

**APPENDIX 1**

1. Allstate Insurance Company
2. Allstate Life Insurance Company
3. Allstate Life Insurance Company of New York
4. Agents Pension Plan
5. Allstate Retirement Plan
6. Asset Management Fund, d/b/a AMF Funds
7. AMF Intermediate Mortgage Fund
8. AMF Ultra Short Mortgage Fund
9. AMF Short U.S. Government Fund
10. AMF U.S. Government Mortgage Fund
11. American International Group, Inc. and all of its subsidiaries, successors, divisions, and affiliated entities
12. Bank Hapoalim B.M.
13. Bayerische Landesbank, New York Branch
14. Commerzbank AG London Branch
15. Dexia SA/NV
16. Dexia Holdings, Inc.
17. FSA Asset Management LLC
18. Dexia Crédit Local SA
19. Deutsche Zentral-Genossenschaftsbank AG, New York Branch, d/b/a DZ Bank AG, New York Branch
20. DG Holding Trust
21. Federal Housing Finance Agency, as Conservator for the Federal National Mortgage Association and the Federal Home Loan Mortgage Corporation
22. Federal Home Loan Bank of Boston
23. Federal Home Loan Bank of Seattle
24. IKB International S.A. in Liquidation

25. IKB Deutsche Industriebank AG
26. Landesbank Baden-Württemberg
27. Georges Quay Funding I Limited<sup>1</sup>
28. Spencerview Asset Management Limited
29. Massachusetts Mutual Life Insurance Company
30. MBIA Insurance Corporation
31. Metropolitan Life Insurance Company
32. MetLife Insurance Company of Connecticut
33. MetLife Reinsurance Company of South Carolina
34. General American Life Insurance Company
35. MetLife Investors USA Insurance Company
36. Norges Bank Investment Management
37. PNC Bank, National Association on its own behalf and on behalf of its subsidiaries, and as successor-in-interest to National City Bank and National City Bank's affiliates
38. Sealink Funding Limited
39. The Western and Southern Life Insurance Company
40. Western-Southern Life Assurance Company
41. Columbus Life Insurance Company
42. Integrity Life Insurance Company<sup>2</sup>
43. National Integrity Life Insurance Company
44. Fort Washington Investment Advisors, Inc.

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<sup>1</sup> Although Georges Quay Funding I Limited is party to a complaint that asserts claims based on the Certificates, the complaint does not identify Georges Quay Funding I Limited as having purchased one of the Certificates.

<sup>2</sup> Although Integrity Life Insurance Company is party to a complaint that asserts claims based on the Certificates, the complaint does not identify Integrity Life Insurance Company as having purchased one of the Certificates.

45. National Credit Union Administration Board, as Liquidating Agent of Southwest Corporate Federal Credit Union and Members United Corporate Federal Credit Union
46. National Credit Union Administration Board, as Liquidating Agent of U.S. Central Federal Credit Union and Western Corporate Federal Credit Union
47. Federal Deposit Insurance Corporation as Receiver for United Western Bank