

Unknown

From: Egol, Jonathan
Sent: Wednesday, April 02, 2008 4:52 PM
To: Davilman, Andrew
Subject: This is what I was sent

Attachments: AIG DP Apr2.doc

The attached is a draft of a dealer poll which may be employed as early as Mon/Tues should AIG continue to baselessly refuse to post.



AIG DP Apr2.doc
(126 KB)

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**Goldman
Sachs**

Jonathan M. Egol
Structured Products Trading

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From: Goldman Sachs and AIG Financial Products, acting as joint calculation agent
on a series of Credit Default Swaps.

Re: Request for Market Valuation due 3pm NY time [D+2]

Date: [D]

Ladies and Gentlemen,

We would be grateful if you could provide Market Values (expressed as a percentage of Current Balance), in the following form, for each of the Reference Obligations attached in Exhibit A:

- (a) Actionable firm bid quotations; and
- (b) (i) Actionable firm offer quotations or alternatively,
 - (ii) Actionable firm bids for where you would purchase credit protection on the relevant Reference Obligation (a "Synthetic Bid"). If you are submitting a Synthetic Bid, please quote in points upfront (as a percentage of the Current Balance) assuming you are paying the running spreads listed in Exhibit A. Please note that CDS documentation will not be *pay-as-you-go* but instead will be substantially similar to standard corporate CDS

Reference Obligation information/documentation available upon request. Responses should be sent to both GS and AIG FP by replying to all parties included in the email you are receiving.

Thanks and Regards,

GS & AIG FP

Exhibit A: Schedule of Reference Obligations

Issuer	Series	Class	Original Balance	Current Balance	Margin	Running CDS Spread	CUSIP	Moody's Rating	S&P Rating	Lead Arranger	Issue Date
ALTIUS FUNDING LTD	2005-2A	A1	1,277,900,000	1,122,997,625	0.25%	0.1000%	02149WAA5	Aaa	AAA	Credit Suisse	11/10/2005
ISCHUS CDO	2005-2A	A1A	213,750,000	212,945,895	0.27%	0.1000%	46426RAA7	Aaa	AAA	Credit Suisse	7/27/2005
ISCHUS CDO	2005-2A	A1B	50,000,000	48,811,905	0.27%	0.1000%	46426RAB5	Aaa	AAA	Credit Suisse	7/27/2005
WEST COAST FUNDING LTD	2006-1A	A1A	1,187,850,000	1,143,924,055	0.22%	0.0800%	952188AA2	Aaa	AAA/-	Goldman Sachs	7/25/2006
WEST COAST FUNDING LTD	2006-1A	A1B	1,187,850,000	1,187,850,000	0.22%	0.0800%	952188AB0	Aaa	AAA/-	Goldman Sachs	7/25/2006
RIVER NORTH CDO LTD	2005-1A	A1	148,750,000	146,329,654	0.33%	0.1100%	76827TAA3	Aaa	AAA	JP Morgan	1/19/2005
MERCURY CDO LTD	2004-1A	A1NV	289,800,000	181,543,987	0.34%	0.1125%	56936RAB3	Aaa	AAA	Merrill Lynch	11/3/2004
RESERVOIR FUNDING LTD	2004-1A	A1NV	374,800,000	307,163,963	0.35%	0.1050%	76112CAB4	Aaa	AAA	Merrill Lynch	10/25/2004
JUPITER HIGH GRADE CDO LTD	2005-3A	A1NV	1,289,500,000	1,216,146,659	0.27%	0.1000%	48206AAG3	Aaa	AAA	Merrill Lynch	8/10/2005
BRODERICK CDO LTD	2005-1A	A1NA	354,500,000	340,523,091	0.27%	0.1000%	112021AB6	Aaa	AAA	Merrill Lynch	12/13/2005
BRODERICK CDO LTD	2005-1A	A1B1	485,000,000	465,877,654	0.27%	0.1000%	112021AC4	Aaa	AAA	Merrill Lynch	12/13/2005
ORIENT POINT CDO LTD	2005-1A	A1VF	647,250,000	647,250,000	0.27%	0.1000%	68519MAL5	Aaa	AAA	Merrill Lynch	10/25/2005
ORIENT POINT CDO LTD	2005-1A	A1VB	649,750,000	649,750,000	0.27%	0.1000%	68519MAQ4	Aaa	AAA	Merrill Lynch	10/25/2005
KLEROS PREFERRED FUNDING	2006-2A	A1NV	869,500,000	835,417,188	0.27%	0.1000%	48858BAC6	Aaa	AAA	Merrill Lynch	1/10/2006
INDEPENDENCE V CDO LTD	5A	A1	200,000,000	107,970,058	0.40%	0.1100%	45343PAA3	A3/-	AA	Merrill Lynch	2/25/2004
DUNHILL ABS CDO LTD	2004-1A	A1NV	327,000,000	220,129,900	0.32%	0.1100%	28545QAQ2	Aaa	AAA	Merrill Lynch	12/16/2004
GLACIER FUNDING CDO	2004-2A	A1NV	324,800,000	179,770,050	0.33%	0.1100%	37639VAG8	Aaa	AAA	Merrill Lynch	10/12/2004
HUNTINGTON CDO LTD	2005-1A	A1A	408,500,000	408,500,000	0.27%	0.1000%	446279AA9	Aaa	AAA	Merrill Lynch	3/29/2005
SOUTH COAST FUNDING	7A	A1AN	773,500,000	608,534,503	0.26%	0.1000%	83743YAS2	Aaa	AAA	Merrill Lynch	5/25/2005
SOUTH COAST FUNDING	8A	A1NV	344,500,000	318,263,584	0.32%	0.1350%	83743LAC5	Aaa	AA	Merrill Lynch	1/25/2006
LEXINGTON CAPITAL FUNDING LTD	2005-1A	A1AN	199,500,000	177,940,368	0.28%	0.1000%	52902TAC0	Aaa	AAA	Merrill Lynch	10/25/2005
ORCHID STRUCTURED FINANCE CDO	2005-2A	A1	113,750,000	83,124,640	0.36%	0.1200%	66571UAA7	Aaa	AAA	Citigroup	4/19/2005
SATURN VENTURES LTD	2005-1A	A1	267,750,000	165,164,870	0.27%	0.1000%	80410RAA4	Aaa	AAA	Citigroup	6/9/2005
TRIAXX PRIME CDO	2006-2A	A1B2	1,499,850,000	1,499,850,000	0.26%	0.1100%	69606AC3	Aaa	AAA	ICP Securities	12/14/2006
TRIAXX PRIME CDO	2006-2A	A1B1	1,499,850,000	1,499,850,000	0.26%	0.1100%	69606AB5	Aaa	AAA	ICP Securities	12/14/2006
DUKE FUNDING LTD	2004-7A	1A2	129,850,000	124,252,463	0.35%	0.1100%	264403AJ5	Aaa	AAA	Morgan Stanley	8/12/2004
SHERWOOD FUNDING CDO LTD	2005-2A	A1	322,250,000	321,498,359	0.23%	0.1000%	82437XAA6	Aaa	AAA	Morgan Stanley	12/15/2005
MKP CBO LTD	3X	A1	140,000,000	7,944,714	0.39%	0.1100%	68177YAA0	Aaa	AAA	RBS Greenwich	4/17/2004
HOUT BAY	2006-1A	A1	825,000,000	772,426,241	0.25%	[Cp]	442451AA6	Aaa	AAA/-	Goldman Sachs	5/2/2006
FORTIUS FUNDING LTD	2006-1A	A1	380,000,000	331,221,993	0.27%	[Cp]	34958CAA2	Aaa	AAA	Goldman Sachs	3/8/2006

COOLIDGE FUNDING LTD	2005-1A	A1	274,700,000	222,352,342	0.30%	(b)(p)	21644AAA7	Aaa	AAA	Goldman Sachs	6/22/2005
ABACUS04-1*	-	-	1,750,000,000	1,750,000,000	-	(b)(p)	-	-	-	-	-
ABACUS05-2*	-	-	1,000,000,000	1,000,000,000	-	(b)(p)	-	-	-	-	-
ABACUS05-CB1*	-	-	480,000,000	338,477,565	-	(b)(p)	-	-	-	-	-
ABACUS04-2*	-	-	730,000,000	730,000,000	-	(b)(p)	-	-	-	-	-
ABACUS05-3*	-	-	1,200,000,000	870,545,813	-	(b)(p)	-	-	-	-	-
ABACUS05-NS1 IG	-	-	323,000,000	327,212,365	-	(b)(p)	-	-	-	-	-
ABAC07-18	-	-	470,000,000	470,000,000	-	(b)(p)	-	-	-	-	-

* Data is indicative as per Bloomberg [3/11/07 -- to be updated]