050106BAI5
Sankaty Credit Opportunities, L.P.	111 Huntington Avenue			Boston	MA	2199	United States	Derivative Master Account Number 081903SANK
SANKATY SPECIAL SITUATIONS I LP	111 Huntington Avenue			Boston	MA	2199	United States	Derivative Master Account Number 081307BAIN
SANLAM UNIVERSAL FUNDS PLC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012064
SANMINA SCI CORPORATION	Sanmina Sci Corporation	2700 North First Street		San Jose	CA	95134	UNITED STATES	Derivative Master Account Number 081607SANM
SANNO POINT CAPITAL MANAGEMENT LLC	c/o Sanno Point Capital Management LLC	623 Fifth Avenue, 16th Floor Suite A		New York	NY	10022	UNITED STATES	Derivative Master Account Number 042605SANN
SANTA BARBARA CA (COUNTY OF)	Santa Barbara County, Public Works Department	123 East Anapamu Street		Santa Barbara	CA	93101	UNITED STATES	Derivative Master Account Number 122293SBCL
SANTA CLARA UNIVERSITY	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014803
SAPHIR FINANCE 2006-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070506SAPH
SAPHIR FINANCE 2006-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 081106SAPH
SAPHIR FINANCE PLC 2004-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120804SF11
SAPHIR FINANCE PLC 2004-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052104SAP2
SAPHIR FINANCE PLC 2004-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070704SAP4

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAPHIR FINANCE PLC 2004-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072304SAP5
SAPHIR FINANCE PLC 2004-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 090704SA47
SAPHIR FINANCE PLC 2005 -11	Dante Finance Public Limited Company	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 081005SAPH
SAPHIR FINANCE PLC 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 010705SAP5
SAPHIR FINANCE PLC 2005-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112905SAPH
SAPHIR FINANCE PLC 2005-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 091305SAPH
SAPHIR FINANCE PLC 2005-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021705SAP3
SAPHIR FINANCE PLC 2005-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 030305SAP4
SAPHIR FINANCE PLC 2005-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052305SAP7
SAPHIR FINANCE PLC 2006-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012706SAPH
SAPHIR FINANCE PLC 2006-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092106SAPH
SAPHIR FINANCE PLC 2006-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100506SAP6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAPHIR FINANCE PLC 2006-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021306SAPH
SAPHIR FINANCE PLC 2006-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031006SAPH
SAPHIR FINANCE PLC 2006-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072406SAPH
SAPHIR FINANCE PLC 2006-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031506SAPH
SAPHIR FINANCE PLC 2007-1	AIB International Centre	International Finance Services Centre		Dublin 1			Ireland	Derivative Master Account Number 031407SAPH
SAPHIR FINANCE PLC 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012307SAPH
SAPHIR FINANCE PLC 2007-3	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 040307SAPH
SAPHIR FINANCE PLC 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031407SAP5
SAPHIR FINANCE PLC 2007-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032107SAP8
SAPHIR FINANCE PLC 2007-6	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 041907SAPH
SAPHIR FINANCE PLC 2007-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052107SAPH
SAPHIR FINANCE PLC 2007-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121007SAPH

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAPHIR FINANCE PLC 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011408SAPH
Saphir Finance PLC Series 2004-12	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 120804SF12
Saphir Finance Plc Series 2005-8	Dante Finance Public Limited COmpany	International Finance Services Centre		Dublin		1	Ireland	Derivative Master Account Number 052305SFPC
SAPHIR FINANCE PLC SERIES 2008-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072808SA11
SAPHIR FINANCE PLC SERIES 2008-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072808SA13
SAPHIR FINANCE PLC SERIES 2008-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072808SA15
SAPHIR FINANCE PLC SERIES 2008-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072208SA18
SAPHIR FINANCE PLC SERIES 2008-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072208SAPH
SAPHIR FINANCE PLC SERIES 2008-7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072208SAP5
SAPHIR FINANCE PLC SERIES 2008-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072208SAP6
SAPHIR FINANCE PLC SERIES 2008-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072208SA10
SAPPHIRE COMMERCIAL PAPER TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042506SAPP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SAPPORO NISHIMACHI YUGEN GAISYA	Sapporo Nishimachi Yugen Kaisha	c/o Asia Pacific Land(Japan) Limited	Akasaka Tameike Tower, 9th floor	2-17-7 Akasaka			Japan	Derivative Master Account Number 080107SAPP
Sarah Community Development	Sarah Comunity Developments	Sarah K. Gallagher	703 East Morgan Street	Boonville	MO	65233	United States	Derivative Master Account Number 051398CBRI
SARAH MOORE HOMES INC	Delaware County Bank Building	P.O. Box 1040		Delaware	OH	43015-7140	United States	Derivative Master Account Number 090507SARA
Sarasota County Public Hospital Board	1700 South Tamiami Trail			Sarasota	FL	33579	UNITED STATES	Derivative Master Account Number 061997SCPH
SARATOGA CLO I LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071904SARA
SARM 2006-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112106LEHM
SARM 2006-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121906LEHM
SARM 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012607LEH9
SARM 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022607LEHM
SARM 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807LEHM
SARM 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032508STRU
SARM 2008-1B	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032708STRU
SARM LOAN TRUST SERIES 2004-18	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112204SARM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SARM LOAN TRUST SERIES 2005-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012105SARM
SARM NIM1 2005 -19XS	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100605SARM
SASCO 2003-NP1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022603SASC
SASCO 2005-RF1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0411055RF1
SASCO 2005-RF2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051705SRF2
SASCO 2005-RF3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072705SASC
SASCO 2005-RF4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082505SASC
SASCO 2008-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012408STRU
SASCO NIM 2005-9XS	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051605SASC
SASCO SERIES 2005-RF6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112905SAS6
SASCO SERIES 2006 RF-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072706SASC
SASCO SERIES 2006 RF-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111706LEHM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SASCO SERIES 2007 RF-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807LEH6
SASCO SERIES 2007 RF-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112707LE10
SASCO SERIES 2008 RF-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022708STR7
SASCO, SERIES 2005-RF5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092305SRF5
Satellite Credit Opportunities, Ltd.	c/o Satellite Asset Management, L.P	623 Fifth Avenue, 20th floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 030702SATE
SAVANNAH ILA EMPLOYERS PENSION PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO22
SBA- BANK LATVIA MBSC/O SMITH BREEDEN ASSOCIATES	K. Valdemara iela 2A			Riga		LV-1050	Latvia	Derivative Master Account Number 073108SMIT
SCAGO EDUCATIONAL FACILITIES CORPORATION FOR SUMTER COUNTY SCHOOL DISTRICT 17	1300 King Street			Beaufort	SC	29902-4936	United States	Derivative Master Account Number 052207SCAG
SCAGO EDUCATIONAL FACILITIES CORPORATION FOR WILLIAMSBURG SCHOOL DISTRICT	1300 King Street			Beaufort	SC	29902-4936	United States	Derivative Master Account Number 073007SCA5
SCEPTICUS LP	5956 Sherry Lane, Suite 1350			Dallas	TX	75225	United States	Derivative Master Account Number 092106ZAI5
Schering Plough Corporation Retirement Trust	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL33
Scheurer Hospital	170 North Caseville Road			Pigeon		48755	UNITED STATES	Derivative Master Account Number 110101SCHE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SCHILLER PARK CLO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022806SCHI
Schiphol Nederland B.V.	EVERT VAN DE BEEKSTRAAT 2002			SCHIPHOL		1118	The Netherlands	Derivative Master Account Number 021902SCNB
SCHLUMBERGER MASTER PROFIT SHARING TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 062800PSHU
SCHRODER & CO LIMITED	100 Wood Street			London		EC2V 7ER	United Kingdom	Derivative Master Account Number 050504SCOL
SCHRODER INVESTMENT MANAGEMENT NORTH AMERICA INC	875 Third Avenue, 22nd Floor			New York	NY	10022-6225	UNITED STATES	Derivative Master Account Number 012408SCHR
SCHRODER US HOLDING INC	31 Gresham Street			London		EC2V7QA	United Kingdom	Derivative Master Account Number 031506SCH5
SCHWAB INSTITUTIONAL FIXED INCOME TRUST FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 011008WES5
SCOGGIN WORLDWIDE FUND LTD	660 Madison Avenue, Floor 20			New York	NY	10021	UNITED STATES	Derivative Master Account Number 101507SCOG
SCREEN ACTORS GUILD - PRODUCERS PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010020
SEABROOK VILLAGE INC	c/o Erickson Retirement Communities, LLC	701 Maiden Choice Lane		Baltimore	MD	21228	United States	Derivative Master Account Number 103105SPRI
SEALED AIR CORPORATION	200 Riverfront Boulevard			Elmwood Park	NJ	7407	United States	Derivative Master Account Number 042406SEAL
SEALINK FUNDING LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060508BANK
SEARS INTERMEDIATE BOND FUND	BlackRock Financial Management	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 032907BLAC
Sears, Roebuck and Co.	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 060906WEST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SEASONS SERIES TRUST (SUNAMERICA) ASSET ALLOCATION DIVERSIFIED GROWTH PORTFOLIO	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 020206SEAS
Seat Pagine Gialle SpA	Via A. Saffi, 18			Torino		10138	Italy	Derivative Master Account Number 081800SPGS
Seattle Pacific University	3307 Third Avenue West, Suite 103			Seattle	WA	98119-1922	UNITED STATES	Derivative Master Account Number 113000SEPU
SEB AG	MB Support	UlmentstraBe 30		Frankfurt am Main		60325	Germany	Derivative Master Account Number 053195BFG
SECURITIZED PRODUCT OF RESTRUCTURED COLLATERAL LTD SPC - SERIES 2007-1 FEDERATION A1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052407FED5
SECURITIZED PRODUCT OF RESTRUCTURED COLLATERAL LTD SPC - SERIES 2007-1 FEDERATION A2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052407FEDE
Security Life of Denver Insurance Company	c/o ING Investment Management LLC		5780 Powers Ferry Road, N.W., Suite 300	Atlanta	GA	30327-4349	United States	Derivative Master Account Number 110993SLOD
SEGREGATED PORTFOLIO SPRC D-FORCE LLC SERIES 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061807DELT
SEI GLOBAL INVESTMENTS FUND PLC - SEI EURO CORE FIXED INCOME FUND	SEI Global Fund Services	Styne House Upper Hatch Street		Dublin 2			Ireland	Derivative Master Account Number 062907SEI5
SEI GLOBAL MASTER FUND PLC - SEI EURO CORE FIXED INCOME FUND	SEI Global Fund Services	Styne House Upper Hatch Street		Dublin 2			Ireland	Derivative Master Account Number 062907SEII
SEI GLOBAL MASTER FUND PLC - SEI GLOBAL FIXED INCOME FUND	Styne House Upper Hatch Street			Dublin 2			Ireland	Derivative Master Account Number 042307SEI5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SEI GLOBAL MASTER FUND PLC - SEI GLOBAL OPPORTUNISTIC FIXED INCOME FUND	SEI Global Fund Services	Styne House Upper Hatch Street		Dublin 2			Ireland	Derivative Master Account Number 042607SEII
SEI GLOBAL MASTER FUND PLC - THE SEI US FIXED INCOME FUND	11766 Wilshire Blvd., Suite 1500			Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 041808MET8
SEI INSTITUTIONAL INTERNATIONAL TRUST FIXED INCOME PORTFOLIO	Record Currency Management Ltd.	Morgan House Madeira Walk	Windsor SL4 1EP	Berkshire			United Kingdom	Derivative Master Account Number 103006SEII
SEI INSTITUTIONAL INVESTMENTS TRUST CORE FIXED INCOME FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 050305CFIF
SEI INSTITUTIONAL MANAGED TRUST CORE FIXED INCOME FUND	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 050305MFIF
SELECTINVEST PORTABLE ALPHA FUND SPC - SEGREGATED PORTFOLIO TWO	Regatta Office Park - West Bay Rd, 2nd Fl	P.O. Box 31105 SBM		Grand Cayman			Cayman Islands	Derivative Master Account Number 122707UNIO
SEMBLER INVESTMENTS, INC.	Sembler Investments	11300 4th Street North		St. Petersburg	FL	33716	UNITED STATES	Derivative Master Account Number 022508SEMB
SENTARA HEALTH SYSTEM EMPLOYEES RETIREMENT PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 081106BLAC
SENTARA HEALTHCARE	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011181
SEQUA CORP	c/o Chatham Financial Corporation			Kennett Square	PA	19348	UNITED STATES	Derivative Master Account Number 12751SEQA
SERIES 2007-1 TABXSPOKE SEGREGATED PORTFOLIO	P.O. Box 1093 GT, Queensgate House	South Church Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 041207LEHM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Sestante Finance Srl	Via Borromei 5	Millan		Millan		20123	Italy	Derivative Master Account Number 120104SEST
SG AM AI HOLDINGS INC OBO SG AM AI EC V	c/o SG Asset Investment Management Inc.	1221 Avenue of the Americas		New York	NY	10020	UNITED STATES	Derivative Master Account Number 061207SGAM
SGS HY CREDIT FUND I (EXUM RIDGE CBO 2006-3) LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 070506EXUM
SHANDS TEACHING HOSPITAL & CLINICS	Trustee for First Union	225 water Street		Jacksonville	FL	32202	UNITED STATES	Derivative Master Account Number 070601SHAH
Shannon Health System	120 East Harris Street			San Angelo	TX	76903	UNITED STATES	Derivative Master Account Number 032802SHAN
SHARP HEALTHCARE SYSTEM	8695 Spectrum Center Court - 1st Floor			San Diego	CA	92123-1489	UNITED STATES	Derivative Master Account Number 041002SAND
SHELBY EASTERN SCHOOLS INC	2451 North 600 East			Shelbyville	IN	46176	UNITED STATES	Derivative Master Account Number 080701SHEL
SHELL BRUNEI PROVIDENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012173
SHELL BRUNEI RETIREMENT BENEFIT	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012172
SHEPHERD OF THE VALLEY LUTHERAN RETIREMENT SERVICES	5525 Silica Road			Austintown	OH	44515	United States	Derivative Master Account Number 122701SHEP
SHIN KONG LIFE INSURANCE CO LTD	37F, 66, Sec. 1, Chung-Hsiao W. Road			Taipei			Taiwan	Derivative Master Account Number 040705SKLI
SHINKIN CENTRAL BANK	Treasury Operations Division	3-7, Yaesu 1-Chome		Chuo-Ku, Tokyo		103-0028	Japan	Derivative Master Account Number 71550ZENS
SHINKIN CENTRAL BANK	Shinkin Central Bank	Investor & Public Relations Office	3-7. Yaesu 1-chome	Chuo-ku, Tokyo		103-0028	United States	Derivative Master Account Number 072007SHIN
SHINSEI BANK, LIMITED	1-8, Uchisaiwaicho 2-chome			Chiyado-ku, Tokyo		100-8501	United States	Derivative Master Account Number 50885LTCJ

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SHIPROCK FINANCE, SPC SF1	LaSalle Bank National Association	181 West Madison Street, 32nd Floor		Chicago	IL	60602	United States	Derivative Master Account Number 012607SHIP
Shizuoka Bank, LTD	7-2 Nihonbashihoncho	3-chome		Chuo-ku, Tokyo		103-0023	Japan	Derivative Master Account Number 061897SBTO
SHOKO CHUKIN BANK - THE	10-17 Yaesu 2- chome			Chuo-ku Tokyo		104-0028	Japan	Derivative Master Account Number 121405SHOK
SHOOTER MULTI-STRATEGY MASTER FUND (THE)	c/o Quorum International	P.O. Box HM 796		Hamilton		HM CX	Bermuda	Derivative Master Account Number 110805SHOO
SHORT CREDIT MASTER FUND LP	Lahde Capital Management LP	2400 Broadway, Suite 220		Santa Monica	CA	90404	UNITED STATES	Derivative Master Account Number 120407LAHD
SHROPSHIRE COUNTY PENSION FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 121405FRA6
Siemens AG	Wittelsbacher Platz			Munich D- 80333		D-80333	Germany	Derivative Master Account Number 51479SIEM
Siemens Corporation	170 Wood Avenue SOUTH			Iselin	NJ	8830	UNITED STATES	Derivative Master Account Number 043001SIEM
SIENNA PROPERTY HOLDINGS LLC	Sienna Holdings LLC	4938 Hampden Lane		Bethesda	MD	20814	United States	Derivative Master Account Number 072607SIE6
SIERRA PACIFIC RESOURCES DEFINED BENEFIT PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0126051643
SIERRA PACIFIC RESOURCES DEFINED BENEFIT PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011641
Sierra Vista Community Hospital	Sierra Vista Regional Health Center	300 El Camino Real		Sierra Vista	AZ	85635	UNITED STATES	Derivative Master Account Number 120397SVCH
SIGMA CAPITAL ASSOCIATES LLC	c/o Sigma Capital Management, LLC	72 Cummings Point Road		Stamford	CT	6906	UNITED STATES	Derivative Master Account Number 052506SIGM
Silver Lake Credit Fund LP	2775 Sand Hill Road, Suite 100			Menlo Park	CA	94025	UNITED STATES	Derivative Master Account Number 121907SILV
Silver Point Capital Fund, L.P.	c/o Silver Point Capital, L.P.	Two Greenwich Plaza		Greenwich	CT	6830	United States	Derivative Master Account Number 080904SCFU
Silver Point Capital Offshore Fund, Ltd.	c/o Silver Point Capital, L.P.	Two Greenwich Plaza		Greenwich	CT	6830	United States	Derivative Master Account Number 080904SCOF

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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SIMGEST SOCIETA DI INTERMEDIAZIONE MOBILIARE SPA	Via Cairoli 11						Italy	Derivative Master Account Number 111704SIMG
Simmons College	300 The Fenway			Boston	MA	2115	United States	Derivative Master Account Number 102301SIMM
Simpson Meadows	150 Monument Road	Suite 405		Bala Cynmyd	PA	19004	United States	Derivative Master Account Number 092005SIMP
SIRIUS INTERNATIONAL LIMITED SERIES 11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 121803SI11
SIRIUS INTERNATIONAL LTD SERIES 16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092105SI16
SISAL SPA	Area Giochi Holding S.p.A.	Via del Lauro 7		Milan		20121	Italy	Derivative Master Account Number 092105AREA
SISTERS OF CHARITY OF LEAVENWORT HEALTH SYSTEM	9801 Renner Boulevard			Lenexa	KS	66219	UNITED STATES	Derivative Master Account Number 102005SIST
SISTERS OF MERCY HEALTH SYSTEM ST LOUIS INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P634
SISTERS OF PROVIDENCE HEALTH SYSTEM INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010159
SIXTH GEAR SOLUTIONS CORP	1212 Avenue of the Americas	17th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 053008SIX6
SJL Moore Ltd	c/o Moore Capital Management, LLC	1251 Avenue of the Americas, 52nd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 061404SJLM
SKANDIA GLOBAL FUNDS PLC - SKANDIA EMERGING MARKET DEBT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011877
Skandinaviska Enskilda Banken	S-106 40			Stockholm			Sweden	Derivative Master Account Number 64139SKAN
SKYPOWER CORPORATION	250 Yonge Street, 16th Floor			Toronto	ON	M5B 2L7	Canada	Derivative Master Account Number 080107SKYP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SLM Corporation	c/o Sallie Mae, Inc.	12061 Bluemont Way MDC V7444		Reston	VA	20190	UNITED STATES	Derivative Master Account Number 052903SLMC
SLM STUDENT LOAN TRUST 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012104SLMS
SMA RELATIONSHIP TRUST-SERIES A	UBS Global Asset Management	21 Lombard Street				EC3 V 9AH	United Kingdom	Derivative Master Account Number 062408UBSG
SMAMC 1000 Standish Mellon Fixed Income Fund	c/o BNY Mellon Asset Management LLC	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 071002SFIP
SMAMC 3653 Bell AtlanticMaster Tr Domestic Fix Inc	BNY Mellon Asset Management	201 Washington Street		Boston	MA	02108-4408	United States	Derivative Master Account Number 101507ST14
SMAMC 449 NISOURCE INC. MASTER RETIREMENT TRUST	Standish Mellon Asset Mgmt Co. Ltd.	One Financial Center		Boston	MA	2111	United States	Derivative Master Account Number 111704SMNM
SMAMC 6000 IMPROVED RET PL FOR EMPLOYEES OF NOLAND CO	201 Washington Street			Boston	MA	02108-4408	United States	Derivative Master Account Number 0426056000
SMAMC 6001 Greer Industries, Inc.	Standish Mellon Asset Mgmt Co. Ltd.	One Financial Center		Boston	MA	2111	United States	Derivative Master Account Number 120104SMGI
SMAMC 834 W.R. GRACE & CO. MASTER RETIREMENT TRUST	BNY Mellon Center	201 Washington Street		Boston	MA	02108-4408	United States	Derivative Master Account Number 030804834
SMAMC 8524 CHILDRENS HOSPITAL FIXED	BNY Mellon Center	201 Washington Street		Boston	MA	02108-4408	United States	Derivative Master Account Number 111704SMCH
SMAMC 940 TXU RETIREMENT PLAN	BNY Mellon Center	201 Washington Street		Boston	MA	02108-4408	United States	Derivative Master Account Number 030804940
SMBC Capital Markets, Inc.	277 Park Avenue-5th Fl.			New York	NY	10172	UNITED STATES	Derivative Master Account Number 62469SBCM
SMITH BARNEY CORE PLUS BOND FUND INC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 103006WES6
SMITH BARNEY DIVERSIFIED STRATEGIC INCOME FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 010407WES9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SMITH BREEDEN ALPHA STRATEGIES MASTER LTD	c/o Smith Breeden Credit Master Ltd.	100 Europa Drive, Suite 200		Chapel Hill	NC	27517	United States	Derivative Master Account Number 061207SMIT
SMITH BREEDEN CREDIT MASTER LTD	100 Europa Drive, Suite 200			Chapel Hill	NC	27517	United States	Derivative Master Account Number 122005SMI5
SMITH BREEDEN INVESTMENT GRADE CORE BOND MASTER LTD	100 Europa Drive, Suite 200			Chapel Hill	NC	27517	United States	Derivative Master Account Number 092707SMIT
Smith Breeden Mortgage Partners LP	Metropolitan Life Insurance Company - Acct No. 389	c/o Smith Breeden Associates, Inc.	100 Europa Drive, Suite 200	Chapel Hill	NC	27517	United States	Derivative Master Account Number 110399SBMP
Smith Breeden/Prudential Sep Acc VCA-GI-7-SB-AR	The Prudential Insurance Company of America	c/o Smith Breeden Associates, Inc.	100 Europa Drive, Suite 200	Chapel Hill	NC	27517	United States	Derivative Master Account Number 072005SBAR
SMOLANSKY FUND LIMITED	c/o Argonaut Limited, Argonaut House	5 Park Road		Hamilton		HM09	Bermuda	Derivative Master Account Number 092107TYK6
Smurfit Kappa Acquisitions	JSG Aquisitions (f/k/a MDCP Acquisitions I)	Beech Hill	Clonskeagh	Dublin		4	Ireland	Derivative Master Account Number 110702MDCP
SNS Bank N.V.	P.O. Box 70053	5201 DZ #aposs-		Hertogenbosch			The Netherlands	Derivative Master Account Number 100394SNS
Societa Di Cartolarizzazione Italiana Crediti	Securitisation Services S.p.A.	Via Vittorio Alfieri, No. 1	31015 Conegliano	Treviso			Italy	Derivative Master Account Number 092404SOCI
Societe Generale	92987 Paris La Defense Cedex			Paris		92987	France	Derivative Master Account Number 37527SOCCG
SOCIETE GENERALE ASSET MGMT BANQUE SA (EX SGAM FINANCE)	2, Place de la Coupole	92078 Paris La Defense		Paris			France	Derivative Master Account Number 031497SGA
SOCIETE GENERALE BANK & TRUST	1221 Avenue of the Americas			New York	NY	10020	UNITED STATES	Derivative Master Account Number 082798SGLX
Societe Generale Multi FamilyHousing GIC Transact	Tour Societe Generale	17 Cours Valmy		Paris-La Defense		92987	France	Derivative Master Account Number 042604SOCCG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Societe Nationale des Chemins de Fer Francais	SNCF, 17 rue de Londres,		Cedex 09	Paris		75436	France	Derivative Master Account Number 092397SNDC
SOLA LTD	430 Park Avenue			New York	NY	10022	UNITED STATES	Derivative Master Account Number 012804STAN
SOLAR INVESTMENT GRADE CBO I	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122006SUNL
SOLAR INVESTMENT GRADE CBO II	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122006SUN5
SOLAR V CDO	c/o US Bank Corporate Trust Services	PO Box 960778		Boston	MA	02196-0778	United States	Derivative Master Account Number 071807LEH6
Solid Waste Disposal Authority of City of Scottsboro	The Solid Waste Disposal Authority of the City of	916 S. Broad Street		Scottsboro	AL	35768	UNITED STATES	Derivative Master Account Number 061803SWDA
Solomer Fund LLC	c/o ING Clarion Capital, LLC	230 Park Avenue, 12th Floor		New York	NY	10169	UNITED STATES	Derivative Master Account Number 081205SOLO
SOLUS CORE OPPORTUNITY MASTER FUND LTD	430 Park Avenue, 9th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 031808SOL8
SONOMA CA (COUNTY OF)	County of Sonoma California	575 Administration Drive, Suite 104A		Santa Rosa	CA	95403	UNITED STATES	Derivative Master Account Number 020894C0S
SONOMA CA (COUNTY OF) EMPLOYEE S RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0727041531
Sorin Master Fund, Ltd.	Sorin Master Fund, Ltd.	c/o Sorin Capital Management, LLC	780 Third Avenue, 31st Floor	New York	NY	10017	UNITED STATES	Derivative Master Account Number 081604SORI
SOUTH CAROLINA (STATE OF) RETIREMENT SYSTEM	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 100307BEA6
SOUTH CAROLINA STATE PORTS AUTHORITY	Sc State Ports Authority	176 Concord Street		Charleston	SC	29401	United States	Derivative Master Account Number 021395SCAP
SOUTH JERSEY HOSPITAL INC	South Jersey Hospital Inc	333 Irving Ave		Bridgeton	NJ	08302-2123	United States	Derivative Master Account Number 022207SOU5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SOUTH MISSISSIPPI ELECTRIC POWER ASSOCIATION	South Mississippi Electric Power Association	(7037 U.S. Highway 49) P.O. Box 15849		Hattiesburg	MS	39404-5849	United States	Derivative Master Account Number 043007SOUT
South Sebastian County Water Users	South Sebastian County Water Users Association	2500 Mount Zion Road		Greenwood	AR	72936	United States	Derivative Master Account Number 061097SSC
SOUTH SHORE HOSPITAL	55 Fogg Road			South Weymouth	MA	02190-2455	UNITED STATES	Derivative Master Account Number 122807SOUT
SOUTH TUCSON AZ (CITY OF)	1601 South Sixth Avenue			South Tuscon	AZ	85713	UNITED STATES	Derivative Master Account Number 073197CST
SOUTHBRIDGE ASSOCIATES LLC	160 Federal Street, 22nd Floor			Boston	MA	2110	United States	Derivative Master Account Number 041100SALP
SOUTHEAST MISSOURI STATE UNIVERSITY	One University Plaza MS 3200			Cape Girardeau, MO 6		37011	United States	Derivative Master Account Number 042302MISS
Southern California Edison Co Retirement Master Tr	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 1109041566
SOUTHERN CALIFORNIA EDISON COMPANY RETIREMENT PLAN MASTER TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010160
SOUTHERN CALIFORNIA LUMBER INDUSTRY RETIREMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010004
SOUTHERN CALIFORNIA PRESBYTERIAN HOMES	Southern California Presbyterian Homes	516 Burchett Street		Glandale, CA	CA	91203	United States	Derivative Master Account Number 072094SCPH
SOUTHERN CALIFORNIA RETAIL CLERK UNIONS & FOOD EMPLOYERS JOINT PENSION TRUST FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010149
Southern Community Bank and Trust	P.O. Box 26134			Winston-Salem	NC	27114-6134	UNITED STATES	Derivative Master Account Number 022403SCBA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Southern Community Financial Corporation	4605 Country Club Road			Winston-Salem	NC	27104	UNITED STATES	Derivative Master Account Number 092503SCFC
Southern National Bank	Funds Management Group	200 West Second Street		Winston-Salem	NC	27101	UNITED STATES	Derivative Master Account Number 041494SONB
SOUTHERN PACIFIC FINANCING 06-A PLC	Southern Pacific Financing 06-A PLC	c/o Southern Pacific Mortgage Limited, 3rd Floor	1 Broadgate	London		EC2M 2SP	UNITED KINGDOM	Derivative Master Account Number 021306SOU7
SOUTHERN PACIFIC SECURITIES 05-3 PLC	Southern pacific Securities	1115 Elkton Drive		Colorado Springs	CO	80907	United States	Derivative Master Account Number 110905SOUT
Southern Pacific Securities06-1 plc	Capita Fiduciary Group	18 King William Street		London		EC4N 7HE	UNITED KINGDOM	Derivative Master Account Number 021406SOUT
Southern Power Co.	270 Peachtree St			Atlanta	GA	30303	United States	Derivative Master Account Number 060206SOUT
SOUTHPORT CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0109012012
SOUTHPORT CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101804STHP
SOUTHWEST CORPORATE FEDERAL CREDIT UNION	6801 Parkwood Boulevard			Plano	TX	75024-7198	UNITED STATES	Derivative Master Account Number 72793SCFC
SOUTHWESTERN CARPENTERS PENSION	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0413051650
SOUTHWESTERN ILLINOIS HEALTH FACILITIES INC	Southwestern Illinois Health Facilities Inc.	Anderson Hospital	Illinois Route 162	Maryville	IL	62062	UNITED STATES	Derivative Master Account Number 012907SOUT
Southwestern Michigan Rehabilitation Hospital	183 West Street			Battle Creek	MO	49017	United States	Derivative Master Account Number 052104SMRH
Southwestern Ohio Seniors' Services, Inc	11100 Springfield Pike			Springdale	OH	45246	UNITED STATES	Derivative Master Account Number 040897CSPR
Sovereign Bank	1500 Market Street, Concourse Level			Philadelphia	PA	19102	UNITED STATES	Derivative Master Account Number 39268SOBK
SP AZALEA PLACE, LP	25400 US 19 N	Suite 154		Clearwater	FL	33763	United States	Derivative Master Account Number 122107SPAZ

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Spanish Broadcasting System, Inc.	2601 South Bayshore Drive, PH II			Coconut Grove		33133	United States	Derivative Master Account Number 052305SPAN
SPARKASSE KOELNBONN	Hahnenstr. 57			Koln		50667	Germany	Derivative Master Account Number 110900STAD
SPARROW HEALTH SYSTEM RETIREMENT PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 112906WES7
SPARTANBURG-OXFORD, L.P.	4582 S. Ulster St. Pkwy			Denver	CO	80237	United States	Derivative Master Account Number 062306SPAR
SPECTRUM INVESTMENT PARTNERS INTERNATIONAL LTD	c/o Spectrum Group Management LLC	1250 Broadway	Suite 810	New York	NY	10001	UNITED STATES	Derivative Master Account Number 080907SPEC
SPECTRUM INVESTMENT PARTNERS LP	Lehman Brothers Special Financingc/o Leh Bros. Inc	Corporate Advisory Division, Municipal Structured Finance-Trans. Mgmt Group	746 Seventh Avenue	New York	NY	10019	United States	Derivative Master Account Number 032106SPEC
SPEEDWAY ASSOCIATES L.L.C	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050708SPEE
SPM STRATEGIES MASTER FUND LP - VOLATILITY PORTFOLIO	SPM Strategies Master Fund, L.P. - Volatility Port	c/o SPM Products, L.L.C., Clearwater House	2187 Atlantic Street, 4th Floor	Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 051507STR6
Springhouse, Inc. City of Boston IDFA	Springhouse Inc.	44-46 Allandale Street		Jamaica Plain	MA	2130	UNITED STATES	Derivative Master Account Number 080498CBI
Springlake	630 West Germantown Pike Suite 300			Plymouth Meeting	PA	19462	UNITED STATES	Derivative Master Account Number 011906SPRI
SPRINKLER INDUSTRY SUPPLEMENTAL PENSION PLAN	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 121207WE30
Sprint Capital Corporation	Risk Management	Sprint Capital Corporation	6200 Sprint Parkway	Overland Park	KS	66251	UNITED STATES	Derivative Master Account Number 082003SPCC
SR LATIGO MASTER MA LTD	c/o Latigo Partners, L.P.	590 Madison Avenue, 9th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 110807LATI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SRI Fund Lp	Regatta Office Park	West Bay Road	P.O. Box 31106				Cayman Islands	Derivative Master Account Number 022505SRIF
SSB&T / Bond Market (II)Common Trust Fund	c/o State Street Global Advisors	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 090507STAT
SSGA CM ABSOLUTE RETURN MORTGAGE FUND LTD	State Street Global Advisors	Fixed Income Derivatives Operations	One Lincoln Street, 29th Floor	Boston	MA	02111-2900	United States	Derivative Master Account Number 033106SSBT
ST JOSEPHS CANDLER HEALTH SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 110105STJO
ST JOSEPHS UNIVERSITY	Saint Joseph#aposs University	5600 City Avenue		Philadelphia	PA	19131	UNITED STATES	Derivative Master Account Number 051906SAIN
ST LOUIS MO (COUNTY OF)	41 South Central			Clayton	MO	63105	United States	Derivative Master Account Number 112795CSTL
ST PETERSBURG HEALTH FACILITIES AUTHORITY	Legal Department	MSC 10th Floor	One 4th Street North	St. Petersburg	FL	33701	UNITED STATES	Derivative Master Account Number 091394STPH
ST. JOSEPH HEALTH SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0413051647
St. Joseph's / Candler Health System, Inc	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 112901STJO
St. Joseph's / Candler Health System, Inc	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011439
St. Louis, City of	City of Saint Louis	1200 Market Street		St. Louis	MO	63103	UNITED STATES	Derivative Master Account Number 060295CIOS
St. Mary's Episcopal School	60 Perkins Extended			Memphis	TN	38117	UNITED STATES	Derivative Master Account Number 011305MARY
St. Paul Homes	St. Pauls Homes	339 East Jamestown Road		Greenville, PA	PA	16125	United States	Derivative Master Account Number 120402PAUL
STANDARD BANK PLC	c/o Venable LLP	Rockefeller Center	1270 Avenue of the Americas, 25th Floor	New York	NY	10020	UNITED STATES	Derivative Master Account Number 040297EDLJ
STANDARD BANK PLC	Cannon Bridge House	25 Dowgate Hill		London		EC4R 2SB	United Kingdom	Derivative Master Account Number 110806STAN
STANDARD BANK, JERSEY LTD	Standard Bank House	47-49 La Motte Street	St Helier	Jersey		JE4 8XR	UNITED STATES	Derivative Master Account Number 100206STAN
Standard Chartered Bank	1 Bassinghall Avenue			London		EC2V 5DD	United Kingdom	Derivative Master Account Number 051694SCBL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STANDARD GENERAL MASTER FUND LP	650 Madison Avenue, 26th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 071007STA5
Standard Pacific Credit Opportunities Master Fund	c/o Standard Pacific Capital LLC	425 California Street, 26th Floor		San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 090602SPCO
STANDISH CORE BOND PLUS POOL FUND	201 Washington Street			Boston	MA	02108-4408	United States	Derivative Master Account Number 111704SMCB
STANDISH MELLON AMPLIFIED ALPHA MASTER FUND LP	c/o BNY Mellon Asset Management	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 061507STAN
STANFIELD MODENA CLO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092004STAN
STANFIELD VANTAGE CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 021705VANT
STANFIELD VEYRON CLO LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061906STAN
STANFORD HOSPITAL	300 Pasteur Drive	Room H3200, M/C	5230	Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 071703STHC
STANFORD UNIVERSITY (LELAND JUNIOR STANFORD UNIVERSITY)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 1018022855
STANFORD UNIVERSITY (LELAND JUNIOR STANFORD UNIVERSITY)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 51404P2858
STAPLE STREET AVIATION (MASTER) LP	c/o DiMaio Ahmad Capital LLC	245 Park Avenue, 44th Floor		New York	NY	10167	UNITED STATES	Derivative Master Account Number 050806DAC6
STAPLES INC	500 Staples Drive			Framingham	MA	1702	United States	Derivative Master Account Number 012395STIN
STARK CRITERION MASTER FUND LTD	Stark Criterion Master Fund Ltd.	c/o Stark Criterion Management LLC	3600 South Lake Drive	St. Francis	WI	53235	UNITED STATES	Derivative Master Account Number 012408STAR

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STARK GLOBAL OPPORTUNITIES MASTER FUND LTD	c/o Stark Event Management LLC	3600 South Lake Drive		St. Francis	WI	53235	UNITED STATES	Derivative Master Account Number 110806ST16
STARK MASTER FUND LTD	c/o Stark Offshore Management, LLC	2600 Soth Lake Drive		St. Francis	WI	53235	UNITED STATES	Derivative Master Account Number 062706STAR
STATE BANK OF INDIA	State Bank of India	Global Markets, Corporate Centre, Floor 15	State Bank Bhavan	Madame Cama Road		400021	India	Derivative Master Account Number 070407STAT
State Bank of Long Island	State Bank of Long Island	2 Jericho Plaza		Jericho	NY	11753	UNITED STATES	Derivative Master Account Number 061802STAT
STATE STREET BANK & TRUST COMPANY	State Street Global Markets Legal Counsel	225 Franklin Street		Boston	MA	2110	United States	Derivative Master Account Number 72707SSBT
STATE SUPER FINANCIAL SERVICES LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060308PAC5
STEAMSHIP CORE FULL DISCRETION PORTFOLIO	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 121207WE28
STELLAR PERFORMER GLOBAL SERIES	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109017884
STERLING STAMOS CAPITAL MANAGEMENT LP	Sterling Stamos Security (Offshore) Fund, Ltd.	c/o Sterling Stamos Capital Management, L.P.	575 Fifth Avenue, 40th Floor	New York	NY	10017	UNITED STATES	Derivative Master Account Number 031405SSSO
STERLING STAMOS GLOBAL CREDIT OPPORTUNITIES FUND LP	Sterling Stamos Global Credit Opportunities Fund,	c/o SSP Associates GP, LLC	450 Park Avenue 29th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 010708STER
STERLING STAMOS SECURITY (OFFSHORE) FUND SELECT LEVERED LTD	Sterling Stamos Security (Offshore) Fund - Select	c/o Sterling Stamos Capital Management, L.P.	450 Park Avenue	New York	NY	10022	UNITED STATES	Derivative Master Account Number 010708STE5
Sterling Stamos Security (offshore) Fund-Select.	c/o Stering Stamos Capital Management, LP	2498 Sand Hill Road		Menlo Park	CA	94025	UNITED STATES	Derivative Master Account Number 082305OFFS

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STERLING STAMOS SECURITY FUND- SELECT LP	Sterling Stamos Security Fund - Select, L.P.	c/o SSP Associates GP, LLC	575 Fifth Avenue, 40th Floor	New York	NY	10017	UNITED STATES	Derivative Master Account Number 082305STAM
Sterling Stamos Security Fund, LP.	c/o Stering Stamos Capital Management, LP	2498 Sand Hill Road		Menlo Park	CA	94025	UNITED STATES	Derivative Master Account Number 031405SSSF
STEVEN G HOLDER LIVING TRUST	18 Scenic Bluff			Newport Beach	CA	92657	UNITED STATES	Derivative Master Account Number 050907STE5
Stichting Bedrijfspensioenfond Suikerwerk Chocolad	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011446
Stichting Bedrijfspensioenfond Voor Suikerver Ind.	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011445
STICHTING BEDRIJFSTAKPENSIOENFONDS VOOR DE MEDIA PNO	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012679
STICHTING BEDRIJFSTAKPENSIOENFONDS VOOR DE METALEKTRO (PME)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012063
STICHTING MASTERFOODS PENSIOENFONDS	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 071307RUS5
STICHTING NOTARIEEL PENSIOENFONDS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 043007PIMC
STICHTING PENSIOENFONDS ABP (ALGEMEEN BURGERLIJK PENSIOENFONDS)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072704STIC
STICHTING PENSIOENFONDS ABP (ALGEMEEN BURGERLIJK PENSIOENFONDS)	Algemene Pensioen Groep, NV	P.O. Box 2889		6401 DJ Heerlen, The Netherlands			The Netherlands	Derivative Master Account Number 061200STIC
STICHTING PENSIOENFONDS ENCI	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 041205PIMC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STICHTING PENSIOENFONDS GRONTM IJ	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011356
Stichting Pensioenfonds Hoogovens	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 102004HOOG
STICHTING PENSIOENFONDS MEDEWERKERS APOTHEKEN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016400
STICHTING PENSIOENFONDS MEDISCHE SPECIALISTEN (SPMS)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011358
STICHTING PENSIOENFONDS OPENBAAR VERVOER (SPOV)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 102004OPEN
STICHTING PENSIOENFONDS OPENBARE APOTHEKERS	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012619
STICHTING PENSIOENFONDS RANDSTAD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012307
Stichting Pensioenfonds Stork	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012945
Stichting Pensioenfonds Stork	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012946
STICHTING PENSIOENFONDS VOOR HUISARTSEN	Stiching Pension funds Voor Huisartsen	Newtaonlan 71-77	PO Box 85344	3508 AH Utrecht			Netherlands	Derivative Master Account Number 111507STI5
STICHTING SPOORWEG PENSIOENFONDS	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 102004SPOR
STOCKTON EAST WATER DISTRICT	Stockton East Water District, Head Office	6767 East Main Street		Stockton	CA	95215	UNITED STATES	Derivative Master Account Number 042894SEWD

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STONE TOWER CREDIT MASTER FUND LTD	c/o Stone Tower Fund Management LLC	152 West 57th Street		New York	NY	10019	UNITED STATES	Derivative Master Account Number 021507STO5
STONEHILL INSTITUTIONAL PARTNERS LP	c/o Stonehill Capital Management LLC	885 Third Avenue, 30th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072105INST
Stonehill Offshore Partners Limited	c/o Stonehill Capital Management LLC	885 Third Avenue, 30th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 072105OFFS
STONERIDGE INVESTORS LTD	StoneRidge Investment Partners, LLC	301 Lindenwood Drive Suite 310		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 010507STON
STONY HILL CDO III LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 083100SCDO
STOWE CDO SPC	c/o Maples and Calder	P.O. Box 309 GT	Ugland House, South Church Street				Cayman Islands	Derivative Master Account Number 121306STOW
STOWE CDO SPC SERIES 2008-1 SEGREGATED PORTFOLIO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 010408LEH6
STOWE CDO SPC SERIES 2008-2A SEGREGATED PORTFOLIO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022708LEH6
Strategic Global Fund Mortgage Securities (Putnam)	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 013100SGFM
STRAUMUR-BURDARAS INVESTMENT BANK HF	Straumur Burandras Investment Bank HF	BORGATUN 25		105 REYKAJAVIK			Iceland	Derivative Master Account Number 090705STRA
STRUCTURED ADJUSTABLE RATE MORG LNTR SER 2004-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0723040410
STRUCTURED ADJUSTABLE RATE MORTGAGE LNTR 2004-9XS	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062804SRM9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN 2004-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082604S412
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TR 2004-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 062804SRM8
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRST SER 2004-20	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1222040220
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SER 2004-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102504SARM
STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SER 2004-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 52804SARM6
STRUCTURED ADJUSTABLE RATE MORTGAGE SERIES 2004-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 092704SARM
STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0414040044
STRUCTURED ASSET RECEIVABLES TRUST SERIES 2003-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100103STRU
STRUCTURED ASSET RECEIVABLES TRUST, SERIES 2003-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100603SART
STRUCTURED ASSET RECEIVABLES TRUST, SERIES 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050304SART
STRUCTURED ASSET SEC CORPREF SARM 2008-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052708STRU

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STRUCTURED ASSET SECURITIES CORPORATION PASS-THROUGH CERTIFICATES, SERIES 2007-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082807STRU
Structured Asset Securities Co., Series 2004-GEL3	LaSalle Bank National Association	125 S. LaSalle Street, Suite 1625		Chicago	IL	60603	United States	Derivative Master Account Number 100104GEL3
Structured Asset Securities Corporation 2003-40A	Global Corp Trust	101 Barclay St 4th Fl W		New York	NY	10286	UNITED STATES	Derivative Master Account Number 122303340A
STRUCTURED ASSET SECURITIES CORPORATION 2003-NP3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 1121033NP3
STRUCTURED ASSET SECURITIES CORPORATION 2004-23XS	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 122804SA23
Structured Asset Securities Corporation 2005-GEL1	LaSalle Bank National Association	125 S. LaSalle Street, Suite 1625		Chicago	IL	60603	United States	Derivative Master Account Number 011805GEL1
Structured Asset Securities Corporation 2005-NC1	With a copy to:	Aurora Loan Services, as Master Servicer		Aurora	CO	80014	United States	Derivative Master Account Number 012405SASC
STRUCTURED ASSET SECURITIES CORPORATION 2005-RF7	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120705STRU
STRUCTURED ASSET SECURITIES CORPORATION 2006-RF1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 020906STRU
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-1 (SASCO)	U.S. Bank National Association, Trustee	Corporate Trust Services	1 Federal Street, Third Floor	Boston	MA	2110	United States	Derivative Master Account Number 022207ST14
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-BC2 (SASCO)	U.S. Bank National Association, Trustee	Corporate Trust Services	1 Federal Street, Third Floor	Boston	MA	2110	United States	Derivative Master Account Number 022207STRU

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
STRUCTURED ASSET SECURITIES CORPORATION BNC SERIES 2007-BNC1	U.S. Bank National Association, Trustee	Corporate Trust Services	1 Federal Street, Third Floor	Boston	MA	2110	United States	Derivative Master Account Number 110707STRU
STRUCTURED ASSET SECURITIES CORPORATION MORTGAGE LOAN TR 2004-NP2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112304NP2
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-EQ1 (SASCO)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041907STRU
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-OSI SASCO	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 052207STR5
STRUCTURED ASSET SECURITIES CORPORATION SERIES 2007-SC1 (SASCO)	U.S. Bank National Association, Trustee	Corporate Trust Services	1 Federal Street, Third Floor	Boston	MA	2110	United States	Derivative Master Account Number 112807SAS7
STRUCTURED CREDIT OPPORTUNITIES FUND II LP	c/o Mariner Investment Group, Inc.	500 Mamaroneck Avenue, Suite 101		New York	NY	10528	UNITED STATES	Derivative Master Account Number 022607TRIC
STRUCTURED INVESTMENT HOLDINGS IV, SPC OBO TREESDALE CDO A SEGREGATED PORTFOLIO	P.O. Box 1234, Queensgate House	South Church Street		George Town		KY1-1108	Grand Cayman	Derivative Master Account Number 030708COHE
Structured Servicing Holdings Master Fund, L.P.	Clearwater House			Stamford	CT	6902	UNITED STATES	Derivative Master Account Number 030804SPML
Sumitomo Mitsui Banking Corporation	3-2 Marunouchi	1-Chome		Chiyoda-ku, Tokyo 100-0005			Japan	Derivative Master Account Number 040601SMTO
Sumitomo Trust and Banking Company Limited	GranTokyo South Tower	9-2, Marunouchi 1-chome		Chiyoda-ku, Tokyo		100-6611	Japan	Derivative Master Account Number 40746STBC
SUMMER STREET 2005-HG1 LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 051106SUMM
SUMMIT ACADEMY NORTH	30494 Olmstead, Building B			Flat Rock	MI	48134	United States	Derivative Master Account Number 021803SUMM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Summit Academy Pansophia Academy, Marshall Academy	Summit Academy Schools	30100 Olmstead Building B		Flat Rock	MI	48134	United States	Derivative Master Account Number 040403SUMM
SUN CAPITAL PIMCO HIGH YIELD FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012207
Sun Life Assurance Company of Canada	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 082207WEST
Sun Life Assurance Company of Canada	One Sun Life Executive Park			Wellesley Hills	MA	2481	UNITED STATES	Derivative Master Account Number 072700SUNL
SUNOCO INC MASTER RETIREMENT TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 051602WAMC
SUNOCO INC MASTER RETIREMENT TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO12
SUNRISE LAKES PHASE 4 RECREATION DISTRICT	10300 N.W. 11th Manor			Cora Gables	FL	33071	United States	Derivative Master Account Number 031795SULP
Sunrise Partners Limited Partnership	c/o JP Morgan Hedge Fund Services - Operations Div	One American Lane		Greenwich	CT	6831	United States	Derivative Master Account Number 051497QSUP
SUNSET PARK CDO LIMITED SPC SERIES 2004-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 100704PARK
SUNSET PARK CDO LIMITED SPC SERIES 2004-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120704SUN2
SUNSET PARK CDO LIMITED SPC SERIES 2004-4	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 120204SUNS
SUNSET PARK CDO LIMITED SPC SERIES 2005-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 011005SUN3
SUNSET PARK CDO LIMITED SPC SERIES 2005-5	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 012805SPCL
SUNSET PARK CDO LIMITED SPC SERIES 2005-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031505SUN6

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SunTrust Bank	3333 Peachtree Street, N.E.	Center Code 3913		Atlanta	GA	30326	United States	Derivative Master Account Number 022299STBA
SUPERANNUATION FUNDS MANAGEMENT CORPORATION OF SOUTH AUSTRALIA	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011423
SUPERANNUATION FUNDS MANAGEMENT CORPORATION OF SOUTH AUSTRALIA	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 021808CR17
SUPERVALU INC MASTER INVESTMENT TRUST	Metropolitan West Asset Management, LLC	11766 Wilshire Blvd. Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 112607METR
SUPERVALU INC MASTER INVESTMENT TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022108WE12
Supplemental Interest Trust, SAIL Trust 2005-1	Aurora Loan Services, as Master Servicer			Aurora	CO	80014	United States	Derivative Master Account Number 012005SIT1
Supplemental Interest Trust, SASCO 2005-WF1	With a copy to:	Aurora Loan Services, as Master Servicer		Aurora	CO	80014	United States	Derivative Master Account Number 012005SWF1
Suttonbrook Capital Portfolio LP	c/o Sutton Brook Capital Management LLC	654 Madison Avenue, Suite 1009		New York	NY	10021	UNITED STATES	Derivative Master Account Number 121602SUTT
Svenska Handelsbanken AB	875 Third Avenue			New York	NY	10022-7218	UNITED STATES	Derivative Master Account Number 37746SVHS
Swedbank	Brunkbergstorg 8			Stockholm S-105-34			Sweden	Derivative Master Account Number 51205SWST
SWEDISH EXPORT CREDIT (SEK)	Vastra Tradgardsgalan 11B	P.O.Box 18368					Sweden	Derivative Master Account Number 37998ABSE
Sweetwater Authority	Sweetwater Authority	505 Garrett Avenue		Chula Vista	CA	91910	United States	Derivative Master Account Number 062705SWEE
SWEETWATER UNION HIGH SCHOOL DISTRICT	1130 Fifth Avenue			Chula Vista	CA	91911	United States	Derivative Master Account Number 050405SWEE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
SWIFT MASTER AUTO RECEIVABLES TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061107SWIF
SWIP EUROPEAN EQUITY FUND	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 022307RUS5
Swiss Re Financial Products Corporation	c/o Swiss Re Capital Markets Ltd	30-St. Mary Axe		London		EC3A 8EP	United Kingdom	Derivative Master Account Number 021497SFPC
Sydbank	Legal Department	Peberlyk 4 - Postboks 1038		Aabenraa		DK-6200	Denmark	Derivative Master Account Number 091196SYDB
SYMETRA FINANCIAL CORP	Symetra Financial	PO Box 34690		Seattle	WA	98124-1690	UNITED STATES	Derivative Master Account Number 012506SYME
Syracuse University	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041418
T ROWE PRICE EMERGING MARKET BOND FUND	T. Rowe Price-Fixed Income Fund Accounting	4515 Painters Mill Road		Owings Mills	MD	21117-4903	UNITED STATES	Derivative Master Account Number 073197TREM
T. O. HOLDINGS LLC	850 Third Avenue, 2nd Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 042806TOHO
T76136 FSVCON/Fidelity Adv Stable Value Portfolio	82 Devonshire Street (V5B)			Boston	MA	2109	United States	Derivative Master Account Number 070202F136
TA Chong Bank Limited	12F, No.2, Sec. 5 Hing-Yi Road			Taipei, Taiwan			Republic of China	Derivative Master Account Number 120399TABL
TABOR HILLS SUPPORTIVE LIVING COMMUNITY LLC	Tabor Hills Supportive Living Community	1347 Crystal Avenue		Naperville	IL	60563	UNITED STATES	Derivative Master Account Number 112006TABO
Taconic Capital Partners 1.5 LP	c/o Taconic Capital Advisors LP	450 Park Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 022004TCP1
Taconic Opportunity Fund LP	c/o Taconic Capital Advisors LP	450 Park Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 121404TACO

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TAISHIN INTERNATIONAL BANK	Taishin International Bank, Head Office	13F., 118 Ren-ai Road, Section 4		Taipei		106	Taiwan	Derivative Master Account Number 050807TAIS
Taishin International Bank	Taishin International Bank, Head Office	13F., 118 Ren-ai Road, Section 5		Taipei		106	Taiwan	Derivative Master Account Number 060501TIBK
TAMPA SPORTS AUTHORITY	4201 Dale Mabry Highway			Tampa	FL	33607	UNITED STATES	Derivative Master Account Number 042700TASA
TANZANITE FINANCE VI LIMITED	Strathvale House	North Church Street, P.O. Box 1109GT		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 010406TANZ
TARGET CONSERVATIVE ALLOCATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011028
TARGET CONSERVATIVE ALLOCATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011128
Target Corporation	Dayton Hudson Corporation			Minneapolis	MN	55402	UNITED STATES	Derivative Master Account Number 042399DHCO
TARGET CORPORATION PENSION PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL35
TARGET CORPORATION PENSION PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL36
Target Total Return Bond Portfolio	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010971
TARRANT COUNTY HOUSING FINANCE CORPORATION	Tarrant County Administration Building	100 East Weatherford Street, 5th Floor		Fort Worth	TX	76196	United States	Derivative Master Account Number 031506TARR
TAVARES SQUARE CDO LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 042304TAVA
TAYLOR CREEK LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 072503TAYL

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TCW ABSOLUTE RETURN CREDIT FUND LP	c/o Trust Company of the West	865 South Figueroa Street		Los Angeles	CA	90017	UNITED STATES	Derivative Master Account Number 060305BLPT
TD BANKNORTH NA	31 West 52nd Street			New York	NY	10019-6101	UNITED STATES	Derivative Master Account Number 032603BANK
TDA-JPMC 2002-CIBC5 LLC	Trimont real Estate Advisors	3424 Peachtree Road, Suite 2200		Atlanta	GA	30326	United States	Derivative Master Account Number 010408TDAJ
TDAX INDEPENDENCE 2020 EXCHANGE-TRADED FUND	c/o BNY Asset Management	1633 Broadway, 13th Floor		New York	NY	10019	UNITED STATES	Derivative Master Account Number 091807BNY5
TEHACHAPI CUMMINGS COUNTY WATER DISTRICT	Tehachapi Cummings County Water District	P.O. Box 326		Tehachapi	CA	93581	UNITED STATES	Derivative Master Account Number 122794TCCW
Telecom Italia Capital Societe Anonyme	Telecom Italia Capital SA	287/289 Route d'Arlon		Luxembourg		L-1150	LUXEMBOURG	Derivative Master Account Number 011201TELE
Telecom Italia Finance SA	Siege social	12, Rue Eugene Ruppert		L-2453 Luxembourg		B.P. 872 L-2018	Luxembourg	Derivative Master Account Number 033001XSFP
Telefonica SA	Telefonicas de Espana	Gran via 28		Madrid		28013	Spain	Derivative Master Account Number 051200TELA
TELSTRA SUPERANNUATION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012462
TEMPLE UNIVERSITY	Temple University Health Systems Corporate Offices	2450 W. Hunting Park Avenue		Philadelphia	PA	19129	UNITED STATES	Derivative Master Account Number 070507TEMP
TENNENBAUM MULTI-STRATEGY MASTER FUND	c/o Tennenbaum Capital Partners, LLC	2951 28th Street, Suite 1000		Santa Monica	CA	90405	UNITED STATES	Derivative Master Account Number 020107TENN
TENNESSEE VALLEY AUTHORITY MASTER DECOMMISSIONING TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030306TVAD
TENNESSEE VALLEY AUTHORITY MASTER DECOMMISSIONING TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010490

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TENNESSEE VALLEY AUTHORITY MASTER DECOMMISSIONING TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010494
TENNESSEE VALLEY AUTHORITY RETIREMENT SYSTEM	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 1109041494
TENNESSEE VALLEY AUTHORITY RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016689
TENNESSEE VALLEY AUTHORITY RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 050808PAC9
TENNESSEE VALLEY AUTHORITY RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010089
TENOR OPPORTUNITY MASTER FUND LTD	Grand Pavillion Commercial Centre	802 West Bay Road, Suite 4	PO Box 2199GT	Grand Cayman		Cayman Islands	British West Indies	Derivative Master Account Number 102506TEN5
TERNA S.P.A	Sede legale Terna SpA	Via Arrio 64		Roma		198	Italia	Derivative Master Account Number 061404TERN
TERWILLIGER PLAZA INC	2545 S.W. Terwilliger Boulevard			Portland	OR	97201	UNITED STATES	Derivative Master Account Number 120806TERW
TEVA PHARMACEUTICAL INDUSTRIES LTD.	5 Basel Street	PO Box 3190		Pehta Tiqva		49131	Israel	Derivative Master Account Number 030102TEVA
Texas Council of Community MH MR Centers	Texas Council of Community	Mental Health	Westpark Building 3, Site. 240- 8140 N. Mopac Expy	Austin	TX	78759	United States	Derivative Master Account Number 051998TCCC
TEXAS PUBLIC FINANCE AUTHORITY	Texas Public Finance Authority , Head Office	300 W. 15th Streetm, Suite 411		Austin	TX	78701	United States	Derivative Master Account Number 051998TPF
The F and J Chen Trust	3325 S. Garfield Avenue			Commerce	CA	90040	United States	Derivative Master Account Number 040505CHEN
THE HARRISBURG AUTHORITY	The Harrisburg Authority	100 Market Street, Suite 104		Harrisburg	PA	17101-2044	United States	Derivative Master Account Number 032194DCP

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
THE HARRISBURG AUTHORITY	The Harrisburg Authority	100 Market Street, Suite 104		Harrisburg	PA	17101-2044	United States	Derivative Master Account Number 040894HAD
The National Commercial Bank	Risk Management	17th Floor	PO Box 3555	Jeddah		21481	Saudi Arabia	Derivative Master Account Number 042696TNCB
THE TRUSTEES OF THE AN POST FUND FOR THE AN POST SUPERANNUATION SCHEMES	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 100605POST
THIRD AVENUE SPECIAL SITUATIONS (MASTER) FUND LP	622 Third Ave			New York	NY	10017	UNITED STATES	Derivative Master Account Number 050108THIR
Thousand Oaks, City of	City of Thousand Oaks			Thousand Oaks	CA	91362	UNITED STATES	Derivative Master Account Number 012296COTO
TIDEN CORE MASTER FUND LIMITED	c/o Tiden Capital, LLC	2520 Meridian Parkway, Suite 470		Durham	NC	27713	United States	Derivative Master Account Number 080408TID8
TIDEN DESTINY MASTER FUND LIMITED	c/o Tiden Capital, LLC	1414 Raleigh Road, Suite 250		Chapel Hill	NC	27517	United States	Derivative Master Account Number 022207SIL5
TIFFANY & CO	2 E 57th St			New York	NY	10022	UNITED STATES	Derivative Master Account Number 12893TIFY
TIME WARNER DEFINED CONTRIBUTION PLANS MASTER TRUST	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 092605TIME
TIPTREE FINANCIAL PARTNERS LP	Mariner Investment Group, Inc.	500 Mamaroneck Avenue, Suite 101		Harrison	NY	10528	United States	Derivative Master Account Number 061807TRIC
TIZIAN WOHNEN 1 GMBH	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 101007TIZ5
TKG-STORAGEMART PARTNERS LP	TKG StorageMart Partners, L.P.	2407 Rangeline St.		Columbia	MD	65202	United States	Derivative Master Account Number 062906TKGS
TLLB2002 INTERNATIONAL LIMITED SERIES 6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032703TLL6
TLP TRADING LLC	225 East Deerpath Road, Suite 210			Lake Forest	IL	60045	UNITED STATES	Derivative Master Account Number 011207PATI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TOB CAPITAL LP	Citi Alternative Investments LLC	731 Lexington Avenue, 23rd Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 050106TOBC
TOBACCO ASSET SECURITIZATION CORPORATION	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 112800TASC
TOBACCO SETTLEMENT AUTHORITY	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102502TOBA
TOBACCO SETTLEMENT FINANCE CORPORATION - LOUISIANA	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 110701TOBA
TOBACCO SETTLEMENT FINANCE CORPORATION - NEW YORK	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 061703TOBA
TOBACCO SETTLEMENT FINANCE CORPORATION - OHIO	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 102607THEB
Tobacco Settlement Financing Corporation (NJ)	Office of Public Finance, NJ Dept of Treasury	P.O. Box 005	50 West State Street, 5th Floor			8625	United States	Derivative Master Account Number 081602TOBA
TOBACCO SETTLEMENT FINANCING CORPORATION VIRGINIA	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 051305TSFC
Tokio Marine Financial Solutions Ltd.	Tokyo Club Building		Chiyoda-ku, Tokyo 100-0013	2-6 Kasumigaseki 3-chome			Japan	Derivative Master Account Number 040998FCTM
Tokyo Star Bank Ltd	1-6-16 Akasaka,	Minato-ku		Tokyo		107-8480	Japan	Derivative Master Account Number 061898TTSB
Tomball Hospital Authority	605 Holderrieth			Tomball	TX	77375	UNITED STATES	Derivative Master Account Number 10793TOMB
Tomball Hospital Authority	Tomball Hospital Authority	605 Holderrieth Boulevard		Harris	TX	77840	United States	Derivative Master Account Number 080806TOM5
TOP SHIPS INC	1, Vassillissis Sofias Str. & Meg Alexanderou Str					15124	Greece	Derivative Master Account Number 102507TOPT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Topaz 2008-1	Dante Finance Public Limited COmpany	International Finance Services Centre		AIB Internationa l Centre			Ireland	Derivative Master Account Number 012308TOPA
TOPAZ FINANCE LTD 2005-1	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 052005TOPZ
TOPAZ FINANCE LTD 2005-2	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 122005TOPA
TOPAZ FUND	Societe Generale, New York Branch	1221 Avenue of the Americas, 8th Floor				10020	United States	Derivative Master Account Number 112405SGCO
Toronto-Dominion Bank	31 West 52nd Street			New York	NY	10019-6101	UNITED STATES	Derivative Master Account Number 36166TORD
TORRANCE MEMORIAL MEDICAL CENTER	Torrance Memorial Medical Center, Head Office	3330 W. Lomita Boulevard		Torrance	CA	90505	UNITED STATES	Derivative Master Account Number 061501TORR
TORRE RE FUND I	LaSalle Global Trust Services		540 West Madison Street	Chicago	IL	60661	United States	Derivative Master Account Number 080808TORR
TOWN OF BABYLON	Town of Babylon IDA, Head Office	200 East Sunrise Highway				11757	United States	Derivative Master Account Number 120595TOB
Township of Radnor	301 Iven Avenue			Wayne	PA	19807-5297	UNITED STATES	Derivative Master Account Number 083005RADN
Toyota Motor Credit Corporation	19001South Western Ave	PO Box 2958		Torrance	CA	90509-2958	UNITED STATES	Derivative Master Account Number 51248TOYO
TPG AUSTIN PORTFOLIO HOLDINGS LLC	TPG Austin Portfolio Holdings Inc	2711 Centerville Road, Suite 400		Wilmington	DE	19808	UNITED STATES	Derivative Master Account Number 072407THOM
TPG-RESEARCH PARK PLAZA I & II MEZZANINE LLC	TPG-RESEARCH PARK PLAZA I	515 South Flower Street, 6th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 050608THOM
TPG-RESEARCH PARK PLAZA I&II LLC	City National Plaza			Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 060107THOM
TPG-STONEBRIDGE PLAZA II LLC	c/o Thomas Properties Group, Inc	515 South Flower Street, 6th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 060107THO5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TPG-STONEBRIDGE PLAZA II MEZZANINE LLC	c/o Thomas Properties Group, Inc	515 South Flower Street, 6th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 050608THO5
TRADEWINDS II CDO LIMITED SPC SERIES 2006-1	c/o Maples and Calder	P.O. Box 309 GT	Ugland House, South Church Street			Grand Cayman	Cayman Islands	Derivative Master Account Number 032906TRAD
TRANQUILITY MASTER FUND LTD	c/o M	P.O. Box 309 GT, Ugland House, South Church St.		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 081005TRAN
TRANSAMERICA FINANCIAL LIFE INSURANCE CO	c/o AEGON USA Investment Management, LLC	400 West Market Street, 10th Floor		Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 091800AUSA
TRANSAMERICA LIFE INSURANCE COMPANY	c/o AEGON USA Investment Management, LLC	400 West Market Street, 10th Floor		Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 092199PFLL
TRANSAMERICA OCCIDENTAL LIFE INSURANCE CO	c/o AEGON USA Investment Management, LLC	400 West Market Street, 10th Floor		Louisville	KY	40202	UNITED STATES	Derivative Master Account Number 062095TRAC
Travelscape, Inc	Travelscape, Inc. c/o Expedia, Inc.	3150 139th Avenue, S.E.		Bellevue	WA	98005	United States	Derivative Master Account Number 112803TRAV
TRAXIS EMERGING MARKETS OPPORTUNITIES FUND LP	600 Fifth Avenue, 26th Floor			New York	NY	10020	UNITED STATES	Derivative Master Account Number 061807TRAX
Traxis Fund LP	c/o Morgan Stanley Hedge Fund	1221 Avenue of the Americas, 33rd Floor		New York	NY	10020	UNITED STATES	Derivative Master Account Number 053003TRAX
TREASURER OF THE STATE OF INDIANA	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO14
TREASURER OF THE STATE OF INDIANA	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO16
TREASURER OF THE STATE OF INDIANA	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO17
TREASURER OF THE STATE OF INDIANA	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 110907LO19

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TRESSLER LUTHERAN SERVICES	Tressler Lutheran Services	960 Century Drive		Mechanicsburg	PA	17055	UNITED STATES	Derivative Master Account Number 101794TLS
TRG Global Opportunity Master Fund, Ltd.	c/o TRG Managements L.P.	280 Park Ave, 33rd floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 061003TRGM
TRG Local Currency Opportunity Master Fund	TRG Local Currency Opportunity Master Fund, Ltd.	c/o TRG Management, L.P.	280 Park Avenue, 27th Floor	New York	NY	10017	UNITED STATES	Derivative Master Account Number 032405LCOM
TRICADIA DISTRESSED AND SPECIAL SITUATIONS MASTER FUND LTD	Mariner Investment Group, Inc.	500 Mamaroneck Avenue, Suite 101		Harrison	NY	10528	United States	Derivative Master Account Number 112607MARI
TRI-CITY BAPTIST CHURCH	Tri-City Baptist Church, Inc.	1409 NC Highway North	P.O. Box 40	Conover	NC	28613	United States	Derivative Master Account Number 111507TRIC
Trinitas Hospital	225 Williamson Street			Elizabeth	NJ	7207	United States	Derivative Master Account Number 062701TRIN
TRINITY HEALTH PENSION PLAN	Metropolitan West Asset Management, LLC	11766 Wilshire Boulevard, Suite 1500		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 100307METR
TRISTATE CAPITAL BANK	One Oxford Centre	301 Grant Street, 27th Floor		Pittsburgh	PA	15219	UNITED STATES	Derivative Master Account Number 031507TRIS
TROVER CLINIC FOUNDATION INC (THE)	2717 Fort Campbell Boulevard			Hopkinsville	KY	42240	United States	Derivative Master Account Number 012306TROV
TRUST OF DONATIONS-EPISCOPAL CHURCH	c/o BNY Mellon Asset Management LLC	BNY Mellon Center	201 Washington Street	Boston	MA	02108-4408	United States	Derivative Master Account Number 111704SMTD
Trustees of Hamilton College	198 College Hill Road			Clinton	NY	13323	United States	Derivative Master Account Number 090402HAMI
TRUSTEES OF THE AN POST FUND FOR THE AN POST SUPERANNUATION SCHEMES	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011841

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TRUSTEES OF THE BOMBARDIER TRUST (UK) COMMON INVESTMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012355
TRUSTEES OF THE BOMBARDIER TRUST (UK) COMMON INVESTMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072606PAC7
TRUSTEES OF THE BRITANNIA BUILDING SOCIETY PEN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012289
TRUSTEES OF THE CIVIL AVIATION AUTHORITY PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011863
TRUSTEES OF THE PARLIAMENTARY CONTRIBUTORY PENSION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012318
TRUSTEES OF THE ROLLS-ROYCE ANCILLARY BENEFIT PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072805PIMC
TRUSTEES OF THE SCOTTISH HYDRO-ELECTRIC PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 083006PACI
TRUSTEES OF THE VIRIDIAN GROUP PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012958
TRW Automotive Inc.	18252 Laurel Park Drive North,	Suite 300 West		Livonia	MI	48152	UNITED STATES	Derivative Master Account Number 110303TRWA
TUDOR BVI GLOBAL PORTFOLIO L.P. (THE)	c/o Tudor Investment Corporation	1275 King Street		Greenwich	CT	6831	United States	Derivative Master Account Number 062997UPML
Tudor BVI Global Portfolio LP	c/o Tudor Investment Corporation	1275 King Street		Greenwich	CT	6831	United States	Derivative Master Account Number 051105TBVI
Tudor Proprietary Trading, L.L.C.	600 Steamboat Road			Greenwich	CT	6830	United States	Derivative Master Account Number 101298TUPT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
TUFF Yamacraw LLC	The University Financing Foundation, Inc	3333 Busbee Drive, Suite 150		Kennesaw	GA	30144	UNITED STATES	Derivative Master Account Number 080405TUFF
Tullett and Tokyo Forex, Inc.	Cable House	54-62 New Broad Street		London		EC2M 1JJ	UNITED KINGDOM	Derivative Master Account Number 61833TAT
Turkiye Sinai Kalkinma Bankasi AS	Meclisi Mebusan Cad	161 Finikli 34427		Istanbul			Turkey	Derivative Master Account Number 043004TSKB
TURKIYE SINAI KALKINMA BANKASI AS	Al-Roassis Tower 10th Floor	Diplomatic Area	P.O. Box 10215	Manama		0	Bahrain	Derivative Master Account Number 090407TURK
Tuscaloosa County Board of Education	2314 9th Street			Tuscaloosa	AL	35403	UNITED STATES	Derivative Master Account Number 041603TUSC
TUSCON SUPPLEMENTAL RETIREMENT SYSTEM	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012446
TVA NUCLEAR DECOMMISSIONING TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 012706TVA5
TVO COACH HOUSE NORTH LLC	TVO Coach House North LLC	c/o Resource INvestment Limited, LLC	4300 Haddonfield Road, Suite 314	Pennsauken	NJ	8109	UNITED STATES	Derivative Master Account Number 051706TVOG
TVO COACH HOUSE SOUTH LLC	TVO Coach House South LLC	c/o Resource Investment Limited, LLC	4300 Haddonfield Road, Suite 314	Pennsauken	NJ	8109	UNITED STATES	Derivative Master Account Number 051706TVO6
TVO CORINTH PLACE LLC	TVO Corinth Place LLC	c/o Resource Investment Limited, LLC	4300 Haddonfield Road, Suite 314	Pennsauken	NJ	8109	UNITED STATES	Derivative Master Account Number 051706TVO8
TWIN CITY FLOOR COVERING INDUSTRY PENSION FUND	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO13
TWIN CITY HOSPITALS MINNESOTA NURSES ASSOCIATION PENSION PLAN	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 102907LO14
TWIN OAKS JUVENILE DEVELOPMENT, INC	Twin Oaks Juvenile Development Inc	11033 NW Street Road 20		Bristol	FL	32321	United States	Derivative Master Account Number 092305TWIN
TYCO ELECTRONICS DEFINED BENEFIT PLANS MASTER TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111407LOG9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Tyco International Group SA	Tyco International Group SA	c/o Tyco International (US) Inc	9 Roszel Road	Princeton	NJ	8540	UNITED STATES	Derivative Master Account Number 050201TYCO
TYCO MASTER RETIREMENT TRUST	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 053106WEST
TYCO MASTER RETIREMENT TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030106WES7
Tykhe Fund Ltd	c/o Tykhe Capital LLC	330 Madison Avenue, 35th Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 042403TCAP
UBS AG	677 Washington Blvd			Stamford	CT	6901	UNITED STATES	Derivative Master Account Number 070898UBSZ
UBS CORPORATE BOND RELATIONSHIP FUND	UBS Global Asset Management (Americas) Inc.	One North Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 071907UB16
UBS CURRENCY AND RATES PORTFOLIO MASTER LIMITED	UBS Currency Portfolio Master Limited	c/o UBS Fund Services (Cayman) Limited	UBS House, PO Box 852, 227 Elgin Avenue	George Town		BW1	Grand Cayman	Derivative Master Account Number 110206UBSO
UBS DYNAMIC ALPHA STRATEGIES MASTER FUND LTD	UBS Global Asset Management (Americas) Inc.			Chicago	IL	60606	United States	Derivative Master Account Number 071907UBS8
UBS Glb AM AmericasA/C	UBS TOWER ONE NO. WACKER DR			Chicago	IL	60606	United States	Derivative Master Account Number 072607UBSG
UBS HIGH YIELD RELATIONSHIP FUND	UBS Global Asset Management (Americas) Inc.	One North Wacker Drive		Chicago	IL	60606	United States	Derivative Master Account Number 072007UBS5
UBS O'ConnorA/C O'Connor Capital Structure Opportun	c/o Walkers SPV Limited	Walker House, 87 Mary Street		George Town, Grand Cayman			Cayman Islands	Derivative Master Account Number 121107UBSO
UBS SECURITIZED US MORTGAGE RELATIONSHIP FUND	UBS Global Asset Management	21 Lombard Street				EC3 V 9AH	United Kingdom	Derivative Master Account Number 072007UBS6
UBS US ALLOCATION FUND	One North Wacker Drive			Chicago	IL	60606	United States	Derivative Master Account Number 080107UBS9
UFCW INTERNATIONAL UNION GENERAL FUND	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041352

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
UFJ INTERNATIONAL PLC - DO NOT USE -	Sanwa International plc	City Place House	55 Basinghall Street	London		EC2V 5DJ	UNITED KINGDOM	Derivative Master Account Number 032900SIPL
UHHS/CSAHS - Cuyahoga Inc	29000 Center Ridge Road			Westlake	OH	44145	UNITED STATES	Derivative Master Account Number 112400UHHS
UINTAH BASIN MEDICAL CENTER	250 West 300 North (75-2)			Roosevelt	UT	84066	UNITED STATES	Derivative Master Account Number 081407UINT
ULTRA MASTER LTD	Solus Alternative Capital Management LP	430 Park Avenue		New York	NY	10022	UNITED STATES	Derivative Master Account Number 123107SOLU
UMB BANK NA	1010 Grand Avenue			Kansas City	MO	64141	UNITED STATES	Derivative Master Account Number 021207UMBB
UMWA 1974 Pension Trust	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 041107BLA5
UNDERLYING FUNDS TRUST FIXED INCOME ARBITRAGE 1	701 Westchester Ave,	Suite 312W		White Plains	NY	10604	UNITED STATES	Derivative Master Account Number 042706UNDE
UNILEVER SUPERANNUATION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012084
Union Bank of California, N.A.	445 South Figueroa Street	11th Floor		Los Angeles	CA	90071	UNITED STATES	Derivative Master Account Number 022697UBCA
UNION HOSPITAL, INC	Union Hospital, Inc	1606 North 7th Street		Terre Haute	IN	47804	UNITED STATES	Derivative Master Account Number 052395UNHO
Unione di Banche Italiane Scpa	Banca Popolare di Bergamo - Credito Varesino S.C.A	Piazza Vittorio Veneto, 8		Bergamo		24122	ITALY	Derivative Master Account Number 022897BPB
UNIONE DI BANCHE ITALIANE SCPA	Via Silvio Pellico, 12			Milano		20121	Italy	Derivative Master Account Number 022200BCLO
Unipol Banca Spa	Via Stalingrado, 53			Bologna		40128	Italy	Derivative Master Account Number 100603UNIP
UNITED AUTO WORKERS PENSION TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 021407PAC7
United Church Homes, Inc	170 East Center Street			Marion	OH	43301-1806	UNITED STATES	Derivative Master Account Number 071205UCHI

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
UNITED CHURCH OF CHRIST RETIREMENT COMMUNITY INC	33 Christian Avenue			Concord	NH	3301	United States	Derivative Master Account Number 092506UNI5
UNITED TECHNOLOGIES CORPORATION EMPLOYEES RETIREMENT PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 091405993
UNITED TECHNOLOGIES CORPORATION MASTER RETIREMENT TRUST	Putnam Investments	2 Liberty Square		Boston	MA	2109	United States	Derivative Master Account Number 010501P43N
UNIVERSAL INVESTMENT - SPARKASSE MUENSTERLAND OST	40 E. 52nd Street, 18th Floor			New York	NY	10022	UNITED STATES	Derivative Master Account Number 101606UNI8
University Hospitals Health System, Inc.	11100 Euclid Avenue - LND5022			Cleveland	OH	44106-6056	United States	Derivative Master Account Number 062899UHHS
UNIVERSITY MEDICAL ASSOCIATES, SC	Medical University of South Carolina	179 Ashley Avenue		Charleston	SC	29425	United States	Derivative Master Account Number 092104UMA
UNIVERSITY MEDICAL ASSOCIATES, SC	171 Ashley Avenue			Charleston	SC	29425	United States	Derivative Master Account Number 122794UMA
UNIVERSITY MEDICAL CENTER CORPORATION	University Medical Center Corporation	1501 N Camobell Avenue		Tuscon	AZ	85724	UNITED STATES	Derivative Master Account Number 101794UMCC
University of Florida Foundation Inc	Sun Center West	235 South Main Street, Suite 206		Gainesvile	FL	32601	United States	Derivative Master Account Number 021805CGUF
UNIVERSITY OF ILLINOIS	University of Illinois	The University of Illinois		Urbana	IL	61801-3620	UNITED STATES	Derivative Master Account Number 022696UNII
UNIVERSITY OF MASSACHUSETTS BUILDING AUTHORITY	University of Massachussetts BUilding Authority	225 Franklin Street, 12th Floor		Boston	MA	2110	United States	Derivative Master Account Number 122807UNIV
University of Medicine & Dentistry of New Jersey	The University Hospital	150 Bergen Street, Room D347		Newark	NJ	7103	UNITED STATES	Derivative Master Account Number 120204MDNJ
UNIVERSITY OF MISSOURI SYSTEM ENDOWMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109016671

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
UNIVERSITY OF MISSOURI SYSTEM ENDOWMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 082807PAC5
UNIVERSITY OF MISSOURI SYSTEM RETIREMENT DISABILITY AND DEATH BENEFIT PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 082807PACI
UNIVERSITY OF MISSOURI SYSTEM RETIREMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092407PA11
UNIVERSITY OF PITTSBURGH	University of Pittsburg	2403 Cathedral of Learning		Pittsburgh	PA	15260	UNITED STATES	Derivative Master Account Number 081304PITT
UNIVERSITY OF PITTSBURGH	2403 Cathedral of Learning			Pittsburgh	PA	15260	UNITED STATES	Derivative Master Account Number 082100UNOP
UNIVERSITY OF ROCHESTER NY	Wallis Hall	Room 208		Rochester	NY	14627-0023	UNITED STATES	Derivative Master Account Number 080703ROCH
UNIVERSITY OF SCRANTON	The University of Scranton	800 Linden Street		Scranton	PA	18510	UNITED STATES	Derivative Master Account Number 031506UNIV
UNIVERSITY OF TAMPA FL	The University of Tampa	401 West Kennedy Boulevard		Tampa	FL	33606-1490	UNITED STATES	Derivative Master Account Number 012998UOT
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P446
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014470
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109014495
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011470
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0401041495
University of Texas Investment Management Company	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0401042465

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
UNIVERSITY OF TULSA	The University of Tulsa	800 South Tucker Drive		Tulsa	OK	74104	UNITED STATES	Derivative Master Account Number 031396UOT
University System of New Hampshire	18 Garrison Avenue			Durham	NH	03824-2334	United States	Derivative Master Account Number 120204UNIV
UNUM LIFE INSURANCE COMPANY OF AMERICA (INCORPORATED)	Unum Group, Law Dept. 7S	1 Fountain Square		Chattanooga	TN	37402	United States	Derivative Master Account Number 072303UNUM
UPS PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011968
UPS RETIREMENT PLAN	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL41
Ursuline Academy	Ursuline Academy	85 Lowder Street		Dedham	MA	2026	United States	Derivative Master Account Number 042004ACAD
US AGBANK FCB	3636 American River Drive	Suite 100		Sacramento	CA	95864	UNITED STATES	Derivative Master Account Number 022800WFCB
US BANK NA	Corporate Trust Services			Boston	MA	02196-0778	United States	Derivative Master Account Number 71462FIRB
US CENTRAL FEDERAL CREDIT UNION	Suite 100	9701 Renner Boulevard		Lenexa	KS	66219	UNITED STATES	Derivative Master Account Number 36235USCC
US Government Plus ProFund	ProFunds	7501 Wisconsin Avenue	Suite 1000	Bethesda	MD	20814	United States	Derivative Master Account Number 042402USGO
US Investigations Services	1137 Branchton Road	PO Box 26		Annandale	PA	16018-0026	United States	Derivative Master Account Number 030303USIN
US SHIPPING PARTNERS LP	U.S. Shipping Partners LP.	399 Thornall Street	8th Floor	Edison	NJ	8837	United States	Derivative Master Account Number 081806USS5
USG Corporation Master Investment Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041428
Utah Associated Municipal Power Systems	36 S. State Street	Suite 1900		Salt Lake City	UT	84111-1478	UNITED STATES	Derivative Master Account Number 031303UTAH
Utah Housing Corporation	2479 S. Lake Park Blvd.			West Valley City	UT	84120	UNITED STATES	Derivative Master Account Number 050400UHFA
UTAH HOUSING FIN AGENCY	2479 S. Lake Park Blvd.			West Valley City	UT	84120	UNITED STATES	Derivative Master Account Number 060507UTA5
VAL VERDE UNIFIED SCHOOL DISTRICT	Val Verde unified School District	975 West Morgan Street		Perris	CA	92571-3157	UNITED STATES	Derivative Master Account Number 080805VALV

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Valero Energy Corp	Valero Energy Corporation	One Valero Way		San Antonio	TX	78249	UNITED STATES	Derivative Master Account Number 101102VALE
VALLEJO SANITATION & FLOOD CONTROL	Vallejo Sanitation & Flood Control District	450 Ryder Street		Vallejo	CA	94590	UNITED STATES	Derivative Master Account Number 070193VSAF
VAN KAMPEN BOND FUND	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 020107MOR7
VAN KAMPEN CORE PLUS FIXED INCOME FUND	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 020107MO10
VAN KAMPEN CORPORATE BOND FUND	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 020107MO11
VAN KAMPEN EQUITY AND INCOME FUND	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 100307RUSS
VAN KAMPEN HIGH INCOME TRUST II	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 101707MO10
VAN KAMPEN HIGH INCOME TRUST II	c/o Van Kampen Asset Management	One Tower Bridge	100 Front Street, Suite 1100	West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 020107MO14
VAN KAMPEN HIGH YIELD FUND	Van Kampen Asset Management, Investment Advisor	c/o Morgan Stanley Investment Advisors Inc.		West Conshohocken	PA	19428-288	UNITED STATES	Derivative Master Account Number 120407VANK
Van Leer Group Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011150
Vanguard Balanced Index Fund	FUND	PO Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 011801VBIF
VANGUARD CAR RENTAL USA HOLDINGS INC	Vanguard Car Rental USA Holdings Inc.	6929 North Lakeview Avenue		Tulsa	OK	74117	UNITED STATES	Derivative Master Account Number 061606VANG

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Vanguard Car Rental USA Inc.	Vanguard Car Rental USA Holdings Inc.	6929 North Lakeview Avenue		Tulsa	OK	74117	UNITED STATES	Derivative Master Account Number 032105VACR
Vanguard Fiduciary Intermediate-Term Bond Trust	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 103100VFTB
Vanguard Fiduciary Trust Co Corporate Bond Trust	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 011602VCBT
Vanguard Fiduciary Trust Co Short-Term Bond Trust	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 112204VFTC
VANGUARD FIDUCIARY TRUST COMPANY ASSET-BACKED SECURITIES TRUST	c/o Vanguard Valley Forge Funds	P.O. Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 110107VANG
VANGUARD HIGH QUALITY BOND PORTFOLIO	100 Vanguard Blvd.	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 081805VANG
VANGUARD INSTITUTIONAL TOTAL BOND MARKET INDEX FUND	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 020403VITB
VANGUARD INTERMEDIATE TERM INVESTMENT GRADE FUND	100 Vanguard Blvd.	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 103100VITC
VANGUARD INVESTMENT SERIES PLC - VANGUARD 30-40 YEAR DURATION EURO SWAP INDEX FUND	100 Vanguard Blvd	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 081707VAN5
VANGUARD MANAGED PAYOUT DISTRIBUTION FOCUS FUND	c/o Vanguard Fixed Income Securities Funds	P.O. Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 110907VAN7
VANGUARD MANAGED PAYOUT GROWTH AND DISTRIBUTION FUND	c/o Vanguard Valley Forge Funds	P.O. Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 110907VAN8
VANGUARD MANAGED PAYOUT GROWTH FOCUS FUND	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 110907VAN9
VANGUARD SHORT TERM INVESTMENT GRADE FUND	100 Vanguard Blvd.	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 103100VSTC

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
VANGUARD SHORT-TERM INVESTMENT-GRADE PORTFOLIO	Vanguard Managed Payout Distribution Focus Fund	P.O. Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 073106VANG
Vanguard Total Bond Market Index Fund	P.O. Box 2600			Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 011801VTBM
Vanguard U.S. Futures Fund	100 Vanguard Blvd	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 120704VUFF
VANGUARD US INVESTMENT GRADE CREDIT INDEX FUND	100 Vanguard Blvd	Mail Stop V31		Malvern	PA	19355	UNITED STATES	Derivative Master Account Number 071106VANG
VANTAGEPOINT DIVERSIFIED ASSETS FUND	Diversified Assets Fund	c/o The Vantagepoint Funds	777 North Capitol Street, Suite 600	Washington	DC	20002-4240	UNITED STATES	Derivative Master Account Number 102507DRAK
Var Funding Trust 2007-1	Variable Funding Trust 2007-1	c/o U.S. Bank Trust National Association				19801		Derivative Master Account Number 012408LEHM
VC I TOTAL ACCOUNT - GLOBAL EQUITY MASTER	2 Liberty Square			Boston	MA	2109	United States	Derivative Master Account Number 120805PUTN
VEBA PARTNERSHIP N LP	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 070505VEBA
VEBA PARTNERSHIP N LP	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013040
VERDE CDO LTD (SEG AC CDS ONLY)	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 111005VER5
VERDE CDO LTD (SEG AC CDS ONLY)	Verde CDO, Ltd.	c/o Lehman Brothers Asset Management		Chicago	IL	60603	United States	Derivative Master Account Number 061906VERD
VeriFone, Inc.	2099 Gateway Place, Ste. 600			San Jose	CA	95110	UNITED STATES	Derivative Master Account Number 051906VER5
VERIZON MASTER SAVINGS TRUST	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092106PAC5
VERMONT (STATE OF)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011382
VERMONT PENSION INVESTMENT COMMITTEE	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 123107LOG5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
VERMONT STUDENT ASSISTANCE CORPORATION	10 East Allen Street	P.O. Box 2000		Winooski	VT	5404	UNITED STATES	Derivative Master Account Number 050599VEDH
VEYANCE TECHNOLOGIES INC	703 S Cleveland Mssillon Road			Fairlawn	OH	44333-3023	United States	Derivative Master Account Number 051608VEYA
VGZ ZORGVERZEKERAAR NV	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011309
VIATHON CAPITAL MASTER FUND LP	401 Springfield Avenue			Summit	NJ	7901	UNITED STATES	Derivative Master Account Number 042007VIAT
VICTORY CAPITAL MANAGEMENT ABSOLUTE RETURN CREDIT PORTFOLIO	127 Public Square			Cleveland	OH	44114	United States	Derivative Master Account Number 050206VIC8
Village of Deerfield	850 Waukegan Road			Deerfield	IL	60015-320	United States	Derivative Master Account Number 010496VOD
Village of Germantown Inc	7820 Walking Horse Circle			George Town, Grand Cayman		38138	United States	Derivative Master Account Number 121903VILL
Vining Sparks	775 Ridge Lake Boulevard			Memphis	TN	38120	UNITED STATES	Derivative Master Account Number 072994VISP
VINTNERS PROPCO SARL	rue de la Poste 20			Luxemborg		L2346	Luxembourg	Derivative Master Account Number 082608VIN5
VIRGIN ISLANDS PUBLIC FINANCE AUTHORITY	P.O. Box 430	Emancipation Garden Station		St. Thomas		804	US Virgin Islands	Derivative Master Account Number 092104VIPF
Virgin Mobile USA, LLC	Virgin Mobile USA LLC	10 Independence Blvd.		Warren	NJ	7059	UNITED STATES	Derivative Master Account Number 091605VIRG
Virginia Electric and Power Company	701 E CARY ST			RICHMOND	VA	23219-3932	UNITED STATES	Derivative Master Account Number 112100VEPC
Virginia Resources Authority	1111 E. Main Street, Suite 1920			Richmond	VA	23219	UNITED STATES	Derivative Master Account Number 101498VRA
Vista Grande	B.C. Ziegler and Company	1 South Wacker Drive, Suite 3080		Chicago	IL	60606	United States	Derivative Master Account Number 110501VIST
VISTEON CORPORATION DEFINED BENEFIT MASTER TRUST	840 Newport Center Drive			Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 010901P330

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
VISTEON CORPORATION DEFINED BENEFIT MASTER TRUST	c/o BlackRock Financial Management, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL37
VIVENDI UNIVERSAL PENSION FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011308
Vodafone Group PLC	VODAFONE HOUSE THE CONNECTION			NEWBURY, Berkshire		RG14 2FN	United Kingdom	Derivative Master Account Number 101399XVDO
VOX PLACE CDO LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 043004VOX
VVIF Total Bond Market Index Portfolio	FUND	PO Box 2600		Valley Forge	PA	19482	UNITED STATES	Derivative Master Account Number 061406VANG
WACHOVIA BANK NATIONAL ASSOCIATION	301 South College Street			Charlotte	NC	28288	United States	Derivative Master Account Number 38090FUNC
WALT DISNEY COMPANY RETIREMENT PLAN MASTER TRUST, THE	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 112906WES5
WALT DISNEY COMPANY RETIREMENT PLAN MASTER TRUST, THE	Walt Disney Company Retirement Plan Master Trust	c/o ING Investment Management Co.		Atlanta	GA	30327	United States	Derivative Master Account Number 050908ING6
WAM US LIMITED DURATION LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 012706WAMU
WAMCO 1078/Alcon Laboratories Employees Defined CP	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0930031078
WAMCO 1079/ Dragon Portfolio Monetary Authority Sin	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022808WES5
WAMCO 1098/San Francisco Employees' Retire System	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0914051098
WAMCO 1121/Stichting Pensioenfonds DSM-CHEMIE	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 0707051121

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WAMCO 1220 Avaya Inc Master Pension Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0724011220
WAMCO 1264 / 3M Employees Welfare Benefits	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0906021264
WAMCO 1268/PCS Administration Inc. Master Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0426051268
WAMCO 1285A/C Nat gridREF Natnl Grid USA Pension	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 082307WES5
Wamco 1295/Caterpillar Inc Group Ins Trust (VEBA)	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0925021295
WAMCO 1322/Ascension Health -Health System Deposit	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 030206WES6
WAMCO 1332/ MCAMP Fixed Income Account	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 092605MCAM
WAMCO 1385/Ball Corporation Master Pension Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041385
WAMCO 1385/Ball Corporation Master Pension Trust	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BLA7
Wamco 1389/PepsiCo, IncMaster Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 022607WE20
WAMCO 1412/Cleveland Clinic Foundation	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 1005051412
WAMCO 1412/Cleveland Clinic Foundation	9500 Euclid Avenue JJ 19			Cleveland	OH	44195	United States	Derivative Master Account Number 032599CCF
WAMCO 1413/CCHS RETIREMENT PLA N	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 1005051413
WAMCO 1416/American Museum of Natural History	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0426051416
Wamco 1425/Pfizer Master trust	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022607WE21

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WAMCO 1447/Alabama Trust Fund	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 120407WE18
WAMCO 1448/Retail Wholesale & Dept. Store Intl Un.	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041448
WAMCO 1462/1199 SEIU Greater NY Pension Fund	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0505041462
WAMCO 1488/US Bond Fund	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041488
WAMCO 1488/US Bond Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011627
WAMCO 1496/West Asset Intermediate Plus Bond Port.	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041496
WAMCO 1568/Commonfund Inst Core Plus Bond Fnd, LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0914051568
Wamco 1578/Vantage Trust Plus Fund	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012256
WAMCO 1593 / Contributory Pension Fund	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 1112041593
WAMCO 1687/NTCC ADV FNDS FOR E MP BEN TR (AFEBT)	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0707051687
WAMCO 1707/Northwestern Memorial Hospital & Affili	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0616051707
WAMCO 1745/WESTERN ASSET US LO NG DURATION LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0707051745
WAMCO 2795/ SMASHSeries M Fund	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 041207WEST
WAMCO 2852/ CatholicHealthcareWest Funded Deprecia	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022808WES7

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Wamco 654 MichCon Retirement Plans' Master Trust	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 060302W654
Wamco 655 MichCon Post Retirement VEBA Trust	Michigan Consolidated Gas Company	500 Griswold Street		Detroit	MI	48226	United States	Derivative Master Account Number 060302W655
Warren Wicklund AM	Bankplassen 1a			Oslo		N-0106	NORWAY	Derivative Master Account Number 082107WARR
WASHINGTON (STATE OF)	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 070606WEST
WASHINGTON COUNTY MENTAL HEALTH	P.O. Box 647			Montpelier	VT	05601-0647	UNITED STATES	Derivative Master Account Number 090506WASH
WASHINGTON DC RETIREMENT BOARD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 070500DCRB
WASHINGTON MUTUAL INC	JPMorgan Chase	Legal Department	245 Park Avenue, 11th Floor	New York	NY	10167	UNITED STATES	Derivative Master Account Number 35622ASBK
WASHINGTON MUTUAL INC CASH BALANCED PENSION PLAN	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0126051627
WASHINGTON MUTUAL INC CASH BALANCED PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011826
WASHINGTON NATIONAL INSURANCE CO INC	40 86 Advisors Inc.	535 North College Drive		Carmel	IN	46032	United States	Derivative Master Account Number 071106CON7
WASHINGTON TRUST BANCORP INC	Copy to:	23 Broad Street		Westerly	RI	2891	UNITED STATES	Derivative Master Account Number 032608WASH
Washington Trust Company	The Washington Trust Company	23 Broad Street		Westerly	RI	2891	UNITED STATES	Derivative Master Account Number 100702WASH
Washoe Medical Center	1155 Mill Street			Reno	NV	89502-1474	UNITED STATES	Derivative Master Account Number 062504WASH
WATERFALL EDEN MASTER FUND LTD	Waterfall Eden Master Fund, Ltd.	c/o Waterfall Asset Management, LLC		New York	NY	10036	UNITED STATES	Derivative Master Account Number 080505WEMF
WATERSHED CAPITAL INSTITUTIONAL PARTNERS LP	Watershed Capital Partners, L.P.	c/o Watershed Asset Mangement, LLC		San Francisco	CA	94111	UNITED STATES	Derivative Master Account Number 042706WAT9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WATERSHED CAPITAL PARTNERS LP	Watershed Capital Partners, L.P.	c/o Watershed Asset Mangement, LLC		San Francisco	CA	94111	UNITED STATES	Derivative Master Account Number 042706WATE
WATERSHED CAPITAL PARTNERS OFFSHORE LTD	Watershed Capital Partners, L.P.	c/o Watershed Asset Mangement, LLC		San Francisco	CA	94111	UNITED STATES	Derivative Master Account Number 042706WA11
WATERSTONE CAPITAL ADVISORS LLC	8720 Red Oak Boulevard, Suite 300			Charlotte	NC	28217	United States	Derivative Master Account Number 050407WAT6
Waterstone Market Neutral MAC 51 Ltd.	c/o Citco Trustees (Cayman) Limited	West Bay Road		Grand Cayman		KY1-1205	Cayman Islands	Derivative Master Account Number 110504MC51
Waterstone Market Neutral Master Fund Ltd.	Waterstone Capital Management, L.P.	2 Carlson Parkway, Suite 260		Plymouth	MN	55447	UNITED STATES	Derivative Master Account Number 110204WMNM
WATSON WYATT & COMPANY PENSION PLAN FOR US EMPLOYEES	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0725051688
WATSON WYATT & COMPANY PENSION PLAN FOR US EMPLOYEES	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 091406WES6
WAVE MASTER FUND LP	The Wave Management Company, LLC	4 Queen Street		Charleston	SC	29401	United States	Derivative Master Account Number 062106WAVE
WAVELAND INGOTS LTD	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 0109012006
WCG MASTER FUND LTD	2 World Financial Center, FL 7			New York	NY	10281	UNITED STATES	Derivative Master Account Number 073107WCG8
WEBSTER BANK, NATIONAL ASSOCIATION	Webster Plaza	MO-335		Waterbury	CT	6702	UNITED STATES	Derivative Master Account Number 051995FFOW
WEISS MULTI-STRATEGY PARTNERS LLC	c/o Weiss Multi-Strategy Advisers LLC	One State Street	20th Floor	Hartford	CT	6103	United States	Derivative Master Account Number 060607WE18

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Wellington 3460	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010227
WELLINGTON 6812/ WTC-CIF IICORE BOND/MORTGAGE BACK	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 0829026812
Wellington Management CompanyLLP	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 62596BDSS
WELLINGTON MANAGEMENT PORTFOLIO (LUXEMBOURGE) II COMMODITIES PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 073107WEL5
WELLMONT HEALTH SYSTEM	1905 American Way			Kingsport	TN	37660	UNITED STATES	Derivative Master Account Number 031804WELL
Wellmont Health System	1905 American Way			Kingsport	TN	37660	UNITED STATES	Derivative Master Account Number 050102WELL
WellPoint Inc.	120 Monument Circle			Indianapolis	IN	46204	UNITED STATES	Derivative Master Account Number 030805WELL
WELLS FARGO & COMPANY	420 Montgomery Street			San Francisco	CA	94163	UNITED STATES	Derivative Master Account Number 31340WFAFAR
WELLS FARGO & COMPANY 401(K) PLAN	Galliard Capital Management	800 LaSalle Avenue, Suite 2060		Minneapolis	MN	55402-2033	UNITED STATES	Derivative Master Account Number 100302401K
Wells Fargo & Company Pension Plan-Galliard Fixed	Galliard Capital Management	LaSalle Plaza, Suite 2060	800 LaSalle Avenue	Minneapolis	MN	55479	UNITED STATES	Derivative Master Account Number 080400WFHY
WELLS FARGO BANK NA	525 Market Street			San Francisco	CA	94163	UNITED STATES	Derivative Master Account Number 092794WFB
WELLS FARGO BANK NA AS TRUSTEE FOR THE WELLS FARGO FIXED INCOME FUND F	Galliard Capital Management	LaSalle Plaza, Suite 2060	800 LaSalle Avenue	Minneapolis	MN	55479	UNITED STATES	Derivative Master Account Number 080207GALL
Wells Fargo Bank, N.A. for Fixed Income Fund A	c/o Galliard Capital Management	LaSalle Plaza, Suite 2060	800 LaSalle Avenue	Minneapolis	MN	55479	UNITED STATES	Derivative Master Account Number 030707GALL
Wells Fargo Bank, N.A. for Fixed Income Fund E	Galliard Capital Management	LaSalle Plaza, Suite 2060	800 LaSalle Avenue	Minneapolis	MN	55479	UNITED STATES	Derivative Master Account Number 030707GAL5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WELLS FARGO BANK, N.A. FOR STABLE RETURN FUND G	Galliard Capital Management	800 LaSalle Avenue, Suite 2060		Minneapolis	MN	55402-2033	UNITED STATES	Derivative Master Account Number 100302WEBT
WELLS FARGO FIXED INCOME FUND H	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 102607WES5
Wells Fargo Home Equity Trust 2004-1	CTLA - Structured Finance			New York	NY	10016	UNITED STATES	Derivative Master Account Number 032504WFHE
Wells Fargo Master Tr for the Mgd Fixed Inc Port	Galliard Capital Management	800 LaSalle Avenue		Minneapolis	MN	55402-2033	UNITED STATES	Derivative Master Account Number 070805WELL
WELLS FARGO MORTGAGE BACKED SECURITIES 2008-AR2 TRUST	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 022708STR5
Wells Fargo/Ohio Housing	c/o Wells Fargo Bank NA	417 Montgomery Street, Suite 500		San Francisco	CA	94104	UNITED STATES	Derivative Master Account Number 081805OHIO
Wembley National Stadium Ltd	York House, 11th Floor	Empire Way		Middlesex			United Kingdom	Derivative Master Account Number 112902WEMB
WEST CORPORATION	West Corporation	11808 Miracle Hills Drive		Omaha	NE	68154	UNITED STATES	Derivative Master Account Number 100206WES6
WEST GATE MORTGAGE ASSETS LP	Metropolitan West Asset Management	11766 Wilshire Boulevard, suite 1580		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 032307WES6
West Gate Strategic Income Fund I Master Fund, Ltd	Metropolitan West Asset Management	11766 Wilshire Boulevard, suite 1580		Los Angeles	CA	90025	UNITED STATES	Derivative Master Account Number 070507METR
WEST KNOX UTILITY DISTRICT	2328 Lovell Road	P.O. Box 51370		Knoxville	TN	37950	UNITED STATES	Derivative Master Account Number 101394WKUD
WEST LIBERTY CARE CENTER INC	6557 US 68 South			West Liberty	OH	43357	UNITED STATES	Derivative Master Account Number 121306WEST
WEST OF ENGLAND SHIP OWNERS MUTUAL INSURANCE ASSOCIATION (LUXEMBOURG)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 081600PWEB
WEST POINT HOUSING LLC	West Point Housing LLC	c/o Balfour Beatty Communities		Newtown Square	PA	19073	UNITED STATES	Derivative Master Account Number 080108WES5
West View Manor	1715 Mechanicsburg Rd.			Wooster	OH	44691	UNITED STATES	Derivative Master Account Number 101405WEST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WEST VIRGINIA HOSPITAL FINANCE AUTHORITY	1900 Kanawha Boulevard E.			Charleston	WV	25305	United States	Derivative Master Account Number 020900WVFA
WEST VIRGINIA INVESTMENT MANAGEMENT BOARD	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 041602W751
WESTCHESTER, NY (COUNTY OF)	Westchester County Department of Finance	148 Martine Avenue, Suite 720		White Plains	NY	10601	UNITED STATES	Derivative Master Account Number 061705WEST
WESTERN ASSET ABSOLUTE RETURN STRATEGY MASTER FUND LTD	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0517051535
WESTERN ASSET ABSOLUTE RETURN STRATEGY MASTER FUND LTD	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 092106WES5
WESTERN ASSET ASIAN OPPORTUNITIES FUND	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 060908WEST
WESTERN ASSET CORE BOND PORTFOLIO	Western Asset Management Company	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072401W671
WESTERN ASSET CORE PLUS - UNIVERSAL LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 022108WES9
WESTERN ASSET CORE PLUS BOND PORTFOLIO	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072401W984
WESTERN ASSET INTERMEDIATE PORTFOLIO	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 072401W710
Western Asset Management Co.	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 1109041558
Western Asset Management Co.	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 1112041595
Western Asset Management Company	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 111102ABN
WESTERN ASSET MANAGEMENT US INTERMEDIATE PLUS LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0829021978

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WESTERN ASSET MGMT COA/C CPTPFREF WAMCO 1839	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 091007WE18
WESTERN ASSET MGMT COA/C CPTPFREF WAMCO 1840	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 091007WE19
WESTERN ASSET MORTGAGE BACKED SECURITIES PORTFOLIO LLC	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0318051602
WESTERN ASSET OPPORTUNISTIC ASIAN SECURITIES PORTFOLIO LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 010708WEST
WESTERN ASSET US COMMODITY PLUS MASTER FUND LTD	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 032707WEST
WESTERN ASSET US CORE BOND FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0906021308
WESTERN ASSET US CORE BOND FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 120407WE14
WESTERN ASSET US CORE BOND FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0512041471
Western Asset US Core Bond LLC	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0929031369
WESTERN ASSET US CORE PLUS LLC	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0318051601
WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND	c/o BlackRock Financial Mangement, Inc.	40 E. 52nd Street, 18th Floor		New York	NY	10022	UNITED STATES	Derivative Master Account Number 111706BL38
Western Corporate Federal Credit Union	924 Oveland Court			San Dimas	CA	91773-1750	UNITED STATES	Derivative Master Account Number 122096WESC
WESTERN PENNSYLVANIA TEAMSTERS & EMPLOYERS FUND	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 021908WES5
WESTERN UNIVERSITY OF HEALTH SCIENCES	3009 E. Second Street			Pomona	CA	91766-1854	UNITED STATES	Derivative Master Account Number 091494COM

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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Westernbank Puerto Rico	268 Munoz Rivera Avenue, 6th Floor			Hato Rey	PR	918	Puerto Rico	Derivative Master Account Number 112598WBPR
WestLB AG	Woolgate Exchange	25 Basinghall Street		London		EC2V 5HA	UNITED KINGDOM	Derivative Master Account Number 51295WDLDD
WESTLB UK PENSION PLAN	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 072606PACI
Westpac Banking Corporation	575 5th ave, 39th floor			New York	NY	10017	UNITED STATES	Derivative Master Account Number 51296WEST
WESTSIDE WALDORF SCHOOL	17310 Sunset Boulevard			Pacific Palisades	CA	90272	UNITED STATES	Derivative Master Account Number 083106WEST
WEXFORD GLOBAL STRATEGIES TRADING LIMITED	Wexford Global Strategies Trading Limited	c/o Wexford Capital, LLC		Greenwich	CT	6830	United States	Derivative Master Account Number 050907WEXF
WGZ-Bank Westdeutsche Genossenschafts Zentralbank	D-40001 Dusseldorf	Postfach 10 10 32					Germany	Derivative Master Account Number 060295WLGf
Wheaton College	501 College Avenue			Wheaton	IL	60187	UNITED STATES	Derivative Master Account Number 041404WEAT
WHEATON FRANCISCAN SERVICES INC	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 021407WEST
WHEATON FRANCISCAN SERVICES INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092407PAC5
WHEELS COMMON INVESTMENT FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 091407PAC6
WHITBREAD GROUP PENSION FUND (THE)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012071
WHITBREAD PLC	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 080105WHIT
WHITE MARLIN CDO 2007-1 LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061207LEHM
WHITE MOUNTAINS LIFE REINSURANCE (BERMUDA) LTD	White Mountains Insurance Group, Ltd.	Investment Community Inquiries		Guilford	CT	6437	United States	Derivative Master Account Number 103106WHIT

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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WHITE MOUNTAINS REINSURANCE GROUP LTD	White Mountains Insurance Group, Ltd.	Investment Community Inquiries		Guilford	CT	6437	United States	Derivative Master Account Number 030107WHIT
WHITECREST PARTNERS LP	222 Berkeley Street, 22nd Floor			Boston	MA	2116	United States	Derivative Master Account Number 020607WHIT
WHITEWOOD FINANCIAL PARTNERS LP	c/o Basswood Partners, L.L.C.	645 Madison Avenue	10th Floor	New York	NY	10022	UNITED STATES	Derivative Master Account Number 070606BAS5
WHITWORTH COLLEGE	Whitworth College	300 W. Hawthorne Road		Spokane	WA	99251	UNITED STATES	Derivative Master Account Number 101906WHIT
WICHITA RETIREMENT SYSTEMS	Western Asset Management Co.	117 East Colorado Blvd		Pasadena	CA	91105	UNITED STATES	Derivative Master Account Number 022108WE11
William and Flora Hewlett Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 012307PACI
William and Flora Hewlett Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109010806
William and Flora Hewlett Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011803
William and Flora Hewlett Foundation	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011811
Williams Partners LP	One Williams Center			Tulsa	OK	74172-0172	UNITED STATES	Derivative Master Account Number 052406WILL
WILLOW RE LTD	c/o HSBC Financial Services (Cayman) Limited	Strathvale House - North Church St. PO Box 1109		Grand Cayman	KY1-1102		Cayman Islands	Derivative Master Account Number 060107WILL
Wilmington Trust Company	Rodney Square North	1100 North Market St.,	9th Floor	Wilmington	DE	19890-0001	UNITED STATES	Derivative Master Account Number 101899XWTC
WINCHESTER GBL TRST CO LTD AS O/B/O PIMCO BERMUDA FOREIGN LOW DUR FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012742

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO BERMUDA II GBL AGG EX-JP BD MSTR FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0128043706
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO BM TRST II- PM BM JGB FLOATER US STRT FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012790
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO BM TRST II- PM BM JGB FLOATER US STRT FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012791
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO KY GBL AGG EX-JAPAN BOND FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012755
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO KY TRST- PIMCO KY AU MULTI-SECTOR FUND	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012760
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO KY TRST- PIMCO KY GBL AGG (YEN-HDG) IF	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0401042781
WINCHESTER GBL TRST CO LTD AS TRSTEE O/B/O PIMCO KY TRST- PIMCO KY GBL HI	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0722042782
WINCHESTER GBL TRST CO LTD AS TRUSTEE O/B/O PIMCO BERMUDA TRST-PIMCO EURO TTL RETURN FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0722042764

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO BERMUDA TRST-PIMCO EURO TTL RETURN FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0722042783
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO BERMUDA TRST-PIMCO EURO TTL RETURN FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109013801
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO BERMUDA TRST-PIMCO EURO TTL RETURN FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012734
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO BM TRST IV - PM BM GLOB REAL RETURN FD	PIMCO	840 Newport Center Drive	Suite 300	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0414042781
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO KY TRST- PIMCO KY GLOB AGGR EX-JAPAN..	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012763
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO KY TRST- PIMCO KY GLOB AGGR EX-JAPAN..	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012818
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PIMCO KY TRST- PIMCO KY GLOB AGGR EX-JAPAN..	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 020802P273
WINCHESTER GLOB TRST CO LTD AS TRUSTEE O/B/O PMC BMTRSTII TRSTII-PM BM EMG MRKTS BD FD	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 032305TRST

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
WINCHESTER GLBL TRST CO LTD TRSTEE O/B/O PIMCO KY TRS- PM KY GLBL LIBOR PLUS (YEN-HG)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109012798
WINCHESTER MEDICAL CENTER VA	1840 Amherst Street, PO Box 3340			Winchester	VA	22061	UNITED STATES	Derivative Master Account Number 72193IDAC
WIND CREDIT ARBITRAGE FUND	Wind Credit Arbitrage Fund Trust	c/o Mizuho Alternative Investments, LLC		New York	NY	10020	UNITED STATES	Derivative Master Account Number 030107MIZU
Wind Telecomunicazioni SpA	Via Cesare Giulio Viola 48			Roma		00148	ITALY	Derivative Master Account Number 041802WIND
WINDERMERE IX CMBS (MULTIFAMILY) S.A.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 110106WIND
WINDERMERE PRIVATE PLACEMENT I S.A.	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 040406WIN5
Windermere V CMBS S.r.l	Via Pontaccio 10			20121 Milano			Italy	Derivative Master Account Number 040505WIND
WINDERMERE VI CMBS PLC	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 102005WIND
WINDERMERE VII CMBS PLC	c/o Wilmington Trust SP Services (Dublin) Limited	First Floor 7 Exchange Place IFSC		Dublin 1			Ireland	Derivative Master Account Number 032906WIN6
WINDERMERE X CMBS LIMITED	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031407WIND
Windermere X CMBS Limited	First Floor	7 Exchange Place	International Financial Service Centre	Dublin		1	Ireland	Derivative Master Account Number 071906WIND
Windermere X CMBS Limited	First Floor	7 Exchange Place	International Financial Service Centre	Dublin		1	Ireland	Derivative Master Account Number 073107WIND

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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WINDERMERE XIV CMBS LIMITED	Lehman Brothers Special Financing	Capital Markets Contracts - Legal c/o LBI, Legal, Compliance and Audit	747 Seventh Avenue	New York	NY	10019	United States	Derivative Master Account Number 101807WIND
WINNITEX INVESTMENT COMPANY LIMITED	Winnitex Investment Company Limited	Units 1-5, 6A#amper7A, 36/F., Cable TV Tower					Hong Kong	Derivative Master Account Number 051506WINN
Wintrust Financial Corporation	Wintrust Financial Corporation	727 N. Bank Ln.		Lake Forest	IL	60045	UNITED STATES	Derivative Master Account Number 033105WIFI
WISCONSIN PUBLIC SERVICE PENSION TRUST	1717 Arch Street, Suite 1500			Philadelphia	PA	19103	UNITED STATES	Derivative Master Account Number 111407LOG5
WISDOMTREE INTERNATIONAL ENERGY SECTOR FUND	BNY Asset Management	1633 Broadway		New York	NY	10019	UNITED STATES	Derivative Master Account Number 051807BN25
WISDOMTREE INTERNATIONAL SMALLCAP DIVIDEND FUND	WisdomTree Investments	380 Madison Avenue, 21st Floor		New York	NY	10017	UNITED STATES	Derivative Master Account Number 051807BN18
WLR Recovery Fund II L.P.	c/o WL Ross	1166 Avenue of the Americas, 27th Floor		New York	NY	10036	UNITED STATES	Derivative Master Account Number 050202WLRR
WLR Recovery Fund, LP	c/o WL Ross	Manhattan Tower	101 East 52nd Street	New York	NY	10022	UNITED STATES	Derivative Master Account Number 062201WLRR
WOCKHARDT EU OPERATIONS (SWISS) AG	c/o Wockhardt Limited	Wockhardt Towers	Bandra Kurla Complex	Bandra (East), Mumbai		400 051	India	Derivative Master Account Number 032307WOCK
Wolters Kluwer NV	Apollolaan 153	PO Box 75248	1070 AE	Amsterdam			The Netherlands	Derivative Master Account Number 040802WLTK
Woodridge	630 West Germantown Pike Suite 300			Plymouth Meeting	PA	19462	UNITED STATES	Derivative Master Account Number 011906WOOD
WOODWARD MUNICIPAL AUTHORITY	Woodward Municipal Authority	1219 8th Street		Woodward	OK	73801	UNITED STATES	Derivative Master Account Number 121096WMA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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Worcester Polytechnic Institute	100 Institution Road			Worcester	MA	01609-2280	UNITED STATES	Derivative Master Account Number 072199WPI
WORK COVER COMPENSATION INSURANCE FUND	Level 31, Gateway	1 Macquarie Place		Sydney NSW		2000	Australia	Derivative Master Account Number 021808CR16
WORLD HEALTH ORGANIZATION	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 0109011443
World Wildlife Fund, Inc.	World Wild Life Fund, U.S. Headquarters	1250 Twenty-Fourth Street, N.W.	P.O. Box 97180	Washington	DC	20090-7180	UNITED STATES	Derivative Master Account Number 102203WWFI
WRITERS GUILD INC	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 060408PAC5
WTC CTF LIBOR PLUS PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 071607WEL5
WTC-CIF II CITIGROUP EMERGING MARKETS DEBT PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 091707WE10
WTC-CIF II STOCK MARKET PLUS PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 072807WEL5
WTC-CIF OPPORTUNISTIC FIXED PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 072007WE10
WTC-CTF OPPORTUNISTIC FIXED PORTFOLIO	c/o Wellington Management Company, LLP	75 State Street		Boston	MA	2019	United States	Derivative Master Account Number 072007WEL9
WUESTENROT BANK AG PFANDBRIEFBANK	Abt. FI	Im Tambour 1		Ludwigsburg		71630	Germany	Derivative Master Account Number 32493WBAG
WYOMING (STATE OF)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 101906PACI
WYOMING (STATE OF)	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 092106PA10
WYOMING RETIREMENT SYSTEM	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 040307RUSS
Xaverian Brothers High School	800 Clapboard board Street			Westwood	MA	2090	UNITED STATES	Derivative Master Account Number 070703XAVE

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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XAVIER UNIVERSITY	3800 Victory Parkway			Cincinnati	OH	45207-4521	United States	Derivative Master Account Number 042408XAVI
XCEL ENERGY INC MASTER PENSION TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0126051622
XCEL ENERGY INC MASTER PENSION TRUST	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0316051676
XEROX FINAL SALARY PENSION SCHEME	PIMCO	840 Newport Center Drive	Suite 100	Newport Beach	CA	92660	UNITED STATES	Derivative Master Account Number 090205P183
XEROX PENSION SCHEME	909 A Street			Tacoma	WA	98402-5120	UNITED STATES	Derivative Master Account Number 021308RUS6
Yakima-Tieton Irrigation District	Office, Tieton Headquarters	470 Camp 4 Road		Yakima	WA	98908	UNITED STATES	Derivative Master Account Number 112296YCWA
Yale University	VP and General Counsel	Yale University		New Haven	CT	65208255	UNITED STATES	Derivative Master Account Number 75378YALU
Yale-New Haven Hospital	One Church Street, 1st Floor			New Haven	CT	6510	UNITED STATES	Derivative Master Account Number 111403AIGN
Yale-New Haven Hospital	Yale New Haven Hospital, Inc	One Church Street, 1st Floor		New Haven	CT	6510	UNITED STATES	Derivative Master Account Number 062805YALE
YES BANK LTD	Tiecicon House,	2nd Floor, E. Moses Road,		Mahalakshmi, Mumbai		400 011	India	Derivative Master Account Number 041007YESB
YMCA of Greater Rochester	Harris Beach PLC	99 Garnsey Rd		Pittsford NY		14534	UNITED STATES	Derivative Master Account Number 070805YMCA
YMCA OF GREATER WORCESTER	YMCA of Central Massachusets	766 Main Street		Worcester	MA	1610	UNITED STATES	Derivative Master Account Number 080906YMCA
YMCA RETIREMENT FUND (INC)	Western Asset Management Co.	385 East Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 112805WES5
YMCA RETIREMENT FUND (INC)	Western Asset Management Co.	385 E. Colorado Blvd		Pasadena	CA	91101	UNITED STATES	Derivative Master Account Number 0127041434
York AsianOpportunities MasterFund, L.P.	c/o York Capital Management	767 Fifth Ave, 17th Floor		New York	NY	10153	UNITED STATES	Derivative Master Account Number 102507YOR6
York Capital Management, L.P.	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 070902YORK
YORK CITY SEWER AUTH YORK PA	Reed Construction Data	30 Technology Parkway South	Suite 100	Norcross	GA	30092	UNITED STATES	Derivative Master Account Number 010995YCSA

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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YORK CREDIT OPPORTUNITIES FUND LP	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 071907YORK
YORK GLOBAL VALUE PARTNERS LP	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 072007YOR5
YORK HOSPITAL PA	45 Monument Rd Ste 200			York	PA	17403	UNITED STATES	Derivative Master Account Number 60493YORK
York Investment Limited	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 070902YINV
York Select Unit Trust	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 070902YSUN
York Select, L.P.	York Credit Opportunities Fund, L.P.	c/o York Capital Management	767 Fifth Avenue, 17th Floor	New York	NY	10153	UNITED STATES	Derivative Master Account Number 070902YSEL
YUMA REGIONAL MEDICAL CENTER	2400 S. Avenue A			Yuma	AZ	85364	UNITED STATES	Derivative Master Account Number 042997YRM
Zacisdaman L.L.C.	c/o Equity Group Investments, LLC	Two North Riverside Plaza, Suite 600		Chicago	IL	60606	United States	Derivative Master Account Number 010808ZACI
ZAIS CL LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 030608ZAIS
ZAIS MATRIX V-A CAYMAN LIMITED	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 082207ZAIS
ZAIS MATRIX V-B LP	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 082207ZAIS5
ZAIS MATRIX V-C LIMITED	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 082207ZAIS6
ZAIS MATRIX VI-A LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 011008ZAI9

Executory Contracts and Unexpired Leases

G: Derivative Contracts

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ZAIS MATRIX VI-B LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 011108ZAIS
ZAIS MATRIX VI-C LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 011008ZA10
ZAIS MATRIX VI-D LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 011008ZA11
ZAIS MATRIX VI-F LTD	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 011008ZA12
ZAIS MATRIX VI-I LP	The Galleria Building #3, 2nd Floor	2 Bridge Avenue		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 042808ZAIS
ZAIS Opportunity Masterfund, LTD	ZAIS CDO Opportunity Master Fund, Ltd.	c/o ZAIS Group, LLC, 2 Bridge Avenue	The Galleria Building 3, 2nd floor	Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 031204ZAIS
ZAIS SCEPTICUS FUND I LTD	c/o ZAIS Group, LLC	2 Bridge Avenue, The Galleria Building 3, 2nd FL	Red Bank, NJ 07701	Attn: Samantha Eckstein		Attn: Abena Aye	United States	Derivative Master Account Number 082806ZAIS
ZAIS SCEPTICUS FUND III LTD	c/o ZAIS Group, LLC	2 Bridge Avenue, The Galleria Building 3, 2nd FL		Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 120406ZAIS
ZAIS ZEPHYR A-1 LTD	c/o ZAIS Group, LLC	2 Bridge Avenue	The Galleria Building 3, 2nd Floor	Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 101507ZAIS
ZAIS ZEPHYR A-3, LTD.	c/o Deutsche Bank (Cayman) Limited	PO Box 1984, Boundary Hall	Cricket Square	George Town, Grand Cayman		KY1-1104	Cayman Islands	Derivative Master Account Number 100107ZAIS
ZAIS ZEPHYR A-3, LTD.	c/o ZAIS Group, LLC	2 Bridge Avenue	The Galleria Building 3, 2nd Floor	Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 102907ZAIS
ZAIS ZEPHYR A-5 LTD	c/o ZAIS Group, LLC	2 Bridge Avenue	The Galleria Building 3, 2nd Floor	Red Bank	NJ	7701	UNITED STATES	Derivative Master Account Number 101607ZA16
ZEELAND ALUMINIUM COMPANY AG	Baarerstrasse 63			6300 Zug			Switzerland	Derivative Master Account Number 022608ZEE5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ZIRCON FINANCE 2007-5	c/o Zircon Finance Limited	Walker House, 87 Mary Street	George Town	Grand Cayman		KY1-9002	Cayman Islands	Derivative Master Account Number 041207ZIR5
ZIRCON FINANCE 2007-6	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 041307ZIRC
ZIRCON FINANCE LIMITED SERIES 2007-10	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060107ZIR5
ZIRCON FINANCE LIMITED SERIES 2007-11	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060107ZIR6
ZIRCON FINANCE LIMITED SERIES 2007-3	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 032807ZIRC
ZIRCON FINANCE LIMITED SERIES 2007-9	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 060107ZIRC
ZIRCON FINANCE LTD SERIES 2007-1	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031307ZIRC
ZIRCON FINANCE LTD SERIES 2007-12	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061407ZIRC
ZIRCON FINANCE LTD SERIES 2007-13	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061407ZIR5
ZIRCON FINANCE LTD SERIES 2007-14	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 061907ZIRC
ZIRCON FINANCE LTD SERIES 2007-15	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071107ZIRC
ZIRCON FINANCE LTD SERIES 2007-16	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071107ZIR5

Executory Contracts and Unexpired Leases

G: Derivative Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
ZIRCON FINANCE LTD SERIES 2007-17	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 071807ZIRC
ZIRCON FINANCE LTD SERIES 2007-18	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082707ZIRC
ZIRCON FINANCE LTD SERIES 2007-19	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 082407ZIRC
ZIRCON FINANCE LTD SERIES 2007-2	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 031307ZIR5
ZIRCON FINANCE LTD SERIES 2007-8	State Street Bank and Trust	CDO Services Group, Mail Code: EUC108	200 Clarendon Street	Boston	MA	2116	United States	Derivative Master Account Number 050807ZIRC
Zurcher Kantonalbank	Bahnhofstrasse 9	CH-8001 Zurich	Attn: Documentation Trading Products,	Attn: IBD, Investment			Switzerland	Derivative Master Account Number 092297XZKZ
Zurich Capital Markets Inc	370 17th Street, Suite 3900			Denver	CO	80202	United States	Derivative Master Account Number 012400ZCMI
Zurich/Scudder Managed Municipal Bonds	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 032201ZSSM
Zurich/Scudder Massachusetts Tax Free Fund	c/o Zurich Scudder Investments	Two International Place		Boston	MA	2110	United States	Derivative Master Account Number 032201ZSMT
ZWINGER OPCO 6 BV	ZWINGER OPCO 6 BV	Strawinskylaan 1161	Noord-Holland, Netherlands	Amsterdam		1077	Netherlands	Derivative Master Account Number 083107WHIT

Sch G
Executory Contracts and Unexpired Leases
G: Open Trade Contracts

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
Primus CLO II, Ltd.	Primus Financial Products, LLC	360 Madison Avenue		NEW YORK	NY	10017	UNITED STATES	Open sell trade of ICONIX BRAND GROUP, INC. with a trade date of 7/15/2008

Sch G
Executory Contracts and Unexpired Leases
G: Vendor Agreements

Contract Counterparty	Address 1	Address 2	Address 3	City	State	Zip	Country	Contract Description
FIDELITY INFORMATION SERVICES	601 Riverside Avenue			Jacksonville	FL	32204	UNITED STATES	SOW 1
OTC DERIV/SERV LLC.	Oslo Bors Informasjon AS	Attn: General Counsel or President	P.O. Box 102 Sentrum	Oslo		N-0102	NORWAY	Contract Number: 100000015958; Subscription Agreement

In re Lehman Brothers Special Financing Inc.,
 Debtor

Case No. 08-13888 (JMP)
 (if known)

SCHEDULE H - CODEBTORS

Provide the information requested concerning any person or entity, other than a spouse in a joint case, that is also liable on any debts listed by the debtor in the schedules of creditors. Include all guarantors and co-signers. If the debtor resides or resided in a community property state, commonwealth, or territory (including Alaska, Arizona, California, Idaho, Louisiana, Nevada, New Mexico, Puerto Rico, Texas, Washington, or Wisconsin) within the eight year period immediately preceding the commencement of the case, identify the name of the debtor's spouse and of any former spouse who resides or resided with the debtor in the community property state, commonwealth, or territory. Include all names used by the nondebtor spouse during the eight years immediately preceding the commencement of this case. If a minor child is a codebtor or a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child, by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112; Fed. Bankr. P. 1007(m).

Check this box if debtor has no codebtors.

NAME AND ADDRESS OF CODEBTOR	NAME AND ADDRESS OF CREDITOR
Please refer to the Debtors' Global Notes and Statement of Limitations, Methods and Disclaimer Regarding the Debtors' Schedules of Assets and Liabilities and Statements of Financial Affairs attached hereto.	

Please refer to the Debtors' Global Notes and Statement of Limitations, Methods and Disclaimer Regarding the Debtors' Schedules of Assets and Liabilities and Statements of Financial Affairs attached hereto.

In re Lehman Brothers Special Financing Inc.,
Debtor

Case No. 08-13888 (JMP)
(if known)

DECLARATION CONCERNING DEBTOR'S SCHEDULES

DECLARATION UNDER PENALTY OF PERJURY BY INDIVIDUAL DEBTOR

I declare under penalty of perjury that I have read the foregoing summary and schedules, consisting of _____ sheets, and that they are true and correct to the best of my knowledge, information, and belief.

Date _____

Signature: _____
Debtor

Date _____

Signature: _____
(Joint Debtor, if any)

[If joint case, both spouses must sign.]

DECLARATION AND SIGNATURE OF NON-ATTORNEY BANKRUPTCY PETITION PREPARER (See 11 U.S.C. § 110)

I declare under penalty of perjury that: (1) I am a bankruptcy petition preparer as defined in 11 U.S.C. § 110; (2) I prepared this document for compensation and have provided the debtor with a copy of this document and the notices and information required under 11 U.S.C. §§ 110(b), 110(h) and 342(b); and, (3) if rules or guidelines have been promulgated pursuant to 11 U.S.C. § 110(h) setting a maximum fee for services chargeable by bankruptcy petition preparers, I have given the debtor notice of the maximum amount before preparing any document for filing for a debtor or accepting any fee from the debtor, as required by that section.

Printed or Typed Name and Title, if any,
of Bankruptcy Petition Preparer _____

Social Security No.
(Required by 11 U.S.C. § 110.) _____

If the bankruptcy petition preparer is not an individual, state the name, title (if any), address, and social security number of the officer, principal, responsible person, or partner who signs this document.

Address _____

X _____
Signature of Bankruptcy Petition Preparer

Date

Names and Social Security numbers of all other individuals who prepared or assisted in preparing this document, unless the bankruptcy petition preparer is not an individual:

If more than one person prepared this document, attach additional signed sheets conforming to the appropriate Official Form for each person.

A bankruptcy petition preparer's failure to comply with the provisions of title 11 and the Federal Rules of Bankruptcy Procedure may result in fines or imprisonment or both. 11 U.S.C. § 110; 18 U.S.C. § 156.

DECLARATION UNDER PENALTY OF PERJURY ON BEHALF OF A CORPORATION OR PARTNERSHIP

I, the Chief Financial Officer [the president or other officer or an authorized agent of the corporation or a member or an authorized agent of the partnership] of the corporation [corporation or partnership] named as debtor in this case, declare under penalty of perjury that I have read the foregoing summary and schedules, consisting of _____ sheets (Total shown on summary page plus 1), and that they are true and correct to the best of my knowledge, information, and belief.

Date 6/14/2009

Signature: _____
William Fox, Chief Financial Officer
[Print or type name of individual signing on behalf of debtor.]

[An individual signing on behalf of a partnership or corporation must indicate position or relationship to debtor.]

Penalty for making a false statement or concealing property: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 and 3571.