

Ellington Management Group, L.L.C. Trusts	
Trust	Applicable Exhibit Issue
BALTA 2005-2	Ex. E
BALTA 2005-3	Ex. E
BALTA 2005-4	Ex. E
BALTA 2005-9	Ex. E
BALTA 2006-1	Ex. E
BALTA 2006-3	Ex. E; Ex. F
BSARM 2005-3	Ex. E
BSMF 2006-AR1	Ex. E
BSMF 2006-AR3	Ex. E
BSMF 2006-AR5	Ex. E
GPMF 2005-AR1	Ex. E
GPMF 2005-AR3	Ex. E
GPMF 2005-AR4	Ex. E
GPMF 2005-AR5	Ex. E
GPMF 2006-AR1	Ex. D; Ex. E
GPMF 2006-AR3	Ex. E
SAMI 2006-AR5	Ex. E