

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

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In the matter of the application of

THE BANK OF NEW YORK MELLON (as Trustee under various Pooling and Servicing Agreements and Indenture Trustee under various Indentures), BlackRock Financial Management Inc. (intervenor), Kore Advisors, L.P. (intervenor), Maiden Lane, LLC (intervenor), Maiden Lane II, LLC (intervenor), Maiden Lane III, LLC (intervenor), Metropolitan Life Insurance Company (intervenor), Trust Company of the West and affiliated companies controlled by The TCW Group, Inc. (intervenor), Neuberger Berman Europe Limited (intervenor), Pacific Investment Management Company LLC (intervenor), Goldman Sachs Asset Management, L.P. (intervenor), Teachers Insurance and Annuity Association of America (intervenor), Invesco Advisers, Inc. (intervenor), Thrivent Financial for Lutherans (intervenor), Landesbank BadenWuerttemberg (intervenor), LBBW Asset Management (Ireland) plc, Dublin (intervenor), ING Bank fsb (intervenor), ING Capital LLC (intervenor), ING Investment Management LLC (intervenor), New York Life Investment Management LLC (intervenor), Nationwide Mutual Insurance Company and its affiliated companies (intervenor), AEGON USA Investment Management LLC, authorized signatory for Transamerica Life Insurance Company, AEGON Financial Assurance Ireland Limited, Transamerica Life International (Bermuda) Ltd., Monumental Life Insurance Company, Transamerica Advisors Life Insurance Company, AEGON Global Institutional Markets, plc, LIICA Re II, Inc., Pine Falls Re, Inc., Transamerica Financial Life Insurance Company, Stonebridge Life Insurance Company, and Western Reserve Life Assurance Co. of Ohio (intervenor), Federal Home Loan Bank of Atlanta (intervenor), Bayerische Landesbank (intervenor), Prudential Investment Management, Inc. (intervenor), and Western Asset Management Company (intervenor),

Docket No.: 11-CIV-5988

**NOTICE OF
APPEARANCE
AND OBJECTION**

Petitioners,

for an order pursuant to CPLR § 7701 seeking judicial instructions and approval of a proposed settlement.

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PLEASE TAKE NOTICE THAT Pine River Master Fund Ltd., Pine River Fixed Income Master Fund Ltd., Silver Sands Fund II LLC and Two Harbors Asset I, LLC as Potentially Interested Persons herein, by their undersigned counsel, pursuant to the Order of the New York Supreme Court dated August 5, 2011 (the "Order"), hereby appear in this proceeding and object to the Settlement indentified in the Order on the grounds that they do not have enough information to evaluate the Settlement. A Notice of Removal for this case was filed on August

26, 2011. The objecting parties reserve all of their rights, including the right to supplement and/or amend this objection based on additional information they may receive.

Dated: New York, New York
August 30, 2011

VANDENBERG & FELIU, LLP

By: /s/ Bertrand C. Sellier
Bertrand C. Sellier
John C. Ohman

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*Attorneys for Pine River Master Fund Ltd., Pine
River Fixed Income Master Fund Ltd., Silver Sands
Fund II LLC and Two Harbors Asset I, LLC*

CERTIFICATE OF SERVICE

This is to certify that on this the 30th day of August, 2011, a true and correct copy of the Notice of Intention to Appear and Object was served on the following counsel of record as indicated below by overnight delivery, and by SDNYECF on Grais & Ellsworth LLP:

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/s/ Daniela Mercado
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