

Goldman Sachs International
 Peterborough Court | 133 Fleet St | London, EC4A2BB
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Collateral Invoice

To AIG FINANCIAL PRODUCTS CORP
Attn: Max
Phone No:
Email: max.riso@gs.com

From Max Riso
Phone No: 212-902-7573
Fax No: 212-428-4775
Email: Max.Riso@gs.com

Today's date 03-MAR-2008
Valuation as of Close 29-FEB-2008

Market Exposure (USD)	
Credit Derivatives	6,183,661,153.36
Equity NSP	8,138,222.13
Equity Options	59,795,909.39
Foreign Exchange - Forwards	(1,575,159.38)
Foreign Exchange - Options	11,380,511.82
Total Exposure	6,261,400,637.32
Trigger/Threshold	75,000,000.00
Margin Required	6,186,400,637.32
Collateral Value (USD)	
Cash Collateral:	2,000,000,000.00
	2,000,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	4,186,410,000.00

Instructions

GSCO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA # 021000021
 Account: 930101483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. It specifically states the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the mid-market value for the transaction at approximately the time specified and there is no representation or warranty that any transaction could have been effected at that price. The attached valuation may not necessarily indicate the value realized on our books and records. In addition, we reserve the right to use different valuation methods in the future. The information provided herein is based on information which we believe, but do not guarantee, to be accurate as of the date of the valuation. However, we are not responsible for errors or omissions in the valuation and in the same have to make any of the remaining terms to comply with the provisions of approximately the time specified and there is no representation that any information can be relied upon as a basis for any action.

tradeId transactionType buySellID expireDate
SDB162266346BZ.0.0.0 GENERIC.EQ 13-NOV-2023

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GS 09611

tradeField	sourceSystem	tradeVersionNum	transactionNum	transactionType	buySellInd	securityType	settlementType	settlementDate	settlementTime	settlementCurrency	settlementQuantity
56455702A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	31000000	31000000
56482882A	CMNI	2	FXD	B	B	Option	GSIL	79599004	02587567	30000000	30000000
59277514A	CMNI	2	FXO	S	S	Option	GSIL	79599004	02587567	50000000	50000000
54555943A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	50000000	50000000
54555953A	CMNI	1	FXO	S	S	Option	GSIL	79599004	02587567	50000000	50000000
59708750A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	10000000	10000000
81148467A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	15000000	15000000
61148411A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	15000000	15000000
61181951A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	20000000	20000000
61191572A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	20000000	20000000
62708851A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	20000000	20000000
61879075A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	28000000	28000000
61879084A	CMNI	1	FXO	S	S	Option	GSIL	79599004	02587567	19000000	19000000
81451553A	NFX	1	FXD	S	S	Option	GSIL	79599004	02587567	19000000	19000000
84977020A	NFX	0	FX	B	B	Forward	GSIL	79599004	02587567	240750000	240750000
62706878A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	25000000	25000000
62662454A	CMNI	2	FXO	B	B	Option	GSIL	79599004	02587567	25000000	25000000
62882466A	CMNI	2	FXO	B	B	Option	GSIL	79599004	02587567	30000000	30000000
64548287A	CMNI	4	FXO	S	S	Option	GSIL	79599004	02587567	30000000	30000000
64548258A	CMNI	4	FXO	S	S	Option	GSIL	79599004	02587567	10000000	10000000
68826733A	CMNI	3	FXO	B	B	Option	GSIL	79599004	02587567	10000000	10000000
68828741A	NFX	2	FXO	B	B	Option	GSIL	79599004	02587567	25000000	25000000
84282874A	CMNI	4	FXO	B	B	Option	GSIL	79599004	02587567	1302180000	1302180000
84283502A	CMNI	2	FXO	B	B	Option	GSIL	79599004	02587567	10000000	10000000
80835838A	NFX	2	FXO	B	B	Option	GSIL	79599004	02587567	10000000	10000000
80821272A	NFX	1	FX	B	B	Forward	GSIL	79599004	02587567	204120000	204120000
54655010A	CMNI	1	FXO	S	S	Option	GSIL	79599004	02587567	25000000	25000000
54655021A	CMNI	1	FXO	S	S	Option	GSIL	79599004	02587567	25000000	25000000
59277522A	CMNI	2	FXO	S	S	Option	GSIL	79599004	02587567	15000000	15000000
59708758A	CMNI	1	FXO	B	B	Option	GSIL	79599004	02587567	10000000	10000000

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TradeRefId	FXTradeId	TradeDate	TradeLocation	pubCallIND	optionStyle	payoffAnnl	strikePrice	strikePrice	Terms	expiryDate	expiryLocation
58452702A	O JYUD CE 895000 3Mar09 8PH 0	05-MAR-2004	TKO	C	E		89.5	JPY/USD		05-MAR-2009	TKO
58482382A	O JYUD CE 100000 08Mar09 0Y3 0	08-MAR-2004	TKO	C	E		100	JPY/USD		08-MAR-2009	TKO
59277814A	O JYUD CE 750000 20Oct18 8TP 0	20-OCT-2004	TKO	C	E		75.6	JPY/USD		20-OCT-2018	TKO
5455843A	O JYUD CE 125000 11Sep08 03B 0	11-SEP-2003	TKO	C	E		125	JPY/USD		11-SEP-2008	TKO
54558832A	O JYUD PE 800000 11Sep08 VFM 0	11-SEP-2003	TKO	P	E		80	JPY/USD		11-SEP-2008	TKO
59708760A	O JYUD CE 868500 17Nov09 YEG 0	17-NOV-2009	TKO	C	E		86.85	JPY/USD		17-NOV-2009	TKO
81149457A	O JYUD PE 723500 18Feb18 8T2 0	18-FEB-2005	TKO	C	E		72.35	JPY/USD		18-FEB-2018	TKO
81149411A	O JYUD CE 723500 18Feb18 8T2 0	18-FEB-2005	TKO	C	E		72.35	JPY/USD		18-FEB-2018	TKO
81191891A	O JYUD PE 867000 16Feb10 8AR 0	16-FEB-2005	TKO	P	E		86.7	JPY/USD		16-FEB-2010	TKO
81191873A	O JYUD CE 867000 16Feb10 8T4 0	16-FEB-2005	TKO	C	E		86.7	JPY/USD		16-FEB-2010	TKO
82708881A	O JYUD PE 811500 23May09 YJ3 0	23-MAY-2005	TKO	P	E		81.15	JPY/USD		23-MAY-2009	TKO
81878878A	O JYUD PE 842000 18Mar20 8T2 0	18-MAR-2005	TKO	P	E		84.2	JPY/USD		18-MAR-2020	TKO
81878884A	O JYUD CE 842000 18Mar20 8LM 0	18-MAR-2005	TKO	C	E		84.2	JPY/USD		18-MAR-2020	TKO
814516633A	Fwd USD 23Aug20	18-MAR-2005								18-MAR-2020	
843770207A	Fwd USD 31Aug20	28-AUG-2005								23-MAR-2020	
82706870A	O JYUD CE 011600 22May09 83W 0	20-MAY-2005	TKO	C	E		91.15	JPY/USD		31-AUG-2020	
82862484A	O JYUD PE 957000 5Jun08 23L 0	03-JUN-2005	TKO	P	E		95.7	JPY/USD		22-MAY-2008	TKO
82862448A	O JYUD CE 957000 5Jun08 8PV 0	03-JUN-2005	TKO	C	E		95.7	JPY/USD		05-JUN-2008	TKO
84548287A	O JYUD PE 827500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		82.75	JPY/USD		10-SEP-2009	TKO
84548259A	O JYUD CE 827500 10Sep09 2J8 0	12-SEP-2005	TKO	C	E		82.75	JPY/USD		10-SEP-2009	TKO
86828733A	O JYUD PE 848500 28Jan11 82R 0	30-JAN-2008	TKO	P	E		84.85	JPY/USD		28-JAN-2011	TKO
86828741A	O JYUD CE 848500 28Jan11 XA3 0	30-JAN-2008	TKO	C	E		84.85	JPY/USD		28-JAN-2011	TKO
802889710A	Fwd USD 10Mar09	05-MAR-2004								10-MAR-2009	
84282874A	O JYUD PE 723000 27Aug20 3PR 0	28-AUG-2005	NYC	P	E		72.3	JPY/USD		27-AUG-2020	TKO
84283380A	O JYUD CE 723000 27Aug20 27H 0	28-AUG-2005	NYC	C	E		72.3	JPY/USD		27-AUG-2020	TKO
809350036A	Fwd USD 24Oct18	20-OCT-2004								24-OCT-2018	
802821272A	Fwd USD 94Apr09	05-MAR-2004								09-MAR-2009	
54838015A	O JYUD PE 890500 22Sep09 8VZ 0	22-SEP-2003	TKO	P	E		89.05	JPY/USD		22-SEP-2009	TKO
54835001A	O JYUD CE 890500 22Sep09 8VZ 0	22-SEP-2003	TKO	C	E		89.05	JPY/USD		22-SEP-2009	TKO
59277322A	O JYUD PE 755000 20Oct18 887 0	20-OCT-2004	TKO	P	E		75.8	JPY/USD		20-OCT-2018	TKO
59708788A	O JYUD PE 868500 17Nov09 8P7 0	17-NOV-2004	TKO	P	E		86.85	JPY/USD		17-NOV-2009	TKO

leadRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	FXexchangeRate	exchangeRateTerms
5695702A	P	09-MAR-2009	05-MAR-2009		31000000	USD	R	3094500000	JPY		
56482382A	P	10-MAR-2009	05-MAR-2009		30000000	USD	R	3000000000	JPY		
59277514A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
54555843A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	6200000000	JPY		
54555853A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	4600000000	JPY		
59708759A	P	19-NOV-2009	17-NOV-2009		10000000	USD	R	869500000	JPY		
61149457A	P	18-FEB-2015	16-FEB-2015		15000000	USD	R	1085250000	JPY		
81149411A	P	18-FEB-2015	16-FEB-2015		15000000	USD	P	1085250000	JPY		
61191891A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
61191573A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
62705816A	P	26-MAY-2008	22-MAY-2008		25000000	USD	R	2278750000	JPY		
61679075A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	983000000	JPY		
61979084A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	983000000	JPY		
945770207A	P	28-DEC-2008	22-MAR-2020	3750000	240750000	JPY	R	-3750000	USD	64.2	JPY/USD
62705816A	P	28-DEC-2008	31-AUG-2020	2300000	-162280000	JPY	P	2300000	USD	72.3	JPY/USD
6282454A	P	28-MAY-2008	22-MAY-2008		25000000	USD	R	2278750000	JPY		
6282454A	P	09-JUN-2008	05-JUN-2008		30000000	USD	P	2871000000	JPY		
6282454A	P	09-JUN-2008	05-JUN-2008		30000000	USD	P	2871000000	JPY		
64548257A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	827500000	JPY		
64548258A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	827500000	JPY		
6828733A	P	01-FEB-2011	28-JAN-2011		25000000	USD	P	2271250000	JPY		
6828741A	P	01-FEB-2011	28-JAN-2011		25000000	USD	P	2271250000	JPY		
902888710A	P	28-JUN-2008	10-MAR-2009	13200000	1302180000	JPY	R	-13200000	USD	98.65	JPY/USD
64285380A	P	31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000	JPY		
64285380A	P	31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000	JPY		
908358038A	P	28-JUN-2006	24-OCT-2016	2700000	204120000	JPY	R	-2700000	USD	75.6	JPY/USD
902821272A	P	28-JUN-2008	09-MAR-2008	13920000	1260075600	JPY	R	-13920000	USD	96.76	JPY/USD
54635010A	P	25-SEP-2009	22-SEP-2009		25000000	USD	R	2282500000	JPY		
64635021A	P	25-SEP-2009	22-SEP-2009		25000000	USD	R	2282500000	JPY		
59277522A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
59708759A	P	19-NOV-2009	17-NOV-2008		10000000	USD	P	868500000	JPY		

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InstrId	notionalValue	FXdate	FXnotExposure	valuedNotValue	marginGroup	name	closingPrice
56455702A	31000000	0.601208109	1778260.67	20870085.41	Foreign Exchange		0.057163505
59402302A	30000000	0.68497085	1623681.119	28857252.79	Foreign Exchange		0.064122017
69277314A	15000000	0.489482434	-1887808.268	10908041.55	Foreign Exchange		0.128800018
54558843A	60000000	0.002038147	1859.101247	4328378.18	Foreign Exchange		2.0182E-06
54558853A	50000000	-0.11353849	-343228.2144	80119278.94	Foreign Exchange		0.008864524
69708760A	10000000	0.791052518	1525778.351	8354174.983	Foreign Exchange		0.152577836
81148497A	18000000	-0.176781802	-60084.1883	10438111.2	Foreign Exchange		0.04005428
81148411A	15000000	0.890848621	2582829.619	10438111.2	Foreign Exchange		0.17281888
81181591A	20000000	-0.177760272	-387077.2221	18878492.11	Foreign Exchange		0.01886081
81181578A	20000000	0.774673706	3078934.083	18878492.11	Foreign Exchange		0.151286704
69708811A	25000000	-0.186897348	-442481.1678	21819488.28	Foreign Exchange		0.017899248
61678075A	15000000	-0.185891847	-1078528.848	8263178.148	Foreign Exchange		0.071868863
81878094A	15000000	0.412990188	-2341040.823	8263178.148	Foreign Exchange		0.158088823
914518533A	2318784.836		-18378.7258	3780000	Foreign Exchange		78.14178822
843770207A	1588517.822		32877.7033	2300000	Foreign Exchange		74.18885082
82708078A	25000000	0.772478863	2898337.744	21819488.28	Foreign Exchange		0.11987251
82862454A	30000000	-0.158128117	-211845.8885	27616280.82	Foreign Exchange		0.007064687
82862448A	30000000	0.833215114	2426075.588	27616280.82	Foreign Exchange		0.088935853
84548287A	10000000	-0.244728828	-241081.8183	8821700.854	Foreign Exchange		0.024108182
84548289A	10000000	0.718908757	-1081728.058	8821700.854	Foreign Exchange		0.108172508
85826733A	25000000	-0.248112167	-1150134.233	22909233.88	Foreign Exchange		0.048005369
85826741A	25000000	0.873688841	2818842.47	22909233.88	Foreign Exchange		0.088787898
802888710A	12825778.15		-648933.8238	13200000	Foreign Exchange		192.2156888
84288274A	10000000	-0.218426316	-1014326.217	8854687.822	Foreign Exchange		0.101432822
84288380A	10000000	0.347824737	1197707.838	8854687.822	Foreign Exchange		0.115770754
809285930A	1863447.48		-188237.2835	2700000	Foreign Exchange		82.89583885
802881272A	12120773.37		-875585.2411	13000000	Foreign Exchange		102.2184744
84638010A	25000000	-0.187886452	-470889.0882	21414488.34	Foreign Exchange		0.018834871
84638071A	25000000	0.774680717	-3388263.887	21414488.34	Foreign Exchange		0.135330543
89277522A	15000000	-0.230018888	-883237.8581	10888041.88	Foreign Exchange		0.083350509
89708788A	10000000	-0.187886452	-178870.0018	8384174.883	Foreign Exchange		0.0178487

TradeRefId	transactionType	accountNumber	PkMktExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expiryDate	buySellIND
9EFA50A03	Equity Derivative	033868843	10004025	42375000	USD	42375000	18-NOV-2006	18-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EFA50A14	Equity Derivative	033868843	-4608200	46825000	USD	46825000	18-NOV-2006	18-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EFA50A20	Equity Derivative	033868843	7287903.871	40899807.1	USD	40899807.1	18-NOV-2006	18-NOV-2006	10-OCT-2016	18-OCT-2016	B
9EFA50A24	Equity Derivative	033868843	7094161.411	30000272.78	USD	30000272.78	18-NOV-2006	18-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EFA50A28	Equity Derivative	033868843	527184.852	2520000.0	USD	2520000.0	18-NOV-2006	18-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EFA50A32	Equity Derivative	033868843	7818920.848	50000244	USD	50000244	18-NOV-2006	18-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EFA50A36	Equity Derivative	033868843	-4825730.089	40899807.1	USD	40899807.1	18-NOV-2006	18-NOV-2006	18-JAN-2016	18-JAN-2016	B
9EFA50A40	Equity Derivative	033868843	-1286483.128	526488.49	USD	526488.49	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A44	Equity Derivative	033868843	-319040.9128	283327.49	USD	283327.49	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A48	Equity Derivative	033868843	-3620609.012	15818350.48	USD	15818350.48	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A52	Equity Derivative	033868843	-1040876.845	8408886.16	USD	8408886.16	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A56	Equity Derivative	033868843	124458.203	11828445.39	USD	11828445.39	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A60	Equity Derivative	033868843	37456.27848	782000	USD	782000	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A64	Equity Derivative	033868843	-3838854.186	18118064.39	USD	18118064.39	18-NOV-2006	18-NOV-2006	18-JUN-2009	18-JUN-2009	B
9EFA50A68	Equity Derivative	033868843	1221871.189	1500000	USD	1500000	18-NOV-2006	18-NOV-2006	18-JAN-2008	18-JAN-2008	B
9EFA50A72	Equity Derivative	033868843	4707868.403	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
9EFA50A76	Equity Derivative	033868843	-1087412.347	8880858.33	USD	8880858.33	18-NOV-2006	18-NOV-2006	13-NOV-2016	13-NOV-2016	B
9EFA50A80	Equity Derivative	033868843	-2348007.713	11049720.46	USD	11049720.46	18-NOV-2006	18-NOV-2006	14-NOV-2022	14-NOV-2022	B
9EFA50A84	Equity Derivative	033868843	444149.7182	7500000	USD	7500000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EFA50A88	Equity Derivative	033868843	-202850.9034	11250000	USD	11250000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EFA50A92	Equity Derivative	033868843	4081893.278	3908000	USD	3908000	18-NOV-2006	18-NOV-2006	11-AUG-2015	11-AUG-2015	B
9EFA50A96	Equity Derivative	033868843	-5071806.837	3540000	USD	3540000	18-NOV-2006	18-NOV-2006	11-AUG-2015	11-AUG-2015	B
9EFA50A100	Equity Derivative	033868843	15481310.51	83321350	USD	83321350	18-NOV-2006	18-NOV-2006	08-MAY-2015	08-MAY-2015	B
9EFA50A104	Equity Derivative	033868843	-5888818978	584987328	USD	584987328	18-NOV-2006	18-NOV-2006	14-NOV-2022	14-NOV-2022	B
9EFA50A108	Equity Derivative	033868843	6973758.051	15825000	USD	15825000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EFA50A112	Equity Derivative	033868843	-402062.003	21875000	USD	21875000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EFA50A116	Equity Derivative	033868843	-4913554.233	113895000	USD	113895000	18-NOV-2006	18-NOV-2006	24-SEP-2013	24-SEP-2013	B
9EFA50A120	Equity Derivative	033868843	4085785.848	107068000	USD	107068000	18-NOV-2006	18-NOV-2006	15-MAY-2013	15-MAY-2013	B
9EFA50A124	Equity Derivative	033868843	181840.2396	15280200	USD	15280200	18-NOV-2006	18-NOV-2006	10-DEC-2010	10-DEC-2010	B
9EFA50A128	Equity Derivative	033868843	-41083.54477	25230000	USD	25230000	18-NOV-2006	18-NOV-2006	10-DEC-2010	10-DEC-2010	B
9EFA50A132	Equity Derivative	033868843	-3578514.887	123330000	USD	123330000	18-NOV-2006	18-NOV-2006	23-AUG-2013	23-AUG-2013	B
9EFA50A136	Equity Derivative	033868843	6222275.04	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
9EFA50A140	Equity Derivative	033868843	-5838970.2	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
9EFA50A144	Equity Derivative	033868843	64301582.28	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
9EFA50A148	Equity Derivative	033868843	-4554582.98	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	01-NOV-2010	01-NOV-2010	B
9EFA50A152	Equity Derivative	033868843	-188184.4581	6400000	USD	6400000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	B
9EFA50A156	Equity Derivative	033868843	3448.7088	8900000	USD	8900000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B
9EFA50A160	Equity Derivative	033868843	190872.283	26333589.84	USD	26333589.84	23-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B
9EFA50A164	Equity Derivative	033868843	1054251.822	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	18-JAN-2009	18-JAN-2009	B
9EFA50A168	Equity Derivative	033868843	-51728.81643	17940000	USD	17940000	18-JAN-2008	18-JAN-2008	21-SEP-2012	21-SEP-2012	B
9EFA50A172	Equity Derivative	033868843	-5818.65767	11250000	USD	11250000	18-JAN-2008	18-JAN-2008	21-SEP-2012	21-SEP-2012	B
9EFA50A176	Equity Derivative	033868843	42014.25593	8500000	USD	8500000	18-JAN-2008	18-JAN-2008	21-SEP-2012	21-SEP-2012	B
9EFA50A180	Equity Derivative	033868843	51228010.5	22500000	USD	22500000	18-NOV-2006	18-NOV-2006	01-NOV-2010	01-NOV-2010	B

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InstrRefId	putCall	ND	underlie	underlierQuantity	strikePrice
0EF650JDD	C		CIEN	7500000	5.85
0EF650JY4	C		CIEN	7500000	6.51
0EF650K02	P		SPX	42148	1198.39
0EF650K04	C		SPX	18821	1813.89
0EF650K02	P		SPX	18821	1313.56
0EF650K08	P		SPX	18542	1278.3
0EF650K00	P		SPX	36841	1284
0EF650K08	P		SPX	42148	1198.36
SD01622803271Z.0.0.0	P		.SPX	2817	1800.87
SD01622803280Z.0.0.0	C		.SPX	1317	1858.87
SD01622803313Z.0.0.0	P		.SPX	7277	2145.85
SD01622803367Z.0.0.0	C		.SPX	3819	2145.85
SD01603441134.0.0.0	P		JY23	100000	12432
SD01622803366Z.0.0.0	P		NAVZ.PK	600000	16
SD01622803366Z.0.0.0	P		.SPX	7277	2215.07
SD0164223071U.0.0.0	P		GT.N	1800000	10
SD01605849508.0.0.0	P		.SPX	18738	1403.66
SD01622803400Z.0.0.0	C		.SPX	3919	2215.07
SD01622803408Z.0.0.0	P		.SPX	4895	2353.51
SD01622803482U.0.0.0	C		LCC.N	250000	30
SD01622803484U.0.0.0	G		LCC.N	250000	45
SD016228035221.0.0.0	G		NRG.N	200000	28.543
SD01622803524.0.0.0	C		NRG.N	200000	18.7
SD01622803516.0.0.0	C		MDT.N	1800000	55.8809
SD01622803527Z.0.0.0	C		.SPX	2528	2353.51
SD01622803529U.0.0.0	C		CAL.N	625000	28
SD01622803537U.0.0.0	C		CAL.N	625000	38
SD01622803539U.0.0.0	C		MDT.N	1500000	75.93
SD01622803542Z.0.0.0	C		SHK.O	1300000	82.36
SD01624665254.0.0.0	C		VRX.N	500000	32.4804
SD01624665256.0.0.0	C		VRX.N	500000	40.4804
SD01623048431Z.0.0.0	C		SHK.O	1300000	85.03
SD01623049484Z.0.0.0	C		PCL.N.O	750000	40
SD01623049496Z.0.0.0	C		PCL.N.O	750000	50
SD01623049507Z.0.0.0	C		PCL.N.O	750000	40
SD01623049519.0.0.0	C		MA.N	375000	80
SD01623049527Z.0.0.0	C		LSLN	500000	10.8
SD01623049535Z.0.0.0	C		LSLN	500000	16.8
SD01623049543Z.0.0.0	P		JQ25	200000	13188.4
SD01624653344Z.0.0.0	P		NTAP.O	420000	20
SD01624653348Z.0.0.0	C		NTAP.O	420000	42
SD01624653349Z.0.0.0	C		ABG.N	250000	45
SD01624653350Z.0.0.0	C		ABG.N	250000	34
SD01623049841.0.0.0	C		MA.N	375000	80

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TradeRef	pubCat	IND	underlier	underlierQuantity	strikePrice
8DB16230428742.0.0	C		PCLM.O	750000	50
8DB1623028357.0.0	C		NCC.N	1800000	27.782
8DB1623028358.0.0	C		NCC.N	1800000	27.782
8DB1623028359.0.0	C		NCC.N	1800000	27.782
8DB1623028360.0.0	C		NCC.N	1800000	27.782
8DB1623028361.0.0	C		NCC.N	1800000	27.782
8DB1623028367.0.0	C		NCC.N	1800000	18.914
8DB1623028368.0.0	C		NCC.N	1800000	18.914
8DB1623028370.0.0	C		NCC.N	1800000	18.914
8DB1623028374.0.0	C		NCC.N	1800000	18.914
8DB1623028389.0.0	C		NCC.N	1800000	18.914

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Trade Reference Id	Acct Number	Market Exposure	Trade Date	National Value	Adjunctal Currency	Maturity Date	Buy/Sell
SD82012886121.0.0	006441679	8715240.557	21-APR-2006	44500000	USD	11-DEC-2040	B
SD82012886202.0.0	006441679	241332.7584	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886147.0.0	006441679	874027.589	21-APR-2006	44500000	USD	10-JUL-2045	B
SD82012886113.0.0	006441679	8086501.333	21-APR-2006	44500000	USD	10-JUL-2045	B
NUUC4029A0000000000000	006441679	19371.7685	21-SEP-2004	6921.45	USD	12-NOV-2042	B
SD82012886730.0.0	006441679	1296559.234	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012886141.0.0	006441679	732523.219	21-APR-2006	44500000	USD	10-JUL-2045	B
SD8532354206.0	006441679	80233.10005	18-JAN-2007	76000000	USD	20-JUN-2010	B
SD82012886055.0.0	006441679	31611.51624	19-JAN-2007	25000000	USD	20-JUN-2010	B
SD82012886161.0.0	006441679	819287.8698	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886039.0.0	006441679	930989.555	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012886163.0.0	006441679	843788.8605	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD82012886158.0.0	006441679	1787311.9	21-APR-2006	44500000	USD	15-AUG-2048	B
SD82012886158.0.0	006441679	757823.2648	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD82012886158.0.0	006441679	158375.111	21-APR-2006	44500000	USD	13-FEB-2046	B
SD82012886135.0.0	006441679	324041.5678	12-JUL-2006	13000000	USD	15-AUG-2048	B
SD82012886042.0.0	006441679	8653846.51	21-APR-2006	44500000	USD	10-AUG-2042	B
SD8534371008.1.4	006441679	108441.235	17-JAN-2008	80000000	USD	20-SEP-2015	B
SD82012886071.0.0	006441679	402746.8068	12-JUL-2006	12500000	USD	14-NOV-2042	B
SD8534321008.4	006441679	108441.235	17-JAN-2008	80000000	USD	20-SEP-2015	B
SD853440684.0.0	006815922	108441.235	17-JAN-2008	80000000	USD	14-NOV-2042	B
SD853440684.0.0	006815922	94250.08585	05-SEP-2007	17000000	USD	20-SEP-2015	B
SD853440684.1.0	006815922	94250.08585	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD82012886047.0.0	006441679	2308786.26	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD8534371008.1.4	006441679	108441.235	17-JAN-2008	80000000	USD	20-SEP-2015	B
SD82012886071.0.0	006441679	402746.8068	12-JUL-2006	12500000	USD	14-NOV-2042	B
SD853440684.0.0	006815922	108441.235	17-JAN-2008	80000000	USD	20-SEP-2015	B
SD82012886059.0.0	006441679	46897.16589	05-SEP-2007	90000000	USD	14-NOV-2042	B
SD82012886169.0.0	006441679	512717.5537	12-JUL-2006	12500000	USD	15-AUG-2048	B
NUUC504500000000000000	006441679	854196.5359	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886060.0.0	006441679	437348.5592	12-JUL-2006	12500000	USD	06-JAN-2041	B
NUUC5013A0000000000000	006441679	184140788.3	15-MAY-2006	32756447.5	USD	06-NOV-2043	B
NUUC5030303000.0.0	006441679	126015000	15-MAY-2006	32756447.5	USD	05-NOV-2040	B
SD82012886127.0.0	006441679	9359460.778	21-APR-2006	44500000	USD	15-JAN-2046	B
SD82012886201.0.0	006441679	1547683.48	12-JAN-2006	237710.05	USD	15-AUG-2029	B
NUUC601440000000000000	006441679	126337.8658	12-JAN-2006	44500000	USD	15-JAN-2046	B
NUUC405H5000000000000000	006441679	821491.8859	20-SEP-2004	311625465.4	USD	06-DEC-2012	B
NUUC507850000.0.0	006441679	620247795.4	15-MAY-2006	32756447.5	USD	07-DEC-2012	B
BUUC511400000.0.0	006441679	190009060.8	12-JUL-2006	42500000	USD	05-JUN-2042	B
SD82012886061.0.0	006441679	2517971.72	12-JUL-2006	42500000	USD	05-OCT-2045	B
SD8532862168L0	006441679	3826037.652	23-OCT-2008	789549.63	USD	20-DEC-2011	B
BUUC5120L0000.0.0	006441679	426281765.8	11-MAY-2007	855417187.8	USD	05-DEC-2042	B
SD82012886042.0.0	006441679	2208058.859	12-JUL-2006	15000000	USD	15-FEB-2040	B
NUUC5045E00000.0.0	006441679	111811.5488	15-MAY-2007	198663.48	USD	07-JAN-2041	B

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Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012848119.0.0	006441679	10030212.91	21-APR-2006	44600000	USD	10-SEP-2046	B
SD82012847918.0.0.0	006441679	858188.2623	12-JUL-2005	12500000	USD	10-JUL-2045	B
NUJUG0101300800.0.0.0	006441679	316878907.5	15-MAY-2007	1122897828	USD	05-DEC-2040	B
SD82012848123.0.0	006441679	8408113.418	21-APR-2009	44600000	USD	11-SEP-2042	B
SD82012848045.0.0.0	006441679	2839785.145	12-JUL-2005	42500000	USD	10-JUN-2048	B
SD82012848044.0.0.0	006441679	742872.21	21-APR-2008	44500000	USD	12-JUN-2043	B
SD82012848047.0.0.0	006441679	578322.1408	12-JUL-2006	18500000	USD	15-OCT-2044	B
SD82012848048.0.0.0	006441679	566886.2117	12-JUL-2006	12500000	USD	11-SEP-2042	B
SD82012848049.0.0.0	006441679	864815.2807	12-JUL-2005	12500000	USD	10-OCT-2045	B
SD82012848050.0.0.0	006441679	1684037.85	21-APR-2005	44500000	USD	15-OCT-2044	B
SD82012848051.0.0.0	006441679	8518143.418	21-APR-2005	44500000	USD	15-AUG-2038	B
SD82012848052.0.0.0	006441679	788914.8974	20-OCT-2004	12500000	USD	15-AUG-2040	B
SD82012848053.0.0.0	006441679	36328793.49	21-APR-2005	44500000	USD	08-DEC-2040	B
NUJUG0101284800000000	006441679	36328793.49	21-APR-2005	189728593.5	USD	15-AUG-2040	B
SD82012848054.0.0.0	006441679	765333.155	21-APR-2005	44500000	USD	15-AUG-2040	B
SD82012848055.0.0.0	006441679	811821.8828	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012848056.0.0.0	006441679	372811.1819	21-APR-2005	44500000	USD	10-DEC-2042	B
SD82012848057.0.0.0	006441679	787877.7024	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012848058.0.0.0	006441679	8925054.351	21-APR-2005	44500000	USD	15-DEC-2044	B
SD82012848059.0.0.0	006441679	81201140.84	13-MAY-2005	183184870.5	USD	06-JUN-2044	B
NUJUG0505010000000000	006441679	82462.11858	19-DEC-2005	240290.46	USD	05-DEC-2042	B
NUJUG0510000000000000	006441679	31758173.25	19-NOV-2005	339477583.4	USD	28-DEC-2045	B
BUJUG0103003000000000	006441679	107823.5818	20-JUL-2005	244785.88	USD	08-JUN-2042	B
NUJUG0700000000000000	006441679	107823.5818	20-JUL-2005	2278943.08	USD	08-JUN-2042	B
SD82012848060.0.0.0	006441679	8925054.351	05-NOV-2007	2278943.08	USD	20-DEC-2011	S
SD82012848061.0.0.0	006441679	-1977183.745	23-OCT-2006	42763854.82	USD	20-DEC-2011	S
SD82012848062.0.0.0	006441679	2741828.645	12-JUL-2008	42500000	USD	10-MAY-2043	B
SD82012848063.0.0.0	006441679	803893.3149	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012848064.0.0.0	006441679	7328506.14	21-APR-2006	44500000	USD	15-MAY-2043	B
NUJUG0303000000000000	006441679	39237934.41	11-MAR-2006	9631081.82	USD	15-NOV-2040	B
NUJUG0107000000000000	006441679	18182.803	20-OCT-2004	83271.43	USD	08-DEC-2040	B
SD82012848065.0.0.0	006441679	2518808.278	12-JUL-2006	15000000	USD	15-JUL-2042	B
SD82012848066.0.0.0	006441679	2297890.763	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD82012848067.0.0.0	006441679	774889.4878	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012848068.0.0.0	006441679	327088.33	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD82012848069.0.0.0	006441679	437785.8471	12-JUL-2006	12500000	USD	10-DEC-2042	B
NUJUG0304000000000000	006441679	6088322.45	23-SEP-2004	202804178.7	USD	12-NOV-2042	B
SD82012848070.0.0.0	006441679	8485943.112	21-APR-2006	44500000	USD	10-NOV-2046	B
SD82012848071.0.0.0	006441679	-58834.7641	18-JUL-2007	20000000	USD	20-SEP-2012	B
SD82012848072.0.0.0	006441679	783831.1288	12-JUL-2009	12500000	USD	10-NOV-2042	B
NUJUG0305000000000000	006441679	43882588.68	26-MAY-2005	73000000	USD	28-OCT-2044	B
SD82012848073.0.0.0	006441679	450530.0228	12-JUL-2008	12500000	USD	13-FEB-2048	B
BUJUG0111000000000000	006441679	23767705.3	24-NOV-2005	489121938.2	USD	03-JAN-2045	B
SD82012848074.0.0.0	006441679	5111882.126	30-OCT-2007	60000000	USD	20-JUN-2012	B
NUJUG0306000000000000	006441679	108281.8408	27-SEP-2005	232284.84	USD	08-MAY-2042	B
SD82012848075.0.0.0	006441679	713788.9885	12-JUL-2006	12500000	USD	15-MAR-2042	B

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Trade Reference Id	Reference Obligation	Country/Party Ref. Number
5DB2012886121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
5DB2012886092.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
5DB2012886147.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
5DB2012886113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
NULJ0407040000000000	GLACIER FUNDING CDO II, LTD.	
5DB2012887688.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
5DB2012886141.0.0	COLUMBIA CENTER TRUST	772240-772244
5DBS32354269.0	REPUBLIC OF ITALY	855038
5DBS32354359.0	REPUBLIC OF ITALY	855037
5DB2012886055.0.0.0	(GS) GE MORTGAGE SECURITIES CORPORATION II	
5DB2012886181.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
5DB2012886039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
5DB2012886183.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
5DB2012887943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
5DB2012886189.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
5DB2012887971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	
5DB2012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
5DB2012886042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
5DBS3431008.1.4	KINGDOM OF SPAIN	
5DB2012886071.0.0.0	MORGAN STANLEY CAPITAL	
5DBS3431008.4	KINGDOM OF SPAIN	
5DBS3440864.3.0	HELLENIC REPUBLIC	
5DBS3440864.2.0	HELLENIC REPUBLIC	
5DBS3440864.1.0	HELLENIC REPUBLIC	
5DB2012886047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
5DB2012886058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
5DBS3440864.0.0	HELLENIC REPUBLIC	
5DB2012886058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
5DB2012886188.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
NULJ0504000000000000	SOUTH COAST FUNDING	
5DB2012886060.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
NULJ06013A0000000000	SOUTH COAST FUNDING VII LTD	
NULJ05030A0000000000	HUNTINGTON CDO, LTD.	
5DB2012886127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
5DB2012886201.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
NULJ06014A0000000000	SOUTH COAST FUNDING VIII LTD	
NULJ0405180000000000	RESERVOIR FUNDING LTD.	
NULJ05078E0000000000	JUPITER HIGH GRADE CDO LTD	
NULJ0511400000000000	SHERWOOD FUNDING CDO, LTD.	
5DB2012886061.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
5DBS32002168.0	DEUTSCHE BANK FINANCE N.V.	855085
5ULJ05120L0000000000	KLEROS PREFERRED FUNDING II, LLC	
5DB2012886062.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
NULJ05040E0000000000	SOUTH COAST FUNDING	

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Trade Reference Id	Reference Obligation	Counterparty Ref. Number
8DB2012886118.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
8DB2012887918.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
NLUJ0510L300600.0.0.0	ALTUS II FUNDING LTD	
8DB2012888173.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
8DB2012888045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
8DB2012888140.0.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
8DB2012888064.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
8DB2012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
8DB2012887934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
8DB2012888210.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
8DB2012888133.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
8DB2012887973.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	
NLUJ0410200000000000	MERCURY CDO 2004-1, LTD.	
8DB2012888148.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
8DB2012888167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
8DB2012888108.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
8DB2012888088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
8DB2012888183.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
NLUJ0506900000000000	SATURN VENTURES I, LTD.	
NLUJ0512840000000000	KLEROS PREFERRED FUNDING II, LLC	727404
8ULJ0511030000000000	ABACUS 2005-CB1, LTD.	717870
NLUJ0507000000000000	JUPITER HIGH GRADE CDO LTD	
3DB333818098.0	BANK OF SCOTLAND PLC	
6DB37297297.0	MURCH RE FINANCE B.V.	
8DB2012887850.0.0.0	COHM 2005-C8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
8DB2012887954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
5DB2012888131.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
NLUJ0503800000000000	ORDHO STRUCTURED FINANCE CDO, LTD.	
NLUJ0410200000000000	MERCURY CDO 2004-1, LTD.	
8DB2012888037.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
8DB2012888058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
8DB2012887952.0.0.0	CO 2005-CD1 COMMERCIAL MORTGAGE TRUST	
8DB2012888050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
8DB2012887808.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
NLUJ0408400000000000	GLACIER FUNDING CDO II, LTD.	
8DB2012888138.0.0.0	GMAC MORTGAGE CORPORATION	772240-772244
8DB33090306.1.4	KRAFT FOODS INC.	
8DB301387138.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
NLUJ0505800000000000	ABACUS 2004-2, INC.	
8DB2012887940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
8ULJ05116004000000	BRODERICK CDO I LTD	
8DB3380262.1.0	CDX.NALG.HVCL8	
NLUJ0508400000000000	LEXINGTON CAPITAL FUNDING, LTD.	
8DB2012888077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	

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Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB2012886125.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGE	772240-772244
SDB2012886052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012886155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012886074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012886054.0.0.0	GMAC MORTGAGE CORPORATION	
SDB33188737.0	VALEO	
NULJ41264500000000	RIVER NORTH CDO LTD.	
NULJ05081U008000000	LEXINGTON CAPITAL FUNDING, LTD.	
NULJ05072A00700.0.0.0	ORKNEY HOLDINGS, LLC	
BIJ0511190000000000	BRODERICK I CDO LTD.	
NULJ4081P0000000000	RESERVOIR FUNDING LTD.	
BIJ05090J008000000	ISCHUS CDO I LTD	
BIJ05090J008000000	ISCHUS CDO I LTD	
NULJ4123C0000000000	DUNHILL ABS CDO LTD	
SDB201288063.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012886111.0.0	BANK OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
NULJ0510D000000.0.0.0	ORIENT POINT CDO, LTD.	
NULJ0510D000000.0.0.0	ORIENT POINT CDO, LTD.	
SDB2012880048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012880048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012886137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SDB204878308.0.0.0		
SDB20485408.0.0.0		
SDB2012886117.0.0	BANK OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB204878308.0.0.0		
SDB2012886211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB20485408.0.0.0		
SDB20355139.0.0.0	WEST COAST FUNDING LTD 2006-1A	
SDB201288043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	5286156528316052951846295184629518462951846295184
SDB20355139.0.0.0	WEST COAST FUNDING LTD 2006-1A	
NULJ04173N00000.0.0.0	DUNHILL ABS CDO LTD	5286156528316052951846295184629518462951846295184
NULJ05030L008000000	HUNTINGTON CDO, LTD.	
SDB2012880165.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB201288040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
NULJ0610D0000000000	ORIENT POINT CDO, LTD.	
BIJ05111500000.0.0.0	BRODERICK I CDO LTD.	
SDB2012880165.0.0	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	
SDB2012880218.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012880762.0.0.0	COFH 2005-CB COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	

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Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	INC
SD82012865121.0.0	85F8U1	12			N	
SD8201286802.0.0.0	8RYBS7	8			N	
SD82012868147.0.0	85F8B1	12			N	
SD82012868113.0.0	85F8B9	12			N	
NUUC4918100000000000	8NV2P3	11			N	
SD82012867838.0.0.0	8V16C8	8			N	
SD82012868141.0.0	8PXA67	12			N	
SD8532364256.0	2116T4	19			N	
SD8532346393.0	2116T4	19			N	
SD82012868085.0.0.0	8PXC15	8			N	
SD82012868151.0.0	8PT1Q5	12			N	
SD82012868038.0.0.0	8RGWF1	8			N	
SD82012868163.0.0	8RXN72	8			N	
SD82012867843.0.0.0	8RC768	8			N	
SD82012868188.0.0	8CXLEB	8			N	
SD82012867971.0.0.0	8RAX72	8			N	
SD82012868135.0.0	8RTY95	12			N	
SD8534321008.1.4	8UZNLE	7			N	
SD82012868071.0.0.0	8R9LP7	8			N	
SD8534321008.4	8UZNLE	7			N	
SD8534408843.0	30AA68	11			N	
SD8533408843.0	30AA68	11			N	
SD8533440884.1.0	30AA68	11			N	
SD82012868047.0.0.0	8PZDW5	8			N	
SD82012868059.0.0.0	8RGWH7	8			N	
SD853340884.0.0	30AA68	11			N	
SD82012868033.0.0.0	8S1E80	8			N	
SD82012868168.0.0.0	8S5484	8			N	
NUUC504650000000000000	8PRL80	10			N	
SD82012868168.0.0.0	8C6R14	8			N	
NUUC6013440800000000		14			N	
NUUC6030000000.0.0.0	8F3J11	0			N	
SD82012868127.0.0	8SH488	12			N	
SD82012868201.0.0	8C6R14	8			N	
NUUC6014M0000000000000		14			N	
NUUC405745000000000000	8HV212	11			N	
NUUC5078500000.0.0.0	8C8ZN3	0			N	
BUUC911140000.0.0.0	8F8U83	0			N	
SD82012868061.0.0.0	8P8V16	6			N	
SD8532082188.0	8Z0XY9	15			N	
BUUC512000000.0.0.0	8FRH85	0			N	
SD82012868062.0.0.0	8P8V62	10			N	
NUUC5046500000.0.0.0	8PRL46	0			N	

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

GS 09626

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread	Bases	IND
SDR3312865119.0.0	651H74	12					N
SDR2012867916.0.0.0	6R6P12	8					N
NUUCS101306000.0.0.0	6R23G5	0					N
SDR2012866123.0.0	65H8V9	12					N
SDR2012868045.0.0.0	6P1VR1	8					N
SDR2012868149.0.0	6Q5DA2	12					N
SDR2012869284.0.0.0	6R6J94	8					N
SDR2012867947.0.0.0	6RPD05	8					N
SDR2012867934.0.0.0	6R5JW6	9					N
SDR2012866220.0.0	6RQJ94	8					N
SDR2012866133.0.0	65HAB1	12					N
SDR2012867873.0.0.0	6R1U17	8					N
NUUC41021091000000		11					N
SDR2012866145.0.0	65HAG0	12					N
SDR2012866167.0.0.0	6Q3D08	6					N
SDR2012866109.0.0	6P8M13	12					N
SDR2012866088.0.0.0	6R3Y13	8					N
SDR2012866163.0.0	6R1SG3	12					N
NUUC50555C0960000000	6P1K76	10					N
NUUC5128140080000000		10					N
BUUCS110300300000000	6R2VK2	19					N
NUUC507C000600000000	6Q8Z13	10					N
SDR5339181094.0	2EB708	52					N
SDR532092387.0	2ECM09	17					N
SDR2012867559.0.0.0	6PS887	8					N
SDR2012867934.0.0.0	6R8781	8					N
SDR2012866131.0.0	6Q1Y68	12					N
NUUC3058500000000000	6P1UP1	12					N
NUUC4102000000000000		11					N
SDR2012866057.0.0.0	6Q5081	10					N
SDR2012868056.0.0.0	6P2DX3	8					N
SDR2012867652.0.0.0	6R6EL2	8					N
SDR2012868050.0.0.0	6Q18T9	8					N
SDR2012867809.0.0.0	6Q1J66	8					N
NUUC468HR000000000000	6NY2F3	11					N
SDR2012866139.0.0	66HAD7	12					N
SDR533081001.4	2MFP63	42					N
SDR2012867658.0.0.0	6Q4658	8					N
NUUC565G100300000000	6YV6O2	12					N
SDR2012867940.0.0.0	6Q3ALE	8					N
BUUCS11600800000000	6R0NC7	10					N
SDR533042552.1.0	6XUGS1	75					N
NUUC5091V00900000000	6R38Z3	10					N
SDR5092866077.0.0.0	6P95W2	8					N

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

GS 09627

Trade Reference Id	GS Number	Fixed Rate	Approx Alt	Current Rate	Spread Basis	MD
SD82012866125.0.0	BRMDG7	12			N	N
SD82012866052.0.0	66ZF34	10			N	N
SD82012866155.0.0	6SHAU9	12			N	N
SD82012866074.0.0	6P3TB5	8			N	N
SD82012866054.0.0	6P3P07	6			N	N
SD82012866067.0.0	28DGIW2	38			N	N
NUUC412309000000000		11			N	N
NUUC659100000000000	6R38Z3	10			N	N
NUUC5022A00700.0.0	60X9G1	0			N	N
NUUC511190060000000	6FCHE7	10			N	N
NUUC4082P0800000000	6NV2M0	11			N	N
BUUC5660UB000000000	6QBPFJ5	10			N	N
BUUC3060UB000000000	6QBPFJ5	10			N	N
NUUC412309000000000		11			N	N
SD82012866053.0.0	6P3TW8	8			N	N
SD82012866111.0.0	6PT1P7	12			N	N
NUUC510D0000000.0.0	6R06L2	0			N	N
NUUC510DP000000.0.0	6CXYT1	0			N	N
SD82012866048.0.0	6P59J0	8			N	N
SD82012866048.0.0	6P6WV45	10			N	N
SD82012866137.0.0	6S05K9	12			N	N
SD82012866006.0.0	6TW9L7	0			N	N
SD82012866048.0.0	6TW9L7	0			N	N
SD82012866117.0.0	6RLM98	12			N	N
SD82012866035.0.0	6TW9K9	0			N	N
SD82012866211.0.0	6RSLF7	8			N	N
SD82012866283.0.0	6TW9K9	0			N	N
SD82012866339.0.0	6SXUEB	0			N	N
SD82012866043.0.0	6CUCM8	10			N	N
SD82012866016.0.0	6SXUJF5	0			N	N
NUUC41230900000.0.0	6C7480	0			N	N
NUUC3030L0000000000	6P3JH1	10			N	N
SD82012866185.0.0	6S55E7	8			N	N
SD82012866040.0.0	6S55E7	8			N	N
NUUC510D00000000000	6R06L2	10			N	N
BUUC5111500000.0.0	6RCHP7	0			N	N
SD82012866128.0	3J46L1	49			N	N
SD82012866218.0.0	6P3TB5	8			N	N
SD82012867882.0.0	6P5CP4	10			N	N

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

GS 09628

CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut USD Amount
CASH 111000000	1	U.S. DOLLAR Cash-USD			111000000	111000000	
CASH 1885000000	1	U.S. DOLLAR Cash-USD			1885000000	1885000000	

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

GS 09629