SUPREME COURT OF THE STATE OF NEW YORK
COUNTY OF NEW YORK

PHOENIX LIGHT SF LIMITED, BLUE HERON FUNDING II LTD., BLUE HERON FUNDING V LTD., BLUE HERON FUNDING VI LTD., BLUE HERON FUNDING VII LTD., BLUE HERON FUNDING IX LTD., SILVER ELMS CDO PLC, SILVER ELMS CDO II LIMITED and KLEROS PREFERRED FUNDING V PLC, Plaintiffs, vs. J.P. MORGAN SECURITIES LLC, GOLDMAN SACHS & CO., CREDIT SUISSE SECURITIES (USA) LLC, MORGAN STANLEY, RBS SECURITIES, INC., MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED, EMC MORTGAGE LLC, J.P. MORGAN MORTGAGE ACQUISITION CORP., CHASE HOME FINANCE LLC, STRUCTURED ASSET MORTGAGE INVESTMENTS II INC., CHASE MORTGAGE FINANCE CORPORATION, J.P. MORGAN ACCEPTANCE CORPORATION I, BEAR STEARNS ASSET BACKED SECURITIES I LLC, BEAR STEARNS MORTGAGE CAPITAL CORPORATION, JPMORGAN CHASE & CO., THE BEAR STEARNS COMPANIES LLC, GOLDMAN SACHS MORTGAGE COMPANY, GS MORTGAGE SECURITIES CORP., THE GOLDMAN SACHS GROUP, INC., GOLDMAN SACHS REAL ESTATE FUNDING CORP., DLJ MORTGAGE CAPITAL, INC., CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP., ASSET BACKED SECURITIES	Index No. _____ SUMMONS WITH NOTICE

CORP., CREDIT SUISSE AG, MORGAN STANLEY & CO. LLC, MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC, MORGAN STANLEY ABS CAPITAL I, INC., SAXON CAPITAL, INC., SAXON FUNDING MANAGEMENT LLC, SAXON ASSET SECURITIES COMPANY, MORGAN STANLEY CAPITAL I INC., MORGAN STANLEY CAPITAL MANAGEMENT, LLC, MORGAN STANLEY DOMESTIC HOLDINGS, INC., GREENWICH CAPITAL FINANCIAL PRODUCTS, INC., RBS ACCEPTANCE INC., FINANCIAL ASSET SECURITIES CORP., THE ROYAL BANK OF SCOTLAND GROUP PLC, MERRILL LYNCH MORTGAGE LENDING, INC., FIRST FRANKLIN FINANCIAL CORPORATION, MERRILL LYNCH MORTGAGE INVESTORS, INC., MERRILL LYNCH & CO.,

Defendants.

X

TO: J.P. Morgan Securities LLC
(f/k/a J.P. Morgan Securities Inc.)
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

J.P. Morgan Securities LLC
(successor to Bear, Stearns & Co., Inc.)
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

EMC Mortgage LLC
(f/k/a EMC Mortgage Corporation)
Attention: Litigation Department
2780 Lake Vista Drive
Lewisville, TX 75067

J.P. Morgan Mortgage Acquisition Corp.
Attention: Litigation Department
270 Park Avenue
New York, NY 10017

Chase Home Finance LLC
Attention: Litigation Department
c/o The Corporation Trust Company
Corporation Trust Center
1209 Orange Street
Wilmington, DE 19801

Structured Asset Mortgage Investments II Inc.
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

Chase Mortgage Finance Corporation
Attention: Litigation Department
c/o The Corporation Trust Company
Corporation Trust Center
1209 Orange Street
Wilmington, DE 19801

J.P. Morgan Acceptance Corporation I
Attention: Litigation Department
270 Park Avenue
New York, NY 10017

Bear Stearns Asset Backed Securities I LLC
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

Bear Stearns Mortgage Capital Corporation
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

JPMorgan Chase & Co.
Attention: Litigation Department
270 Park Avenue
New York, NY 10179

The Bear Stearns Companies LLC
(f/k/a The Bear Stearns Companies Inc.)
Attention: Litigation Department
383 Madison Avenue
New York, NY 10179

- OR -

The Bear Stearns Companies LLC
Attention: Litigation Department
c/o CT Corporation System
111 Eighth Avenue
New York, NY 10011

TO: Goldman Sachs & Co.
Attention: Litigation Department
200 West Street
New York, NY 10282

Goldman Sachs Mortgage Company
Attention: Litigation Department
One New York Plaza
New York, NY 10004

GS Mortgage Securities Corp.
Attention: Litigation Department
85 Broad Street
New York, NY 10004

The Goldman Sachs Group, Inc.
Attention: Litigation Department
200 West Street
New York, NY 10282

Goldman Sachs Real Estate Funding Corp.
Attention: Litigation Department
200 West Street
New York, NY 10282

TO: Credit Suisse Securities (USA) LLC
(f/k/a Credit Suisse First Boston LLC)
Attention: Litigation Department
11 Madison Avenue
New York, NY 10010

DLJ Mortgage Capital, Inc.
Attention: Litigation Department
11 Madison Avenue
New York, NY 10010

Credit Suisse First Boston Mortgage Securities Corp.
Attention: Litigation Department
11 Madison Avenue
New York, NY 10010

Asset Backed Securities Corp.
Attention: Litigation Department
11 Madison Avenue
New York, NY 10010

Credit Suisse AG
Attention: Litigation Department
Canton of Zurich, Switzerland
Paradeplatz 8, CH 8001 Zurich, Switzerland

TO: Morgan Stanley
Attn: Litigation Department
1585 Broadway
New York, NY 10036

Morgan Stanley & Co. LLC
(f/k/a Morgan Stanley & Co., Inc.)
Attn: Litigation Department
1585 Broadway
New York, NY 10036

Morgan Stanley Mortgage Capital Holdings LLC
(f/k/a Morgan Stanley Mortgage Capital Inc.)
Attn: Litigation Department
1585 Broadway
New York, NY 10036

Morgan Stanley ABS Capital I, Inc.
Attn: Litigation Department
1585 Broadway
New York, NY 10036

– OR –

Morgan Stanley ABS Capital I, Inc.
Attn: Litigation Department
c/o CT Corporation System
111 Eighth Avenue
New York, NY 10011

Saxon Capital, Inc.
Attn: Litigation Department
300 International Drive, Suite 100
Williamsville, NY 14421

– OR –

Saxon Capital, Inc.
Attn: Litigation Department
4860 Cox Road, Suite 300
Glen Allen, VA 23060

Saxon Funding Management LLC
(f/k/a Saxon Funding Management, Inc.)
Attn: Litigation Department
860 Cox Road, Suite 300
Glen Allen, VA 23060

– OR –

Saxon Funding Management LLC
Attn: Litigation Department
c/o Corporation Trust Service Company
80 State Street
Albany, NY 12207

Saxon Asset Securities Company
Attn: Litigation Department
4860 Cox Road, Suite 300
Glen Allen, VA 23060

Morgan Stanley Capital I Inc.
Attn: Litigation Department
1585 Broadway
New York, NY 10036

Morgan Stanley Capital Management, LLC
Attn: Litigation Department
1585 Broadway
New York, NY 10036

Morgan Stanley Domestic Holdings, Inc.
Attn: Litigation Department
1585 Broadway
New York, NY 10036

TO: RBS Securities, Inc.
(f/k/a RBS Greenwich Capital)
Attention: Litigation Department
600 Washington Boulevard
Stamford, CT 06901

Greenwich Capital Financial Products, Inc.
Attention: Litigation Department
600 Steamboat Road
Greenwich, CT 06830

RBS Acceptance Inc.
(f/k/a Greenwich Capital Acceptance, Inc.)
Attention: Litigation Department
600 Washington Boulevard
Stamford, CT 06901

Financial Asset Securities Corp.
Attention: Litigation Department
600 Washington Boulevard
Stamford, CT 06901

The Royal Bank of Scotland Group plc
Attention: Litigation Department
RBS Gogarburn
PO Box 1000
Edinburgh EH12 1HQ, United Kingdom

TO: Merrill Lynch, Pierce, Fenner
& Smith Incorporated
Attention: Litigation Department
4 World Financial Center
250 Vesey Street
New York, NY 10080

Merrill Lynch, Pierce, Fenner
& Smith Incorporated
(as successor to Bank of America
Securities LLC)
Attention: Litigation Department
4 World Financial Center
250 Vesey Street
New York, NY 10080

Merrill Lynch Mortgage Lending, Inc.
Attention: Litigation Department
4 World Financial Center
250 Vesey Street
New York, NY 10080

First Franklin Financial Corporation
Attention: Litigation Department
2150 North 1st Street
San Jose, CA 95131

Merrill Lynch Mortgage Investors, Inc.
Attention: Litigation Department
4 World Financial Center
250 Vesey Street
New York, NY 10080

Merrill Lynch & Co.
Attention: Litigation Department
4 World Financial Center
250 Vesey Street
New York, NY 10080

TO: THE ABOVE NAMED DEFENDANTS

PLEASE TAKE NOTICE THAT YOU ARE HEREBY SUMMONED and required to serve upon plaintiffs' attorneys a notice of appearance or demand for a complaint within twenty (20) days after service of this Summons, exclusive of the day of service, or within thirty (30) days after service is complete if this Summons is not personally delivered to you within the State of New York. In case of your failure to appear or answer, judgment will be taken against you on default for the relief demanded herein.

Plaintiffs designate New York County as the place of trial. Venue is proper because the defendants do business in or derive substantial revenue from activities carried out in this County, and many of the wrongful acts alleged herein occurred in this County.

NOTICE

This is an action for damages arising from plaintiffs' investment in residential mortgage-backed securities (the "Securities"), which were securitized and/or sold by defendants. Plaintiffs purchased the Securities themselves or acquired the Securities, and all legal rights thereto, from third parties pursuant to certain purchase and sale agreements and/or assignment agreements. Plaintiffs purchased the Securities in various Offerings, including, but not limited to, those listed in the exhibits attached hereto and incorporated herein (the "Offerings"). The Securities are currently held by plaintiffs or were held by plaintiffs and previously sold at a loss.

Plaintiff Phoenix Light SF Limited is a limited liability company incorporated in Ireland with its principal place of business in Dublin, Ireland. Plaintiff Blue Heron Funding II Ltd. is a Cayman Islands company with its principal place of business in George Town, Cayman Islands. Plaintiff Blue Heron Funding V Ltd. is a Cayman Islands company with its principal place of business in George Town, Cayman Islands. Plaintiff Blue Heron Funding VI Ltd. is a Cayman Islands company with its principal place of business in George Town, Cayman Islands. Plaintiff Blue Heron

Funding VII Ltd. is a Cayman Islands company with its principal place of business in George Town, Cayman Islands. Plaintiff Blue Heron Funding IX Ltd. is a Cayman Islands company with its principal place of business in George Town, Cayman Islands. Plaintiff Silver Elms CDO PLC is a public limited liability company incorporated under the laws of Ireland with its principal place of business in Dublin, Ireland. Plaintiff Silver Elms II CDO PLC is a public limited company incorporated under the laws of Ireland with its principal place of business in Dublin, Ireland. Plaintiff Kleros Preferred Funding V PLC is a public limited company organized under the laws of Ireland with its principal place of business in Dublin, Ireland.

Defendants were actively involved in each step of the securitization and sale of the Securities.

THE JPMORGAN DEFENDANTS

The JPMorgan defendants identified herein (the "JPMorgan Defendants") acted as underwriter, seller, sponsor, depositor and/or arranger with respect to certain Offerings, including those identified at Exhibit 1 hereto, which is incorporated by reference herein in its entirety. The JPMorgan Defendants include: J.P. Morgan Securities LLC or its successors, which underwrote and served as broker-dealer for certain Offerings; EMC Mortgage LLC, J.P. Morgan Mortgage Acquisition Corp. and Chase Home Finance LLC, which served as the sponsors for certain Offerings and provided financing to certain mortgage originators; Structured Asset Mortgage Investments II Inc., Chase Mortgage Finance Corporation, J.P. Morgan Acceptance Corporation I, and Bear Stearns Asset Backed Securities I LLC, which served as depositors for certain Offerings; Bear Stearns Mortgage Capital Corporation, which provided loan warehousing services with respect to some of the loans or originators whose loans supported certain Offerings; and JPMorgan Chase & Co. and The Bear Stearns Companies LLC,

which are parent companies of the preceding JPMorgan Defendants and owned and controlled their activities during the relevant time period.

The bases for the JPMorgan Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the JPMorgan Defendant's failure to appear, judgment will be taken against any such defendant by default for money damages for an amount currently to be at a minimum of $523 million. Plaintiffs will also seek legal fees, interest on damages, and punitive damages, together with the costs of this action.

THE GOLDMAN SACHS DEFENDANTS

The Goldman Sachs defendants identified herein (the "Goldman Sachs Defendants") acted as underwriter, seller, sponsor, depositor and/or arranger for certain Offerings, including those identified at Exhibit 2, which is incorporated by reference herein in its entirety. The Goldman Sachs Defendants include: Goldman Sachs & Co., which underwrote and served as broker-dealer for certain Offerings; Goldman Sachs Mortgage Company, which served as the sponsor for certain Offerings; GS Mortgage Securities Corp., which served as the depositor for certain Offerings; Goldman Sachs Real Estate Funding Corp., which along with Goldman Sachs Mortgage Company, owned and controlled GS Mortgage Securities Corp. during the relevant time period; and The Goldman Sachs Group, Inc., which owned and controlled the preceding Goldman Sachs Defendants during the relevant time period.

The bases for Goldman Sachs Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the Goldman Sachs Defendant's failure to appear, judgment will be taken against any such defendant by default for money damages for an amount currently calculated to

be at a minimum of $297 million. Plaintiffs will also seek legal fees with interest thereon, and punitive damages, together with the costs of this action.

THE CREDIT SUISSE DEFENDANTS

The Credit Suisse defendants identified herein (the "Credit Suisse Defendants") acted as depositor, underwriter, seller, sponsor and/or arranger for certain Offerings, including those identified at Exhibit 3, which is incorporated by reference herein in its entirety. The Credit Suisse Defendants include: Credit Suisse First Boston LLC and Credit Suisse Securities (USA) LLC, which underwrote and served as broker-dealer for certain Offerings; DLJ Mortgage Capital, Inc. and Credit Suisse First Boston Mortgage Securities Corp., which served as the sponsors for certain Offerings; Credit Suisse First Boston Mortgage Securities Corp. and Asset Backed Securities Corp., which served as the depositors for certain Offerings; and Credit Suisse AG, which owned and controlled the preceding Credit Suisse Defendants during the relevant time period.

The bases for Credit Suisse Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the Credit Suisse Defendant's failure to appear, judgment will be taken against any such defendant by default for money damages for an amount currently calculated to be at a minimum of $310 million. Plaintiffs will also seek legal fees, interest on damages, and punitive damages, together with the costs of this action.

THE MORGAN STANLEY DEFENDANTS

The Morgan Stanley defendants identified herein (the "Morgan Stanley Defendants") acted as underwriter, seller, sponsor, arranger, depositor and/or broker dealer for certain Offerings, including those identified at Exhibit 4, which is incorporated by reference herein in its entirety. The Morgan Stanley Defendants include: Morgan Stanley & Co. LLC, which underwrote and served as

broker-dealer for certain Offerings; Morgan Stanley Mortgage Capital Holdings LLC, which served as the sponsor for certain Offerings and provided financing to certain mortgage originators; Saxon Funding Management LLC and Saxon Asset Securities Company, which served as sponsors for certain Offerings; Morgan Stanley ABS Capital I, Inc. and Morgan Stanley Capital I Inc., which served as depositors for certain Offerings; Morgan Stanley Capital Management, LLC and Morgan Stanley Domestic Holdings, Inc., which are holding companies of Morgan Stanley & Co. LLC; Saxon Capital Inc., which is the parent company of Saxon Funding Management LLC and a subsidiary of Saxon Asset Securities Company; Morgan Stanley, which is the ultimate parent company of the preceding Morgan Stanley Defendants and owned and controlled their activities during the relevant time period.

The bases for the Morgan Stanley Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the Morgan Stanley Defendant's failure to appear, judgment will be taken against such defendant by default for money damages for an amount currently calculated to be at a minimum of $250 million. Plaintiffs will also seek legal fees, interest on damages, and punitive damages, together with the costs of this action.

THE RBS DEFENDANTS

The RBS defendants identified herein (the "RBS Defendants") acted as depositor, underwriter, seller, sponsor and/or arranger for certain Offerings, including those identified at Exhibit 5, which is incorporated by reference herein in its entirety. The RBS Defendants include: RBS Securities, Inc. (f/k/a RBS Greenwich Capital), which underwrote and served as broker-dealer for certain Offerings; Greenwich Capital Financial Products, Inc., which served as the sponsor for certain Offerings; RBS Acceptance Inc. (f/k/a Greenwich Capital Acceptance, Inc.) and Financial Asset Securities Corp., which served as the depositors for certain Offerings; and The Royal Bank of

Scotland Group plc, which owned and controlled the preceding RBS Defendants during the relevant time period.

The bases for the RBS Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the RBS Defendant's failure to appear, judgment will be taken against any such defendant by default for money damages for an amount currently calculated to be at a minimum of $234 million. Plaintiffs will also seek legal fees, interest on damages, and punitive damages, together with the costs of this action

THE MERRILL LYNCH DEFENDANTS

The Merrill Lynch defendants identified herein (the "Merrill Lynch Defendants") acted as depositor, underwriter, seller, sponsor and/or arranger for certain Offerings, including those identified at Exhibit 6, which is incorporated by reference herein in its entirety. The Merrill Lynch Defendants include: Merrill Lynch, Pierce, Fenner & Smith Incorporated, which underwrote and served as broker-dealer for certain Offerings; Merrill Lynch Mortgage Lending, Inc. and First Franklin Financial Corporation, which served as the sponsors for certain Offerings; Merrill Lynch Mortgage Investors, Inc., which served as the depositor for certain Offerings; and Merrill Lynch & Co., which owned and controlled the preceding Merrill Lynch Defendants during the relevant time period.

The bases for Merrill Lynch Defendants' liability are summarized below, under the heading "All Defendants' Fraudulent Course of Conduct."

Upon any of the Merrill Lynch Defendant's failure to appear, judgment will be taken against any such defendant by default for money damages for an amount currently calculated to be at a minimum of $187 million. Plaintiffs will also seek legal fees, interest on damages, and punitive damages, together with the costs of this action.

ALL DEFENDANTS' FRAUDULENT MISCONDUCT

The offering materials issued by defendants for their respective Offerings (as identified further in the exhibits hereto), including term sheets, prospectuses and prospectus supplements (the "Offering Materials"), contained material misrepresentations and omissions regarding, among other things, the underwriting and appraisal standards used to issue the mortgage loans that were pooled together into the relevant Offerings. The defendants' Offering Materials also misrepresented key statistical characteristics of the mortgage loans underlying the Securities, including the loans' loan-to-value ratios and combined loan-to-value ratios, as well as the percentage of owner-occupied properties. The loans therefore possessed much weaker credit characteristics and were more prone to default than represented. The Offering Materials also contained material misrepresentations about the Securities' credit ratings, which misrepresented the Securities' credit characteristics.

Due to their involvement in structuring and marketing their respective Offerings, as set forth in the exhibits attached hereto and incorporated herein, the defendants knew, or at a minimum were negligent in not knowing, that their representations and omissions were false and/or misleading at the time they were made. The defendants made the false and/or misleading statements with the intent that plaintiffs rely upon those statements.

Investigations by the U.S. Government and others have uncovered additional evidence of defendants' wrongdoing. In September 2010, the U.S. Government, acting through the Financial Crisis Inquiry Commission, released evidence showing defendants participated in a fraudulent scheme of buying defective loans from residential mortgage loan originators and selling those loans to investors, including plaintiffs, via securitizations while failing to disclose the loans' defects and affirmatively misrepresenting the loans' quantitative and qualitative credit characteristics. The January 2011 Financial Crisis Inquiry Commission report also included information concerning

residential mortgage-backed securities practices; the report publicized interviews with defendants' executives and revealed defendants' internal documents that support defendants' wrongdoing.

Plaintiffs did not know the true facts regarding defendants' misrepresentations and omissions in the Offering Materials. The Securities have performed worse than expected due to the poorer quality collateral, and defendants' wrongdoing has led directly to plaintiffs' damages, which include loss of market value on the Securities. Plaintiffs have lost the entire value of certain of the Securities.

Plaintiffs' causes of action include common law fraud, fraudulent inducement, negligent misrepresentation, aiding and abetting fraud, and/or violations of §§11, 12 and 15 of the U.S. Securities Act of 1933.

DATED: New York, New York
May 22, 2012

ROBBINS GELLER RUDMAN & DOWD LLP
SAMUEL H. RUDMAN

/s/ Samuel H. Rudman
SAMUEL H. RUDMAN

58 South Service Road, Suite 200
Melville, NY 11747
Telephone: 631/367-7100
631/367-1173 (fax)

ROBBINS GELLER RUDMAN & DOWD LLP
ARTHUR C. LEAHY
PATRICK W. DANIELS
NATHAN W. BEAR
LUCAS F. OLTS
NATHAN R. LINDELL
655 West Broadway, Suite 1900
San Diego, CA 92101-3301
Telephone: 619/231-1058
619/231-7423 (fax)

ROBBINS GELLER RUDMAN
& DOWD LLP
JASON C. DAVIS
Post Montgomery Center
One Montgomery Street, Suite 1800
San Francisco, CA 94104
Telephone: 415/288-4545
415/288-4534 (fax)

Attorneys for Plaintiffs

EXHIBIT 1

45257VAB2	IMSA 2007-3	A1B	4/20/07	$	25 000 000.00	Phoenix Light SF Limited(1)
46626LAE0	JPMAC 2005-OPT1	M1	7/12/05	$	8 000 000.00	Phoenix Light SF Limited(1)
452550AB2	IMM 2007-A	M1	6/29/07	$	50 000 000.00	Phoenix Light SF Limited(1)
466287AA7	JPALT 2007-A1	1A1A	2/15/07	$	25 000 000.00	Phoenix Light SF Limited(1)
65537UAD0	NAA 2007-3	A4	6/29/07	$	20 903 000.00	Phoenix Light SF Limited(1)
45257EAG9	IMSA 2006-5	1M2	12/20/06	$	4 570 000.00	Phoenix Light SF Limited(2)
45257EAH7	IMSA 2006-5	1M3	12/20/06	$	1 400 000.00	Phoenix Light SF Limited(2)
07400WAC4	BSMF 2006-SL1	M2	7/20/06	$	12 015 000.00	Phoenix Light SF Limited(2)
07400WAF7	BSMF 2006-SL1	M5	7/20/06	$	9 776 000.00	Phoenix Light SF Limited(2)
68383NAT0	OPMAC 2005-2	AI3	4/5/2005*	$	7 500 000.00	Phoenix Light SF Limited(3)
45257BAD2	IMSA 2006-4	A2C	11/16/2006*	$	30 000 000.00	Phoenix Light SF Limited(3)
45662DAD7	INDX 2006-AR29	A4	9/29/2006*	$	19 396 000.00	Phoenix Light SF Limited(3)
04013BAD4	ARSI 2006-M2	A2D	08/29/06	$	22 080 000.00	Phoenix Light SF Limited(3)
68383NDV2	OPMAC 2006-1	1A1B	3/20/06	$	55 000 000.00	Phoenix Light SF Limited(3)
466286AD3	JPALT 2006-A7	1A4	11/30/2006*	$	9 239 000.00	Phoenix Light SF Limited(3)
07386HVK4	BALTA 2005-7	12A2	8/12/05	$	30 570 000.00	Phoenix Light SF Limited(4)
07386HWR8	BALTA 2005-8	11A1	8/10/05	$	98 823 000.00	Phoenix Light SF Limited(4)
04013BAF9	ARSI 2006-M2	M2	08/18/06	$	7 000 000.00	Silver Elms CDO II Limited
04013BAG7	ARSI 2006-M2	M3	08/18/06	$	5 000 000.00	Silver Elms CDO II Limited
073879YK8	BSABS 2005-AC4	M3	04/04/06	$	4 842 000.00	Silver Elms CDO II Limited
07388FAE3	BSABS 2006-2	M2	07/10/06	$	4 374 000.00	Silver Elms CDO II Limited
07388FAF0	BSABS 2006-2	M3	07/10/06	$	7 787 000.00	Silver Elms CDO II Limited
07388FAG8	BSABS 2006-2	M4	07/10/06	$	3 520 000.00	Silver Elms CDO II Limited
07400HAG8	BSMF 2006-AR3	1B2	12/15/06	$	8 229 000.00	Silver Elms CDO II Limited
07400HAH6	BSMF 2006-AR3	1B3	12/15/06	$	3 032 000.00	Silver Elms CDO II Limited
144531FM7	CARR 2006-OPT1	A4	03/10/06	$	6 000 000.00	Silver Elms CDO II Limited
452550AB2	IMM 2007-A	M1	6/29/2007*	$	5 285 591.68	Silver Elms CDO II Limited
45257BAK6	IMSA 2006-4	M5	11/03/06	$	1 925 000.00	Silver Elms CDO II Limited
45257BAL4	IMSA 2006-4	M6	11/03/06	$	1 750 000.00	Silver Elms CDO II Limited
45662DAM7	INDX 2006-AR29	M6	09/26/06	$	4 178 000.00	Silver Elms CDO II Limited
46626LJW1	JPMAC 2006-NC1	M6	04/11/06	$	2 492 000.00	Silver Elms CDO II Limited
46629FAF7	JPMAC 2006-NC2	M2	08/14/06	$	5 500 000.00	Silver Elms CDO II Limited
46629KAK5	JPMAC 2006-WMC3	M4	08/22/06	$	2 000 000.00	Silver Elms CDO II Limited
46629KAM1	JPMAC 2006-WMC3	M6	08/22/06	$	2 500 000.00	Silver Elms CDO II Limited
07386HG70	BALTA 2006-2	2B2	3/8/06	$	3 835 000.00	Silver Elms CDO plc
07386HM32	BALTA 2006-3	2B1	4/18/06	$	5 750 000.00	Silver Elms CDO plc
07387UFL0	BSABS 2006-IM1	M6	2/14/06	$	2 267 000.00	Silver Elms CDO plc
144527AF5	CARR 2007-FRE1	M2	4/5/2007	$	5 178 000.00	Silver Elms CDO plc
45254TTM6	IMSA 2006-1	1A2C	3/29/06	$	4 999 999.99	Silver Elms CDO plc
68383NDW0	OPMAC 2006-1	1AC1	3/20/06	$	5 000 000.00	Silver Elms CDO plc
68383NEF6	OPMAC 2006-1	M5	3/20/06	$	2 179 000.00	Silver Elms CDO plc
68383NEG4	OPMAC 2006-1	M6	3/20/06	$	1 803 000.00	Silver Elms CDO plc
785778QN4	SACO 2006-3	M2	2/21/06	$	4 725 000.00	Silver Elms CDO plc

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Limited Via Transfer/Assignment From, As Noted:

(1) Harrier Finance Funding Limited and affiliate
(2) Kestrel Funding p.l.c. and affiliate
(3) WestLB AG
(4) Greyhawk Funding LLC

EXHIBIT 2

Exhibit 2: Goldman Sachs Defendants' RMBS

CUSIP	Deal Name	Tranche	Date	Original Balance	Plaintiff
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Blue Heron Funding II Ltd.
3622EUAC0	GSAA 2007-2	AF3	2/8/07	$ 12 500 000.00	Blue Heron Funding IX Ltd.
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Blue Heron Funding IX Ltd.
643529AC4	NCAMT 2006-ALT2	AF3	10/19/06	$ 5 000 000.00	Blue Heron Funding IX Ltd.
3622EUAC0	GSAA 2007-2	AF3	2/8/07	$ 12 500 000.00	Blue Heron Funding V Ltd.
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Blue Heron Funding V Ltd.
643529AC4	NCAMT 2006-ALT2	AF3	10/19/06	$ 12 000 000.00	Blue Heron Funding V Ltd.
004375EK3	ACCR 2005-4	M1	11/10/05	$ 10 000 000.00	Blue Heron Funding VI Ltd.
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Blue Heron Funding VI Ltd.
643529AC4	NCAMT 2006-ALT2	AF3	10/19/06	$ 23 000 000.00	Blue Heron Funding VI Ltd.
64352VQN4	NCHET 2006-S1	A2B	2/24/06	$ 16 560 500.00	Blue Heron Funding VI Ltd.
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Blue Heron Funding VII Ltd.
643529AC4	NCAMT 2006-ALT2	AF3	10/19/06	$ 5 000 000.00	Blue Heron Funding VII Ltd.
64352VQN4	NCHET 2006-S1	A2B	2/24/06	$ 16 560 500.00	Blue Heron Funding VII Ltd.
3622MGAJ7	GSAMP 2007-NC1	M4	6/21/07	$ 5 469 000.00	Kleros Preferred Funding V plc
36242DUJ0	GSAMP 2005-NC1	M3	12/13/06	$ 2 514 000.04	Kleros Preferred Funding V plc
362611BC8	GSR 2006-8F	3A10	12/19/06	$ 7 130 000.00	Kleros Preferred Funding V plc
542514QW7	LBMLT 2006-WL1	M1	1/10/06	$ 15 000 000.00	Phoenix Light SF Limited(1)
542515AD3	LBMLT 2006-A	M1	4/27/06	$ 3 000 000.00	Phoenix Light SF Limited(2)
30247DAE1	FFML 2006-FF13	A2D	9/28/2006*	$ 30 000 000.00	Phoenix Light SF Limited(3)
362244AC9	GSAA 2006-19	A3A	11/24/2006*	$ 18 006 000.00	Phoenix Light SF Limited(3)
362244AD7	GSAA 2006-19	A3B	11/24/2006*	$ 9 612 000.00	Phoenix Light SF Limited(3)
362256AC3	GSAA 2006-16	A3A	9/28/2006*	$ 30 000 000.00	Phoenix Light SF Limited(3)
362257AD9	GSAA 2006-17	A3B	10/30/2006*	$ 19 875 000.00	Phoenix Light SF Limited(3)
3622EQAE5	GSAA 2007-1	A4A	1/30/2007*	$ 10 000 000.00	Phoenix Light SF Limited(3)
3622EQAF2	GSAA 2007-1	A4B	1/30/2007*	$ 17 651 000.00	Phoenix Light SF Limited(3)
362351AF5	GSAA 2006-20	A4B	12/29/2006*	$ 15 000 000.00	Phoenix Light SF Limited(3)
362367AE4	GSAA 2006-11	2A3B	6/30/2006*	$ 26 748 000.00	Phoenix Light SF Limited(3)
36245DAE0	GSAMP 2006-FM2	A2D	9/29/2006*	$ 10 000 000.00	Phoenix Light SF Limited(3)
36298YAC4	GSAA 2006-14	A3A	8/25/2006*	$ 8 024 000.00	Phoenix Light SF Limited(3)
36298YAD2	GSAA 2006-14	A3B	8/25/2006*	$ 20 837 000.00	Phoenix Light SF Limited(3)
362334GW8	GSAA 2006-5	M3	03/26/06	$ 2 000 000.00	Silver Elms CDO II Limited
362334GX6	GSAA 2006-5	M4	03/26/06	$ 2 000 000.00	Silver Elms CDO II Limited
362334GY4	GSAA 2006-5	M5	03/26/06	$ 2 000 000.00	Silver Elms CDO II Limited
362334LH5	GSAMP 2006-HE2	A3	04/03/06	$ 5 000 000.00	Silver Elms CDO II Limited
362334MF8	GSAA 2006-6	AF4	04/03/06	$ 10 000 000.00	Silver Elms CDO II Limited
362334MJ0	GSAA 2006-6	M1	04/03/06	$ 2 000 000.00	Silver Elms CDO II Limited
362334MM3	GSAA 2006-6	M4	04/03/06	$ 3 317 000.00	Silver Elms CDO II Limited
362334ND2	GSAA 2006-7	AF4A	04/12/06	$ 9 500 000.00	Silver Elms CDO II Limited

362334NJ9	GSAA 2006-7	M4	04/12/06	$	744 000.00	Silver Elms CDO II Limited
362375AE7	GSAA 2006-10	AF5	05/26/06	$	7 000 000.00	Silver Elms CDO II Limited
362375AK3	GSAA 2006-10	M4	05/26/06	$	4 579 000.00	Silver Elms CDO II Limited
362375AL1	GSAA 2006-10	M5	05/26/06	$	2 000 000.00	Silver Elms CDO II Limited
36244SAD0	GSAA 2006-13	AF4	08/04/06	$	10 000 000.00	Silver Elms CDO II Limited
36244SAE8	GSAA 2006-13	AF5	08/04/06	$	10 000 000.00	Silver Elms CDO II Limited

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Via Transfer/Assignment From, As Noted Above:

(1) Greyhawk Funding LLC

(2) Kestrel Funding p.lc. and affiliate

(3) WestLB AG

EXHIBIT 3

Exhibit 3: Credit Suisse Defendants' RMBS

CUSIP	Deal Name	Tranche	Date	Original Balance	Plaintiff
542514RP1	LBMLT 2006-1	M2	1/26/06	$ 10 000 000.00	Blue Heron Funding II Ltd.
225458XG8	CSFB 2005-6	1A2	6/8/05	$ 10 000 000.00	Blue Heron Funding V Ltd.
542514NB6	LBMLT 2005-WL2	M1	8/4/05	$ 20 000 000.00	Blue Heron Funding V Ltd.
542514RN6	LBMLT 2006-1	M1	1/26/06	$ 10 500 000.00	Blue Heron Funding V Ltd.
542514RN6	LBMLT 2006-1	M1	1/26/06	$ 7 500 000.00	Blue Heron Funding VI Ltd.
542514RN6	LBMLT 2006-1	M1	1/26/06	$ 15 000 000.00	Blue Heron Funding VII Ltd.
04544QAK3	ABSHE 2006-HE7	M5	11/3/06	$ 3 112 000.00	Kleros Preferred Funding V plc
29256PBA1	ECR 2005-4	M5	12/13/06	$ 3 825 000.00	Kleros Preferred Funding V plc
43709NAM5	HEAT 2006-7	M6	9/25/06	$ 4 000 000.00	Kleros Preferred Funding V plc
04541GVL3	ABSHE 2006-HE1	M1	2/2/06	$ 15 000 000.00	Phoenix Light SF Limited(1)
04541GVL3	ABSHE 2006-HE1	M1	2/2/06	$ 15 000 000.00	Phoenix Light SF Limited(1)
35729PNB2	FHLT 2005-E	2A3	12/8/05	$ 75 000 000.00	Phoenix Light SF Limited(1)
367910AW6	GEWMC 2005-2	M1	12/13/05	$ 22 185 000.00	Phoenix Light SF Limited(1)
542514PR9	LBMLT 2005-WL3	M1	11/16/05	$ 32 871 000.00	Phoenix Light SF Limited(1)
649603AH0	NYMT 2005-3	M1	12/16/05	$ 7 500 000.00	Phoenix Light SF Limited(1)
542514PS7	LBMLT 2005-WL3	M2	11/16/05	$ 48 414 000.00	Phoenix Light SF Limited(2)
542514PU2	LBMLT 2005-WL3	M4	11/17/05	$ 17 000 000.00	Phoenix Light SF Limited(2)
649603AJ6	NYMT 2005-3	M2	12/16/05	$ 24 088 000.00	Phoenix Light SF Limited(2)
542514PV0	LBMLT 2005-WL3	M5	8/1/06	$ 20 000 000.00	Phoenix Light SF Limited(3)
04544NAR5	ABSHE 2006-HE6	A5	11/30/06*	$ 15 000 000.00	Phoenix Light SF Limited(4)
43709NAE3	HEAT 2006-7	2A4	10/3/06*	$ 11 000 000.00	Phoenix Light SF Limited(4)
542514RN6	LBMLT 2006-1	M1	1/26/06	$ 7 500 000.00	Phoenix Light SF Limited(5)
04541GVN9	ABSHE 2006-HE1	M3	2/2/2006	$ 5 000 000.00	Phoenix Light SF Limited(6)
542514RP1	LBMLT 2006-1	M2	1/26/06	$ 24 000 000.00	Phoenix Light SF Limited(6)
225470R70	CSMC 2006-3	1M1	11/22/06	$ 3 000 000.00	Silver Elms CDO II Limited
43710TAF4	HEAT 2007-3	M1	5/1/2007*	$ 520 840.24	Silver Elms CDO II Limited
64352VQS3	NCHET 2006-1	A2C	03/22/06	$ 10 000 000.00	Silver Elms CDO II Limited
04541GWL2	ABSHE 2006-HE2	M5	2/28/06	$ 5 000 000.00	Silver Elms CDO plc
04544GAM1	ABSHE 2006-HE4	M5	4/25/06	$ 2 000 000.00	Silver Elms CDO plc
06983NAD9	BASIC 2006-1	M1	4/5/06	$ 4 000 000.00	Silver Elms CDO plc
225470R70	CSMC 2006-3	1M1	3/8/06	$ 10 000 000.00	Silver Elms CDO plc
437084VW3	HEAT 2006-4	M6	3/31/06	$ 2 700 000.00	Silver Elms CDO plc
64352VQV6	NCHET 2006-1	M3	3/23/06	$ 5 000 000.01	Silver Elms CDO plc

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Via Transfer/Assignment From, As Noted Above:

(1) Greyhawk Funding LLC

(2) Harrier Finance Funding Limited and affiliate

(3) Kestrel Funding p.lc. and affiliate
(4) WestLB AG
(5) Blue Heron Funding III Ltd.
(6) Blue Heron Funding II Ltd.

EXHIBIT 4

Exhibit 4: Morgan Stanley Defendants' RMBS

CUSIP	Deal Name	Tranche	Date	Original Balance	Plaintiff
61744CVJ2	MSHEL 2005-4	M1	11/29/2005	$ 8 000 000.00	Blue Heron Funding V Ltd.
61744CVJ2	MSHEL 2005-4	M1	11/29/2005	$ 5 000 000.00	Blue Heron Funding VI Ltd.
61744CVJ2	MSHEL 2005-4	M1	11/29/2005	$ 5 000 000.00	Blue Heron Funding VII Ltd.
004375EX5	ACCR 2006-1	M1	3/28/2006	$ 1 250 000.00	Kleros Preferred Funding V plc
61744CLY0	MSAC 2005-WMC1	M5	2/24/2005	$ 4 999 998.25	Kleros Preferred Funding V plc
61744CRE8	MSAC 2005-WMC4	M5	5/27/2005	$ 1 250 000.00	Kleros Preferred Funding V plc
617463AJ3	MSIX 2006-2	M5	11/28/2006	$ 4 000 000.00	Kleros Preferred Funding V plc
61750FAL4	MSAC 2006-HE6	M5	9/27/2006	$ 4 000 000.00	Kleros Preferred Funding V plc
80556AAK3	SAST 2006-3	M6	10/10/2006	$ 3 700 000.00	Kleros Preferred Funding V plc
00252FCT6	AMIT 2005-4	M1	9/12/2005	$ 15 000 000.00	Phoenix Light SF Limited (1)
45071KCN2	IXIS 2005-HE4	M1	11/23/2005	$ 5 220 000.00	Phoenix Light SF Limited (1)
45073DAE8	IXIS 2007-HE1	M1	1/30/2007	$ 6 000 000.00	Phoenix Light SF Limited (1)
45073DAF5	IXIS 2007-HE1	M2	1/30/2007	$ 8 145 000.00	Phoenix Light SF Limited (1)
61744CPH3	MSAC 2005-NC2	M2	4/29/2005	$ 6 769 000.00	Phoenix Light SF Limited (1)
61744CPJ9	MSAC 2005-NC2	M3	4/29/2005	$ 5 000 000.00	Phoenix Light SF Limited (1)
61744CQB5	MSAC 2005-WMC3	M5	5/6/2005	$ 5 787 000.00	Phoenix Light SF Limited (1)
61744CTK2	MSAC 2005-HE4	M1	8/26/2005	$ 11 000 000.00	Phoenix Light SF Limited (1)
61744CTL0	MSAC 2005-HE4	M2	8/26/2005	$ 8 000 000.00	Phoenix Light SF Limited (1)
61744CTX4	MSHEL 2005-3	M1	8/31/2005	$ 8 574 000.00	Phoenix Light SF Limited (1)
617451EU9	MSAC 2006-HE2	A2C	4/28/2006	$ 15 000 000.00	Phoenix Light SF Limited (1)
617505AF9	MSAC 2007-NC1	M1	1/26/2007	$ 12 000 000.00	Phoenix Light SF Limited (1)
617505AG7	MSAC 2007-NC1	M2	1/26/2007	$ 14 000 000.00	Phoenix Light SF Limited (1)
61751QAC9	MSHEL 2007-1	A3	2/28/2007	$ 8 500 000.00	Phoenix Light SF Limited (1)
61751QAE5	MSHEL 2007-1	M1	2/28/2007	$ 8 000 000.00	Phoenix Light SF Limited (1)
61751QAF2	MSHEL 2007-1	M2	2/28/2007	$ 7 000 000.00	Phoenix Light SF Limited (1)
617526AH1	MSAC 2007-HE1	M2	1/26/2007	$ 17 500 000.00	Phoenix Light SF Limited (1)
61744CWK8	MSAC 2005-HE7	A2C	12/21/2005	$ 9 000 000.00	Phoenix Light SF Limited (2)
61749BAF0	MSAC 2006-NC5	A2D	11/28/2006	$ 17 000 000.00	Phoenix Light SF Limited (2)
61749KAF0	MSAC 2006-WMC2	A2D	6/28/2006	$ 20 000 000.00	Phoenix Light SF Limited (2)
61750FAF7	MSAC 2006-HE6	A2D	9/27/2006	$ 10 000 000.00	Phoenix Light SF Limited (2)
61750SAF9	MSAC 2006-HE8	A2D	11/29/2006	$ 4 000 000.00	Phoenix Light SF Limited (2)
45071KDF8	IXIS 2006-HE1	M1	2/28/2006	$ 5 000 000.00	Phoenix Light SF Limited (3)
61749BAG8	MSAC 2006-NC5	M1	11/28/2006	$ 7 500 000.00	Phoenix Light SF Limited (3)
64352VNX5	NCHET 2005-C	A2C	12/6/2005	$ 57 000 000.00	Phoenix Light SF Limited (3)
61753EAF7	MSAC 2007-HE2	M2	2/28/2007	$ 13 000 000.00	Phoenix Light SF Limited (4)
61753EAG5	MSAC 2007-HE2	M3	2/28/2007	$ 3 750 000.00	Phoenix Light SF Limited (4)
80556BAD7	SAST 2007-1	A2C	3/7/2007	$ 14 250 000.00	Phoenix Light SF Limited (4)
80556BAF2	SAST 2007-1	M1	3/7/2007	$ 15 000 000.00	Phoenix Light SF Limited (4)
61755EAD0	MSAC 2007-NC4	A2C	6/20/2007	$ 14 000 000.00	Phoenix Light SF Limited (4)
004375EW7	ACCR 2006-1	A3	3/28/2006	$ 30 000 000.00	Phoenix Light SF Limited (4)
61753KAG1	MSAC 2007-HE5	M2	4/26/2007	$ 2 735 000.01	Silver Elms CDO II Limited

80556YAG0	SAST 2007-2	M2	4/30/2007	$	7 539 000.00	Silver Elms CDO II Limited
46602WAK0	IXIS 2006-HE2	M6	5/25/2006	$	2 000 000.00	Silver Elms CDO plc
617451EL9	MSAC 2006-NC2	M5	3/30/2006	$	2 500 000.00	Silver Elms CDO plc
61749GAK8	MSHEL 2006-3	M6	5/25/2006	$	2 000 000.00	Silver Elms CDO plc

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Via Transfer/Assignment From, As Noted Above:

(1) Harrier Finance Funding Limited and affiliate
(2) WestLB AG
(3) Greyhaw Funding LLC
(4) Kestrel Funding p.l.c. and affiliate

EXHIBIT 5

Exhibit 5: RBS Defendants' RMBS

CUSIP	Deal Name	Tranche	Date	Original Balance	Plaintiff
41161PWC3	HVMLT 2005-13	2A12	9/23/05	$ 25 000 000.00	Blue Heron Funding II Ltd.
41161PWC3	HVMLT 2005-13	2A12	9/23/05	$ 25 000 000.00	Blue Heron Funding IX Ltd.
41165AAB8	HVMLT 2007-5	A1A	8/23/07	$ 10 000 000.00	Blue Heron Funding IX Ltd.
41161PWC3	HVMLT 2005-13	2A12	9/23/05	$ 25 000 000.00	Blue Heron Funding V Ltd.
41165AAB8	HVMLT 2007-5	A1A	8/23/07	$ 10 000 000.00	Blue Heron Funding V Ltd.
41165AAB8	HVMLT 2007-5	A1A	8/23/07	$ 10 000 000.00	Blue Heron Funding VI Ltd.
41165AAB8	HVMLT 2007-5	A1A	8/23/07	$ 10 000 000.00	Blue Heron Funding VII Ltd.
03076MAF1	ARSI 2006-M3	M1	09/27/06	$ 6 000 000.00	Kleros Preferred Funding V plc
03076MAH7	ARSI 2006-M3	M3	9/27/2006*	$ 6 000 000.00	Kleros Preferred Funding V plc
29445FCR7	EMLT 2005-1	M4	12/12/06	$ 4 825 000.02	Kleros Preferred Funding V plc
29445FCS5	EMLT 2005-1	M5	12/12/06	$ 5 708 000.34	Kleros Preferred Funding V plc
35729MAH0	FHLT 2006-3	M3	9/29/06	$ 12 000 000.00	Kleros Preferred Funding V plc
669884AJ7	NHEL 2006-1	M4	12/12/06	$ 1 225 000.00	Kleros Preferred Funding V plc
669884AK4	NHEL 2006-1	M5	12/12/06	$ 3 000 000.00	Kleros Preferred Funding V plc
66988RAK3	NHEL 2006-6	M5	11/20/06	$ 3 750 000.00	Kleros Preferred Funding V plc
66988RAL1	NHEL 2006-6	M6	11/20/06	$ 3 500 000.00	Kleros Preferred Funding V plc
73316TAD4	POPLR 2006-E	M1	12/7/2006*	$ 10 000 000.00	Kleros Preferred Funding V plc
83611DAJ7	SVHE 2006-NLC1	M5	10/13/06	$ 3 256 000.00	Kleros Preferred Funding V plc
83612JAF1	SVHE 2006-EQ1	M2	8/24/06	$ 5 000 000.00	Kleros Preferred Funding V plc
83612JAG9	SVHE 2006-EQ1	M3	8/24/06	$ 10 000 000.00	Kleros Preferred Funding V plc
03076MAE4	ARSI 2006-M3	A2D	9/27/2006*	$ 15 000 000.00	Phoenix Light SF Limited(1)
35729MAE7	FHLT 2006-3	2A4	10/19/2006*	$ 15 000 000.00	Phoenix Light SF Limited(1)
65537FAE1	NHELI 2006-FM2	2A4	10/31/06	$ 5 700 000.00	Phoenix Light SF Limited(1)
66988YAE2	NHEL 2006-5	A2D	09/28/06	$ 10 000 000.00	Phoenix Light SF Limited(1)
83611DAD0	SVHE 2006-NLC1	A4	11/13/06*	$ 14 600 000.00	Phoenix Light SF Limited(1)
32027NRC7	FFML 2005-FF4	M1	3/31/05	$ 17 000 000.00	Phoenix Light SF Limited(2)
35729VAK3	FHLT 2006-D	M5	10/25/06	$ 6 000 000.00	Silver Elms CDO II Limited
35729VAL1	FHLT 2006-D	M6	10/25/06	$ 4 000 000.00	Silver Elms CDO II Limited
43710XAG3	HELT 2007-FRE1	M2	7/10/07*	$ 13 000 000.00	Silver Elms CDO II Limited
65537KAL4	NHELI 2007-1	2M4	01/30/07	$ 1 300 000.00	Silver Elms CDO II Limited
65537KAM2	NHELI 2007-1	2M5	01/31/07	$ 1 238 000.00	Silver Elms CDO II Limited
65537KAN0	NHELI 2007-1	2M6	01/31/07	$ 3 300 000.00	Silver Elms CDO II Limited
65538DAH8	NAA 2006-AR4	M2	11/20/06	$ 1 791 000.00	Silver Elms CDO II Limited
65538DAJ4	NAA 2006-AR4	M3	11/20/06	$ 2 100 000.00	Silver Elms CDO II Limited
65538DAK1	NAA 2006-AR4	M4	11/20/06	$ 1 950 000.00	Silver Elms CDO II Limited
65538DAL9	NAA 2006-AR4	M5	11/20/06	$ 2 850 000.00	Silver Elms CDO II Limited
68403FAG1	OOMLT 2007-4	M2	4/11/07	$ 1 700 000.00	Silver Elms CDO II Limited
68403FAH9	OOMLT 2007-4	M3	04/12/07	$ 5 200 000.00	Silver Elms CDO II Limited
68403HAG7	OOMLT 2007-5	M2	4/27/07*	$ 5 183 489.35	Silver Elms CDO II Limited
83612JAF1	SVHE 2006-EQ1	M2	9/15/06*	$ 5 000 000.00	Silver Elms CDO II Limited
83612JAG9	SVHE 2006-EQ1	M3	9/15/2006*	$ 7 000 000.00	Silver Elms CDO II Limited
83613AAQ5	SVHE 2007-OPT4	2A2	10/11/2007*	$ 3 502 649.26	Silver Elms CDO II Limited

00252GAJ8	AMIT 2006-1	M5	4/27/06	$	3 785 000.00	Silver Elms CDO plc
320278AK0	FFML 2006-FF8	M6	6/5/06	$	2 000 000.00	Silver Elms CDO plc
35729PPD6	FHLT 2006-1	M2	3/28/06	$	5 000 000.02	Silver Elms CDO plc
35729PQD5	FHLT 2006-2	M5	4/6/06	$	5 000 000.00	Silver Elms CDO plc
35729RAL0	FHLT 2006-A	M5	5/3/06	$	2 000 000.00	Silver Elms CDO plc
542514TW4	LBMLT 2006-2	M2	2/24/06	$	5 000 000.00	Silver Elms CDO plc
63860LAG5	NSTR 2007-B	M2	4/19/2007	$	3 500 000.00	Silver Elms CDO plc
65106AAT0	NCMT 2006-1	M6	4/4/06	$	2 500 000.00	Silver Elms CDO plc
669884AK4	NHEL 2006-1	M5	4/20/06	$	5 000 000.00	Silver Elms CDO plc
68402BAH9	OOMLT 2007-3	M3	3/30/07	$	4 500 000.21	Silver Elms CDO plc
68403FAG1	OOMLT 2007-4	M2	04/12/07	$	1 700 000.00	Silver Elms CDO plc
83611MKY3	SVHE 2006-1	A4	2/8/06	$	1 000 000.00	Silver Elms CDO plc
83611MLE6	SVHE 2006-1	M5	2/8/06	$	4 000 000.00	Silver Elms CDO plc

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Via Transfer/Assignment From, As Noted Above:

(1) WestLB AG

(2) Harrier Finance Funding Limited and affiliate

EXHIBIT 6

Exhibit 6: Merrill Lynch Defendants' RMBS

CUSIP	Deal Name	Tranche	Date	Original Balance	Plaintiff
1248P1AL8	CBASS 2006-CB8	M6	10/18/06	$ 2 000 000.00	Kleros Preferred Funding V plc
316599AK5	FMIC 2006-3	M5	10/20/06	$ 4 300 000.00	Kleros Preferred Funding V plc
32029AAL1	FFML 2006-FF18	M6	12/18/06	$ 7 000 000.00	Kleros Preferred Funding V plc
59023QAK7	MLMI 2006-RM4	M5	9/19/06	$ 3 068 000.00	Kleros Preferred Funding V plc
59023QAL5	MLMI 2006-RM4	M6	9/19/06	$ 2 500 000.00	Kleros Preferred Funding V plc
59023WAE8	MLMI 2006-FF1	M5	12/27/06*	$ 4 800 000.00	Kleros Preferred Funding V plc
59023WAF5	MLMI 2006-FF1	M6	12/27/06*	$ 4 595 000.00	Kleros Preferred Funding V plc
59023XAJ5	MLMI 2006-HE6	M5	12/13/06	$ 6 000 000.00	Kleros Preferred Funding V plc
59023XAK2	MLMI 2006-HE6	M6	12/13/06	$ 5 500 000.00	Kleros Preferred Funding V plc
BCC0U0NK7	SURF 2006-BC5	M4	11/3/06	$ 6 600 000.00	Kleros Preferred Funding V plc
BCC0UU539	MLMI 2006-HE6	M5	12/13/06	$ 6 000 000.00	Kleros Preferred Funding V plc
BCC0UU547	MLMI 2006-HE6	M6	12/13/06	$ 5 500 000.00	Kleros Preferred Funding V plc
59020U3E3	MLMI 2006-HE1	M1	1/27/06	$ 12 000 000.00	Phoenix Light SF Limited(1)
59024BAC7	MANA 2007-OAR2	A3	2/8/07	$ 25 000 000.00	Phoenix Light SF Limited(1)
59024FAC8	MANA 2007-A2	A2B	10/12/06	$ 18 359 000.00	Phoenix Light SF Limited(1)
59020UZH1	MLMI 2005-A6	2A2	2/8/07	$ 18 831 000.00	Phoenix Light SF Limited(2)
84751VAE6	SURF 2006-AB2	A2D	5/31/06*	$ 13 073 000.00	Phoenix Light SF Limited(3)
32029AAG2	FFML 2006-FF18 M2	M2	12/18/06	$ 10 000 000.00	Phoenix Light SF Limited(4)
04012MAG4	ARSI 2006-M1	M6	08/23/06	$ 10 000 000.00	Silver Elms CDO II Limited
316599AK5	FMIC 2006-3	M5	10/20/06	$ 4 300 000.00	Silver Elms CDO II Limited
316599AL3	FMIC 2006-3	M6	10/20/06	$ 4 015 000.00	Silver Elms CDO II Limited
32029GAL8	FFML 2007-FF2	M6	02/26/07	$ 8 000 000.00	Silver Elms CDO II Limited
59024UAH4	MLMI 2007-MLN1	M3	4/26/07*	$ 2 696 960.85	Silver Elms CDO II Limited
59025RAU1	FFMER 2007-5	2A2	10/10/2007*	$ 1 244 000.00	Silver Elms CDO II Limited
69121PEJ8	OWNIT 2006-3	M6	03/31/06	$ 2 225 000.00	Silver Elms CDO II Limited
69121QAG6	OWNIT 2006-4	M2	06/14/06	$ 10 000 000.00	Silver Elms CDO II Limited
69121QAH4	OWNIT 2006-4	M3	06/14/06	$ 10 320 000.00	Silver Elms CDO II Limited
84751PLR8	SURF 2006-BC2	M2	03/29/06	$ 4 500 000.00	Silver Elms CDO II Limited
03072SX67	AMSI 2006-R1	M3	2/9/06	$ 2 000 000.00	Silver Elms CDO plc
03072SX91	AMSI 2006-R1	M6	2/9/06	$ 3 000 000.00	Silver Elms CDO plc
59020U6T7	MLMI 2006-WMC2	M6	3/23/06	$ 4 000 000.00	Silver Elms CDO plc
59020VAZ6	MLMI 2006-AR1	M3	4/12/06	$ 3 750 000.00	Silver Elms CDO plc
59025RAU1	FFMER 2007-5	2A2	10/10/07*	$ 1 244 000.00	Silver Elms CDO plc
69121PEB5	OWNIT 2006-3	M3	4/3/06	$ 2 803 000.00	Silver Elms CDO plc
84751PLB3	SURF 2006-AB1	M5	2/10/06	$ 1 000 000.00	Silver Elms CDO plc
84751PLC1	SURF 2006-AB1	M6	2/10/06	$ 1 000 000.00	Silver Elms CDO plc
00075XAM9	ABFC 2006-OPT2	M6	10/4/06	$ 3 500 000.00	Silver Elms CDO plc

Date

Refers to date on or about when security was purchased or settled* as indicated.

Claims Held by Phoenix Light SF Via Transfer/Assignment From, As Noted Above:

(1) Harrier Finance Funding Limited and affiliate
(2) Greyhawk Funding LLC
(3) WestLB AG
(4) Kestrel Funding p.lc. and affiliate