
From: Michaels, Susan [Fin]

Sent: Thursday, July 15, 2010 3:15 PM

To: Chris Seefer

Cc: Smith, Sarah [Fin]; Lee, Brian-J (FI Controllers) [Fin]; Simpson, Michael [Fin]; Fredman, Sheara [Fin]; Broeckel, Janet [Legal]

Subject: Response to FCIC Hearing requests

Chris,

We have attached a spreadsheet (bearing production number GS MBS 0000038856) that shows: (i) the status of each trade that was not included in the Maiden Lane III transaction as of November 6, 2008; (ii) the status of those same trades as of July 6, 2010; and (iii) the net proceeds received upon termination for all trades terminated prior to July 6. Please let us know if you have any questions or would like someone to walk you through the spreadsheet.

Please note the following:

The Goldman Sachs Group, Inc. ("GS Group") used various technology and manual resources to generate some of the documents for production to you in response to your requests. While GS Group believes that these documents are reasonably accurate, we cannot make an absolute representation that it is complete or that there are not some inadvertent errors in the preparation of the spreadsheet. We will provide further updates or corrections if we discover missing information or errors.

Additionally, pursuant to Section 5 of the Fraud Enforcement and Recovery Act of 2009, Pub. L. No. 111-21, 123 Stat. 1617, we hereby request on behalf of GS Group that this letter and the material to which it refers be maintained in a secure manner and not be disclosed to the public, including in response to any request under the Freedom of Information Act, 5 U.S.C. § 552. If you wish to release any of these documents publicly, GS Group respectfully requests reasonable advance notice of your intent to do so and the opportunity to object to, or to seek to limit, such a release.

Please confirm receipt.

Regards,

Sue

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AIG - CDS Exposure/Collateral Call Summary (Non MLIII Related)
November 6, 2008 & July 6, 2010

November 6th, 2008							
Name	Cusip / ISIN	Notional	Current Face	GS Exposure	Per CSA Threshold	Collateral Due	Collateral Posted
TRIAX 2006-2A A1B1	896008AB5	500,000,000	496,109,845	243,093,824	0.00%	243,093,824	213,578,000
ORKNEY HOLDINGS, LLC	686335AA8	600,000,000	600,000,000	324,000,000	0.00%	324,000,000	245,734,800
ROMULUS FINANCE S.R.L.	XS0161620868	194,294,981	194,294,981	65,424,742	0.00%	65,424,742	N/A
ABACUS04-1	N/A	1,760,000,000	1,760,000,000	515,207,116	0.00%	515,207,116	503,395,310
ABACUS05-2	N/A	1,000,000,000	1,000,000,000	335,961,932	0.00%	335,961,932	324,609,180
ABACUS05-CB1	N/A	480,000,000	240,642,687	87,952,756	0.00%	87,952,756	85,887,729
ABACUS04-2	N/A	730,000,000	730,000,000	152,514,155	0.00%	152,514,155	140,844,623
ABACUS05-3	N/A	1,200,000,000	593,502,471	226,969,545	0.00%	226,969,545	206,620,043
ABACUS06-NS1 IG	N/A	329,000,000	326,533,915	172,683,598	Rating based	-	-
ABAC07-18	N/A	470,000,000	470,000,000	328,739,422	0.00%	328,739,422	308,147,741
Misc. CMBS CDS	Numerous	2,002,500,000	2,002,500,000	321,797,064	0.00%	321,797,064	271,464,113
		9,265,794,981	8,413,583,899	2,774,344,154		2,601,660,556	2,300,281,539

July 6th, 2010							
Name	Cusip / ISIN	Notional	Current Face	GS Exposure	Per CSA Threshold	Collateral Due	Collateral Posted
TRIAX 2006-2A A1B1	896008AB5	500,000,000	145,187,109	10,889,033	0.00%	10,889,033	10,889,033
ABACUS05-3	N/A	1,200,000,000	439,919,926	261,316,792	0.00%	261,316,792	261,316,792
ABACUS06-NS1 IG	N/A	329,000,000	326,329,506	220,658,613	0.00%	220,658,613	220,658,613
ABAC07-18	N/A	470,000,000	470,000,000	387,028,807	0.00%	387,028,807	387,028,807
Misc. CMBS CDS	Numerous	1,427,500,000	1,427,500,000	307,910,399	0.00%	307,910,399	307,910,399
		3,926,500,000	2,808,936,541	1,187,803,644		1,187,803,644	1,187,803,644

Unwinds and Terminations				
Name	Cusip / ISIN	Settlements	Collateral Prior to Termination	Net Proceeds
ORKNEY HOLDINGS, LLC	686335AA8	359,997,667	468,000,000	(108,002,333)
ROMULUS FINANCE S.R.L.	XS0161620868	84,003,652	N/A	84,003,652
ABACUS04-1	N/A	805,492,319	805,858,926	(366,607)
ABACUS05-2	N/A	519,462,344	510,095,518	9,366,826
ABACUS05-CB1	N/A	143,070,903	142,119,719	951,184
ABACUS04-2	N/A	259,697,424	253,938,906	5,758,518
Misc. CMBS CDS	Numerous	28,737,323	41,955,338	(13,218,015)
		2,200,461,632	2,221,968,407	(21,506,775)

Note: ROMULUS FINANCE was in the Goldman Sachs Bank USA entity which had numerous trades across various products. Collateral balances were not manually tracked on a transactional level.