
From: Egol, Jonathan
Sent: Tuesday, October 24, 2006 10:08 AM
To: Williams, Geoffrey; ficc-mtgcrr-desk
Subject: RE: Structured Product New Issue Pipeline (Internal Only / Verbal Only)

LDL

From: Williams, Geoffrey
Sent: Tuesday, October 24, 2006 9:40 AM
To: ficc-mtgcrr-desk
Subject: FW: Structured Product New Issue Pipeline (Internal Only / Verbal Only)

Thinking we need to better leverage syndicate to move open risk from our bespoke trades given that most of them did not go through the initial syndication process; guessing sales people view the syndicate "axe" email we have used in the past as a way to distribute junk that nobody was dumb enough to take first time around. We should have a distinct email that distinguishes our open risk that we have not broadly shown out versus cash transactions that did not clear. Thoughts?

From: GS Syndicate
Sent: Tuesday, October 24, 2006 9:05 AM
To: ficc-nasales
Subject: Structured Product New Issue Pipeline (Internal Only / Verbal Only)

****INTERNAL ONLY****

NEW ISSUE UPDATE

Deals in the Market

Resi ABS

GSAMP 2006-HE7
\$854.3mm floating-rate residential Subprime deal
GS Lead-Manager & Sole Bookrunner
Debt Termsheet and Price Guidance available
Expected Pricing - early w/o Oct 23

FHLT 2006-D
\$950.4mm floating-rate residential Subprime deal for Fremont
GS Co-Manager (all pot)
Debt Termsheet and Price Guidance available
Expected Pricing - w/o Oct 23

CDO

Hudson Mezzanine Funding 2006-1
\$2bn floating-rate Static Mezzanine SP CDO
GS Lead Manager & Sole Bookrunner
Debt Termsheet, Warehouse Portfolio, Debt Marketing Book, Red and Price Guidance available
Expected Pricing - w/o Oct 23

ABACUS 2006-HGS1
\$900mm floating-rate Synthetic CDO^2 for Bear Stearns Asset Management Inc.
GS Lead Manager & Sole Bookrunner
Debt Termsheet, Reference Portfolio, Marketing Materials, Red and Price Guidance

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Permanent Subcommittee on Investigations

EXHIBIT #170d

available

Expected Pricing - w/o Oct 23

Ballyrock 2006-2

\$600mm floating-rate US Cashflow CLO for Fidelity Management Research

GS Lead Manager & Sole Bookrunner

Debt Termsheet, Warehouse Portfolio, Marketing Materials and Red available

Expected Price Guidance - w/o Oct 23

Expected Pricing - w/o Oct 30

Davis Square VII

\$2bn floating-rate Managed High Grade SP CDO for TCW

GS Lead Manager & Sole Bookrunner

Debt Termsheet, Warehouse Portfolio, Marketing Materials, Red and Price Guidance available

Expected Pricing - w/o Oct 30

Aladdin Synthetic CDO II (US ONLY)

\$[]mm floating-rate Managed IG Synthetic CDO for Aladdin

Marketing Book and Price Guidance available

Expected First Tab - late Oct

Upcoming Deals

CDO

Fortius II

\$500mm floating-rate Defensive Mezzanine SP CDO for Aladdin

GS Lead Manager & Sole Bookrunner

Expected Announcement - w/o Oct 23

Highlander II

€500mm Euro-denominated floating-rate CLO for Highland Capital Management

GS Lead Manager and Sole Bookrunner

Expected Announcement - late Oct

AMMC VII

\$500mm floating-rate cashflow CLO for American Money Management Corp.

GS Lead Manager & Sole Bookrunner

Expected Announcement - late Oct / early Nov

GSC ABS CDO 2006-3

\$1.6bn floating-rate Managed High Grade SP CDO for GSC

GS Lead Manager & Sole Bookrunner

Expected Announcement - Nov

Camber VII

\$600mm floating-rate Managed Mezzanine SP CDO for Cambridge Place

GS Lead Manager & Sole Bookrunner

Expected Announcement - Nov

Prime Residential Update

AGENCY CMO

FHR 2942 ZN

\$26+mm Support Z off of 30yr Gold 5.5's

15.2yr avl; 5.5% coupon

Offered @ 95-03

\$3.00 Gross Credits

FNR 05-108 QZ

\$65+mm Support Z off of 30yr Fannie 5's
12.8yr avl; 5.5% coupon
Offered @ 97-02+ vs FN5 @ 95-16+
\$3.00 Gross Credits

Prime Jumbo CMO

GSR 06-5F 2A1
\$67+mm 3.5yr PAC off of 6.31gw 6's, wide 104-301 bands
Good pickup vs Agency 3yr PACs
Offered @ 99/c/300
\$3.50 Gross Credits

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