

Goldman Sachs International

Peterborough Court | 133 Fleet St | London, EC4A2BB
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**Collateral Invoice**

To AIG FINANCIAL PRODUCTS CORP
Attn: Group
Phone No:
Email: aigfpcollateral@aigfpc.com

From Marina Dias
Phone No: 212-902-6537
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Today's date 15-SEP-2008
Valuation as of Close 12-SEP-2008

Market Exposure (USD)	
Credit Derivatives	9,113,973,928.00
Equity NSP	8,318,121.44
Equity Options	33,199,990.69
Foreign Exchange - Forwards	(2,758,997.29)
Foreign Exchange - Options	10,707,765.12
Total Exposure	9,163,440,807.96
Trigger/Threshold	50,000,000.00
Margin Required	9,113,440,807.96
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Collateral Value (USD)	6,978,763,314.00
Cash Collateral:	6,978,763,314.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,134,680,000.00

Instructions

Chase Manhattan Bank, New York, ABA # 021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

All valuations are mid-market valuations, unless otherwise indicated

Disclaimer:

The attached information regarding the valuation of positions or collateral and margin requirements is being provided for your consideration and internal use only and not for the purpose of soliciting or recommending any action by you. You should carefully review the explanations that are included with the attached information and ensure that you understand the information that is being provided. Any questions regarding the nature of this information should be raised promptly with your Goldman Sachs contact person.

If the attached information relates to valuation of positions, and a valuation listed in the attached information is designated as an "unwind" price, then it represents the price at which Goldman Sachs or one of its affiliates ("Goldman Sachs") is prepared to unwind the position. If a valuation is designated as a "mid-market" valuation, then it represents either (1) Goldman Sachs' good faith estimate of the mid-market value of the position, based on estimated or actual bids and offers for the positions, or (2) a "mid-market" price generated by proprietary valuation models utilized by Goldman Sachs. If designated as an "approximate mid-current rate", then a valuation represents Goldman Sachs' good faith estimate of the mid-market fixed rate of a new transaction with the same terms and conditions and the same remaining term to maturity. If a valuation is not designated as an "unwind" or "mid-market" price or an "approximate mid-current rate", then it has been derived through the use of another methodology selected by Goldman Sachs at its discretion. Any valuation that is not designated as an "unwind" does not reflect actual trading prices at any time and should not be relied upon as the value at which a position may be unwound or terminated. In determining the valuation of positions through the use of any of the foregoing methodologies, Goldman Sachs might or might not take into account certain factors, including, without limitation, the creditworthiness of the parties, funding implications (including estimated funding costs and/or benefits associated with any credit support or margin arrangement), portfolio level adjustments and liquidity adjustments based on size. These factors, taken together with the size of the position and any leverage embedded in the position, may affect the valuation. For example, if a valuation is designated as "without delta", the bid/offer spread on the relevant position is likely to be wider than would be the case if the valuation was provided "with delta".

If the attached information relates to collateral or margin requirements, then any material regarding the valuation of

positions is being provided solely for your information in connection with such collateral or margin requirements only. The information regarding collateral or margin requirements reflects the amount of collateral or margin that we believe is required in connection with the relevant positions, taking into account our internal credit assessments, our determination of the relevant market risks and such other factors and considerations that we deem appropriate. Any product descriptions used in the attached information regarding collateral or margin requirements are for the purposes of collateral or margin calculation only and are not intended to classify any transactions in any manner and may differ from those used within individual trade confirmations. In the event of any inconsistency between the product descriptions included in the attached information and those in the applicable trade confirmations, the descriptions in the trade confirmations will prevail.

Any valuations of positions for purposes of collateral or margin requirements do not necessarily reflect the prices at which Goldman Sachs is prepared to terminate or unwind the relevant position. Any failure to exercise or any delay in exercising any rights or remedies Goldman Sachs may have (including upon a failure to meet any collateral or margin call) shall not constitute a waiver or forbearance of any rights or remedies available to Goldman Sachs. The acceptance of collateral or margin in an amount less than the amount of collateral or margin demanded be delivered or returned shall not constitute an acknowledgement that the amount accepted satisfies the collateral or margin demand or equals the collateral or margin owing. Any valuations presented in the attached information represent Goldman Sachs' assessment of the value of the particular position only as of the relevant close of business on the date indicated, unless otherwise specified, and any such valuation is not applicable at any other time. If other times are specified, they are approximate only.

If a valuation listed in the attached information is expressed in terms of a position of a specified size, then the valuation is applicable only with respect to that size. The valuation does not indicate a price at which Goldman Sachs would be willing to enter into a transaction with respect to any other size, or the collateral or margin requirements applicable to positions of a different size, nor does it reflect a valuation that relates to a position or transaction of any other size. If no size is specified with respect to an unwind valuation for a position, then the valuation indicated refers to the full amount of the position. The valuations listed in the attached information do not necessarily reflect your entire portfolio.

The information presented in this document is based on assumptions, historical information and pricing data that Goldman Sachs in its discretion considers appropriate, and Goldman Sachs has no liability with respect thereto. In addition, this information does not affect the rights and obligations of you and Goldman Sachs under any applicable agreements between us and is provided subject and pursuant to any applicable provisions of any such agreements. This information and the valuation methodologies used are subject to change without notice and Goldman Sachs has no obligation to update you as to any such changes. This information may not reflect valuations you would receive from other dealers, or even from affiliates or other business units of Goldman Sachs, and does not necessarily reflect valuations you would obtain by using pricing models available from Goldman Sachs or valuations included in the books and records of Goldman Sachs. This information is intended only as a reference and should not be relied upon without further evaluation by you, in consultation with your professional advisors, for the maintenance of your books and records or for tax, accounting, financial reporting, disclosure or other purposes.

Collateral Movements - GSI/AIG
January 2006 - December 2008

Goldman Sachs Legal Entity	Counterparty Name	Date	Payment (USD)
GSI	AIG FINANCIAL PRODUCTS CORP	8/10/2007	450,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/23/2007	501,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/23/2007	499,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/23/2007	550,000,000
2007 Total			2,000,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	3/17/2008	500,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	3/17/2008	512,860,000
GSI	AIG FINANCIAL PRODUCTS CORP	4/2/2008	1,100,000
GSI	AIG FINANCIAL PRODUCTS CORP	4/10/2008	530,000
GSI	AIG FINANCIAL PRODUCTS CORP	4/18/2008	760,871,544
GSI	AIG FINANCIAL PRODUCTS CORP	4/24/2008	961,638,455
GSI	AIG FINANCIAL PRODUCTS CORP	5/13/2008	8,350,000
GSI	AIG FINANCIAL PRODUCTS CORP	5/16/2008	48,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	5/28/2008	127,000,000
GSI	AIG FINANCIAL PRODUCTS CORP	6/18/2008	515,946,818
GSI	AIG FINANCIAL PRODUCTS CORP	7/3/2008	484,586,298
GSI	AIG FINANCIAL PRODUCTS CORP	7/18/2008	294,877,536
GSI	AIG FINANCIAL PRODUCTS CORP	7/24/2008	160,000
GSI	AIG FINANCIAL PRODUCTS CORP	7/25/2008	460,000
GSI	AIG FINANCIAL PRODUCTS CORP	7/28/2008	950,000
GSI	AIG FINANCIAL PRODUCTS CORP	8/6/2008	130,000
GSI	AIG FINANCIAL PRODUCTS CORP	8/20/2008	237,592,746
GSI	AIG FINANCIAL PRODUCTS CORP	8/22/2008	830,000
GSI	AIG FINANCIAL PRODUCTS CORP	8/29/2008	362,149,916
GSI	AIG FINANCIAL PRODUCTS CORP	9/3/2008	160,710,000
GSI	AIG FINANCIAL PRODUCTS CORP	9/15/2008	617,569,903
GSI	AIG FINANCIAL PRODUCTS CORP	9/18/2008	1,205,172,482
GSI	AIG FINANCIAL PRODUCTS CORP	10/1/2008	3,460,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/7/2008	1,760,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/8/2008	3,300,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/9/2008	2,270,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/10/2008	2,090,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/14/2008	1,180,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/15/2008	2,860,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/20/2008	364,520,000
GSI	AIG FINANCIAL PRODUCTS CORP	10/21/2008	302,002,025
GSI	AIG FINANCIAL PRODUCTS CORP	10/30/2008	523,058,634
GSI	AIG FINANCIAL PRODUCTS CORP	11/3/2008	18,900,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/4/2008	1,190,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/6/2008	712,822,613
GSI	AIG FINANCIAL PRODUCTS CORP	11/12/2008	2,750,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/13/2008	220,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/14/2008	6,370,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/21/2008	1,130,880,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/24/2008	(7,457,775,110) *
GSI	AIG FINANCIAL PRODUCTS CORP	11/25/2008	12,050,000
GSI	AIG FINANCIAL PRODUCTS CORP	11/26/2008	5,460,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/2/2008	190,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/3/2008	7,260,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/8/2008	2,110,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/9/2008	(4,830,000)
GSI	AIG FINANCIAL PRODUCTS CORP	12/11/2008	700,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/16/2008	2,540,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/17/2008	5,360,000
GSI	AIG FINANCIAL PRODUCTS CORP	12/17/2008	(913,474,891) *
GSI	AIG FINANCIAL PRODUCTS CORP	12/19/2008	(5,110,000)
GSI	AIG FINANCIAL PRODUCTS CORP	12/23/2008	(730,000)
GSI	AIG FINANCIAL PRODUCTS CORP	12/29/2008	(480,000)
GSI	AIG FINANCIAL PRODUCTS CORP	12/31/2008	(700,000) **
2008 Total			1,533,708,969
Total Net Dec 08 Cash			3,533,708,969 ***

* GS retains collateral previously posted to Goldman Sachs against termination of CDS contracts pursuant to Maiden Lane III settlement. Please see Annex C of the Final Excluded Assets and Post Purchase Proceeds Certificate document.

** Cash did not settle until 1/2/09

***Includes cash collateral of \$213,578,000 for Triax 2006-2A A1B1 (CUSIP 896008AB5 - 500mm original face), originally proposed to be included in the Maiden Lane III agreement. This portion of Triax 2006-2A A1B1 (500mm original face), ultimately was not included in the Maiden Lane III settlement.

Collateral Movements - GSCM/AIG
 January 2006 - December 2008

Goldman Sachs Legal Entity	Counterparty Name	Date	Payment (USD)
GSCM	05 Ending Balance		(4,850,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/3/2006	2,340,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/4/2006	(1,650,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/5/2006	(20,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/11/2006	(9,500,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/12/2006	(21,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/13/2006	14,820,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/13/2006	9,700,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/19/2006	11,700,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/20/2006	(13,100,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/24/2006	(7,000,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/25/2006	(5,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/31/2006	7,810,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/1/2006	12,940,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/3/2006	5,520,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/6/2006	3,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/9/2006	(17,600,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/15/2006	(4,500,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/21/2006	9,570,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/23/2006	1,090,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/24/2006	(6,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/28/2006	(17,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/1/2006	1,520,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/6/2006	(17,100,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/8/2006	(2,000,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/9/2006	(12,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/14/2006	8,290,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/15/2006	19,790,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/16/2006	14,230,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/17/2006	30,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/20/2006	(13,400,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/21/2006	5,340,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/27/2006	6,470,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/28/2006	(19,900,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/29/2006	(7,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/4/2006	7,820,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/10/2006	(10,400,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/18/2006	(2,000,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/21/2006	(2,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/24/2006	(600,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/25/2006	(44,860,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/26/2006	(9,900,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/28/2006	3,480,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/2/2006	(21,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/3/2006	3,110,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/4/2006	4,650,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/5/2006	2,030,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/8/2006	18,380,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/9/2006	(13,000,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/10/2006	(1,350,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/11/2006	(7,500,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/12/2006	(11,600,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/16/2006	(20,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/18/2006	(19,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/19/2006	15,760,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/22/2006	4,340,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/23/2006	27,400,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/24/2006	(14,500,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/25/2006	22,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	5/26/2006	(4,720,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/31/2006	(23,690,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/1/2006	(13,540,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/2/2006	17,200,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/5/2006	17,800,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/6/2006	(8,820,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/7/2006	4,960,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/8/2006	6,070,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/9/2006	5,700,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/14/2006	12,780,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/16/2006	(14,960,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/20/2006	(10,720,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/21/2006	(7,150,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/22/2006	(1,850,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/23/2006	(7,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/29/2006	(18,590,000)

Collateral Movements - GSCM/AIG
January 2006 - December 2008

Goldman Sachs Legal Entity	Counterparty Name	Date	Payment (USD)
GSCM	AIG FINANCIAL PRODUCTS COR	6/30/2006	3,900,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/13/2006	(2,000,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/14/2006	870,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/19/2006	700,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/20/2006	18,100,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/21/2006	4,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/25/2006	7,900,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/26/2006	7,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/27/2006	3,600,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/1/2006	(520,000)
GSCM	AIG FINANCIAL PRODUCTS COR	8/3/2006	(8,470,000)
GSCM	AIG FINANCIAL PRODUCTS COR	8/7/2006	21,300,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/9/2006	2,600,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/10/2006	10,800,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/17/2006	6,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/23/2006	16,900,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/6/2006	(12,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	9/7/2006	(18,930,000)
GSCM	AIG FINANCIAL PRODUCTS COR	9/15/2006	17,200,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/18/2006	3,870,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/20/2006	28,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/25/2006	41,070,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/25/2006	2,950,000
2006 Total			4,850,000

GSCM	AIG FINANCIAL PRODUCTS COR	1/8/2007	(9,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/16/2007	(14,900,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/18/2007	(2,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/22/2007	(7,100,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/23/2007	8,730,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/24/2007	4,630,000
GSCM	AIG FINANCIAL PRODUCTS COR	1/25/2007	(18,520,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/26/2007	(29,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	1/30/2007	5,910,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/1/2007	(5,400,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/2/2007	(5,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/5/2007	12,440,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/7/2007	(400,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/8/2007	10,690,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/9/2007	11,410,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/12/2007	(1,300,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/13/2007	(6,800,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/15/2007	13,800,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/20/2007	(14,810,000)
GSCM	AIG FINANCIAL PRODUCTS COR	2/21/2007	6,210,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/22/2007	16,960,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/26/2007	18,400,000
GSCM	AIG FINANCIAL PRODUCTS COR	2/27/2007	7,450,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/1/2007	(31,860,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/5/2007	(11,380,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/6/2007	(72,160,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/8/2007	3,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/13/2007	14,420,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/13/2007	11,600,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/16/2007	30,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/20/2007	13,680,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/21/2007	5,200,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/22/2007	21,800,000
GSCM	AIG FINANCIAL PRODUCTS COR	3/23/2007	(2,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/29/2007	(9,410,000)
GSCM	AIG FINANCIAL PRODUCTS COR	3/30/2007	(13,700,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/2/2007	(9,260,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/3/2007	6,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/4/2007	2,330,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/5/2007	27,500,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/9/2007	(8,080,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/9/2007	(4,380,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/10/2007	900,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/11/2007	500,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/16/2007	(16,900,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/17/2007	17,600,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/18/2007	5,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/19/2007	4,220,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/20/2007	(15,200,000)
GSCM	AIG FINANCIAL PRODUCTS COR	4/24/2007	20,360,000
GSCM	AIG FINANCIAL PRODUCTS COR	4/25/2007	9,420,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/20/2007	(101,000,000)

Collateral Movements - GSCM/AIG
January 2006 - December 2008

Goldman Sachs Legal Entity	Counterparty Name	Date	Payment (USD)
GSCM	AIG FINANCIAL PRODUCTS COR	8/24/2007	31,650,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/27/2007	930,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/28/2007	7,950,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/14/2007	1,270,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/17/2007	7,630,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/18/2007	17,790,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/19/2007	20,170,000
GSCM	AIG FINANCIAL PRODUCTS COR	9/20/2007	13,610,000
2007 Total			-

GSCM	AIG FINANCIAL PRODUCTS COR	5/28/2008	(8,250,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/29/2008	(23,040,000)
GSCM	AIG FINANCIAL PRODUCTS COR	5/29/2008	(17,430,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/2/2008	1,680,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/5/2008	(9,230,000)
GSCM	AIG FINANCIAL PRODUCTS COR	6/8/2008	19,240,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/9/2008	27,280,000
GSCM	AIG FINANCIAL PRODUCTS COR	6/10/2008	(7,510,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/1/2008	(20,810,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/3/2008	(12,150,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/9/2008	4,720,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/21/2008	(30,500,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/22/2008	(8,240,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/23/2008	12,780,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/24/2008	14,030,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/25/2008	33,100,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/28/2008	(16,110,000)
GSCM	AIG FINANCIAL PRODUCTS COR	7/29/2008	12,720,000
GSCM	AIG FINANCIAL PRODUCTS COR	7/31/2008	20,820,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/1/2008	6,900,000
GSCM	AIG FINANCIAL PRODUCTS COR	8/4/2008	(9,080,000)
GSCM	AIG FINANCIAL PRODUCTS COR	8/5/2008	9,080,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/3/2008	1,290,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/6/2008	20,190,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/8/2008	34,730,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/10/2008	(56,210,000)
GSCM	AIG FINANCIAL PRODUCTS COR	10/14/2008	(26,860,000)
GSCM	AIG FINANCIAL PRODUCTS COR	10/15/2008	26,860,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/27/2008	(27,510,000)
GSCM	AIG FINANCIAL PRODUCTS COR	10/28/2008	(60,660,000)
GSCM	AIG FINANCIAL PRODUCTS COR	10/29/2008	79,200,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/30/2008	14,110,000
GSCM	AIG FINANCIAL PRODUCTS COR	10/31/2008	14,860,000
GSCM	AIG FINANCIAL PRODUCTS COR	11/4/2008	(1,620,000)
GSCM	AIG FINANCIAL PRODUCTS COR	11/5/2008	1,620,000
GSCM	AIG FINANCIAL PRODUCTS COR	11/12/2008	(161,690,000)
GSCM Maiden Lane III	AIG FINANCIAL PRODUCTS COR	11/12/2008	51,416,770 **
GSCM	AIG FINANCIAL PRODUCTS COR	11/14/2008	(54,110,000)
GSCM	AIG FINANCIAL PRODUCTS COR	11/17/2008	27,670,000
GSCM	AIG FINANCIAL PRODUCTS COR	11/18/2008	(20,050,000)
GSCM	AIG FINANCIAL PRODUCTS COR	11/19/2008	(9,100,000)
GSCM	AIG FINANCIAL PRODUCTS COR	11/21/2008	20,020,000
GSCM Maiden Lane III	AIG FINANCIAL PRODUCTS COR	11/24/2008	(51,416,770) ***
GSCM	AIG FINANCIAL PRODUCTS COR	11/24/2008	32,810,000
GSCM	AIG FINANCIAL PRODUCTS COR	11/26/2008	62,520,000
GSCM	AIG FINANCIAL PRODUCTS COR	11/28/2008	53,680,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/2/2008	23,540,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/3/2008	4,710,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/4/2008	62,230,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/5/2008	(62,230,000)
GSCM	AIG FINANCIAL PRODUCTS COR	12/15/2008	(72,100,000)
GSCM	AIG FINANCIAL PRODUCTS COR	12/16/2008	130,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/18/2008	26,640,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/19/2008	34,000,000
GSCM	AIG FINANCIAL PRODUCTS COR	12/22/2008	(3,590,000)
GSCM	AIG FINANCIAL PRODUCTS COR	12/23/2008	14,920,000
2008 Total			-
Grand Total			-

** GSCM receives 51,416,770 of collateral from AIG on 11/12/08 as noted in Schedule A of the Forward Purchase Agreement document.

*** GSCM retains 51,416,770 of collateral previously posted to Goldman Sachs against termination of CDS contracts pursuant to Maiden Lane III agreement. Please see Annex C of the Final Excluded Assets and Post Purchase Proceeds Certificate document.

Derivative Trades versus AIG
January 2006 - December 2008

Reference Obligation	CUSIP	External Trade ID	Trade Date	Notional
BACM 2004-6 AJ	05947UC22	SDB2012886109	4/21/2006	44,500,000
BACM 2005-1 AJ	05947UD54	SDB2012886111	4/21/2006	44,500,000
BACM 2005-4 AJ	05947UX60	SDB2012886113	4/21/2006	44,500,000
BACM 2005-5 AJ	05947U2T4	SDB2012886117	4/21/2006	44,500,000
BACM 2006-1 AJ	05947U7N2	SDB2012886119	4/21/2006	44,500,000
BSCMS 2005-PW10 AJ	07387BEE9	SDB2012886121	4/21/2006	44,500,000
BSCMS 2005-PWR9 AJ	07387BAL7	SDB2012886123	4/21/2006	44,500,000
CD 2005-CD1 AJ	12513EAK0	SDB2012886125	4/21/2006	44,500,000
CD 2006-CD2 AJ	12513XAH5	SDB2012886127	4/21/2006	44,500,000
CGCMT 2005-C3 AJ	173067HB8	SDB2012886131	4/21/2006	44,500,000
CSFB 2005-C5 AJ	225470AS2	SDB2012886133	4/21/2006	44,500,000
CSFB 2005-C6 AJ	225470NN9	SDB2012886135	4/21/2006	44,500,000
GECMC 2005-C4 AJ	36828QQH2	SDB2012886137	4/21/2006	44,500,000
GMACC 2006-C1 AJ	361849R46	SDB2012886139	4/21/2006	44,500,000
GSMS 2005-GG4 AJ	36228CVX8	SDB2012886141	4/21/2006	44,500,000
JPMCC 2005-LDP3 AJ	46625YSM6	SDB2012886145	4/21/2006	44,500,000
JPMCC 2005-LDP5 AJ	46625YXV0	SDB2012886147	4/21/2006	44,500,000
MLMT 2005-MCP1 AJ	59022HHM7	SDB2012886149	4/21/2006	44,500,000
WBCMT 2005-C17 AJ	929766C43	SDB2012886151	4/21/2006	44,500,000
WBCMT 2005-C22 AJ	92976BBR2	SDB2012886153	4/21/2006	44,500,000
WBCMT 2006-C23 AJ	92976BDX7	SDB2012886155	4/21/2006	44,500,000
BSCMS 2004-T16 A6	07383FU71	SDB2012886159	4/21/2006	44,500,000
CSFB 2005-C4 A5	225458S66	SDB2012886163	4/21/2006	44,500,000
CSMC 2006-C1 A4	225470F73	SDB2012886165	4/21/2006	44,500,000
LBUBS 2004-C6 A6	52108HK78	SDB2012886201	4/21/2006	44,500,000
MSC 2005-HQ7 A4	617451CL1	SDB2012886211	4/21/2006	44,500,000
WBCMT 2004-C14 A4	929766UK7	SDB2012886216	4/21/2006	44,500,000
WBCMT 2005-C21 A4	9297667G2	SDB2012886220	4/21/2006	44,500,000
BACM 2004-6 A5	05947UB72	SDB2012987809A	7/12/2006	12,500,000
BACM 2005-1 A5	05947UD39	SDB2012987858A	7/12/2006	12,500,000
BACM 2005-4 A5A	05947UX37	SDB2012987916A	7/12/2006	12,500,000
BACM 2005-5 A4	05947U2R8	SDB2012987934A	7/12/2006	12,500,000
BACM 2006-1 A4	05947U7L6	SDB2012987938A	7/12/2006	12,500,000
BSCMS 2004-T16 A6	07383FU71	SDB2012987940A	7/12/2006	12,500,000
BSCMS 2005-PW10 A4	07387BEB5	SDB2012987943A	7/12/2006	12,500,000
BSCMS 2005-PWR9 A4A	07387BAH6	SDB2012987947A	7/12/2006	12,500,000
CD 2005-CD1 A4	12513EAG9	SDB2012987952A	7/12/2006	12,500,000
CGCMT 2005-C3 A4	173067GT0	SDB2012987954A	7/12/2006	12,500,000
COMM 2005-LP5 A4	20047PAE7	SDB2012987959A	7/12/2006	42,500,000
COMM 2005-LP5 AJ	20047PAH0	SDB2012987962A	7/12/2006	15,000,000
CSFB 2005-C4 A5	225458S66	SDB2012987971A	7/12/2006	13,000,000
CSFB 2005-C5 A4	225470AP8	SDB2012987973A	7/12/2006	12,500,000
CSFB 2005-C6 A4	225470NK5	SDB2012988039A	7/12/2006	12,500,000
CSMC 2006-C1 A4	225470F73	SDB2012988040A	7/12/2006	12,500,000
GCCFC 2005-GG3 A4	396789JU4	SDB2012988042A	7/12/2006	42,500,000
GCCFC 2005-GG3 AJ	396789JW0	SDB2012988043A	7/12/2006	15,000,000
GECMC 2005-C1 A5	36828QKR6	SDB2012988045A	7/12/2006	42,500,000
GECMC 2005-C1 AJ	36828QKT2	SDB2012988046A	7/12/2006	15,000,000
GECMC 2005-C2 A4	36828QMC7	SDB2012988047A	7/12/2006	46,500,000
GECMC 2005-C2 AJ	36828QME3	SDB2012988048A	7/12/2006	11,000,000
GECMC 2005-C3 A7A	36828QPW0	SDB2012988050A	7/12/2006	42,500,000
GECMC 2005-C3 AJ	36828QNZ5	SDB2012988052A	7/12/2006	15,000,000
GECMC 2005-C4 A4	36828QQE9	SDB2012988053A	7/12/2006	12,500,000
GMACC 2006-C1 A4	361849Q96	SDB2012988054A	7/12/2006	12,500,000
GSMS 2005-GG4 A4A	36228CVU4	SDB2012988055A	7/12/2006	12,500,000
JPMCC 2005-LDP2 A4	46625YNC3	SDB2012988056A	7/12/2006	42,500,000
JPMCC 2005-LDP2 AJ	46625YNF6	SDB2012988057A	7/12/2006	15,000,000
JPMCC 2005-LDP3 A4A	46625YSG9	SDB2012988058A	7/12/2006	12,500,000
JPMCC 2005-LDP5 A4	46625YXP3	SDB2012988059A	7/12/2006	12,500,000
LBUBS 2004-C6 A6	52108HK78	SDB2012988060A	7/12/2006	12,500,000
LBUBS 2005-C1 A4	52108H2U7	SDB2012988061A	7/12/2006	42,500,000
LBUBS 2005-C1 AJ	52108H2W3	SDB2012988062A	7/12/2006	15,000,000
MSC 2005-HQ7 A4	617451CL1	SDB2012988071A	7/12/2006	13,000,000
WBCMT 2004-C14 A4	929766UK7	SDB2012988074A	7/12/2006	12,500,000
WBCMT 2005-C17 A4	929766C35	SDB2012988077A	7/12/2006	12,500,000
WBCMT 2005-C21 A4	9297667G2	SDB2012988084A	7/12/2006	15,500,000
WBCMT 2005-C22 A4	92976BBN1	SDB2012988088A	7/12/2006	12,500,000
WBCMT 2006-C23 A4	92976BDT6	SDB2012988092A	7/12/2006	12,500,000
MLMT 2005-MCP1 A4	59022HHJ4	SDB2012988167A	7/12/2006	12,500,000
CD 2006-CD2 A4	12513XAE2	SDB2012988168A	7/12/2006	12,500,000
CMBS Total				2,002,500,000

Derivative Trades versus AIG
January 2006 - December 2008

Reference Obligation	CUSIP	External Trade ID	Trade Date	Notional
MKP 3A A1	G6177YAA0	NUUQ403JD0080000A0	4/7/2004	140,000,000 *
DUKEF 2004-7A 1A2	264403AJ5	NUUQ407410080000B0	8/12/2004	129,650,000 *
DUKEF 2004-7A 1A2V	264403AK2	NUUQ4075U087000000	8/12/2004	100,000 *
GLCR 2004-2A A1NV	37638VAG8	NUUQ409HR008000000	10/12/2004	324,800,000 *
GLCR 2004-2A A1V	37638VAA1	NUUQ409IN008000000	10/12/2004	100,000 *
RESF 2004-1A A1NV	76112CAB4	NUUQ409HS008000000	10/26/2004	374,800,000 *
RESF 2004-1A A1V	76112CAA6	NUUQ409IP008000000	10/26/2004	100,000 *
MRCY 2004-1A A1NV	58936RAB3	NUUQ4102N008000000	11/3/2004	299,800,000 *
MRCY 2004-1A A1VA	58936RAA5	NUUQ4102Q008000000	11/3/2004	100,000 *
DUNHL 2004-1A A1NV	26545QAQ2	NUUQ4123N00800000	12/16/2004	327,000,000 *
DUNHL 2004-1A A1VA	26545QAA7	NUUQ4123O008000000	12/16/2004	250,000 *
RIVER 2005-1A A1	768277AA3	NUUQ4125H008000000	1/19/2005	149,750,000 *
HUNTN 2005-1A A1A	446279AA9	NUUQ5030K00800000	3/29/2005	406,500,000 *
HUNTN 2005-1A A1B	446279AC5	NUUQ5030L008000000	3/29/2005	250,000 *
ORCHD 2005-2A A1	68571UAA7	NUUQ5035B008000000	4/19/2005	113,750,000 *
SCF 7A A1AN	83743YAS2	NUUQ504GD008000000	5/25/2005	773,500,000 *
SCF 7A A1B	83743YAB9	NUUQ504GE00800000	5/25/2005	250,000 *
MDO ABACUS04-1 S Q2L9 00 K3J 1	multi	NUUQ505GJ0030000B00	6/8/2005	1,760,000,000
MDO ABACUS04-2 S 9HYC 00 K3J 1	multi	NUUQ505GI0030000B00	6/8/2005	730,000,000
SATV 2005-1A A1	80410RAA4	NUUQ5055C0080000000	6/9/2005	267,750,000 *
COOL 2005-1A	21644AA7	NUUQ506BO0420000A00	7/22/2005	274,700,000 *
ICM 2005-2A A1A	46426RAA7	BUUQ5060J0080000000	7/27/2005	213,750,000 *
ICM 2005-2A A1B	46426RAB5	BUUQ5060K0080000000	7/27/2005	50,000,000 *
MDO ABACUS05-3 S 6SQZ 00 4LX 0	multi	NUUQ5074F00300000000	7/28/2005	1,200,000,000
JPTR 2005-3A A1NV	48206AAG3	NUUQ507BS008000000	8/10/2005	1,299,500,000 *
JPTR 2005-3A A1VA	48206AAA6	NUUQ507CD0080000000	8/10/2005	250,000 *
LEXN 2005-1A A1AN	52902TAC0	NUUQ509IU0080000000	10/25/2005	199,500,000 *
LEXN 2005-1A A1B	52902TAE6	NUUQ509IV0080000000	10/25/2005	250,000 *
ORPT 2005-1A A1V	68619MAJ0	NUUQ510DL0080000000	10/25/2005	250,000 *
ORPT 2005-1A A1VB	68619MAQ4	NUUQ510DN008000000	10/25/2005	649,750,000 *
ORPT 2005-1A A1VF	68619MAL5	NUUQ510DP008000000	10/25/2005	647,250,000 *
MDO ABACUS05-2 S C7FF 00 322 0	multi	NUUQ5102A00300000B00	10/28/2005	1,000,000,000
ALTS 2005-2A A1	02149WAA5	NUUQ510L300800000	11/10/2005	1,277,900,000 *
MDO ABACUS05-C S SEMJ 00 H34 0	multi	BUUQ5110300300000B00	12/7/2005	480,000,000
BROD 2005-1A A1NA	112021AB6	BUUQ511150080000000	12/13/2005	354,500,000 *
BROD 2005-1A A1B1	112021AC4	BUUQ511160080000000	12/13/2005	485,000,000 *
BROD 2005-1A A1V	112021AA8	BUUQ511190080000000	12/13/2005	250,000 *
SHERW 2005-2A A1	82437XAA6	BUUQ511140080000000	12/15/2005	322,250,000 *
KLROS 2006-2A A1NV	498588AC6	BUUQ5120L008000000	1/10/2006	869,500,000 *
KLROS 2006-2A A1V	498588AA0	NUUQ512BM00800000000	1/10/2006	250,000 *
SCF 8A A1NV	83743LAC5	NUUQ6013A00800000000	1/25/2006	344,500,000 *
SCF 8A A1AV	83743LAA9	NUUQ6014M00800000000	1/25/2006	250,000 *
TDS FORTS1 A1 JDE5 00 ATU 0	multi	SDB2012930412	3/8/2006	390,000,000 *
MDO HOUTB061 C T GSL4 00 R22 0	multi	NUUQ6055902400000000	5/19/2006	825,000,000 *
WESTC 2006-1A A1A	952186AA2	SDB503565139	7/26/2006	1,187,950,000 *
WESTC 2006-1A A1B	952186AB0	SDB503565516	7/26/2006	1,187,850,000 *
MDO ABACUS06-N S TUQ4 01 634 0	multi	NUUQ6090V0030000A00	9/12/2006	329,000,000
TRIAx 2006-2A A1B1	896008AB5	SDB504492863 / SDB504678635	12/14/2006	1,499,850,000 **
TRIAx 2006-2A A1B2	896008AC3	SDB504493409 / SDB504678606	12/14/2006	1,499,850,000 *
Dominican Republic	AP07787XX	SDB505280114	3/16/2007	6,900,000
MDO ABAC07-18 S 2BRB 01 634 0	multi	SDB981652352A	3/22/2007	470,000,000
ROMFIN A3	XS0161620868	NEEQ30405000900	5/11/2007	234,839,910
ORKN 2005-1	686335AA8	NUUQ5022A00700	7/11/2007	600,000,000
INDE5 5A A1	45343PAA3	NUUQ402B10080000000	4/24/2008	200,000,000
DUKEF 2003-5A 1A1	264402AK4	NUUQ308FT008000000	6/3/2008	175,000,000
GDO Total				24,074,289,910

* These trades were terminated during 2008 as part of the Maiden Lane III transaction, all other trades remained open beyond December 2008.

** This trade was partially terminated in 2008 as part of the Maiden Lane III transaction, 500M original notional remained open.

Bond Trades versus AIG
January 2006 - December 2008

Bond name	CUSIP	External Trade ID	Trade Date	Notional	Price	Counterparty
GSAA 2006-1 A3	362341Z44	UTE04009A1409D09654	1/13/2006	(100,000,000)	100.00	AIG Global Inv Corp
GSAMP 2006-S1 M1	3623412K4	UTE04009A1809DCDA37	1/13/2006	(15,746,000)	100.00	AIG Global Inv Corp
GMACM 2005-HE1 A3	361856EC7	UTE04009A1909E94D97	1/18/2006	(10,000,000)	99.88	AIG Global Inv Corp
GSAMP 2006-HE1 A2D	3623414S5	UTE04009A1F0A0F51AF	1/24/2006	(13,102,000)	100.00	AIG Global Inv Corp
WFMB 2005-16 B1	94981SAV6	UTE04009A1F0A0F6E3E	1/24/2006	(12,555,339)	96.20	AIG Global Inv Corp
WFMB 2005-16 B2	94981SAW4	UTE04009A1F0A0F6E5E	1/24/2006	(4,316,335)	94.66	AIG Global Inv Corp
FNR 2006-13 ZA	31394VN55	UTE04009A210A1A5E65	1/25/2006	(20,000,000)	94.16	AIG Global Inv Corp
GSAA 2006-2 2A2	3623415R6	UTE04009A200A121EA6	1/25/2006	(43,046,000)	100.00	AIG Global Inv Corp
GSAA 2006-2 2A4	362334AA2	UTE04009A200A121EAD	1/25/2006	(18,946,000)	100.00	AIG Global Inv Corp
LBUBS 2005-C7 AJ	52108MAJ2	UTE04009A280A342C10	1/31/2006	(7,000,000)	99.54	AIG Global Inv Corp
FHRR R004 AL	31396GG70	UTE04009A270A3B8178	2/1/2006	(14,672,935)	99.18	AIG Global Inv Corp
LBUBS 2005-C7 AJ	52108MAJ2	UTE04009A280A411ECC0	2/2/2006	(2,510,000)	99.34	AIG Global Inv Corp
WBCMT 2005-C22 AJ	92976BBR2	UTE04009A280A411EC9	2/2/2006	(2,500,000)	99.99	AIG Global Inv Corp
WFMB 2006-AR1 2A1	94983JAC6	UTE04009A2D0A58F4AD	2/7/2006	(48,234,500)	99.34	AIG Global Inv Corp
BSCMS 2005-PW10 C	07387BEG4	UTE04009A2E0A5F8740	2/8/2006	4,369,000	100.68	AIG Global Inv Corp
GMACM 2006-AR1 3A1	36185MDS8	UTE04009A2E0A63BD05	2/8/2006	(30,000,000)	100.11	AIG Global Inv Corp
MSC 2005-HQ7 D	617451BV0	UTE04009A2E0A5F8742	2/8/2006	3,775,000	98.41	AIG Global Inv Corp
CVHL 2004-21 M	12669GAU5	UTE04009A2F0A67FC31	2/9/2006	(6,729,409)	98.39	AIG Global Inv Corp
WSFC 2006-1 A	969285AM7	UTE04009A2F0A6B284F	2/9/2006	(200,000,000)	100.00	AIG Global Inv Corp
WSFC 2006-2 A	969285AN5	UTE04009A2F0A6B2865	2/9/2006	(300,000,000)	100.00	AIG Global Inv Corp
GSAA 2006-3 A3	362334BS2	UTE04009A330A7B9DE4	2/13/2006	(75,366,000)	100.00	AIG Global Inv Corp
RYMS 1993-A1 A	783766MR6	UTE04009A350A83D060	2/15/2006	85,008	100.25	AIG Global Inv Corp
LNR 2006-1A CFX	53944MAE9	UTE04009A370A91B838	2/16/2006	(45,950,000)	100.00	AIG Global Inv Corp
LNR 2006-1A DFX	53944MAG4	UTE04009A370A91B80C	2/16/2006	(54,052,000)	99.99	AIG Global Inv Corp
JPMCC 2005-LDP4 AJ	46625YUE1	UTE04009A370A901E32	2/17/2006	(16,000,000)	97.20	AIG Global Inv Corp
GSMS 2006-GG6 A	36228CXA6	UTE04009A4C0AE181DD	3/7/2006	(40,000,000)	100.49	AIG Global Inv Corp
GSMS 2006-CC1 C	36228CYU1	UTE04009A5B0B324BAD	3/22/2006	(3,400,000)	95.58	AIG Global Inv Corp
GSMS 2006-CC1 D	36228CYV7	UTE04009A5B0B324BB8	3/22/2006	(1,200,000)	94.22	AIG Global Inv Corp
GSAMP 2006-HE2 A2	362334LG7	UTE04009A620B51FF6E	3/29/2006	(48,902,000)	100.00	AIG Global Inv Corp
FHRR R004 AL	31396GG70	UTE04009A700B8D7D41	4/12/2006	2,317,995	98.56	AIG Global Inv Corp
FHRR R005 AB	31396HAN9	UTE04009A700B8D7D43	4/12/2006	983,231	99.02	AIG Global Inv Corp
MMT 2004-2 A	59159UBN7	UTE04009A700B8E00E2	4/12/2006	50,750,000	100.09	AIG Global Inv Corp
GSAA 2006-7 AF4A	362334ND2	UTE04009A750B98F436	4/13/2006	(39,067,000)	98.28	AIG Global Inv Corp
FFML 2006-FF6 A2	31561EAB1	UTE04009A8805FF6897	5/5/2006	(5,000,000)	100.00	AIG Global Inv Corp
FFML 2006-FF6 A3	31561EAC9	UTE04009A8805FF689D	5/5/2006	(64,915,000)	100.00	AIG Global Inv Corp
GSMSC 2006-2R A	362542AA0	UTE04009A8805FB6DB2	5/5/2006	(37,816,000)	99.72	AIG Global Inv Corp
GSMSC 2006-2R B	362542AB8	UTE04009A8805FB6DB4	5/5/2006	(10,601,000)	99.36	AIG Global Inv Corp
GSAMP 2006-HE3 A2C	36244KAD7	UTE04009A8F061B399A	5/12/2006	(51,980,000)	100.00	AIG Global Inv Corp
CARAT 2003-3 A4A	139732EHO	UTE04009A9B064C80F4	5/24/2006	2,250,000	97.84	AIG Global Inv Corp
WFHET 2006-1 M1	9497EUAH0	UTE04009A9C0655CB67	5/25/2006	(10,000,000)	100.00	AIG Global Inv Corp
WFHET 2006-1 M2	9497EUAJ6	UTE04009A9C0655CB75	5/25/2006	(7,242,000)	100.00	AIG Global Inv Corp
ACCR 2006-2 A2	00437NAB8	UTE04009AAB06901A71	6/9/2006	(10,000,000)	100.00	AIG Global Inv Corp
ACCR 2006-2 A3	00437NAC6	UTE04009AAB06901A8D	6/9/2006	(91,467,000)	100.00	AIG Global Inv Corp
ACCR 2006-2 A4	00437NAD4	UTE04009AAB06901A9B	6/9/2006	(50,000,000)	100.00	AIG Global Inv Corp
GSAMP 2006-SD2 A2	362405AB8	UTE04009AAB06910322	6/9/2006	(16,227,000)	100.00	AIG Global Inv Corp
GSMS 2006-GG6 AJ	36228CXA6	UTE04009AAB069000CE	6/9/2006	(1,500,000)	99.00	AIG Global Inv Corp
AGFMT 2006-1 A4	02639MAK2	UTE04009AB8072EC1CB	6/22/2006	17,000,000	90.94	AIG Global Inv Corp
WSFC 2006-3 A	969285AP0	UTE04009AB80732FC43	6/22/2006	(165,000,000)	100.00	AIG Global Inv Corp
GSAMP 2006-HE4 A2C	362439AD3	UTE04009ABD07FD5204	6/27/2006	(15,000,000)	100.00	AIG Global Inv Corp
GSMS 2006-RR2 A2	36298JAC7	UTE04009ACC0A0C7DE9	7/11/2006	(45,000,000)	97.60	AIG Global Inv Corp
FHRR R008 FK	31396U3A6	UTE04009AD40AF21448	7/19/2006	(10,000,000)	100.00	AIG Global Inv Corp
GSR 2006-7F 4A3	36298NBA1	UTE04009ADA0BA8944F	7/25/2006	(63,214,000)	100.14	AIG Global Inv Corp
RFMSI 2006-SA2 4A1	749574AG4	UTE04009ADC06076EB2	7/26/2006	(75,000,000)	99.00	AIG Global Inv Corp
RFMSI 2006-SA2 M1	749574AM1	UTE04009ADC06076EB6	7/27/2006	(9,005,000)	98.77	AIG Global Inv Corp
GSMS 2003-C1 A3	36228CPT4	UTE04009AE0064FFCDA	7/31/2006	20,000,000	94.79	AIG Global Inv Corp
GSAA 2006-12 A2A	362381AS4	UTE04009AE8087F3350	8/8/2006	(35,021,000)	99.91	AIG Global Inv Corp
GSAMP 2006-HE5 A2C	362437AD7	UTE04009AF1099BD970	8/16/2006	(30,000,000)	100.00	AIG Global Inv Corp
CSFB 2004-C5 AJ	22541S2U1	UTE04009AF70A2D5686	8/23/2006	(2,200,000)	95.29	AIG Global Inv Corp
GSMS 2005-GG4 AJ	36228CVX8	UTE04009AF70A2D5688	8/23/2006	(600,000)	94.34	AIG Global Inv Corp
RFMS2 2006-HSA5 A	437099AA2	UTE04009B13077C7080	9/20/2006	(5,000,000)	100.00	AIG Global Inv Corp
JER 2006-2A AFL	47631WAB3	UTE04009B1A08B43DEF	9/27/2006	(50,000,000)	100.00	AIG Global Inv Corp
JER 2006-2A CFX	47631WAE7	UTE04009B1A08B43E1F	9/27/2006	(10,000,000)	100.00	AIG Global Inv Corp
JER 2006-2A DFX	47631WAG2	UTE04009B1A08B43E31	9/27/2006	(20,000,000)	100.00	AIG Global Inv Corp
JER 2006-2A EFX	47631WAJ6	UTE04009B1A08B43E3F	9/27/2006	(10,000,000)	100.00	AIG Global Inv Corp
FHR 2654 OG	31394GQZ9	UTE04009B1B08B5DD65	9/28/2006	20,496,000	96.40	AIG Global Inv Corp
FHR 3166 LB	31396T5U3	UTE04009B20099C1164	10/2/2006	(18,663,000)	98.67	AIG Global Inv Corp
BACM 2006-4 AJ	05950WAJ7	UTE04009B2109A1D725	10/3/2006	10,000,000	102.31	AIG Global Inv Corp

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Bond name	CUSIP	External Trade ID	Trade Date	Notional	Price	Counterparty
FHR 3166 LB	31396T5U3	UTE04009B2109A19887	10/3/2006	(1,000,000)	98.61	AIG Global Inv Corp
WESTC 2006-1A A1V	952186AH7	UTE04009B230A6B0689	10/5/2006	(100,000)	100.00	AIG Financial Produc
FHR 3166 LB	31396T5U3	UTE04009B280AF2436C	10/10/2006	(3,000,000)	97.78	AIG Global Inv Corp
FHR 3166 LB	31396T5U3	UTE04009B290B367C64	10/11/2006	(1,700,000)	97.62	AIG Global Inv Corp
MLCFC 2006-3 AJ	60687VAH8	UTE04009B290B173FF9	10/11/2006	(7,300,000)	99.73	AIG Global Inv Corp
MLCFC 2006-3 AJ	60687VAH8	UTE04009B2A0B5AE3C3	10/12/2006	(15,000,000)	99.50	AIG Global Inv Corp
GSMS 2006-GG8 AJ	362332AH1	UTE04009B2F0BAD2E4F	10/17/2006	(24,000,000)	100.50	AIG Global Inv Corp
MLCFC 2006-3 AJ	60687VAH8	UTE04009B2F0BAD90F8	10/17/2006	(7,700,000)	99.63	AIG Global Inv Corp
CBASS 2006-CB4 AV3	12498QAC0	UTE04009B300606D83E	10/18/2006	20,000,000	100.02	AIG Global Inv Corp
DCMT 2003-1 A3	25466KEL9	UTE04009B300606D83A	10/18/2006	100,000,000	100.16	AIG Global Inv Corp
FFML 2006-FF11 2A3	32028PAE5	UTE04009B300606D840	10/18/2006	80,711,000	100.00	AIG Global Inv Corp
GSAMP 2006-HE4 A2C	362439AD3	UTE04009B300606D846	10/18/2006	15,000,000	100.00	AIG Global Inv Corp
GSAMP 2006-HE5 A2C	362437AD7	UTE04009B300606D842	10/18/2006	30,000,000	100.00	AIG Global Inv Corp
HEAT 2006-5 2A3	437096AD2	UTE04009B300606D848	10/18/2006	16,000,000	100.00	AIG Global Inv Corp
LBMLT 2006-6 2A3	54251RAD5	UTE04009B300606D84D	10/18/2006	50,000,000	100.00	AIG Global Inv Corp
RASC 2006-EMX7 A3	74924TAC8	UTE04009B300606D851	10/18/2006	31,129,000	100.00	AIG Global Inv Corp
SARM 2006-5 3A	86360NAN2	UTE04009B350692D94D	10/23/2006	(93,269,792)	99.66	AIG Global Inv Corp
SARM 2006-5 3A	86360NAN2	UTE04009B3506B22CD9	10/23/2006	(46,634,896)	99.68	AIG Global Inv Corp
GSAMP 2006-HE7 M1	36245EAF5	UTE04009B38071F4CEE	10/24/2006	(12,900,000)	100.00	AIG Global Inv Corp
FHR 3166 LB	31396T5U3	UTE04009B3706FAA202	10/25/2006	(3,000,000)	97.34	AIG Global Inv Corp
WFMB 2006-AR1 2A2	94983JAD4	UTE04009B3706FB9BFA	10/25/2006	(62,910,276)	99.30	AIG Global Inv Corp
FHR 3166 LB	31396T5U3	UTE04009B3D07AFD1C2	10/31/2006	(3,700,000)	98.59	AIG Global Inv Corp
LBUBS 2006-C6 AJ	50179MAH4	UTE04009B3F0816527F	11/2/2006	7,000,000	100.90	AIG Global Inv Corp
WFMB 2006-AR3 A1	94983GAA6	UTE04009B3F081702CE	11/2/2006	(11,613,901)	100.08	AIG Global Inv Corp
BALLY 2006-1A C	05874DAE3	UTE04009B4508F66B98	11/3/2006	(8,000,000)	99.75	AIG Global Inv Corp
BALLY 2006-2A C	05874GAE6	UTE04009B40086CE255	11/3/2006	(17,000,000)	100.00	AIG Global Inv Corp
BALLY 2006-2A D	05874GAF3	UTE04009B40086CE262	11/3/2006	(5,000,000)	100.00	AIG Global Inv Corp
GSAA 2006-18 M1	3622ELAH9	UTE04009B4B098AAE3F	11/14/2006	(5,523,500)	100.00	AIG Global Inv Corp
GSAA 2006-18 M2	3622ELAJ5	UTE04009B4B098AAE41	11/14/2006	(3,853,500)	100.00	AIG Global Inv Corp
LBUBS 2006-C6 AJ	50179MAH4	UTE04009B5090B71CA9E	11/28/2006	(7,000,000)	101.63	AIG Global Inv Corp
CSFB 2003-11 1A31	22541QBS0	UTE04009B5A0B95AE29	11/29/2006	(22,530,000)	98.73	AIG Global Inv Corp
NCSLT 2006-4 A2	63543WAB7	UTE04009B5A0B994763	11/29/2006	(15,000,000)	100.00	AIG Financial Produc
RFMSI 2003-S7 A7	76111J2Z6	UTE04009B5A0B95AE2B	11/29/2006	(25,000,000)	98.71	AIG Global Inv Corp
RFMSI 2003-S7 A9	76111J3B8	UTE04009B5A0B95AE2D	11/29/2006	(25,000,000)	98.71	AIG Global Inv Corp
WAMU 2003-S3 1A4	929227T30	UTE04009B5A0B95AE25	11/29/2006	(23,069,898)	98.74	AIG Global Inv Corp
WAMU 2003-S4 2A1	9292274T0	UTE04009B5A0B95AE27	11/29/2006	(25,000,000)	98.74	AIG Global Inv Corp
CBASS 2006-CB9 M1	12465MAE4	UTE04009B5B0BBF1F80	11/30/2006	(28,281,000)	100.00	AIG Global Inv Corp
CBASS 2006-CB9 M2	12465MAF1	UTE04009B5B0BBF1F7C	11/30/2006	(22,930,000)	100.00	AIG Global Inv Corp
GSMS 2006-RR3 A2	3622G0AC4	UTE04009B62074BF785	12/6/2006	(21,000,000)	103.33	AIG Global Inv Corp
GSMS 2006-RR3 F	3622G0AH3	UTE04009B62074BF7AC	12/6/2006	(3,500,000)	102.26	AIG Global Inv Corp
GSMS 2006-RR3 G	3622G0AJ9	UTE04009B62074BF7B2	12/6/2006	(2,500,000)	101.81	AIG Global Inv Corp
GSMS 2006-RR3 A2	3622G0AC4	UTE04009B640813B82A	12/8/2006	(9,000,000)	102.92	AIG Global Inv Corp
GSAMP 2006-HE8 A2C	3622M8AD8	UTE04009B700AC41739	12/19/2006	(85,335,000)	100.00	AIG Global Inv Corp
GSAMP 2006-HE8 M1	3622M8AF3	UTE04009B700AC41741	12/19/2006	(45,700,000)	100.00	AIG Global Inv Corp
JER 2006-2A CFL	47631WAF4	UTE04009B8607498DE9	1/11/2007	(10,000,000)	100.06	AIG Global Inv Corp
INDX 2007-FLX1 A2	45668WAB3	UTE04009B9909E47E69	1/18/2007	(15,000,000)	100.00	AIG Global Inv Corp
INDX 2007-FLX1 A3	45668WAC1	UTE04009B9909E47E57	1/18/2007	(46,890,000)	100.00	AIG Global Inv Corp
GSAMP 2007-NC1 A2C	3622MGAD0	UTE04009B9809BEEF3E	1/26/2007	(136,365,000)	100.00	AIG Global Inv Corp
GSAMP 2007-NC1 A2D	3622MGAE8	UTE04009B9809BEEF45	1/26/2007	(79,824,000)	100.00	AIG Global Inv Corp
GSAMP 2007-NC1 M1	3622MGAF5	UTE04009B9809BEEF4A	1/26/2007	(59,000,000)	100.00	AIG Global Inv Corp
GSR 2007-AR1 B1	362290AR9	UTE04009B9509778F50	1/26/2007	(17,000,000)	100.08	AIG Global Inv Corp
GSR 2007-AR1 B2	362290AS7	UTE04009B9509778F5C	1/26/2007	(5,500,000)	99.52	AIG Global Inv Corp
GSR 2006-1F 2A15	3623417P8	UTE04009B9F0A772D7	2/5/2007	(12,955,346)	94.94	AIG Global Inv Corp
PRIME 2003-3 A9	74160MCS9	UTE04009BA10AC099D2	2/7/2007	(35,000,000)	98.25	AIG Global Inv Corp
GSAA 2007-2 AF6A	3622EUA3F	UTE04009BA20B0B0012	2/8/2007	(30,000,000)	100.00	AIG Global Inv Corp
GSAA 2007-S1 A1	362246AA8	UTE04009BB0071B0D23	2/21/2007	(152,251,000)	100.00	AIG Global Inv Corp
IHOA 2007-1A A1	449627AA6	UTE04009BC108BE5B9B	3/8/2007	(13,000,000)	100.00	AIG Global Inv Corp
FUBOA 2001-C1 B	337368AC8	UTE04009BC509252196	3/12/2007	20,000,000	103.85	AIG Global Inv Corp
SARM 2006-5 4A1	86360NAP7	UTE04009BC909D890A8	3/16/2007	(22,564,649)	100.63	AIG Global Inv Corp
CWALT 2006-OA16 A4C	23242GAZ7	UTE04009BD40B2A42FA	3/27/2007	5,000,000	100.00	AIG Global Inv Corp
CWALT 2006-4CB 1A6	12668BPS6	UTE04009BDC0618B997	4/4/2007	(40,000,000)	100.47	AIG Global Inv Corp
GSR 2007-HEL1 A	36245HAA9	UTE04009BDD06452BA8	4/5/2007	(119,937,000)	100.00	AIG Global Inv Corp
FHRR 2005 AB	31396HAN9	UTE04009BF108DB8927	4/25/2007	27,915,894	100.00	AIG Global Inv Corp
GSAA 2007-5 1F7A	3622ECBW5	UTE04009BF20929EF32	4/25/2007	(18,748,000)	100.38	AIG Global Inv Corp
GSAA 2007-5 1F7A	3622ECBW5	UTE04009BF20929EF35	4/26/2007	(1,659,000)	100.03	AIG Global Inv Corp
FLAGS 2007-1A C	33842XAE0	UTE04009BF90AB9AD2D	5/2/2007	(14,000,000)	100.00	AIG Global Inv Corp
GSMS 2007-GKK1 A2	3622MSAB8	UTE04009BF90AB9A409	5/2/2007	(25,000,000)	98.90	AIG Global Inv Corp

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Bond name	CUSIP	External Trade ID	Trade Date	Notional	Price	Counterparty
GSMS 2007-GKK1 C	3622MSAD4	UTE04009BF90AB9A412	5/2/2007	(8,881,000)	96.02	AIG Global Inv Corp
GSMS 2007-GKK1 D	3622MSAE2	UTE04009BF90AB9A416	5/2/2007	(4,000,000)	94.98	AIG Global Inv Corp
GSMS 2007-GKK1 E	3622MSAF9	UTE04009BF90AB9A41A	5/2/2007	(4,000,000)	93.96	AIG Global Inv Corp
GSR 2007-OA1 2A2	3622NAAD2	UTE04009BFB0B20316F	5/4/2007	(74,739,000)	100.00	AIG Global Inv Corp
GSA 2007-6 1A2	36245RAB5	UTE04009C0E0A59C649	5/23/2007	(30,000,000)	100.00	AIG Global Inv Corp
GSMS 2007-EOP A3	36228CZW6	UTE04009C17077EB779	6/1/2007	(65,000,000)	100.00	AIG Global Inv Corp
GSMS 2007-EOP D	36228CA45	UTE04009C17077EB7E2	6/1/2007	(50,000,000)	100.00	AIG Global Inv Corp
IMM 2005-3 A2	45254NNQ6	UTE04009C250B8A594B	6/15/2007	(12,139,489)	100.05	AIG Global Inv Corp
IMM 2005-6 1A1	45254NQG5	UTE04009C250B8A594D	6/15/2007	(18,384,154)	100.04	AIG Global Inv Corp
GSMS 2007-GKK1 A1	3622MSAA0	UTE04009C2906F34949	6/19/2007	(75,000,000)	96.89	AIG Global Inv Corp
FHR 2883 HK	31395JCZ7	UTE04009C2A0775E6C2	6/20/2007	33,400,000	95.11	AIG Global Inv Corp
FHR 2906 HK	31395KUB7	UTE04009C2A0775E6C0	6/20/2007	43,800,000	95.22	AIG Global Inv Corp
GSMS 2005-ROCK A	36228CUV3	UTE04009C2A0775D99	6/20/2007	(2,000,000)	91.76	AIG Global Inv Corp
GSMS 2005-ROCK A	36228CUV3	UTE04009C2B07B8E391	6/21/2007	(1,000,000)	91.42	AIG Global Inv Corp
GSMS 2005-ROCK A	36228CUV3	UTE04009C2C07FFD251	6/22/2007	(1,000,000)	90.84	AIG Global Inv Corp
GSMS 2005-ROCK A	36228CUV3	UTE04009C300984140C	6/26/2007	(1,000,000)	91.95	AIG Global Inv Corp
JER 2006-2A BFL	47631WAD9	UTE04009C47090389DD	7/18/2007	(10,000,000)	91.76	AIG Global Inv Corp
JER 2006-2A CFL	47631WAF4	UTE04009C47090389DF	7/18/2007	(6,028,000)	87.88	AIG Global Inv Corp
JER 2006-2A DFL	47631WAH0	UTE04009C47090389E1	7/18/2007	(4,522,000)	85.49	AIG Global Inv Corp
GCCFC 2007-GG9 AM	20173QAG6	UTE04009C4D0A11368D	7/24/2007	(11,500,000)	96.05	AIG Global Inv Corp
GCCFC 2007-GG9 AM	20173QAG6	UTE04009C500A9F06AC	7/27/2007	(25,000,000)	95.74	AIG Global Inv Corp
GSMS 2006-RR3 A1S	3622G0AA8	UTE04009C5B067F6900	8/7/2007	(20,000,000)	92.64	AIG Global Inv Corp
GSMS 2007-EOP A3	36228CZW6	UTE04009C62080E19C4	8/14/2007	65,000,000	99.38	AIG Global Inv Corp
GSMS 2007-EOP D	36228CA45	UTE04009C62080E19C7	8/14/2007	50,000,000	98.88	AIG Global Inv Corp
FNR 2002-92 QE	31392HCY7	UTE04009C6508D94B3C	8/17/2007	69,706,000	98.10	AIG Global Inv Corp
GSA 2007-5 2A1A	3622ECAB2	UTE04009C6508DB75F5	8/17/2007	73,728,944	98.25	AIG Global Inv Corp
CSMC 2007-C2 C	22545YAL5	UTE04009C730BCC2A2C	8/31/2007	(13,000,000)	93.63	AIG Global Inv Corp
CMLTI 2006-WFH3 M2	17309QAF1	UTE04009C8E092DCACB	9/27/2007	(7,900,000)	92.00	AIG Global Inv Corp
OPMAC 2005-3 A1B	68383NBL6	UTE04009C8F0969D50	9/28/2007	112,877,299	98.75	AIG Global Inv Corp
WSFC 2004-4 A	969285AH8	UTE04009C8F096FD279	9/28/2007	100,000,000	98.06	AIG Global Inv Corp
LBUBS 2007-C1 AJ	50179AAH0	UTE04009CAB09E3D417	10/25/2007	(40,000,000)	97.27	AIG Global Inv Corp
GCCFC 2007-GG11 E	20173VAM2	UTE04009CB807566B85	11/7/2007	(18,000,000)	90.87	AIG Global Inv Corp
CSFB 2001-CF2 A4	22540AJ74	UTE04009CD6072B5E4D	12/6/2007	8,000,000	103.23	AIG Global Inv Corp
FHR 2387 PE	31339GY70	UTE04009CD707707910	12/7/2007	18,817,725	101.39	AIG Global Inv Corp
BSCMS 2006-PW12 F	07387JAS5	UTE04009CDB08C21A16	12/11/2007	6,188,232	83.48	AIG Global Inv Corp
BSCMS 2006-PW12 G	07387JAU0	UTE04009CDB08C21A18	12/11/2007	1,083,935	81.43	AIG Global Inv Corp
BSCMS 2007-PW15 H	07388RAR8	UTE04009CDB08C21A1C	12/11/2007	10,000,000	61.28	AIG Global Inv Corp
MLCFC 2007-5 H	55312YAV4	UTE04009CDB08C21A1A	12/11/2007	5,000,000	61.81	AIG Global Inv Corp
BSCMS 2006-PW12 F	07387JAS5	UTE04009CDD0943935D	12/13/2007	(6,188,232)	83.18	AIG Global Inv Corp
BSCMS 2006-PW12 G	07387JAU0	UTE04009CDD0943935F	12/13/2007	(1,083,935)	81.14	AIG Global Inv Corp
BSCMS 2007-PW15 H	07388RAR8	UTE04009CDD09439363	12/13/2007	(10,000,000)	61.10	AIG Global Inv Corp
MLCFC 2007-5 H	55312YAV4	UTE04009CDD09439361	12/13/2007	(5,000,000)	61.64	AIG Global Inv Corp
JPMCC 2002-C3 A2	46625MRB7	UTE04009DD0B08C1552	1/30/2008	13,000,000	100.39	AIG Global Inv Corp
LBUBS 2001-WM A2	50179RAC4	UTE04009D2307CD2849	2/21/2008	(5,000,000)	100.86	AIG Global Inv Corp
WFMB 2007-11 A14	94985WAP6	UTE04009D2407D526A8	2/22/2008	(9,675,049)	98.97	AIG Global Inv Corp
CSFB 2003-C5 D	22541QJ52	UTE04009D34081FFAF2	3/7/2008	15,000,000	76.18	AIG Global Inv Corp
MSC 2003-IQ5 C	61745MTF0	UTE04009D34081FFAF6	3/7/2008	10,000,000	82.17	AIG Global Inv Corp
CSFB 2003-C5 D	22541QJ52	UTE04009D3908320092	3/12/2008	(15,000,000)	77.27	AIG Global Inv Corp
JPMCC 2007-CB20 AM	46631QAH5	UTE04009D47086D7955	3/26/2008	39,000,000	91.67	AIG Global Inv Corp
JPMCC 2007-LD11 AM	46631BAJ4	UTE04009D47086D7953	3/26/2008	25,010,000	91.16	AIG Global Inv Corp
JPMCC 2007-CB20 AM	46631QAH5	UTE04009D4E088D7A84	4/2/2008	(27,500,000)	89.76	AIG Global Inv Corp
LBUBS 2001-WM A2	50179RAC4	UTE01019D5E08DE0459	4/18/2008	(15,000,000)	102.29	AIG Global Inv Corp
MLCFC 2007-8 AM	60688BAF5	UTE01019D6208EC3E72	4/22/2008	(23,891,000)	94.75	AIG Global Inv Corp
JPMCC 2007-LD12 AM	46632HAJ0	UTE01019D68090168D9	4/28/2008	(17,096,000)	93.91	AIG Global Inv Corp
MLCFC 2007-9 AM	60688CAG1	UTE01019D68090168DD	4/28/2008	(10,000,000)	92.01	AIG Global Inv Corp
GECMC 2004-C2 A4	36828QHJ8	UTE01019D6A090C364F	4/30/2008	(4,980,000)	97.73	AIG Global Inv Corp
JPMCC 2006-LDP9 AM	46629PAE8	UTE01019D6D0919DFB1	5/2/2008	(11,490,000)	90.05	AIG Global Inv Corp
NYLIM 2004-1A A	67073MAA0	UTE01019D710928993F	5/6/2008	(13,000,000)	94.40	AIG Global Inv Corp
WOODS 2004-4A A1A	66858NAA1	UTE01019D710928993D	5/6/2008	(18,000,000)	94.00	AIG Global Inv Corp
WPP 1999-A A4	955270AD5	UTE01019D720929D884	5/7/2008	570,048	100.41	AIG Global Inv Corp
INDE5 5A A1	45343PAA3	UTE01019D78094581A4	5/13/2008	(102,444,973)	100.00	AIG Financial Produc
INDE5 5A A1	45343PAA3	UTE01019D78094581A2	5/13/2008	(128,216)	100.00	AIG Financial Produc
BSIS 2005-2X A1	G11592AA3	UTE01019D8109697679	5/22/2008	(18,500,000)	92.75	AIG Edison Life Ins
FHR 3018 UG	31395X3F0	UTE01019D8E09955BA1	6/4/2008	(10,000,000)	100.50	AIG Global Inv Corp
FNR 2007-77 TD	31396XHJ6	UTE01019D8E09955BAA	6/4/2008	(7,577,000)	99.56	AIG Global Inv Corp
CCMSC 2000-2 A2	161505EY4	UTE01019D9709B9FEAE	6/13/2008	3,000,000	104.16	AIG Global Inv Corp
CSFB 2004-C1 A2	22541SAB4	UTE01019D9709B9FE94	6/13/2008	1,576,672	99.79	AIG Global Inv Corp

Bond Trades versus AIG
January 2006 - December 2008

Bond name	CUSIP	External Trade ID	Trade Date	Notional	Price	Counterparty
MLMT 2004-MKB1 A1	59022HCS9	UTE01019D9709BBC664	6/13/2008	1,904,732	99.81	AIG Global Inv Corp
MSC 2005-HQ6 A1	61745M6B4	UTE01019D9709B9FE8C	6/13/2008	2,769,102	99.84	AIG Global Inv Corp
WBCMT 2003-C8 A1	929766LV3	UTE01019D9709B9FEA3	6/13/2008	1,496,094	99.77	AIG Global Inv Corp
CALW 2002-CALW A	131700AC0	UTE01019D9B09C46C1B	6/17/2008	2,450,000	103.85	AIG Global Inv Corp
BSIS 2004-1X A	G11516AA2	UTE01019D9E09D62B30	6/20/2008	(18,000,000)	94.00	AIG Edison Life Ins
BAFC 2007-C 5A1	059522BG6	UTE01019DA309E60C05	6/25/2008	2,908,206	78.00	AIG Global Inv Corp
CWCI 2007-C3 AM	19075DAH4	UTE01019DA309E7F10C	6/25/2008	(10,000,000)	92.02	AIG Global Inv Corp
GSMS 2007-GG10 AM	36246LAG6	UTE01019DA309E7F107	6/25/2008	(2,475,000)	91.66	AIG Global Inv Corp
WSFC 2005-1 A	969285AK1	UTE01019DBE0A3D34F4	7/21/2008	123,225,000	89.50	AIG Global Inv Corp
COMM 2005-F10A AJ2	126169BG5	UTE01019DBFOA4272E3	7/22/2008	30,000,000	95.00	AIG Global Inv Corp
COMM 2006-CN2A A2FL	20047MAD6	UTE01019DBFOA467E3A	7/22/2008	47,100,000	91.50	AIG Global Inv Corp
COMM 2006-CN2A BFL	20047MAH7	UTE01019DBFOA467E3E	7/22/2008	10,000,000	90.19	AIG Global Inv Corp
COMM 2006-CN2A CFL	20047MAK0	UTE01019DBFOA467E42	7/22/2008	9,500,000	90.00	AIG Global Inv Corp
CVHEL 2006-D 2A	126685DT0	UTE01019DCD0A79AC29	8/5/2008	130,105,266	51.00	AIG Global Inv Corp
FOSSM 2007-1X A3	BCC0ZHWH2	UTE01019DD00A8E808E	8/6/2008	6,000,000	93.00	AIG Global Inv Corp
JPMCC 2001-CIB3 A3	46625MGQ6	UTE01019DD30A99E96F	8/11/2008	53,262,000	101.57	AIG Global Inv Corp
LBUBS 2000-C5 A2	52108HCB8	UTE01019DD30A99E972	8/11/2008	29,012,025	101.93	AIG Global Inv Corp
MSDWC 2001-TOP1 A4	61746WGB0	UTE01019DD30A99E981	8/11/2008	47,129,373	102.18	AIG Global Inv Corp
MSDWC 2001-TOP3 A4	61746VHF0	UTE01019DD30A99E985	8/11/2008	9,580,252	101.70	AIG Global Inv Corp
MSDWC 2001-TOP5 A4	61746WLT5	UTE01019DD30A99E989	8/11/2008	50,840,000	101.60	AIG Global Inv Corp
FOSSM 2007-1X A3	BCC0ZHWH2	UTE01019DD60AAB478F	8/12/2008	10,000,000	93.25	AIG Global Inv Corp
FOSSM 2007-1X A5	BCC0ZHWJ8	UTE01019DD50AA59301	8/12/2008	10,000,000	91.25	AIG Global Inv Corp
FOSSM 2007-1X A5	BCC0ZHWJ8	UTE01019DD50AA57548	8/13/2008	15,000,000	91.25	AIG Global Inv Corp
FOSSM 2007-1X A5	BCC0ZHWJ8	UTE01019DD50AACB026C	8/22/2008	10,000,000	91.25	AIG Global Inv Corp
LBUBS 2001-C7 A5	52108HGZ1	UTE01019DE20AD62BDB	8/26/2008	32,056,000	101.05	AIG Global Inv Corp
LBUBS 2001-WM A2	50179RAC4	UTE01019DE50AE5A485	8/29/2008	20,000,000	102.23	AIG Global Inv Corp
COMM 2005-LP5 B	20047PAJ6	UTE01019DF80B2AEACB	9/17/2008	18,900,000	76.91	AIG Global Inv Corp
WBCMT 2005-C20 AJ	9297664U4	UTE01019DF80B2AEACE	9/17/2008	15,700,000	79.84	AIG Global Inv Corp
WSFC 2005-2 A	969285AL9	UTE01019DFA0B365D52	9/19/2008	75,000,000	82.50	AIG Global Inv Corp
WSFC 2006-1 A	969285AM7	UTE01019DFA0B365D4E	9/19/2008	75,000,000	82.00	AIG Global Inv Corp
WSFC 2006-3 A	969285AP0	UTE01019DFA0B365D4A	9/19/2008	75,000,000	85.00	AIG Global Inv Corp
FHR 3078 BD	31396EK21	UTE01019DFD0B3CEE00	9/22/2008	6,000,000	97.36	AIG Global Inv Corp
MSC 2007-HQ12 A2FL	61755BBB9	UTE01019DFD0B40D085	9/22/2008	100,000,000	84.50	AIG Global Inv Corp
CCMSC 1998-2 A2	161505CW0	UTE01019E010B53F8A7	9/26/2008	6,039,357	99.13	AIG Global Inv Corp
CSFB 1998-C2 B	22540AJP4	UTE01019E010B53E8C7	9/26/2008	80,925,000	99.13	AIG Global Inv Corp
CSFB 1998-C2 C	22540AJQ2	UTE01019E010B548EF2	9/26/2008	80,000,000	99.13	AIG Global Inv Corp
FHR 2684 PE	31394L4C3	UTE01019E010B5361B4	9/26/2008	25,000,000	96.92	AIG Global Inv Corp
GSMS 2001-GL3A A2	36228CLS0	UTE01019E010B53F8C3	9/26/2008	36,000,000	100.03	AIG Global Inv Corp
LBCMT 1998-C4 B	501773CC7	UTE01019E010B53E8CB	9/26/2008	41,000,000	99.13	AIG Global Inv Corp
FHR 3067 PK	31396F6Q1	UTE01019E040B5A03F1	9/29/2008	5,555,000	97.25	AIG Global Inv Corp
FHR 3075 PD	31396ETN6	UTE01019E040B5A17AF	9/29/2008	3,000,000	97.56	AIG Global Inv Corp
FHR 3116 PC	31396HYL7	UTE01019E040B5A03ED	9/29/2008	6,174,000	98.25	AIG Global Inv Corp
FHR 3165 JD	31396TBM4	UTE01019E040B5A03E9	9/29/2008	6,259,000	96.44	AIG Global Inv Corp
FHR 3166 LB	31396T5U3	UTE01019E040B5A03E5	9/29/2008	6,400,000	96.44	AIG Global Inv Corp
FHR 3081 CP	31396FWT6	UTE01019E050B617F90	9/30/2008	2,500,000	95.86	AIG Global Inv Corp
FHR 3098 KE	31396GS77	UTE01019E050B617F94	9/30/2008	2,400,000	95.73	AIG Global Inv Corp
FHR 3153 ND	31396RLA3	UTE01019E050B61802E	9/30/2008	1,300,000	98.56	AIG Global Inv Corp
FHR 3161 PD	31396NVP8	UTE01019E050B617F89	9/30/2008	2,950,000	95.21	AIG Global Inv Corp
FHR 3165 JC	31396TBL6	UTE01019E050B618026	9/30/2008	1,450,000	98.47	AIG Global Inv Corp
FHR 3165 ND	31396TBT9	UTE01019E050B61801E	9/30/2008	1,900,000	99.75	AIG Global Inv Corp
FHR 3165 NB	31396TBV4	UTE01019E050B618036	9/30/2008	200,000	94.89	AIG Global Inv Corp
FNR 2006-112 QB	31396LPT1	UTE01019E050B617F98	9/30/2008	2,100,000	95.05	AIG Global Inv Corp
FNR 2006-38 PC	31395B7C1	UTE01019E050B61802A	9/30/2008	1,400,000	96.15	AIG Global Inv Corp
FNR 2006-38 PD	31395B7D9	UTE01019E050B618032	9/30/2008	1,200,000	92.87	AIG Global Inv Corp
FNR 2006-57 PD	31395DZX0	UTE01019E050B618022	9/30/2008	1,504,000	95.05	AIG Global Inv Corp
BACM 2004-4 A6	05947UVN5	UTE01019E0E0B813300	10/8/2008	15,000,000	83.98	AIG Global Inv Corp
LBUBS 2004-C6 A6	52108HK78	UTE01019E0E0B813340	10/8/2008	10,000,000	84.56	AIG Global Inv Corp
MLMT 2004-KEY2 A4	59022HDU3	UTE01019E0E0B813344	10/8/2008	20,000,000	83.21	AIG Global Inv Corp
MSC 2004-HQ4 A7	61745MT45	UTE01019E0E0B813348	10/8/2008	36,000,000	84.09	AIG Global Inv Corp
MSC 2004-T15 A4	61745ML43	UTE01019E0E0B81334C	10/8/2008	10,000,000	85.55	AIG Global Inv Corp
FHR 2725 PE	31394MW22	UTE01019E150B9D0967	10/15/2008	15,000,000	93.96	AIG Global Inv Corp
CSFB 2002-CKN2 A3	22540VP22	UTE01019E2A05F606B7	11/5/2008	1,200,000	91.27	AIG Global Inv Corp
FHR 3344 MD	31397JXU3	UTE01019E3A0634CAC1	11/21/2008	17,030,000	94.47	AIG Global Inv Corp
FNR 2006-46 PG	31395D5V7	UTE01019E3A0634CAC5	11/21/2008	8,790,000	95.91	AIG Global Inv Corp
FHR 2955 OG	31395PBR2	UTE01019E3E063F6AD8	11/25/2008	21,000,000	96.75	AIG Global Inv Corp
ALBA 2007-1 A3	BCC0XU0I8	UTE01019E460652338B	12/2/2008	600,000	38.00	AIG Global Inv Corp
AUBN 5 A2	BCC0L9BT2	UTE01019E46065233A9	12/2/2008	893,642	80.00	AIG Global Inv Corp

Bond Trades versus AIG
January 2006 - December 2008

Bond name	CUSIP	External Trade ID	Trade Date	Notional	Price	Counterparty
ESAIL 2006-2X A2C	BCC0T5HIO	UTE01019E460652338F	12/2/2008	992,000	35.00	AIG Global Inv Corp
ESAIL 2006-3X A3C	BCC0U0SA4	UTE01019E4606523393	12/2/2008	1,388,000	30.00	AIG Global Inv Corp
MFPLC 4X 4A	BCC0LUK32	UTE01019E4606523373	12/2/2008	714,000	70.00	AIG Global Inv Corp
PARGN 11X A2A	BCC0P0U74	UTE01019E46065233A1	12/2/2008	536,106	55.00	AIG Global Inv Corp
PARGN 15X A2A	BCC0Z68U4	UTE01019E4706578A74	12/2/2008	363,365	50.00	AIG Global Inv Corp
PARGN 7X A1B	BCC0F7UB1	UTE01019E460652336B	12/2/2008	68,132	50.00	AIG Global Inv Corp
PARGN 8 A2A	BCC0GUJH9	UTE01019E46065233A5	12/2/2008	925,878	55.00	AIG Global Inv Corp
SANDW 2 A	BCC0LGXQ8	UTE01019E46065233B1	12/2/2008	335,034	55.00	AIG Global Inv Corp
SPF 2005-B A	BCC0KASR6	UTE01019E460652339A	12/2/2008	198,083	54.00	AIG Global Inv Corp
WINDM VIII-X A3	BCC0RNB32	UTE01019E46065233AD	12/2/2008	593,895	30.00	AIG Global Inv Corp
AIG Notional Total				(1,771,251,798)		
AIG Proceeds Total				(1,928,179,074)		
ALTS 052A A1	02149WAA5	2008112169273100	11/21/2008	(1,075,774,844)	45.67	MAIDEN LANE III LLC
BROD 051A A1NA	112021AB6	2008112169273200	11/21/2008	(334,622,618)	34.85	MAIDEN LANE III LLC
BROD 051A A1NB	112021AC4	2008112169273800	11/21/2008	(457,805,266)	34.85	MAIDEN LANE III LLC
DUKE7 041 1A2	264403AJ5	2008112169273900	11/21/2008	(101,776,989)	50.40	MAIDEN LANE III LLC
DUNHL 041A A1NV	26545QAQ2	2008112169274100	11/21/2008	(152,147,155)	43.62	MAIDEN LANE III LLC
FORTIUS I A1 144A	34958CAA2	2008112169274300	11/21/2008	(325,935,452)	31.62	MAIDEN LANE III LLC
GLCR 042A A1NV	37638VAG8	2008112169274400	11/21/2008	(143,005,791)	56.87	MAIDEN LANE III LLC
HUNTN 051A A1A	446279AA9	2008112169275000	11/21/2008	(355,590,663)	47.27	MAIDEN LANE III LLC
ICM 052A A1A	46426RAA7	2008111369043400	11/21/2008	(176,951,173)	26.27	MAIDEN LANE III LLC
ICM 052A A1B	46426RAB5	2008112169275200	11/21/2008	(41,392,087)	26.27	MAIDEN LANE III LLC
JPTR 053A A1NV	48206AAG3	2008112169275400	11/21/2008	(1,178,880,487)	31.33	MAIDEN LANE III LLC
KLROS 061A A1NV	498588AC6	2008112169275800	11/21/2008	(791,093,942)	43.21	MAIDEN LANE III LLC
LEXN 051A A1AN	52902TAC0	2008111369044300	11/21/2008	(135,535,567)	24.82	MAIDEN LANE III LLC
MKP 3A A1	55311TAA2	2008112169276200	11/21/2008	(7,573,118)	87.78	MAIDEN LANE III LLC
MRCY 041A A1VA	58936RAB3	2008112169276700	11/21/2008	(160,883,690)	52.93	MAIDEN LANE III LLC
ORCHD 052A A1	68571UAA7	2008112169276900	11/21/2008	(61,173,384)	32.55	MAIDEN LANE III LLC
ORPT 051A A1VB	68619MAQ4	2008112169274900	11/21/2008	(641,913,250)	28.25	MAIDEN LANE III LLC
ORPT 051A A1VF	68619MAL5	2008112169275300	11/21/2008	(639,443,403)	28.25	MAIDEN LANE III LLC
RESF 041A AINV	76112CAB4	2008111469039800	11/21/2008	(292,713,392)	41.49	MAIDEN LANE III LLC
RIVER 051A A1	768277AA3	2008111372539600	11/21/2008	(127,184,116)	37.38	MAIDEN LANE III LLC
SATV 051A A1	80410RAA4	2008112169276400	11/21/2008	(99,236,194)	45.41	MAIDEN LANE III LLC
SCF 7AA 1A	83743YAS2	2008112169276800	11/21/2008	(442,192,152)	27.32	MAIDEN LANE III LLC
SCF 8A A1NV	83743LAC5	2008111469039200	11/21/2008	(264,686,822)	23.60	MAIDEN LANE III LLC
SHERW 052A A1	82437XAA6	2008112169277200	11/21/2008	(296,485,307)	22.96	MAIDEN LANE III LLC
TRIAx 062A A1B1	896008AB5	2008112169277800	11/21/2008	(367,518,173)	56.96	MAIDEN LANE III LLC
TRIAx 062A A1B2	896008AC3	200811200085741	11/21/2008	(1,499,850,000)	57.29	MAIDEN LANE III LLC
WCOAST A1A 144A	952186AA2	2008112169279200	11/21/2008	(1,055,261,964)	36.37	MAIDEN LANE III LLC
BROD 051A A1V	112021AA8	2008112469190400	11/24/2008	(235,982)	100.02	MAIDEN LANE III LLC
COOL A1 144A	216444AA7	2008112469195800	11/24/2008	(190,351,823)	39.45	MAIDEN LANE III LLC
DUKE 041A 1A2V	264403AK2	2008112469190100	11/24/2008	(78,501)	100.02	MAIDEN LANE III LLC
DUNHL 041A A1VA	26545QAA7	2008112469189700	11/24/2008	(116,268)	100.02	MAIDEN LANE III LLC
GLCR 042A A1V	37638VAA1	2008112469188400	11/24/2008	(44,029)	99.99	MAIDEN LANE III LLC
HUNTN 051A A1B	446279AC5	2008112469191400	11/24/2008	(218,690)	100.02	MAIDEN LANE III LLC
JPTR 053A A1VA	48206AAA6	2008112469191600	11/24/2008	(226,795)	100.02	MAIDEN LANE III LLC
KLROS 061A A1V	498588AA0	2008112469191800	11/24/2008	(227,457)	100.02	MAIDEN LANE III LLC
LEXN 051A A1B	52902TAE6	2008112469191900	11/24/2008	(169,844)	100.02	MAIDEN LANE III LLC
MRCY 041A A1VA	58936RAA5	2008112469192600	11/24/2008	(53,652)	100.02	MAIDEN LANE III LLC
ORPT 051A A1V	68619MAJ0	2008112469192900	11/24/2008	(246,985)	100.02	MAIDEN LANE III LLC
RESF 041A A1V	76112CAA6	2008112469189200	11/24/2008	(78,099)	100.02	MAIDEN LANE III LLC
SCF 7AA 1B	83743YAB9	2008112469189100	11/24/2008	(142,919)	100.02	MAIDEN LANE III LLC
SCF 8A A1AV	83743LAA9	2008112469188600	11/24/2008	(192,080)	100.02	MAIDEN LANE III LLC
WCOAST A1B 144A	952186AB0	1124665093	11/24/2008	(887,850,000)	32.65	MAIDEN LANE III LLC
TRIAx 062A A1B1	896008AB5	2008121769132500	12/17/2008	(624,552,683)	56.97	MAIDEN LANE III LLC
WCOAST A1B 144A	952186AB0	1210725366	12/17/2008	(300,000,000)	32.66	MAIDEN LANE III LLC
HOUT BAY	442454AA2	2008120000000000	12/21/2008	(747,122,522)	40.22	MAIDEN LANE III LLC

AIG hedges
January 2006 - December 2008

Trade Date	Deal	Face Desc	CF Struct Type	Client Market	Notional	Strat	Tricker	Option	Entity	Maturity Date	Termination Date
12/7/2007	3LJKH4	AIG 5.65 15Jan18	Bond	AIG_Inc_R_PFA	(40,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15Jan18	N/A
5/20/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(41,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
5/21/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(18,500,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
6/2/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(20,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
6/18/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(20,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
6/23/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(10,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
9/19/2008	3JNGK3	AIG 8.175 15May58 (58 CA 100.00)	Bond	AIG_Inc_R_PFA	(20,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May58	N/A
9/25/2008	3JPKU1	AIG 8.25 15Aug18	Bond	AIG_Inc_R_PFA	(91,840,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15Aug18	N/A
11/13/2008	3LJKH4	AIG 5.65 15Jan18	Bond	AIG_Inc_R_PFA	(15,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15Jan18	N/A
12/4/2008	2RORW1	AIG 4.25 15May13	Bond	AIG_Inc_Convert_M_PFA	(10,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15May13	N/A
12/5/2008	3JAWK3	AIG 5.45 19May17	Bond	Bond CM 365031413	(5,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	19May17	N/A
12/8/2008	2THPE1	AIG 5.6 18Oct16	Bond	AIG_Inc_R_PFA	(5,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	19Oct16	N/A
12/9/2008	3JVD6	AIG 5.05 10Oct16	Bond	AIG_Inc_R_PFA	(17,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	10Oct16	N/A
12/9/2008	3JPKU1	AIG 8.25 15Aug18	Bond	AIG_Inc_R_PFA	15,000,000	AIG	USD		AMERICAN INTERNATIONAL GROUP	15Aug18	N/A
12/12/2008	2RORW1	AIG 4.25 13May13	Bond	AIG_Inc_Convert_M_PFA	(5,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	13May13	N/A
12/15/2008	2RORW1	AIG 4.25 13May13	Bond	AIG_Inc_Convert_M_PFA	(5,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	13May13	N/A
12/18/2008	3JSE88	AIG 4.9 2Jun14	Bond	Bond CM 365120165	(22,000,000)	AIG	CAD		AMERICAN INTERNATIONAL GROUP	2Jun14	N/A
12/17/2008	3JSE88	AIG 4.9 2Jun14	Bond	Bond CM 365120165	(20,000,000)	AIG	CAD		AMERICAN INTERNATIONAL GROUP	2Jun14	N/A
12/18/2008	3JSE88	AIG 4.9 2Jun14	Bond	Bond CM 365120165	(38,000,000)	AIG	CAD		AMERICAN INTERNATIONAL GROUP	2Jun14	N/A
12/22/2008	3JJKH4	AIG 5.85 15Jan18	Bond	AIG_Inc_R_PFA	(7,000,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	15Jan18	N/A
12/23/2008	2TMW02	AIG 4.65 20Mar12	Bond	AIG_Inc_Convert_M_PFA	(8,990,000)	AIG	USD		AMERICAN INTERNATIONAL GROUP	20Mar12	N/A
Subtotal Bonds											
					(372,130,000)						
7/27/2007	SDB59413255	CDS AIG 100MM-USD @44 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	100,000,000					20Sep12	27Jul07
7/30/2007	SDB59428762	CDS AIG 100MM-USD @56 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	100,000,000					20Sep12	N/A
8/2/2007	SDB59495022	CDS AIG 100MM-USD @26 20Sep08	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	100,000,000					20Sep08	20Sep08
8/2/2007	SDB59480248	CDS AIG 55MM-USD @60 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	55,000,000					20Sep12	N/A
8/2/2007	SDB59489889	CDS AIG 70MM-USD @69 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	70,000,000					20Sep12	N/A
8/3/2007	SDB59534143	CDS AIG 100MM-USD @62 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	100,000,000					20Sep12	N/A
8/3/2007	SDB59534988	CDS AIG 50MM-USD @51 20Sep08	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	50,000,000					20Sep08	20Sep08
8/24/2007	SDB595787402	CDS AIG 28.5MM-USD @45 20Sep12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	28,500,000					20Sep12	N/A
8/28/2007	SDB59835337	CDS AIG 3MM-USD @63.92 20Sep13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	3,000,000					20Sep13	N/A
8/29/2007	SDB59835310	CDS AIG 140MM-USD @56.39 20Sep16	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	140,000,000					20Sep16	N/A
8/29/2007	SDB59835368	CDS AIG 2.5MM-USD @55.37 20Sep16	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	2,500,000					20Sep16	N/A
9/13/2007	SDB59897016	CDS AIG 70MM-USD @65 20Sep08	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	70,000,000					20Sep08	20Sep08
11/8/2007	SDB597881392	CDS AIG 145MM-USD @91 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	145,000,000					20Dec12	N/A
11/8/2007	SDB597893985	CDS AIG 30MM-USD @85 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	30,000,000					20Dec12	N/A
11/13/2007	SDB59701934	CDS AIG 45MM-USD @67 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	45,000,000					20Dec12	N/A
11/13/2007	SDB59702114	CDS AIG 50MM-USD @67 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	50,000,000					20Dec12	N/A
11/13/2007	SDB59707129	CDS AIG 20MM-USD @63 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	20,000,000					20Dec12	N/A
11/14/2007	SDB59714559	CDS AIG 25MM-USD @61 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Dec12	N/A
11/15/2007	SDB59730397	CDS AIG 10MM-USD @79 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	10,000,000					20Dec12	N/A
11/16/2007	SDB59742454	CDS AIG 100MM-USD @66 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	100,000,000					20Dec12	N/A
11/27/2007	SDB597939730	CDS AIG 100MM-USD @95 20Sep08	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(100,000,000)					20Sep08	20Sep08
12/5/2008	SDB59834922	CDS AIG 20MM-USD @116 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	20,000,000					20Mar13	N/A
12/5/2008	SDB598420875	CDS AIG 90MM-USD @122 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	90,000,000					20Mar13	N/A
13/0/2008	SDB598438416	CDS AIG 40MM-USD @117 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	40,000,000					20Mar13	N/A
13/1/2008	SDB598462429	CDS AIG 130MM-USD @120.5 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	130,000,000					20Mar13	N/A
13/1/2008	SDB598475234	CDS AIG 55MM-USD @126 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	55,000,000					20Mar13	N/A
2/1/2009	SDB598494972	CDS AIG 80MM-USD @118 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	80,000,000					20Mar13	N/A
2/1/2009	SDB598482429	CDS AIG 130MM-USD @120.5 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(130,000,000)					20Mar13	N/A
2/8/2009	SDB59849159	CDS AIG 50MM-USD @140 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	50,000,000					20Mar13	N/A
2/8/2009	SDB59849888	CDS AIG 10MM-USD @148 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	10,000,000					20Mar13	N/A
2/8/2009	SDB598521409	CDS AIG 30MM-USD @127 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	30,000,000					20Mar13	N/A
3/24/2009	SDB599124043	CDS AIG 25MM-USD @175 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
3/24/2009	SDB599128126	CDS AIG 25MM-USD @175 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
3/25/2009	SDB599143043	CDS AIG 75MM-USD @175 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	75,000,000					20Jun13	N/A
3/26/2009	SDB599189984	CDS AIG 25MM-USD @177.5 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
3/27/2009	SDB599201519	CDS AIG 20MM-USD @177 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	20,000,000					20Jun13	N/A
3/31/2009	SDB59926740	CDS AIG 25MM-USD @195 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
3/31/2009	SDB599232525	CDS AIG 25MM-USD @188 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
4/1/2009	SDB599244691	CDS AIG 200MM-USD @182 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	200,000,000					20Jun13	N/A
4/2/2009	SDB599264289	CDS AIG 200MM-USD @165 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	200,000,000					20Jun13	N/A
4/3/2009	SDB599279192	CDS AIG 150MM-USD @167 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	150,000,000					20Jun13	N/A
4/8/2009	SDB599319858	CDS AIG 25MM-USD @147 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
4/24/2009	SDB599474033	CDS AIG 100MM-USD @122 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(100,000,000)					20Jun13	N/A
5/8/2009	SDB599595359	CDS AIG 75MM-USD @114 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(75,000,000)					20Jun13	N/A
5/13/2009	SDB59975944	CDS AIG 25MM-USD @118 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
5/13/2009	SDB599738313	CDS AIG 90MM-USD @115 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	90,000,000					20Jun13	N/A
5/13/2009	SDB599739755	CDS AIG 25MM-USD @118 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	25,000,000					20Jun13	N/A
5/16/2009	SDB599819476	CDS AIG 50MM-USD @116 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	50,000,000					20Jun13	N/A
5/20/2009	SDB599803675	CDS AIG 30MM-USD @122 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	30,000,000					20Jun13	N/A
5/21/2009	SDB599819851	CDS AIG 15MM-USD @130 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	15,000,000					20Jun13	N/A
5/22/2009	SDB599931923	CDS AIG 20MM-USD @158 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	20,000,000					20Jun13	N/A
5/27/2009	SDB599959990	CDS AIG 90MM-USD @150.31 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	90,000,000					20Mar13	N/A
5/27/2009	SDB599989613	CDS AIG 15MM-USD @156 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	15,000,000					20Jun13	N/A
5/28/2009	SDB599898953	CDS AIG 90MM-USD @160 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(90,000,000)					20Jun13	N/A
5/29/2009	SDB599959990	CDS AIG 90MM-USD @150.31 20Mar13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(90,000,000)					20Mar13	N/A
5/29/2009	SDB599898336	CDS AIG 20MM-USD @150 20Jun09	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	20,000,000					20Jun09	N/A
5/30/2009	SDB925207891	CDS AIG 34MM-USD @150 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	34,000,000					20Jun13	N/A
5/30/2009	SDB925207899	CDS AIG 20MM-USD @135 20Jun18	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(20,000,000)					20Jun18	N/A
6/17/2009	SDB925395291	CDS AIG 10MM-USD @175 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(10,000,000)					20Jun13	N/A
6/18/2009	SDB925401780	CDS AIG 25MM-USD @171 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(25,000,000)					20Jun13	N/A
6/19/2009	SDB925413248	CDS AIG 75MM-USD @168 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(75,000,000)					20Jun13	N/A
6/20/2009	SDB925461770	CDS AIG 45MM-USD @166 20Sep13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(45,000,000)					20Sep13	N/A
6/23/2009	SDB925483016	CDS AIG 80MM-USD @169 20Sep13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(80,000,000)					20Sep13	N/A
6/23/2009	SDB925489843	CDS AIG 170MM-USD @168 20Sep13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(170,000,000)					20Sep13	N/A
6/24/2009	SDB925504939	CDS AIG 75MM-USD @172 20Sep13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(75,000,000)					20Sep1	

9/26/2008	SDB926897827	CDS AIG 25MM-USD @500 20Dec11	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(25,000,000)	20Dec11	N/A
9/26/2008	SDB926915189	CDS AIG 25MM-USD @500 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(25,000,000)	20Dec12	N/A
11/10/2008	SDB927797131	CDS AIG 50MM-USD @500 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(50,000,000)	20Dec13	N/A
11/10/2008	SDB927796036	CDS AIG 50MM-USD @500 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(50,000,000)	20Dec13	N/A
11/10/2008	SDB927799174	CDS AIG 25MM-USD @500 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(25,000,000)	20Dec13	N/A
11/12/2008	SDB927919977	CDS AIG 150MM-USD @500 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(150,000,000)	20Dec12	N/A
11/13/2008	SDB927843741	CDS AIG 90MM-USD @500 20Dec12	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(90,000,000)	20Dec12	N/A
11/19/2008	SDB927939980	CDS AIG 35MM-USD @735 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(35,000,000)	20Dec13	N/A
11/20/2008	SDB927978561	CDS AIG 185MM-USD @500 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(185,000,000)	20Dec13	N/A
11/21/2008	SDB927893888	CDS AIG 25MM-USD @500 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(25,000,000)	20Dec13	N/A
12/26/2008	SDB928045971	CDS AIG 45MM-USD @675 20Dec13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(45,000,000)	20Dec13	N/A
12/10/2008	SDB928271988	CDS AIG 40MM-USD @845 20Jun13	CD Vanilla CDS	AIG_Inc_Convert_M_PFA	(40,000,000)	20Jun13	N/A
Subtotal CDS					1,627,000,000		
Subtotal					1,254,870,000	¹	
Adjustment for subordinated hybrid bond					(129,500,000)	²	
Total					1,125,370,000		

¹ As the Desk was positioned long purchased protection on cds and long bond inventory, the exposure is calculated on a net basis.

² As this bond represents a subordinated claim on AIG, management estimates its is likely to recover at 0% while senior unsecured would recover around 50%. Therefore net exposure is reduced by double the notional.