

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
Fax No: 212-428-4775
Email: Marina.Dias@gs.com

Today's date: 02-JAN-2008
Valuation as of Close: 31-DEC-2007

Market Exposure (USD)	
Credit Derivatives	4,034,055,557.32
Equity Options	45,183,375.56
Equity Structured Product	7,694,668.74
FI Swaps - Interest Rate Swaps	77,784,842.46
Foreign Exchange - Forwards	(2,841,391.06)
Foreign Exchange - Options	15,936,040.28
Total Exposure	4,177,813,093.29
Trigger/Threshold	75,000,000.00
Margin Required	4,102,813,093.29
Collateral Value (USD)	
Cash Collateral:	2,000,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,102,820,000.00

Instructions

GSCO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA # 021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. If specifically stated, the valuation is the price at which Goldman Sachs is prepared to unwind or reinitiate 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 as reported by the time specified and there is no representation that any transaction could have been effected at that price. The attached valuations may not reflect the valuations you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would come from another dealer, and is not a good faith indication of values carried on our books and records. In addition, we reserve the right to use different valuation models in the future. The information provided herein was supplied in good faith based on information which we believe, but do not guarantee, to be accurate or complete however we are not responsible for errors or omissions that may occur. The Approx Mid Current Rate is based upon a good faith estimate of the mid market Fixed Rate of a new transaction with the same terms and conditions as the transaction and with the same term to maturity as the remaining term to maturity of the transaction at approximately the time specified and there is no representation that any transaction can or could have been effected at that price.

02-January-2008 07:24:37

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
54635010A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	25000000
54635021A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	25000000
58465702A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	31000000
58462382A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	30000000
59277514A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	15000000
59277522A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	15000000
59709758A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	10000000
945770207A	NFX	0	FX	S	Forward	GSIL	79589004	02587567	-168290000
54556943A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	60000000
54566853A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	50000000
59709750A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	10000000
61149457A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	15000000
61149411A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	15000000
61191561A	OMNI	1	FXO	B	Option	GSIL	79589004	02587567	20000000
61191573A	OMNI	1	FXO	B	Option	GSIL	79589004	02587567	20000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	25000000
62706876A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	25000000
62962454A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	30000000
62962468A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	30000000
64549267A	OMNI	4	FXO	S	Option	GSIL	79589004	02587567	10000000
64549259A	OMNI	4	FXO	S	Option	GSIL	79589004	02587567	10000000
66826733A	OMNI	3	FXO	B	Option	GSIL	79589004	02587567	25000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	25000000
902898710A	NFX	1	FX	B	Forward	GSIL	79589004	02587567	1302180000
903350936A	NFX	2	FX	B	Forward	GSIL	79589004	02587567	204120000
902821272A	NFX	1	FX	B	Forward	GSIL	79589004	02587567	1260075800
61679075A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	15000000
61679084A	OMNI	1	FXO	S	Option	GSIL	79589004	02587567	15000000
914515533A	NFX	1	FX	B	Forward	GSIL	79589004	02587567	240750000
64282974A	OMNI	4	FXO	B	Option	GSIL	79589004	02587567	10000000
64285360A	OMNI	2	FXO	B	Option	GSIL	79589004	02587567	10000000

IntracRefId	FXSecId	tradesData	tradesDate	tradesLocation	putCall	optionStyle	payoutAmt	strikePrice	strikePriceTerms	expireDate	expireLocation
54635010A	O JYUD PE 800500 22Sep09 ASV 0	22-SEP-2003	TKO	P	E		89.05	JPY/USD	22-SEP-2009	TKO	
54635021A	O JYUD CE 890500 22Sep09 SHZ 0	22-SEP-2003	TKO	C	E		89.05	JPY/USD	22-SEP-2009	TKO	
56455702A	O JYUD CE 995000 05Mar09 9FH 0	05-MAR-2004	TKO	C	E		99.5	JPY/USD	06-MAR-2008	TKO	
56482382A	O JYUD CE 100000 08Mar09 BY3 0	08-MAR-2004	TKO	C	E		100	JPY/USD	20-OCT-2016	TKO	
59277514A	O JYUD CE 756000 20Oct16 STP 0	20-OCT-2004	TKO	C	E		75.6	JPY/USD	20-OCT-2016	TKO	
59277522A	O JYUD CE 756000 20Oct16 687 0	20-OCT-2004	TKO	P	E		75.6	JPY/USD	20-OCT-2016	TKO	
59708756A	O JYUD PE 668500 17Nov09 P87 0	17-NOV-2004	TKO	P	E		66.85	JPY/USD	17-NOV-2008	TKO	
946770207A	Fwd USD 31Aug20	29-AUG-2005									
54558943A	O JYUD CE 125000 11Sep08 G95 0	11-SEP-2003	TKO	C	E		125	JPY/USD	11-SEP-2008	TKO	
54558953A	O JYUD PE 900000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		90	JPY/USD	11-SEP-2008	TKO	
59708750A	O JYUD CE 868500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		86.85	JPY/USD	17-NOV-2008	TKO	
61149457A	O JYUD PE 723500 16Feb16 HRRW 0	16-FEB-2005	TKO	P	E		72.35	JPY/USD	16-FEB-2015	TKO	
61149411A	O JYUD CE 723500 16Feb15 5T2 0	16-FEB-2005	TKO	C	E		72.35	JPY/USD	16-FEB-2015	TKO	
61191581A	O JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E		86.7	JPY/USD	16-FEB-2010	TKO	
61191573A	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPY/USD	16-FEB-2010	TKO	
62708981A	O JYUD PE 911500 20May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPY/USD	22-MAY-2009	TKO	
62708976A	O JYUD CE 911500 20May09 69W 0	20-MAY-2005	TKO	C	E		91.15	JPY/USD	22-MAY-2009	TKO	
62962454A	O JYUD PE 957000 3Jun08 23L 0	03-JUN-2005	TKO	P	E		95.7	JPY/USD	05-JUN-2008	TKO	
62962445A	O JYUD CE 957000 3Jun08 KFY 0	03-JUN-2005	TKO	C	E		95.7	JPY/USD	05-JUN-2008	TKO	
64548257A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPY/USD	10-SEP-2009	TKO	
64548259A	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E		92.75	JPY/USD	10-SEP-2009	TKO	
66826733A	O JYUD PE 948500 26Jan11 6ZR 0	30-JAN-2006	TKO	P	E		94.85	JPY/USD	28-JAN-2011	TKO	
66826741A	O JYUD CE 948500 26Jan11 XA3 0	30-JAN-2006	TKO	C	E		94.85	JPY/USD	28-JAN-2011	TKO	
902899710A	Fwd USD 10Mar09	08-MAR-2004									
909355038A	Fwd USD 24Oct16	20-OCT-2004									
902621272A	Fwd USD 9Mar09	05-MAR-2004									
61679075A	O JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005	TKO	P	E		64.2	JPY/USD	18-MAR-2020	TKO	
61679084A	O JYUD CE 642000 18Mar20 MLM 0	18-MAR-2005	TKO	C	E		64.2	JPY/USD	23-MAR-2020	TKO	
914515533A	Fwd USD 23Mar20	18-MAR-2005									
64282974A	O JYUD PE 723000 27Aug20 3PR 0	29-AUG-2005	NYC	P	E		72.3	JPY/USD	27-AUG-2020	TKO	
64285360A	O JYUD CE 723000 27Aug20 2TH 0	29-AUG-2005	NYC	C	E		72.3	JPY/USD	27-AUG-2020	TKO	

F-ExchangeRate exchangeRateTerms

TradeRefId	cashPhysInd	settlementDate	valueDate	usedEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	exchangeRate	exchangeRateTerms
54635010A	P	25-SEP-2009	22-SEP-2009	25000000	USD	R	2228250000	JPY			
54635021A	P	25-SEP-2009	22-SEP-2009	25000000	USD	P	2226250000	JPY			
54655702A	P	09-MAR-2009	05-MAR-2009	31000000	USD	R	3084500000	JPY			
5848382A	P	10-MAR-2009	06-MAR-2009	30000000	USD	R	3000000000	JPY			
58277514A	P	24-OCT-2016	20-OCT-2016	15000000	USD	P	1134000000	JPY			
58277522A	P	24-OCT-2018	20-OCT-2018	15000000	USD	R	1134000000	JPY			
59708758A	P	19-NOV-2009	17-NOV-2009	10000000	USD	P	868500000	JPY			
948770207A	P	28-DEC-2008	31-AUG-2020	-1688890000	JPY	P	23000000	USD	72.3		JPY/USD
54558943A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R	6250000000	JPY			
54558953A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R	4500000000	JPY			
59708750A	P	19-NOV-2009	17-NOV-2009	10000000	USD	R	868500000	JPY			
61149457A	P	18-FEB-2015	16-FEB-2015	15000000	USD	P	1085250000	JPY			
61149411A	P	18-FEB-2015	16-FEB-2015	15000000	USD	R	1085250000	JPY			
61191581A	P	18-FEB-2010	16-FEB-2010	20000000	USD	P	1734000000	JPY			
61191573A	P	18-FEB-2010	16-FEB-2010	20000000	USD	R	1734000000	JPY			
62706861A	P	26-MAY-2009	22-MAY-2009	25000000	USD	P	2278750000	JPY			
62706876A	P	26-MAY-2009	22-MAY-2009	25000000	USD	R	2278750000	JPY			
62952454A	P	09-JUN-2008	05-JUN-2008	30000000	USD	P	2871000000	JPY			
62952446A	P	09-JUN-2008	05-JUN-2008	30000000	USD	R	2871000000	JPY			
64548259A	P	14-SEP-2009	10-SEP-2009	10000000	USD	P	927500000	JPY			
64548273A	P	14-SEP-2009	10-SEP-2009	10000000	USD	R	927500000	JPY			
68828741A	P	01-FEB-2011	28-JAN-2011	25000000	USD	P	2371250000	JPY			
68828741A	P	01-FEB-2011	28-JAN-2011	25000000	USD	R	2371250000	JPY			
902898710A	P	28-JUN-2006	10-MAR-2009	13200000	JPY	R	-13200000	USD	98.65		JPY/USD
909355036A	P	28-JUN-2006	24-OCT-2016	27000000	JPY	R	-27000000	USD	75.6		JPY/USD
902821272A	P	28-JUN-2006	05-MAR-2009	1260075600	JPY	R	-13020000	USD	96.78		JPY/USD
61679075A	P	23-MAR-2020	18-MAR-2020	15000000	USD	R	963000000	JPY			
61679084A	P	23-MAR-2020	18-MAR-2020	15000000	USD	P	963000000	JPY			
914515533A	P	28-JUN-2006	23-MAR-2020	3750000	JPY	R	-3750000	USD	64.2		JPY/USD
64282974A	P	31-AUG-2020	27-AUG-2020	10000000	USD	P	723000000	JPY			
64285350A	P	31-AUG-2020	27-AUG-2020	10000000	USD	R	723000000	JPY			

InstrId	trailerId	notionalValue	FXdelta	FxAnkExposure	valueInUnitValue	marginGroupName	closingPrice
54635010A	25000000	-0.13885245	-364116.4437	18911009.75	Foreign Exchange	0.014584658	
54635021A	25000000	0.798848516	-4170482.692	19811009.75	Foreign Exchange	0.166819308	
56455702A	31000000	0.718378988	2872976.779	27596977.91	Foreign Exchange	0.09267867	
56482382A	30000000	0.703807119	2688948.32	26831231.55	Foreign Exchange	0.098884944	
59275144A	15000000	0.472388785	-1985716.713	10142205.53	Foreign Exchange	0.132381114	
59275222A	15000000	-0.195987835	-778074.0369	10142205.53	Foreign Exchange	0.051871503	
59708758A	10000000	-0.127357753	140724.9121	7767541.535	Foreign Exchange	0.014072491	
846770207A	1487255.165	0.04222448	82586.82855	2300000	Foreign Exchange	77.42841203	
545559430A	50000000	-0.075845622	-259488.7181	55698999.07	Foreign Exchange	0.001300282	
54555953A	50000000	0.805028135	1918828.803	40249847.33	Foreign Exchange	0.005189774	
59708750A	10000000	-0.149565512	508436.4455	9796198.014	Foreign Exchange	0.16186296	
61149457A	15000000	0.580431632	2681613.368	9796198.014	Foreign Exchange	0.033752563	
61181581A	20000000	-0.138137896	316301.8059	15509481.84	Foreign Exchange	0.178774225	
61191573A	20000000	0.787507768	3567978.033	15509481.84	Foreign Exchange	0.178598902	
62708861A	25000000	-0.140314095	328827.3389	20380556.3	Foreign Exchange	0.013197093	
62708876A	25000000	0.803245483	3876902.365	20380556.3	Foreign Exchange	0.155076085	
62962454A	30000000	-0.086928868	135893.4832	26677488.8	Foreign Exchange	0.004529783	
62982446A	30000000	0.894539648	3975002.184	26677488.8	Foreign Exchange	0.004529783	
64549267A	10000000	-0.174659806	-176475.1118	8295322.422	Foreign Exchange	0.132500073	
64549289A	10000000	0.763907328	-1380488.735	8295322.422	Foreign Exchange	0.017647511	
66828733A	25000000	-0.271289251	871858.9616	21207852.61	Foreign Exchange	0.138048973	
66828741A	25000000	0.618743984	2497332.275	21207852.61	Foreign Exchange	0.034874358	
902889710A	11648364.37	-0.1064278925	-1064278.925	13200000	Foreign Exchange	107.7512121	
902555038A	1825586.895	-21.7375.8913	-217375.8913	2700000	Foreign Exchange	85.96547124	
902821272A	11269793.4	-1266324.524	-1266324.524	13020000	Foreign Exchange	107.7584359	
81679075A	15000000	-0.144127268	-844485.0285	8612826.329	Foreign Exchange	0.058886335	
81679084A	15000000	0.411866588	-2399480.054	8612826.329	Foreign Exchange	0.15923267	
914515533A	2153206.332	-375988.7569	-375988.7569	3750000	Foreign Exchange	78.3446943	
64262874A	10000000	-0.190516598	816626.473	646528.804	Foreign Exchange	0.061852547	
64262860A	10000000	0.352066689	1176689.641	646528.804	Foreign Exchange	0.117668964	

tradeRefId NUUQ56B0042000A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity GSIL firmAccountNumber 76188910 accountNumber 009441679 tradeDate 17-JUN-2005 strikePrice expireDate settlementDate primaryAmount 226579533.3

tradeRefId
N000908B0042000A00
primaryCcy
USD
notionalValue
228579533.3
FXmidExposure
77784842.46
marginGroupName
Fixed Income Swaps
maturityDate
09-JUL-2040
counterpartyRefNum
228579533.3
recNotionalAmt
USD
recNotionalAmtCcyCD
USD
payNotionalAmt
228579533.3

tradeRefId payNoIntraAmnCcyCD effectiveDate initialWangInPd
NUUQ508900420000A00 USD 22-JUN-2005

tradeRefId	transactionType	accountNumber	FXRiskExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF56569	Equity Derivative	033968843	8007514.863	49999907.1	USD	49999907.1	16-NOV-2008	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF5656B	Equity Derivative	033968843	869325.714	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF5656C	Equity Derivative	033968843	4833095.125	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF5656E	Equity Derivative	033968843	3275896.984	26000080.5	USD	26000080.5	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EF5656D	Equity Derivative	033968843	8557740.335	50000284.4	USD	50000284.4	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF5656J	Equity Derivative	033968843	16234350	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF5656I	Equity Derivative	033968843	-143625000	46825000	USD	46825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF5656K	Equity Derivative	033968843	5025993.75	19625000	USD	19625000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5656L	Equity Derivative	033968843	-3357043.75	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5656M	Equity Derivative	033968843	686072.5	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5656N	Equity Derivative	033968843	-330762.5	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5656P	Equity Derivative	033968843	-105	16000000	USD	16000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	B
9EF5656Q	Equity Derivative	033968843	726895	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	B
9EF5656R	Equity Derivative	033968843	37503.85	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JUN-2009	18-JUN-2009	B
9EF5656S	Equity Derivative	033968843	-3821077.319	48889907.1	USD	48889907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	B
9EF5656T	Equity Derivative	033968843	7694688.738	36116	USD	36116	16-NOV-2006	16-NOV-2006	13-NOV-2023	13-NOV-2023	B
9EF5656U	STRUCT	033968843	5485113.453	5903500	USD	5903500	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
9EF5656V	EQOTC-OTC	03396884	-6465119.229	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
9EF5656W	EQOTC-OTC	03396884	60715943.74	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
9EF5656X	EQOTC-OTC	03396884	-1042114.197	5264888.49	USD	5264888.49	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
9EF5656Y	EQOTC-OTC	03396884	303405.7927	11118862.38	USD	11118862.38	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF5656Z	EQOTC-OTC	03396884	-484621.8578	2635227.49	USD	2635227.49	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF56570	EQOTC-OTC	03396884	-3118016.713	15815350.45	USD	15815350.45	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF56571	EQOTC-OTC	03396884	-1388625.964	8409586.15	USD	8409586.15	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF56572	EQOTC-OTC	03396884	-3179142.801	16115084.39	USD	16115084.39	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF56573	EQOTC-OTC	03396884	-1429092.7	6580659.33	USD	6580659.33	16-NOV-2006	16-NOV-2006	13-NOV-2015	13-NOV-2015	B
9EF56574	EQOTC-OTC	03396884	154958.0979	16200200	USD	16200200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
9EF56575	EQOTC-OTC	03396884	-63361.68384	20230200	USD	20230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
9EF56576	EQOTC-OTC	03396884	-2116732.053	11048728.45	USD	11048728.45	16-NOV-2006	16-NOV-2006	14-NOV-2022	14-NOV-2022	B
9EF56577	EQOTC-OTC	03396884	-13128.323	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	21-SEP-2012	21-SEP-2012	B
9EF56578	EQOTC-OTC	03396884	79808.76228	6500000	USD	6500000	16-NOV-2006	16-NOV-2006	21-SEP-2012	21-SEP-2012	B
9EF56579	EQOTC-OTC	03396884	-175809.206	5400000	USD	5400000	16-NOV-2006	16-NOV-2006	29-MAR-2010	29-MAR-2010	B
9EF56580	EQOTC-OTC	03396884	31597.11307	9800000	USD	9800000	16-NOV-2006	16-NOV-2006	29-MAR-2010	29-MAR-2010	B
9EF56581	EQOTC-OTC	03396884	3780876.363	23554959.31	USD	23554959.31	16-NOV-2006	16-NOV-2006	12-DEC-2008	12-DEC-2008	B
9EF56582	EQOTC-OTC	03396884	862800.0371	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
9EF56583	EQOTC-OTC	03396884	-54933865.2	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	15-JAN-2009	15-JAN-2009	B
9EF56584	EQOTC-OTC	03396884	800483.7677	8400000	USD	8400000	16-NOV-2006	16-NOV-2006	16-JAN-2009	16-JAN-2009	B
9EF56585	EQOTC-OTC	03396884	-265888.6571	17640000	USD	17640000	16-NOV-2006	16-NOV-2006	16-JAN-2009	16-JAN-2009	B
9EF56586	EQOTC-OTC	03396884	3343479.656	107658000	USD	107658000	16-NOV-2006	16-NOV-2006	15-MAY-2013	15-MAY-2013	B
9EF56587	EQOTC-OTC	03396884	-2305042.757	123539000	USD	123539000	16-NOV-2006	16-NOV-2006	23-AUG-2013	23-AUG-2013	B
9EF56588	EQOTC-OTC	03396884	62122580.63	300000000	USD	300000000	16-NOV-2006	16-NOV-2006	15-JUN-2012	15-JUN-2012	B
9EF56589	EQOTC-OTC	03396884	-5750160.71	37500000	USD	37500000	16-NOV-2006	16-NOV-2006	15-JUN-2012	15-JUN-2012	B
9EF56590	EQOTC-OTC	03396884	-972905.7793	5848673.88	USD	5848673.88	16-NOV-2006	16-NOV-2006	14-NOV-2022	14-NOV-2022	B

tradeRefId	transactionType	accountNumber	FXmktExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SD81625989016.0.0.0	EQOTC-OTCNFF	03396884	1631743.6	63521950	USD	83521950	16-NOV-2006	15-NOV-2006	06-MAY-2013	06-MAY-2013	B
SD81625989093.0.0.0	EQOTC-OTCNFF	03396884	-6840582.62	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SD816230485672.0.0.0	EQOTC-OTCNFI	03396884	63981044.41	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SD816230495742.0.0.0	EQOTC-OTCNFF	03396884	-60213864.35	375000000	USD	375000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S

InodeRelId	puCallIND	underlier	underlierQuantity	strikePrice
9EF656699	P	SPX	42146	1186.35
9EF6566B4	C	SPX	18821	1513.56
9EF6566C2	P	SPX	19821	1513.56
9EF6566E8	P	SPX	19542	1279.3
9EF6566D0	P	SPX	36941	1284
9EF656D00	C	CIEN	7500000	5.85
9EF65D174	C	CIEN	7500000	6.51
9EF65V145	C	CAL	625000	25
9EF65V160	C	CAL	625000	35
9EF65V186	C	LCC	250000	30
9EF65V1A1	C	LCC	250000	45
9EF65V6B7	P	GT	1500000	10
9EF65V6F8	P	GT	1500000	10
9EF65X2J87	P	NAVZ	500000	15
9EF65X2Q30	P	NAVZ	500000	15
9EF6566A6	P	SPX	42146	1186.35
9EF664UNK3	P	SPX	36116	1
SDB16226239221.0.0.0	C	NRGN	200000	23.543
SDB16226239424.0.0.0	C	NRGN	200000	19.7
SDB1623043841.0.1.0	C	MA.N	375000	60
SDB162262392712.0.0.0	P	SPX	2817	1868.97
SDB1603441134.0.0.0	P	.N225	100000	12432
SDB162262392862.0.0.0	C	SPX	1517	1888.97
SDB162262393122.0.0.0	P	SPX	7277	2145.85
SDB1622623933642.0.0.0	C	SPX	3919	2145.85
SDB1622623933862.0.0.0	P	SPX	7277	2215.07
SDB1622623934002.0.0.0	C	SPX	3919	2215.07
SDB1624655254.0.1.0	C	VRX.N	500000	32.4604
SDB1624655256.0.1.0	C	VRX.N	500000	40.4604
SDB1622623934092.0.0.0	P	SPX	4695	2353.51
SDB507093712.0.0.0	C	ABG.N	250000	45
SDB507094078.0.0.0	C	ABG.N	250000	34
SDB16255498362.0.0.0	C	LSI.N	500000	10.8
SDB16255498372.0.0.0	C	LSI.N	500000	18.8
SDB1505589308.0.0.0	P	SPX	16738	1493.65
SDB1603413787.0.0.0	P	.N225	200000	13168.4
SDB1623043827.0.1.0	C	MA.N	375000	80
SDB16246553442.0.0.0	P	NTAP.O	420000	20
SDB16246553462.0.0.0	C	NTAP.O	420000	42
SDB16230494282.0.0.0	C	SNDK.O	1300000	82.36
SDB16230494312.0.0.0	C	SNDK.O	1300000	95.03
SDB16230494542.0.0.0	C	PCLN.O	750000	40
SDB16230494982.0.0.0	C	PCLN.O	750000	50
SDB1622623934272.0.0.0	C	SPX	2528	2363.51

tradeRefId	puCallID	underlier	underlierQuantity	strikePrice
SD81625898016.0.0.0	C	MDT.N	1500000	55.6809
SD81625898093.0.0.0	C	MDT.N	1500000	75.98
SD81623049567Z.0.0.0	C	PCLN.O	750000	40
SD81623049574Z.0.0.0	C	PCLN.O	750000	50

Trade Reference Id	Acct Number	Market Exposure	Trades Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012988060.0.0.0	006441679	160734.4344	12-JUL-2006	12500000	USD	15-AUG-2029	B
8UUC605000000000000	006441679	76860222.1	28-JUN-2005	212845694.9	USD	06-AUG-2040	B
8UUC605000000000000	006441679	17932285.87	28-JUN-2005	46811905.2	USD	06-AUG-2040	B
SD82012988061.0.0.0	006441679	524505.8447	12-JUL-2006	42500000	USD	15-FEB-2030	B
SD82012988046.0.0.0	006441679	470709.9927	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD8532093297.0	006815922	-650056.5619	23-OCT-2008	58316008.62	USD	20-DEC-2011	S
SD8533406684.0.0	006815922	6041.559233	05-SEP-2007	9000000	USD	20-JUN-2010	B
SD82012986135.0.0	006441679	2108458.555	21-APR-2006	44500000	USD	15-DEC-2040	B
SD8533406684.2.0	006815922	17076.50377	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD82012986077.0.0.0	006441679	156593.0546	12-JUL-2006	12500000	USD	15-MAR-2042	B
SD8531906737.0	006441679	-932.3140638	17-AUG-2006	10934251.62	USD	20-JUN-2009	B
SD82012987962.0.0.0	006441679	531179.1867	12-JUL-2006	16000000	USD	10-MAY-2043	B
SD82012986151.0.0	006441679	1351904.978	21-APR-2008	44500000	USD	15-MAR-2042	B
SD82012986201.0.0	006441679	349285.2784	21-APR-2006	44500000	USD	15-AUG-2029	B
SD82012988043.0.0.0	006441679	532040.4779	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD8533882552.1.0	008815922	2867303.234	30-OCT-2007	50000000	USD	20-JUN-2012	B
SD8533080300.1.4	008815922	-81632.23436	18-JUL-2007	20000000	USD	20-SEP-2012	S
SD82012987809.0.0.0	006441679	104258.2589	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012986092.0.0.0	006441679	472596.9661	12-JUL-2006	15000000	USD	15-FEB-2040	B
NUUC6050000000000000	006815922	38178785.28	12-SEP-2008	327244648.4	USD	28-SEP-2046	B
SD82012886139.0.0.0	006441679	2493837.643	21-APR-2008	44500000	USD	10-NOV-2045	B
NUUC6074M00800000000	005441679	121232.1255	12-JAN-2005	247447.12	USD	06-OCT-2043	B
NUUC607C008000000000	006441679	84227.1588	20-JUL-2005	244785.96	USD	08-JUN-2042	B
SD82012988084.0.0.0	006441679	218422.888	12-JUL-2006	15000000	USD	15-OCT-2044	B
SD82012986220.0.0	006441679	631448.0263	21-APR-2006	44500000	USD	15-OCT-2044	B
SD82012986109.0.0	006441679	702288.0174	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012988042.0.0.0	006441679	523787.5041	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD82012986131.0.0	006441679	1515896.855	21-APR-2006	44500000	USD	15-MAY-2043	B
SD82012986153.0.0	006441679	2118989.544	21-APR-2006	44500000	USD	15-DEC-2044	S
SD82012988043.0.0.0	006441679	483036.2874	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD8533406684.1.0	008815922	17078.50377	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD82012988053.0.0.0	006441679	228351.0974	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012987954.0.0.0	006441679	158265.488	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012988167.0.0.0	006441679	161450.7301	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012986149.0.0	006441679	1542105.242	21-APR-2006	44500000	USD	12-JUN-2043	B
SD82012988088.0.0.0	006441679	235654.588	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012988052.0.0.0	006441679	578595.4247	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012988048.0.0.0	006441679	403840.6461	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD8533916096.0	006815922	16792.9115	06-NOV-2007	21868503.23	USD	20-DEC-2012	B
SD82012987971.0.0.0	009441679	118032.3189	12-JUL-2006	13000000	USD	15-AUG-2038	B
NUUC6031U03800000000	006441679	73948384.86	27-SEP-2005	185363148.5	USD	06-MAY-2042	B
NUUC6031U038000000000	006441679	92667.1463	27-SEP-2005	232284.64	USD	06-MAY-2042	B
SD82012986047.0.0.0	006441679	598552.214	12-JUL-2008	46500000	USD	10-MAY-2043	B
NUUC6050100800000000	006441679	60000	02-MAR-2005	250000	USD	05-NOV-2040	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Nominal Value	Notional Currency	Maturity Date	Buy/Sell
NUJQ4123000800000000	006441679	68480.4686	16-DEC-2004	207170.12	USD	04-JAN-2041	B
SDB2012988050.0.0.0	006441679	531227.188	12-JUL-2008	42500000	USD	10-JUL-2045	B
SDB2012988137.0.0.0	006441679	210547.543	21-APR-2006	44500000	USD	10-NOV-2045	B
SDB2012988163.0.0.0	006441679	402321.823	21-APR-2006	44500000	USD	15-AUG-2038	B
SDB2012988165.0.0.0	006441679	108592.047	21-APR-2006	44500000	USD	16-FEB-2039	B
SDB2012988040.0.0.0	006441679	303054.5529	12-JUL-2008	12500000	USD	15-FEB-2039	B
NUJQ4094HS0000000000	006441679	7678090.77	23-SEP-2004	311502565.4	USD	07-DEC-2012	B
SDB2012988125.0.0.0	006441679	2091326.554	21-APR-2006	44500000	USD	15-JUL-2044	B
SDB532354268.0	006441679	78891.01565	19-JAN-2007	75000000	USD	20-JUN-2010	B
SDB532354389.0	006441679	24795.84756	19-JAN-2007	25000000	USD	11-DEC-2040	B
SDB2012987943.0.0.0	006441679	248775.3328	12-JUL-2008	12500000	USD	03-JAN-2043	B
BUJQ5111620000000000	006441679	13389580.6	24-NOV-2005	489121335.2	USD	10-NOV-2042	B
SDB201298811.0.0.0	006441679	1474239.89	21-APR-2006	44500000	USD	20-SEP-2012	S
SDB508568874.0	006815922	124289.9566	09-AUG-2007	10000000	USD	11-DEC-2040	B
SDB2012988121.0.0.0	006441679	2123853.011	21-APR-2006	44500000	USD	15-JUL-2044	B
SDB201298752.0.0.0	006441679	248668.0556	12-JUL-2005	12500000	USD	07-DEC-2040	B
NUJQ4091P00000000000	006441679	20488.52475	23-SEP-2004	89774.61	USD	11-SEP-2042	B
SDB2012988123.0.0.0	006441679	1955548.278	21-APR-2006	44500000	USD	11-SEP-2042	B
SDB2012987947.0.0.0	006441679	193497.2156	12-JUL-2008	12500000	USD	10-OCT-2045	B
SDB2012987934.0.0.0	006441679	264992.0136	12-JUL-2008	12500000	USD	06-JUN-2044	B
NUJQ5055C00000000000	006441679	76975886.41	13-MAY-2005	181383173.6	USD	10-JUL-2045	B
SDB2012988110.0.0.0	006441679	1930415.744	21-APR-2006	44500000	USD	13-FEB-2046	B
SDB2012988159.0.0.0	006441679	381295.8801	21-APR-2006	44500000	USD	10-OCT-2011	B
SDB2012988117.0.0.0	006441679	2069988.742	21-APR-2006	44500000	USD	15-JAN-2046	B
SDB532092188.0	006441679	1065207.465	23-OCT-2006	72895010.77	USD	20-DEC-2011	B
SDB2012988168.0.0.0	006441679	275788.7828	12-JUL-2008	12500000	USD	15-JAN-2046	B
SDB2012987940.0.0.0	006441679	104205.3518	12-JUL-2008	12500000	USD	10-SEP-2045	B
SDB2012988118.0.0.0	006441679	2028785.282	21-APR-2006	44500000	USD	10-NOV-2045	B
SDB2012988054.0.0.0	006441679	288723.781	12-JUL-2008	12500000	USD	15-JAN-2046	B
SDB2012988127.0.0.0	006441679	2038823.239	21-APR-2006	44500000	USD	15-JAN-2046	B
SDB2012988092.0.0.0	006441679	145451.8518	12-JUL-2008	12500000	USD	12-NOV-2042	B
NUJQ4094HR0000000000	006441679	101452085.3	23-SEP-2004	224631328.4	USD	06-JAN-2041	B
NUJQ4081N00000000000	006441679	18741.147	23-SEP-2004	89221.45	USD	06-DEC-2042	B
NUJQ504GD008000000000	006441679	228052281	21-APR-2006	684085415.1	USD	06-OCT-2043	B
NUJQ16013A000000000000	006441679	167057868.2	12-JAN-2006	335104984.4	USD	05-DEC-2042	B
NUJQ512EM000000000000	006441679	50442.03653	19-DEC-2005	250000	USD	15-JUL-2042	B
SDB2012988056.0.0.0	006441679	546880.0787	12-JUL-2008	42500000	USD	20-DEC-2012	S
SDB533620572.0	008815922	-52547.70512	09-NOV-2007	21868503.23	USD	10-JUL-2039	B
SDB2012988141.0.0.0	006441679	1528553.179	21-APR-2006	44500000	USD	14-NOV-2042	B
SDB2012988211.0.0.0	006441679	881835.0724	21-APR-2006	44500000	USD	14-NOV-2042	B
SDB2012988071.0.0.0	006441679	258779.6686	12-JUL-2008	13000000	USD	15-NOV-2040	B
NUJQ5035B0000000000000	006441679	34087189.45	11-MAR-2005	101577693.8	USD	10-NOV-2042	B
SDB2012987858.0.0.0	006441679	158113.5305	12-JUL-2008	12500000	USD	15-JAN-2045	B
SDB2012988155.0.0.0	006441679	2090975.182	21-APR-2006	44500000	USD		

Trade Reference Id	Acct Number	Market Exposure	Trade Date	National Value	National Currency	Maturity Date	Buy/Sell
NUJUC4125H00800000000	006441679	45930326.33	22-DEC-2004	149750000	USD	06-FEB-2040	B
SDB53340664.3.0	006815922	17078.50077	05-SEP-2007	17000000	USD	20-JUN-2010	B
SDB2012988055.0.0.0	006441679	161526.1417	12-JUL-2006	12500000	USD	10-JUL-2039	B
SDB2012987916.0.0.0	006441679	192721.7773	12-JUL-2006	12500000	USD	10-JUL-2045	B
SDB2012986145.0.0.0	006441679	1856487.174	21-APR-2006	44500000	USD	15-AUG-2042	B
SDB2012988057.0.0.0	006441679	542045.0763	12-JUL-2006	15000000	USD	15-JUL-2042	B
SDB2012988058.0.0.0	006441679	114224.2854	12-JUL-2006	12500000	USD	15-AUG-2042	B
NUJUC5105L00800000000	006441679	102500	07-OCT-2005	250000	USD	03-OCT-2045	B
SDB2012987938.0.0.0	006441679	322561.3076	12-JUL-2006	12500000	USD	10-SEP-2045	B
NUJUC4102N00800000000	006441679	50832310.89	20-OCT-2004	169728593.5	USD	08-DEC-2040	B
NUJUC4102C00800000000	006441679	12108.402	20-OCT-2004	63271.45	USD	08-DEC-2040	B
BUJUC5111908000000000	006441679	28599.6632	23-NOV-2005	249402.53	USD	03-JAN-2043	B
SDB2012986147.0.0.0	006441679	2126891.058	21-APR-2006	44500000	USD	15-DEC-2044	B
SDB2012988074.0.0.0	006441679	100891.2808	12-JUL-2006	12500000	USD	15-AUG-2041	B
SDB2012988059.0.0.0	006441679	270040.6641	12-JUL-2006	12500000	USD	15-DEC-2040	B
SDB2012986216.0.0.0	006441679	349734.0037	21-APR-2006	44500000	USD	15-AUG-2036	B
SDB2012986133.0.0.0	006441679	2072095.252	21-APR-2006	44500000	USD	20-DEC-2012	B
SDB533918128.0	006815922	53751.78982	06-NOV-2007	21868503.23	USD	15-AUG-2036	B
SDB2012987973.0.0.0	006441679	246173.6767	12-JUL-2006	12500000	USD	10-MAY-2043	B
SDB2012987559.0.0.0	006441679	544020.2841	12-JUL-2006	42500000	USD	15-DEC-2040	B
SDB2012986039.0.0.0	006441679	263914.7585	12-JUL-2006	12500000	USD	15-DEC-2040	B
BUJUC51114008000.0.0.0	006441679	132123500	11-MAY-2007	32250000	USD	05-OCT-2045	B
BUJUC5111500800.0.0.0	006441679	116583506.3	11-MAY-2007	342893541.9	USD	05-JAN-2043	B
BUJUC5120L00800.0.0.0	006441679	217208468.8	11-MAY-2007	83547187.8	USD	05-DEC-2042	B
NUJUC4123N00800.0.0.0	006441679	88626168.68	15-MAY-2007	248961574.1	USD	15-MAR-2013	B
NUJUC5022A00700.0.0.0	006441679	97560000	15-FEB-2005	600000000	USD	12-FEB-2035	B
NUJUC503D00800.0.0.0	006441679	78943.2032	15-MAY-2007	213731.12	USD	07-JAN-2041	B
NUJUC5078S00800.0.0.0	006441679	559427462.8	15-MAY-2007	649750000	USD	09-JUN-2042	B
NUJUC510DN00800.0.0.0	006441679	265397500	15-MAY-2007	649750000	USD	03-OCT-2045	B
NUJUC510DF00800.0.0.0	006441679	285372500	15-MAY-2007	649750000	USD	03-OCT-2045	B
NUJUC510L300800.0.0.0	006441679	237386553.7	15-MAY-2007	1193316351	USD	05-DEC-2040	B
SDB503565139.0.0.0	006441679	479193904.4	19-JUL-2006	1168765621	USD	04-NOV-2041	B
SDB503565516.0.0.0	006441679	83991000	08-NOV-2006	139850000	USD	04-NOV-2041	B
SDB504462663.0.0.0	006441679	153983500	08-NOV-2006	139850000	USD	03-OCT-2039	B
SDB504463408.0.0.0	006441679	11000000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SDB504678606.0.0.0	006441679	6000000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SDB504678635.0.0.0	006441679	136046121.5	22-MAR-2007	470000000	USD	28-MAR-2047	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB201288062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
BUUQ5050J00800000000	ISCHUS CDO I LTD	
BUUQ5050X00800000000	ISCHUS CDO I LTD	
SDB201288081.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB201288046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD55325297.0	MUNICH RE FINANCE B.V.	
SD553340664.0.0	HELLENIC REPUBLIC (THE)	772240-772244
SDB2012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SDB533440664.2.0	HELLENIC REPUBLIC (THE)	
SDB201288077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB531906737.0	VALEO	
SDB2012887867.0.0.0	COMM 2005-06 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012886151.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012885201.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012886045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB53368252.1.0	CDX.NA.IG.HVQ1.B	
SDB533069300.1.4	KRAFT FOODS INC.	
SDB2012887809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB201288052.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
NUUQ5050V0030000A00	ABACUS 2006-NS1, LTD.	
SDB2012886138.0.0.0	GMAC MORTGAGE CORPORATION	772240-772244
NUUQ5050V0030000000	SOUTH COAST FUNDING VIII LTD	
NUUQ507C0000000000	JUPITER HIGH GRADE CDO LTD	
SDB201288084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB201288520.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012886109.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012888042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012888131.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB2012886153.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012888043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	772240-772244
SDB53340664.1.0	HELLENIC REPUBLIC (THE)	
SDB201288053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012887854.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB201288167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SDB2012886148.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SDB2012888088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012888052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012888048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB533918096.0	BANK OF SCOTLAND PLC	
SDB2012887971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
NUUQ509U00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
NUUQ509IV00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
SDB2012888047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
NUUQ5030L00800000000	HUNTINGTON CDO, LTD.	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ4123000000000000	DUNHILL ABS CDO LTD	772240-772244
SD820129860500.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD82012986137.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD82012986163.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD82012986165.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012989040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
NUUQ409HS0080000000	RESERVOIR FUNDING LTD.	772240-772244
SD82012986125.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	656038
SD852354298.0	REPUBLIC OF ITALY	656037
SD8532354386.0	REPUBLIC OF ITALY	772240-772244
SD82012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
BUUCS11160080000000	BRODERICK CDO 1 LTD	772240-772244
SD82012986111.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD8505668874.0	BLACK & DECKER CORPORATION (THE)	772240-772244
SD82012986121.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012987952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ409P0900000000	RESERVOIR FUNDING LTD.	772240-772244
SD82012986123.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012987947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012987934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	856085
NUUQ50550080000000	SATURN VENTURES I, LTD.	772240-772244
SD82012986113.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986159.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012986117.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD853292188.0	DEUTSCHE BANK FINANCE N.Y.	856085
SD82012986168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	772240-772244
SD82012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012986119.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986054.0.0.0	GMAC MORTGAGE CORPORATION	772240-772244
SD82012986127.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012986052.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ409HR0080000000	GLACIER FUNDING CDO II, LTD.	772240-772244
NUUQ409H0080000000	GLACIER FUNDING CDO II, LTD.	772240-772244
NUUQ5045008000000000	SOUTH COAST FUNDING	727404
NUUQ6013AC0800000000	SOUTH COAST FUNDING VIII LTD	772240-772244
NUUQ512BM0080000000	KLEROS PREFERRED FUNDING II, LLC	772240-772244
SD82012986056.0.0.0	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD8533920572.0	ING BANK N.Y.	772240-772244
SD82012986141.0.0.0	COLUMBIA CENTER TRUST	772240-772244
SD82012986211.0.0.0	MORGAN STANLEY CAPITAL	772240-772244
SD82012986071.0.0.0	MORGAN STANLEY CAPITAL	772240-772244
NUUQ5035B00800000000	ORCHID STRUCTURED FINANCE CDO, LTD.	772240-772244
SD82012987958.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986155.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
SDB2012988060.0.0.0	806RJ4	8		N
BUUJ05050J0080000000	80BPJ3	10		N
BUUJ05060K0080000000	80BPJ3	10		N
SDB2012988061.0.0.0	8P6WMS	8		N
SDB2012988046.0.0.0	8P6WRS	10		N
SDB532092397.0	2ECM09	17		N
SDB533440664.0.0	6Z4ROD	11		N
SDB2012986135.0.0	8RTY95	12		N
SDB533440664.2.0	6Z4ROD	11		N
SDB2012988077.0.0.0	8P6EW2	8		N
SDB531808737.0	2RDGW2	38		N
SDB2012987962.0.0.0	8PSOP4	10		N
SDB2012986151.0.0	8PT1Q5	12		N
SDB2012986201.0.0	806RJ4	8		N
SDB2012988045.0.0.0	8P1VR1	8		N
SDB53389252.1.0	9XUGS1	75		N
SDB533090300.1.4	2RF6P3	42		N
SDB2012987809.0.0.0	8CJJF6	8		N
SDB2012988052.0.0.0	8P8M52	10		N
NUUJ060900000000A00		13		N
SDB2012986138.0.0	BSHAD7	12		N
NUUJ06014M0080000000		14		N
NUUJ0507CD0080000000	8Q6ZN9	10		N
SDB2012988084.0.0.0	8ROJ04	8		N
SDB2012986220.0.0	8ROJ04	8		N
SDB2012988109.0.0	8P6M13	12		N
SDB2012986042.0.0.0	8OU3R9	8		N
SDB2012986131.0.0	8Q1SG6	12		N
SDB2012986153.0.0	8RLSG3	12		N
SDB2012988043.0.0.0	8OU3W6	10		N
SDB533440664.1.0	6Z4ROD	11		N
SDB2012988053.0.0.0	8R87W8	8		N
SDB2012987954.0.0.0	8R9781	8		N
SDB2012988167.0.0.0	8O3IX8	8		N
SDB2012986149.0.0	8Q50A2	12		N
SDB2012988888.0.0.0	8RCY13	6		N
SDB2012988052.0.0.0	8SZF34	10		N
SDB2012988048.0.0.0	8PSBL0	8		N
SDB533918086.0	2EB7O8	62		N
SDB2012987871.0.0.0	8RXN72	8		N
NUUJ0509IU0080000000	8R38Z3	10		N
NUUJ0509IV0080000000	8R38Z3	10		N
SDB2012988047.0.0.0	8PZDWS	8		N
NUUJ05030L0080000000	8P3J11	10		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
NUJUC4123000000000000	11			N
SDB2012886050.0.0.0	8	8CTST9		N
SDB2012886137.0.0	12	8S0SK9		N
SDB2012886163.0.0	8	8FXN72		N
SDB2012886165.0.0	8	8S5SE7		N
SDB2012886040.0.0.0	8	8S5SE7		N
NUJUC403H500800000000	11	8NVZL2		N
SDB2012886125.0.0	12	8RMDG7		N
SDB523254298.0	19	2146T4		N
SDB523254359.0	19	2146T4		N
SDB2012887843.0.0.0	8	8RG769		N
BLUQS1116008000000000	10	8RONG7		N
SDB2012886111.0.0	12	8PT1P7		N
SDB506568874.0	10	64NO07		N
SDB2012886121.0.0	8	8R06L2		N
SDB2012887952.0.0.0	8	8SH9U1		N
NUJUC4091P08000000000	11	8NV2M0		N
SDB2012886123.0.0	12	8SH9V9		N
SDB2012887947.0.0.0	8	8RPD05		N
SDB2012887994.0.0.0	8	8R6JM5		N
NUJUC5055C08000000000	10	8PTK76		N
SDB2012886113.0.0	12	8SH9S6		N
SDB2012886159.0.0	8	8O3LE8		N
SDB2012888117.0.0	12	8RLM38		N
SDB52092188.0	15	6ZDX79		N
SDB2012888169.0.0.0	8	8S54B4		N
SDB2012887940.0.0.0	8	8O3LE8		N
SDB2012886119.0.0	12	8SH9T4		N
SDB2012889054.0.0.0	8	8RPO07		N
SDB2012886127.0.0	12	8SHA89		N
SDB2012888092.0.0.0	8	8RYBS7		N
NUJUC4091N00800000000	11	8NV2P3		N
NUJUC504G008000000000	10	8PRL80		N
NUJUC6013A00800000000	14			N
NUJUC612B1M008000000000	10			N
SDB2012886056.0.0.0	8	8PZDX3		N
SDB533920572.0	37	60BXW7		N
SDB2012886141.0.0	12	8FXMF7		N
SDB2012886211.0.0	8	8R9LP7		N
SDB2012886071.0.0.0	8	8R9LP7		N
NUJUC5035800800000000	12	8PHUP1		N
SDB2012887858.0.0.0	8	8Q4858		N
SDB2012886155.0.0	12	8SHAU9		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
NUUQ4125H0080000000	11				N	
SD533446564.30	6Z4RC0	11			N	
SD62012988755.0.0.0	8PXC15	8			N	
SD62012967916.0.0.0	8R6P12	8			N	
SD62012986145.0.0.0	6SHAGO	12			N	
SD62012988057.0.0.0	8QS061	10			N	
SD62012988056.0.0.0	8S1ER0	8			N	
NUUQ5100L0080000000	8R0BL2	10			N	
SD62012987938.0.0.0	8S16C9	8			N	
NUUQ4102N0080000000		11			N	
NUUQ4102Q0080000000		11			N	
8UJQ511190080000000	8RGHF7	10			N	
SD62012986147.0.0.0	8SHB61	12			N	
SD62012988074.0.0.0	8P3T85	8			N	
SD62012988059.0.0.0	8RGWH7	8			N	
SD62012986216.0.0.0	8P3T85	8			N	
SD62012986133.0.0.0	8SHAB1	12			N	
SD633918128.0	3J48L1	49			N	
SD62012987973.0.0.0	8RTU17	8			N	
SD62012987959.0.0.0	8PS987	8			N	
SD62012988039.0.0.0	8RGW1F	8			N	
BUUQ5111400800.0.0.0	8RU93	0			N	
BUUQ5111500800.0.0.0	8RGHF7	0			N	
BUUQ5120L00800.0.0.0	8RHKE5	0			N	
NUUQ4123N00800.0.0.0	80I480	0			N	
NUUQ5022A00700.0.0.0	8OX9G1	0			N	
NUUQ5030K00800.0.0.0	8P3J11	0			N	
NUUQ504GE00800.0.0.0	8PRL46	0			N	
NUUQ507BS00800.0.0.0	8QBZJ3	0			N	
NUUQ510DN00800.0.0.0	8R06L2	0			N	
NUUQ510DF00800.0.0.0	8CXYP1	0			N	
NUUQ510L300800.0.0.0	8R2SG5	0			N	
SD6303565139.0.0.0	8SXUE6	0			N	
SD6503565516.0.0.0	8SXUFS	0			N	
SD650492863.0.0.0	8TW9K9	0			N	
SD650493409.0.0.0	8TW9L7	0			N	
SD650467806.0.0.0	8TW9L7	0			N	
SD650467853.0.0.0	8TW9K9	0			N	
SD638165252.0.0.0		0			N	

CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut USD Amount
CASH 111000000	1	U S DOLLAR Cash-USD		1	111000000	111000000	
CASH 188900000	1	U S DOLLAR Cash-USD		1	188900000	188900000	