

MORTGAGE-RELATED SECURITIES REFERENCED MULTIPLE TIMES BY GOLDMAN SACHS IN SYNTHETIC CDOs

MORTGAGE-RELATED SECURITIES	
Securities in 9 deals	1
Securities in 8 deals	1
Securities in 7 deals	3
Securities in 6 deals	9
Securities in 5 deals	23
Securities in 4 deals	54
Securities in 3 deals	170
Securities in 2 deals	610
Securities in 1 deal	2,537
Total referenced in synthetic (and partially synthetic) CDOs:	3,408