Magnetar deals, by Banker

Calyon and Mizuho Lead Underwriter	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
Calyon	Orion 2006-1	NIBC Credit Management	26/05/2006	$ 1,300.00	unknown		Hybrid Mezz. CDO	Senior Swap	$ 936.0	72.0%	Ca	MDY: 809530911	26/03/2008	16/12/2008
Calyon	Pyxis ABS CDO 2006-1	Putnam Advisory	03/10/2006	$ 1,479.38	hit EOD	04/12/2008	Hybrid Mezz. CDO	Senior Swap	$ 900.0	60.8%	Ca	MDY: 809894111	26/03/2008	16/12/2008
Calyon	Cetus ABS CDO 2006-3	GSC Partners	28/11/2006	$ 1,200.00	accelerated	07/12/2007	Hybrid Mezz. CDO	A-1A VFN	$ 757.0	63.1%	Ca	15719RAA8	18/12/2007	26/08/2008
Calyon	Orion 2006-2	NIBC Credit Management	07/12/2006	$ 1,600.00	accelerated	06/11/2007	Hybrid Mezz. CDO	A-1A VFN	$ 900.0	56.3%	C	68630QAA5	27/11/2007	24/04/2009
Calyon	Volans Funding 2007-1	Vero Capital Management	14/03/2007	$ 1,100.00	accelerated	08/01/2008	Hybrid Mezz. CDO	A-1 VFN	$ 770.0	70.0%	Ca	928637AA5	29/01/2008	26/08/2008
Mizuho	Tigris CDO 2007-1	Harding Advisory	15/03/2007	$ 985.00	unknown		CDO squared	A-1A and A-1B	$ 446.0	45.3%	unknown			
Mizuho	Delphinus CDO 2007-1	Delaware Asset Management	19/07/2007	$ 1,627.00	hit EOD	04/01/2008	Hybrid Mezz. CDO	Super Sr. Swap	$ 640.0	39.3%	Ca	MDY: 820429538	23/01/2008	26/08/2008
Totals:				$ 9,291.38					$ 5,349.0	57.6%				

Merrill Lynch	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
	Dorado CDO	Harding Advisory	01/06/2006	$ 1,504.00	unknown		unknown			0.0%	unknown			
	Octans I CDO	Harding Advisory	26/09/2006	$ 1,504.00	has liquidated	03/04/2008	Hybrid Mezz. CDO	A-1	$ 975.0	64.8%	Withdrawn	67572GAA9	15/04/2008	11/09/2008
	Scorpius CDO	Strategos Capital Advisors	26/10/2006	$ 1,504.00	has liquidated	12/02/2008	Hybrid Mezz. CDO	A-1	$ 975.0	64.8%	Withdrawn	80918HAA3	12/03/2008	24/11/2009
	Auriga CDO	250 Capital	20/12/2006	$ 1,513.40	has liquidated	13/02/2008	Hybrid Mezz. CDO	A-1	$ 975.0	64.4%	Withdrawn	05156HAA1	28/02/2008	17/07/2009
	Norma CDO I	NIR Capital Management	01/03/2007	$ 1,500.00	has liquidated	10/03/2008	Hybrid Mezz. CDO	A-1	$ 975.0	65.0%	Withdrawn	656058AA2	21/03/2008	17/07/2009
Totals:				$ 7,525.40					$ 3,900.0	64.8%				

Citigroup	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
	Cetus ABS CDO 2006-1	GSC Partners	20/07/2006	$ 300.00	accelerated	10/04/2008	Hybrid Mezz. CDO	A-1 and A-2	$ 150.0	50.0%	Ca	157197AA2	04/03/2008	26/08/2008
	Cetus ABS CDO 2006-2	GSC Partners	27/09/2006	$ 300.00	accelerated	12/03/2008	Hybrid Mezz. CDO	A-1 and A-2	$ 150.0	50.0%	Ca	15719MAA9	04/04/2008	26/08/2008
	Cetus ABS CDO 2006-4	GSC Partners	15/11/2006	$ 450.00	accelerated	05/11/2007	Hybrid Mezz. CDO	A-1 and A-2	$ 225.0	50.0%	Ca	159198AA0	12/11/2007	23/05/2008
	Lacerta ABS CDO 2006-'	Static	29/11/2006	$ 600.00	accelerated	07/02/2008	Hybrid Mezz. CDO	A-1 and A-2	$ 300.0	50.0%	C	50547QAA5	29/02/2008	23/09/2008
	Octans III CDO	Harding Advisory	06/12/2006	$ 300.00	has liquidated	04/12/2007	Hybrid Mezz. CDO	A-1 and A-2	$ 150.0	50.0%	C	67572LAA8	01/11/2007	26/08/2008
	Octonion I CDO, LTd	Harding Advisory	06/03/2007	$ 1,040.00	unknown		Hybrid Mezz. CDO	A-1	$ 600.0	57.7%	Withdrawn	6757M1AB8	29/02/2008	17/07/2009
Totals:				$ 2,990.00					$ 1,575.0	52.7%				

UBS	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
	ACA Aquarius 2006-1	ACA Management	12/09/2006	$ 2,000.00	has liquidated	09/05/2008	Hybrid Mezz. CDO	A1S	$ 1,266.0	63.3%	Withdrawn	000829AA9	26/03/2008	17/07/2009
	Vertical Virgo 2006-1	Vertical Capital	31/10/2006	$ 2,095.00	has liquidated	08/09/2008	Hybrid Mezz. CDO	A-1S VFN	$ 1,266.0	60.4%	Withdrawn	92534FAA6	24/03/2008	17/07/2009
	Draco 2007-1	Declaration Management & Research	22/02/2007	$ 2,000.00	has liquidated	13/02/2008	Hybrid Mezz. CDO	A-1S	$ 1,250.0	62.5%	Withdrawn	26139UAA0	29/02/2008	11/09/2008
Totals:				$ 6,095.00					$ 3,782.0	62.1%				

Lehman Brothers	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
	Libra CDO Ltd.	Lehman Brothers Asset Management	17/10/2006	$ 1,425.00	accelerated	30/04/2008	Hybrid Mezz. CDO	Senior Swap	$ 1,050.0	73.7%	Caa2	MDY: 809893218	27/03/2008	29/03/2010
	MKP Vela CBO	MKP Capital Management	16/11/2006	$ 1,500.00	has liquidated	01/05/2008	Hybrid Mezz. CDO	Senior Swap	$ 1,012.0	67.5%	Caa2	MDY: 81502677	26/03/2008	29/03/2010
	Pyxis ABS CDO 2007-1	Putnam Advisory	06/03/2007	$ 1,579.00	liquidating	01/02/2008	Hybrid Mezz. CDO	A-1 VFN	$ 945.0	59.8%	Withdrawn	74732K204	13/03/2008	31/10/2008
	Corona Borealis CDO	New York Life Investment Managemei	24/04/2007	$ 1,550.50	has liquidated	01/02/2008	Hybrid Mezz. CDO	A-1A VFN	$ 750.0	48.4%	Withdrawn	219655AA5	20/02/2008	11/09/2008
Totals:				$ 6,054.50					$ 3,757.0	62.1%				

Wachovia	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
	Octans II CDO	Harding Advisory	12/10/2006	$ 1,453.00	liquidating		Hybrid Mezz. CDO	A-1 swap	$ 945.0	65.0%	Withdrawn	MDY: 809953453	27/03/2008	17/07/2009
	Sagittarius CDO I Ltd.	Structured Asset Investors	15/03/2007	$ 1,030.00	has liquidated	06/11/2007	Hybrid Mezz. CDO	Super Sr. Swap	$ 630.0	61.2%	Withdrawn	MDY: 81513615	02/11/2007	17/07/2009
Totals:				$ 2,483.00					$ 1,575.0	63.4%				

Others Lead Underwriter	Deal Name	Manager	Issue Date	Total Deal Size	Hit EOD?	Date of EOD	Deal Type	Senior Class	Sr. Class $ (orig)	Sr. Class %	Sr. Curr. Moody	Sr. Cusip	1st Downgrade	Last Rating Date
Deutsche Bank	Carina CDO	State Street Global Advisors	01/11/2006	$ 1,490.68	has liquidated	26/10/2007	Hybrid Mezz. CDO	A-1	$ 1,050.0	70.4%	Withdrawn	142146AA7	30/10/2007	11/09/2008
JP Morgan	Squared CDO 2007-1, Lt	GSC Partners	11/05/2007	$ 1,103.00	Unknown		CDO squared	A-1	$ 935.0	84.8%	Ca	85223XAA7	19/02/2008	02/06/2008
				$ 2,593.68					$ 1,985.0	76.5%				

Magnetar Total: $ 37,032.96