

Goldman Sachs International
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Collateral Invoice

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

From Max Riso
Phone No: 212-902-7573
Fax No: 212-428-4775
Email: Max.Riso@gs.com

Today's date 17-MAR-2008
Valuation as of Close 14-MAR-2008

Market Exposure (USD)	
Credit Derivatives	6,844,422,869.57
Equity NSP	8,823,696.85
Equity Options	58,430,884.83
Foreign Exchange - Forwards	(426,268.02)
Foreign Exchange - Options	9,157,717.03
Total Exposure	6,920,408,900.27
Trigger/Threshold	75,000,000.00
Margin Required	6,845,408,900.27
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Collateral Value (USD)	2,000,000,000.00
Cash Collateral:	2,000,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	4,845,410,000.00

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. It specifically states, the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the net-market value for the transaction at approximately the time specified and there is no representation that any transaction could have been effected at that price. The stated valuations may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would deviate from another dealer, and it not necessarily indicative 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 at 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.
 17-March-2008 10:02:32

tradeRefId transactionType buySellIND expireDate
SOB162263468Z.0.0.0 GENERIC-EO 6 13-NOV-2023

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

GS 09805

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
5645702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	31000000
66482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
34639010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
54639021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
59377522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
59708758A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
64283360A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	15000000
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
61679084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
914515333A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240760000
54556953A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	50000000
54556953A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
61149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
61149411A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	15000000
61191591A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191570A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	25000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
62962454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62962454A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	30000000
62962454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	10000000
64546267A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
64546267A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66828741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	1302180000
9028199710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	204124000
9028199710A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	1280075600
90281272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	-186286000
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-186286000

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GS 09806

tradeRefId	FXSecId	tradeDate	tradeLocation	putCall	IND	optionStyle	payoutAmnt	strikePrice	strikePrice	Terms	expireDate	expireLocation
56455702A	O JYUD CE 995000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E		89.5	JPY/USD			05-MAR-2009	TKO
56492382A	O JYUD CE 100000 6Mar09 6Y3 0	08-MAR-2004	TKO	C	E		100	JPY/USD			05-MAR-2009	TKO
59277514A	O JYUD CE 756000 20Oct11 8 STP 0	20-OCT-2004	TKO	C	E		75.6	JPY/USD			20-OCT-2016	TKO
54635010A	O JYUD PE 890500 22Sep09 6H2 0	22-SEP-2003	TKO	P	E		89.05	JPY/USD			22-SEP-2009	TKO
54635021A	O JYUD CE 890500 22Sep09 6H2 0	22-SEP-2003	TKO	C	E		89.05	JPY/USD			22-SEP-2009	TKO
59277522A	O JYUD PE 756000 20Oct11 6 687 0	20-OCT-2004	TKO	P	E		75.6	JPY/USD			20-OCT-2016	TKO
59708758A	O JYUD PE 868500 17Nov09 9F7 0	17-NOV-2004	TKO	P	E		86.85	JPY/USD			17-NOV-2009	TKO
64282974A	O JYUD PE 723000 27Aug20 3PR 0	29-AUG-2005	NYC	P	E		72.3	JPY/USD			27-AUG-2020	TKO
64282980A	O JYUD CE 723000 27Aug20 27H 0	29-AUG-2005	NYC	C	E		72.3	JPY/USD			27-AUG-2020	TKO
61679075A	O JYUD PE 642000 18Mar20 8T2 0	18-MAR-2005	TKO	P	E		64.2	JPY/USD			18-MAR-2020	TKO
61679084A	O JYUD CE 642000 18Mar20 8T2 0	18-MAR-2005	TKO	C	E		64.2	JPY/USD			18-MAR-2020	TKO
914515533A	Fwd USD 23Mar20	18-MAR-2005									23-MAR-2020	
54556943A	O JYUD CE 125000 11Sep08 G96 0	11-SEP-2003	TKO	C	E		125	JPY/USD			11-SEP-2008	TKO
54556953A	O JYUD PE 900000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		90	JPY/USD			11-SEP-2008	TKO
59708750A	O JYUD CE 895000 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		89.85	JPY/USD			17-NOV-2009	TKO
61149457A	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E		72.35	JPY/USD			16-FEB-2015	TKO
61149411A	O JYUD CE 723500 16Feb15 ST2 0	16-FEB-2005	TKO	C	E		72.35	JPY/USD			16-FEB-2015	TKO
61191591A	O JYUD PE 867000 16Feb10 8AR 0	16-FEB-2005	TKO	P	E		86.7	JPY/USD			16-FEB-2010	TKO
61181573A	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPY/USD			16-FEB-2010	TKO
62708961A	O JYUD PE 911500 22May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPY/USD			22-MAY-2009	TKO
62708976A	O JYUD CE 911500 22May09 93W 0	20-MAY-2005	TKO	C	E		91.15	JPY/USD			22-MAY-2009	TKO
62862454A	O JYUD PE 957000 5Jun08 23L 0	03-JUN-2005	TKO	P	E		95.7	JPY/USD			05-JUN-2008	TKO
62862466A	O JYUD CE 957000 5Jun08 KFY 0	03-JUN-2005	TKO	C	E		95.7	JPY/USD			05-JUN-2008	TKO
64549267A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPY/USD			10-SEP-2009	TKO
64549259A	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 28Jan11 62R 0	30-JAN-2008	TKO	P	E		94.85	JPY/USD			28-JAN-2011	TKO
66826741A	O JYUD CE 948500 28Jan11 XA3 0	30-JAN-2008	TKO	C	E		94.85	JPY/USD			28-JAN-2011	TKO
902699710A	Fwd USD 10Mar09	08-MAR-2004									10-MAR-2009	
902355038A	Fwd USD 24Oct16	20-OCT-2004									24-OCT-2016	
902821272A	Fwd USD 9Mar09	05-MAR-2004									09-MAR-2009	
945770207A	Fwd USD 31Aug20	28-AUG-2005									31-AUG-2020	

tradeRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmnt	primaryCcy	primaryType	secondaryAmnt	secondaryCcy	FXexchangeRate	exchangeRateTerms
58455702A	P	09-MAR-2009	05-MAR-2009		31000000	USD	R	3084500000	JPY		
58482382A	P	10-MAR-2009	06-MAR-2009		30000000	USD	R	3000000000	JPY		
59277614A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
54635010A	P	25-SEP-2009	22-SEP-2009		25000000	USD	R	2226250000	JPY		
54635021A	P	25-SEP-2009	22-SEP-2009		26000000	USD	P	2226250000	JPY		
59277622A	P	24-OCT-2016	20-OCT-2016		16000000	USD	R	1134000000	JPY		
59708759A	P	19-NOV-2009	17-NOV-2009		10000000	USD	P	668500000	JPY		
64282974A	P	31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000	JPY		
64285360A	P	31-AUG-2020	27-AUG-2020		10000000	USD	R	723000000	JPY		
61679075A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	983000000	JPY		
61679084A	P	23-MAR-2020	18-MAR-2020		15000000	USD	P	983000000	JPY		
914515533A		28-JUN-2008	23-MAR-2020	3750000	240750000	JPY	R	-3750000	USD	64.2	JPY/USD
54556943A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	6250000000	JPY		
54556953A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	4500000000	JPY		
59708759A	P	19-NOV-2009	17-NOV-2009		10000000	USD	R	668500000	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		
62708861A	P	26-MAY-2009	22-MAY-2009		25000000	USD	P	2278750000	JPY		
62708876A	P	26-MAY-2009	22-MAY-2009		25000000	USD	R	2278750000	JPY		
62962454A	P	09-JUN-2008	05-JUN-2008		30000000	USD	P	2871000000	JPY		
62962446A	P	09-JUN-2008	05-JUN-2008		30000000	USD	R	2871000000	JPY		
64549287A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	927500000	JPY		
64549259A	P	14-SEP-2009	10-SEP-2009		10000000	USD	P	927500000	JPY		
66826733A	P	01-FEB-2011	28-JAN-2011		25000000	USD	P	2371250000	JPY		
66826741A	P	01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000	JPY		
902899710A		28-JUN-2008	10-MAR-2009	13200000	1302180000	JPY	R	-13200000	USD	98.65	JPY/USD
909355036A		28-JUN-2008	24-OCT-2018	2700000	204120000	JPY	R	-2700000	USD	75.6	JPY/USD
902821272A		28-JUN-2008	09-MAR-2008	13020000	1280075600	JPY	R	-13020000	USD	95.78	JPY/USD
945770207A		28-DEC-2009	31-AUG-2020	2300000	-168260000	JPY	P	2300000	USD	72.3	JPY/USD

TradeRefId	notionalValue	FXdelta	FXnetExposure	valueInInValue	marginGroup	name	clearingPrice
56455702A	31000000	0.46252316	1213359.221	31098884.77	Foreign Exchange	0.03914082	
56462392A	30000000	0.442510729	1084321.39	302446984.37	Foreign Exchange	0.03847738	
59277514A	15000000	0.44649581	-1622219.299	11432604.09	Foreign Exchange	0.121481287	
54635010A	25000000	-0.270256226	-814030.2957	22444298.82	Foreign Exchange	0.032581212	
54635021A	25000000	0.69919759	-2847068.788	22444298.82	Foreign Exchange	0.113683582	
59277522A	15000000	-0.263694153	-1248315.095	11432604.09	Foreign Exchange	0.09221009	
64262974A	10000000	-0.241647538	304506.7444	875922.976	Foreign Exchange	0.030490574	
64262974A	10000000	-0.241647538	1207225.313	7289041.234	Foreign Exchange	0.12072293	
64262974A	10000000	0.344301892	1183228.184	7289041.234	Foreign Exchange	0.118322818	
61679084A	15000000	-0.180775987	-1306248.286	9708639.884	Foreign Exchange	0.087089219	
914615533A	2427158.996	0.406883154	-2351617.311	9708639.884	Foreign Exchange	0.166774487	
54585949A	50000000	0.001335887	1454.603801	3750000	Foreign Exchange	72.85173799	
54585959A	50000000	-0.214442143	-813362.1302	63010384.11	Foreign Exchange	2.93901E-05	
59708750A	10000000	0.72191157	1310717.347	45367478.96	Foreign Exchange	0.016287245	
61149457A	15000000	-0.212064107	834538.7758	875522.976	Foreign Exchange	0.131071735	
61149411A	15000000	0.55943258	2433512.584	10941123.1	Foreign Exchange	0.055635916	
61191581A	20000000	-0.250529908	671901.7899	17481600.97	Foreign Exchange	0.162234172	
61191573A	20000000	0.70666153	2816663.681	17481600.97	Foreign Exchange	0.130934184	
62706861A	25000000	-0.263857483	797967.6533	22973588.05	Foreign Exchange	0.031919506	
62706876A	25000000	0.688446141	2426263.592	22973588.05	Foreign Exchange	0.097050544	
62962454A	30000000	-0.334326666	983873.2182	28944450.05	Foreign Exchange	0.019452441	
62962448A	30000000	0.659567266	1519711.116	28944450.05	Foreign Exchange	0.050657037	
64546257A	10000000	-0.342130618	-408846.1273	9350741.002	Foreign Exchange	0.040884613	
64546259A	10000000	0.625745249	658679.9325	9350741.002	Foreign Exchange	0.048987889	
66626733A	25000000	-0.432849827	1725738.109	23606139.73	Foreign Exchange	0.069029554	
66626741A	25000000	0.496377662	1701297.167	23606139.73	Foreign Exchange	0.098651938	
802899710A	13128137.92		94401.26881	13200000	Foreign Exchange	57.93410592	
90935036A	2057688.737		-103602.7597	2700000	Foreign Exchange	79.92556284	
902821272A	12703655.61		-150904.0188	13020000	Foreign Exchange	87.53710381	
945770207A	1876478.484		-6520.257396	2300000	Foreign Exchange	71.98827351	

tradeField	transactionType	accountNumber	FXIntrExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expiryDate	buySellIND
9EF65569	Equity Derivative	033968843	6747093.177	48889907.1	USD	48889907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF65568	Equity Derivative	033968843	6685084.915	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF65567	Equity Derivative	033968843	6513082.38	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF65566	Equity Derivative	033968843	4688910.288	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EF65565	Equity Derivative	033968843	9402002.657	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF65564	Equity Derivative	033968843	-6518208.462	49989907.1	USD	49989907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
9EF650JQ	Equity Derivative	033968843	10669450	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S
9EF650JT	Equity Derivative	033968843	-8207150	48825000	USD	48825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S
SDB1625239424.0.0.0	EQOTC-OTCFF	033968884	-5897784.972	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S
SDB1624655254.0.1.0	EQOTC-OTCFF	033968884	140512.6376	16280200	USD	16280200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S
SDB1624655255.0.1.0	EQOTC-OTCFF	033968884	-53106.92637	20230200	USD	20230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S
SDB1622953271Z.0.0.0	EQOTC-OTCFF	033968884	+1388066.268	5264888.49	USD	5264888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB1622953288Z.0.0.0	EQOTC-OTCFF	033968884	-293465.8362	2835227.49	USD	2835227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB162295331Z.0.0.0	EQOTC-OTCFF	033968884	-3902298.765	15615350.45	USD	15615350.45	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB162295336Z.0.0.0	EQOTC-OTCFF	033968884	+59745.5691	8409568.15	USD	8409568.15	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB162295338Z.0.0.0	EQOTC-OTCFF	033968884	-3923360.585	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB1625549836Z.0.0.0	EQOTC-OTCFF	033968884	-167724.5772	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	S
SDB1625549837Z.0.0.0	EQOTC-OTCFF	033968884	38669.45931	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	S
SDB1622963409Z.0.0.0	EQOTC-OTCFF	033968884	-1001720.907	8680559.33	USD	8680559.33	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB1622963409Z.0.0.0	EQOTC-OTCFF	033968884	-253481.294	11048729.45	USD	11048729.45	10-OCT-2007	10-OCT-2007	14-NOV-2015	14-NOV-2015	S
SDB162296344Z.0.0.0	EQOTC-OTCFF	033968884	1103030.876	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B
SDB1624655346Z.0.0.0	EQOTC-OTCFF	033968884	-30800.72748	17640000	USD	17640000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	S
SDB1622963427Z.0.0.0	EQOTC-OTCFF	033968884	-694536.165	5949673.26	USD	5949673.26	10-OCT-2007	10-OCT-2007	14-NOV-2015	14-NOV-2015	S
SD8594243831U.0.1.0	EQOTC-OTCFF	033968884	38332.01787	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	19-JUN-2009	19-JUN-2009	B
SD81626828357.0.0.0	EQOTC-OTCFF	033968884	+1447838.515	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	21-SEP-2011	21-SEP-2011	S
SD81626828358.0.0.0	EQOTC-OTCFF	033968884	-1431966.917	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	14-SEP-2011	14-SEP-2011	S
SD81626828359.0.0.0	EQOTC-OTCFF	033968884	-1400688.31	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	31-AUG-2011	31-AUG-2011	S
SD81626828360.0.0.0	EQOTC-OTCFF	033968884	-1369505.529	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	17-AUG-2011	17-AUG-2011	S
SD81626828361.0.0.0	EQOTC-OTCFF	033968884	-1341726.541	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	03-AUG-2011	03-AUG-2011	S
SD81626828362.0.0.0	EQOTC-OTCFF	033968884	2935408.379	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	26-JAN-2011	26-JAN-2011	B
SD81626828363.0.0.0	EQOTC-OTCFF	033968884	2918910.487	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	19-JAN-2011	19-JAN-2011	B
SD81626828364.0.0.0	EQOTC-OTCFF	033968884	3026215.115	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	29-DEC-2010	29-DEC-2010	B
SD81626828365.0.0.0	EQOTC-OTCFF	033968884	2962333.012	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	15-DEC-2010	15-DEC-2010	B
SD81626828366.0.0.0	EQOTC-OTCFF	033968884	5245889.685	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SD81626828367.0.0.0	EQOTC-OTCFF	033968884	2668684.245	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	01-DEC-2010	01-DEC-2010	B
SD8594223071U.0.1.0	EQOTC-OTCFF	033968884	1531662.225	15000000	USD	15000000	16-JAN-2008	16-JAN-2008	15-JAN-2010	15-JAN-2010	B
SDB162598016.0.0.0	EQOTC-OTCFF	033968884	1096584.58	83521350	USD	83521350	16-NOV-2006	16-NOV-2006	06-MAY-2013	06-MAY-2013	B
SDB162598095.0.0.0	EQOTC-OTCFF	033968884	-3506241.799	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SDB1623049426Z.0.0.0	EQOTC-OTCFF	033968884	4525283.406	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SDB1623049431Z.0.0.0	EQOTC-OTCFF	033968884	-4073873.463	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	B
SDB1623049454Z.0.0.0	EQOTC-OTCFF	033968884	64815708.22	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB1623049496Z.0.0.0	EQOTC-OTCFF	033968884	-46681583.59	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S
SDB1623049567Z.0.0.0	EQOTC-OTCFF	033968884	66801679.46	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SDB1623049574Z.0.0.0	EQOTC-OTCFF	033968884	-63120759.64	37600000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S

TradeRefId	TransactionType	accountNumber	FXnetExposure	primaryAmt.	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1603441134.0.0.0	EQOTC-OTCNFT	02340543	1380923.863	12533521.52	USD	12533521.52	09-NOV-2007	09-NOV-2007	12-DEC-2008	12-DEC-2008	B
SDB594243852U.0.1.0	EQOTC-OTCNFT	03395884	5568129.568	15625000	USD	16225000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B
SDB594243857U.0.1.0	EQOTC-OTCNFT	03395884	-4200697.536	21675000	USD	21675000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S
SDB1623043827.0.1.0	EQOTC-OTCNFT	03395884	-62361125.97	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SDB1623043841.0.1.0	EQOTC-OTCNFT	03395884	58120697.98	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
SDB1623043845.0.0.0	EQOTC-OTCNFT	03395884	-54537.98602	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S
SDB594243852U.0.1.0	EQOTC-OTCNFT	03395884	414234.1588	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B
SDB507094078U.0.0.0	EQOTC-OTCNFT	03395884	161832.5068	8500000	USD	8500000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	B
SDB594243844U.0.1.0	EQOTC-OTCNFT	03395884	-246665.4562	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S
SDB1626238221.0.0.0	EQOTC-OTCNFT	03395884	6087122.292	5908600	USD	5908600	18-NOV-2006	18-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB16034413787.0.0.0	EQOTC-OTCNFT	02340543	3544767.01	26551870.15	USD	26551870.15	23-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B

tradeRefId	pu	CallIND	underlier	underlierQuantity	strikePrice
9EF656699	P		SPX	42146	1185.35
9EF656684	C		SPX	19821	1513.56
9EF6566C2	P		SPX	19821	1513.56
9EF6565E8	P		SPX	18542	1279.3
9EF6565D0	P		SPX	36941	1284
9EF6565A6	P		SPX	42146	1185.35
9EF6501Q0	C		CIEN	7500000	5.65
9EF6501T4	C		CIEN	7500000	6.51
SDB1626239424.0.0.0	C		NRG.N	200000	19.7
SDB1624655254.0.1.0	C		VRX.N	500000	32.4604
SDB1624655256.0.1.0	C		VRX.N	500000	40.4604
SDB1622963271Z.0.0.0	P		.SPX	2817	1868.97
SDB1622963288Z.0.0.0	C		.SPX	1517	1868.97
SDB1622963310Z.0.0.0	P		.SPX	7277	2145.85
SDB1622963384Z.0.0.0	C		.SPX	3919	2145.85
SDB1622963386Z.0.0.0	P		.SPX	7277	2215.07
SDB1625549838Z.0.0.0	C		LSI.N	500000	10.8
SDB1625549837Z.0.0.0	C		LSI.N	500000	19.8
SDB1622953400Z.0.0.0	C		.SPX	3919	2215.07
SDB1622953409Z.0.0.0	P		.SPX	4895	2353.51
SDB1624655344Z.0.0.0	P		NTAP.O	420000	20
SDB1624655348Z.0.0.0	C		NTAP.O	420000	42
SDB1622963427Z.0.0.0	C		.SPX	2628	2353.51
SE8594243831U.0.1.0	P		NAVZ.PK	500000	15
SDB1626828357.0.0.0	C		NCC.N	1800000	27.792
SDB1626828358.0.0.0	C		NCC.N	1800000	27.792
SDB1626828359.0.0.0	C		NCC.N	1800000	27.792
SDB1626828360.0.0.0	C		NCC.N	1800000	27.792
SDB1626828361.0.0.0	C		NCC.N	1800000	27.792
SDB1626828367.0.0.0	C		NCC.N	1800000	18.914
SDB1626828369.0.0.0	C		NCC.N	1800000	18.914
SDB1626828370.0.0.0	C		NCC.N	1800000	18.914
SDB1626828376.0.0.0	C		NCC.N	1800000	18.914
SDB1605389308.0.0.0	P		.SPX	16738	1492.65
SDB1626828380.0.0.0	C		NCC.N	1800000	18.914
SDB584223071U.0.1.0	P		GTJ	1500000	10
SDB1625886016.0.0.0	C		MDT.N	1500000	55.6809
SDB1625886063.0.0.0	C		MDT.N	1500000	75.53
SDB1623048426Z.0.0.0	C		SNDK.O	1300000	67.36
SDB1623048431Z.0.0.0	C		SNDK.O	1300000	95.03
SDB1623048454Z.0.0.0	C		PCLN.O	750000	40
SDB1623048462Z.0.0.0	C		PCLN.O	750000	50
SDB1623048567Z.0.0.0	C		PCLN.O	750000	40
SDB1623048574Z.0.0.0	C		PCLN.O	750000	50

tradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
SD81603441134.0.0.0	P	.N225	100000	12432
SD8594243852U.0.1.0	C	CAL.N	625000	25
SD8594243857U.0.1.0	C	CAL.N	625000	35
SD81623043827.0.1.0	C	MA.N	375000	80
SD81623043841.0.1.0	C	MA.N	375000	60
SD81626849485.0.0.0	C	ABG.N	250000	45
SD8594243882U.0.1.0	C	LCC.N	250000	30
SD8597094078U.0.0.0	C	ABG.N	250000	34
SD8594243884U.0.1.0	C	LCC.N	250000	45
SD81629239221.0.0.0	C	NRG.N	200000	28.543
SD81603413787.0.0.0	P	.N225	200000	13168.4

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Nominal Value	Nominal Currency	Maturity Date	Buy/Sell
SD8532354383.0	006441679	38188.8993	19-JAN-2007	25000000	USD	20-JUN-2010	B
SD8201288058.0.0.0	009441679	606333.8325	12-JUL-2006	12500000	USD	15-AUG-2042	B
SD8201288046.0.0.0	006441679	2835562.405	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD8201288043.0.0.0	005441679	2810155.312	12-JUL-2006	16000000	USD	10-AUG-2042	B
SD8201288045.0.0.0	008441679	3878134.288	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD8201288051.0.0.0	006441679	11859316.82	21-APR-2008	44500000	USD	11-DEC-2040	B
SD8201288042.0.0.0	006441679	3652401.842	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD8201288050.0.0.0	006441679	4107636.079	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD8201288049.0.0.0	006441679	608348.3124	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD8201288061.0.0.0	006441679	8920771.779	21-APR-2008	44500000	USD	10-NOV-2042	B
SD8201288048.0.0.0	006441679	9275070.979	21-APR-2008	44500000	USD	12-JUN-2043	B
SD8201288167.0.0.0	006441679	11301653.544	12-JUL-2006	12500000	USD	10-MAY-2043	B
SD8201288165.0.0.0	006441679	3824076.918	12-JUL-2006	42500000	USD	10-NOV-2045	B
SD8201288166.0.0.0	006441679	1090065.649	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD8201288163.0.0.0	006441679	11173887.33	21-APR-2008	44500000	USD	10-NOV-2045	B
SD8201288161.0.0.0	006441679	11628875.8	21-APR-2008	44500000	USD	10-NOV-2045	B
NUUQ409H0080000000	006441679	20755.46525	23-SEP-2004	69231.45	USD	28-OCT-2044	B
NUUQ503G0030000000	006441679	54875882.15	26-MAY-2005	730000000	USD	10-NOV-2045	B
SD8201288054.0.0.0	006441679	970971.8391	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012880168.0.0.0	006441679	1008316.137	12-JUL-2006	12500000	USD	15-JAN-2046	B
SD82012885127.0.0	006441679	12850135.89	21-APR-2008	44500000	USD	15-DEC-2040	B
SD8201288039.0.0.0	006441679	1008100.079	12-JUL-2006	12500000	USD	20-SEP-2015	B
SD8534321009.4	009441679	1392730.824	17-JAN-2008	50000000	USD	20-JUN-2010	B
SD8533440654.3.0	006815922	103595.0267	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD8533440654.2.0	006815922	103595.0267	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD8533440654.1.0	006815922	103595.0267	05-SEP-2007	17000000	USD	20-JUN-2010	B
NUUQ409H0080000000	006441679	67413769.71	23-SEP-2004	207594178.7	USD	12-NOV-2042	B
NUUQ503H0080000000	006441679	113721.2894	27-SEP-2005	232284.64	USD	06-MAY-2042	B
SD82012886137.0.0	006441679	11659531.37	21-APR-2008	44500000	USD	10-NOV-2045	B
SD82012886052.0.0.0	006441679	3374881.838	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012885218.0.0	006441679	2084333.348	21-APR-2008	44500000	USD	15-AUG-2041	B
SD8533918095.0	006815922	1581282.438	06-NOV-2007	23497492.03	USD	20-DEC-2012	B
SD82012886118.0.0	006441679	13100858.23	21-APR-2008	44500000	USD	10-SEP-2045	B
SD82012886115.0.0	006441679	11594502	21-APR-2008	44500000	USD	15-DEC-2040	B
SD82012887516.0.0	006441679	665815.921	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012888074.0.0	006441679	589112.7952	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012885106.0.0	006441679	5270478.755	21-APR-2008	44500000	USD	10-DEC-2042	B
SD8532822188.0	006441679	6038185.222	23-OCT-2008	78324873.45	USD	20-DEC-2011	B
NUUQ412940800000000	006441679	74628123.38	22-DEC-2004	146365868.2	USD	08-FEB-2040	B
NUUQ509H0080000000	006441679	104068128.9	27-SEP-2005	180381814.3	USD	08-MAY-2042	B
SD82012887838.0.0	006441679	1653188.686	12-JUL-2006	12500000	USD	16-SEP-2045	B
SD82012886220.0.0	006441679	1924330.618	21-APR-2008	44500000	USD	15-OCT-2044	B
SD82012887858.0.0	006441679	1092679.712	12-JUL-2006	12500000	USD	10-NOV-2042	B
NUUQ409H50080000000	006441679	90307259.4	23-SEP-2004	307163983.1	USD	07-DEC-2012	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ4091P0080000000	008441679	26102.687	23-SEP-2004	81954.1	USD	07-DEC-2040	B
NUUQ4102N0080000000	006441679	52350089.93	20-OCT-2004	181543867.5	USD	08-DEC-2040	B
NUUQ507CD0080000000	008441679	112871.257	20-JUL-2005	233964.33	USD	08-JUN-2042	B
SDB533918128.0	006815922	1222330.649	08-NOV-2007	23497482.03	USD	20-DEC-2012	B
SDB533982552.1.0	006815922	5833194.509	30-OCT-2007	50000000	USD	20-JUN-2012	B
SDB534680582.0	006815922	-4510.117855	07-MAR-2008	1000000	USD	20-MAR-2013	S
SDB531306737.0	006441679	195047.3851	17-AUG-2008	11748746.02	USD	20-JUN-2009	B
NUUQ412300080000000	006441679	64764.2303	15-DEC-2004	190281.38	USD	04-JAN-2041	B
SDB2012989384.0.0.0	006441679	659387.4122	12-JUL-2006	16500000	USD	15-OCT-2044	B
SDB2012985163.0.0	006441679	2127207.248	21-APR-2006	44500000	USD	15-AUG-2038	B
SDB2012987971.0.0.0	006441679	820485.5244	12-JUL-2006	13000000	USD	15-AUG-2038	B
SDB2012985141.0.0.0	006441679	9150954.311	21-APR-2006	44500000	USD	10-JUL-2039	B
SDB2012989055.0.0.0	006441679	1148660.679	12-JUL-2006	12500000	USD	10-JUL-2039	B
SDB2012987934.0.0.0	006441679	1034893.949	12-JUL-2008	12500000	USD	10-OCT-2045	B
BUUQS111900800000000	008441679	56433.6567	23-NOV-2005	249402.93	USD	03-JAN-2043	B
NUUQ5030L00800000000	006441679	83750	02-MAR-2005	250000	USD	05-NOV-2040	B
SDB2012987962.0.0.0	006441679	3075419.833	12-JUL-2006	15000000	USD	10-MAY-2043	B
SDB2012986165.0.0.0	006441679	4428179.529	21-APR-2006	44500000	USD	15-FEB-2039	B
SDB2012989098.0.0.0	006441679	947315.8891	12-JUL-2006	12500000	USD	15-DEC-2044	B
SDB2012986153.0.0.0	006441679	11631997.77	21-APR-2006	44500000	USD	15-DEC-2044	B
SDB2012986040.0.0.0	006441679	1241759.563	12-JUL-2006	12500000	USD	15-FEB-2039	B
NUUQ410200080000000	006441679	18912.7445	20-OCT-2004	63271.45	USD	08-DEC-2040	B
SDB533980300.1.4	006815922	-921114.4883	18-JUL-2007	20000000	USD	20-SEP-2012	S
BUUQS111400800.0.0.0	006441679	236301293.6	11-MAY-2007	321498358.6	USD	05-OCT-2045	B
BUUQS111500800.0.0.0	006441679	148127544.6	11-MAY-2007	340523080.9	USD	05-JAN-2043	B
BUUQ5120L00800.0.0.0	006441679	33922838.9	11-MAY-2007	619323997.4	USD	05-DEC-2042	B
NUUQ4123N00800.0.0.0	006441679	112266248.9	15-MAY-2007	220128899.7	USD	15-MAR-2013	B
NUUQ5022A00700.0.0.0	006441679	50412985.57	15-FEB-2005	600000000	USD	12-FEB-2035	B
NUUQ5030K00800.0.0.0	008441679	146340000	15-MAY-2007	408500000	USD	05-NOV-2040	B
NUUQ504G00800.0.0.0	008441679	121794.7228	15-MAY-2007	198663.48	USD	07-JAN-2041	B
NUUQ507B500800.0.0.0	006441679	648043085.9	15-MAY-2007	1207857172	USD	09-JUN-2042	B
NUUQ510DN00800.0.0.0	006441679	386347500	16-MAY-2007	649750000	USD	03-OCT-2045	B
NUUQ510P00800.0.0.0	006441679	394822500	15-MAY-2007	647250000	USD	03-OCT-2045	B
NUUQ510L00800.0.0.0	006441679	542840814.5	15-MAY-2007	1118239411	USD	05-DEC-2040	B
SDB503565138.0.0.0	006441679	783537877.7	19-JUL-2006	1143240355	USD	04-NOV-2041	B
SDB50356516.0.0.0	006441679	766163250	19-JUL-2006	1187850000	USD	04-NOV-2041	B
SDB504492863.0.0.0	006441679	258972250	08-NOV-2006	1399850000	USD	03-OCT-2038	B
SDB504493403.0.0.0	006441679	153983500	08-NOV-2006	1399850000	USD	03-OCT-2038	B
SDB504678006.0.0.0	008441679	11000000	08-DEC-2006	100000000	USD	03-OCT-2038	B
SDB504678835.0.0.0	006441679	16500000	08-DEC-2006	100000000	USD	03-OCT-2038	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD8201288056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD8533440664.0.0	HELLENIC REPUBLIC	772240-772244
SD8201288752.0.0.0	CD 2005-C01 COMMERCIAL MORTGAGE TRUST	
SD82012888047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012888048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
BUUQ5116283000000	BRODERICK CDO 1 LTD	
NUUQ5100000000000	ORIENT POINT CDO, LTD.	
SD82012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886145.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886133.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD8534321098.1.4	KINGDOM OF SPAIN	
SD8532092397.0	MUNICH RE FINANCE B.V.	
SD82012888857.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012888952.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
NUUQ5055C0080000000	SATURN VENTURES I, LTD.	727404
NUUQ5128M0280000000	KLEROS PREFERRED FUNDING II, LLC	
NUUQ5053B0080000000	ORCHID STRUCTURED FINANCE CDO, LTD.	
NUUQ504GD0080000000	SOUTH COAST FUNDING	
NUUQ8013A0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ8014M0080000000	SOUTH COAST FUNDING VIII LTD	772240-772244
SD82012886125.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	
BUUQ5065J0080000000	ISCHUS CDO 1 LTD	
BUUQ5066K0080000000	ISCHUS CDO 1 LTD	717870
BUUQ5110300300000A00	ABACUS 2005-061, LTD.	772240-772244
SD82012887940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886147.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886211.0.0	MORGAN STANLEY CAPITAL	772240-772244
SD82012886159.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012886151.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012886060.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD82012886201.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012889061.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD82012887943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012888077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012888062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD82012888071.0.0.0	MORGAN STANLEY CAPITAL	772240-772244
SD82012886117.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012886133.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012887854.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SD82012887873.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	
SD82012886131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SD8532054298.0	REPUBLIC OF ITALY	772240-772244
SD82012888059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	659036

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD853254355.0	REPUBLIC OF ITALY	659037
SD82012989058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012989046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012989043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012989045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012986121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012988042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012988050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012987809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012986111.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986148.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SD82012988167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SD82012988053.0.0.0	COMM 2005-06 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012988053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012986113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986139.0.0	GMAC MORTGAGE CORPORATION	772240-772244
NUUQ409100000000000	GLACIER FUNDING CDO II, LTD.	
NUUQ505100000000000	ABACUS 2004-2, INC.	
SD82012988054.0.0.0	GMAC MORTGAGE CORPORATION	
SD82012988168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
SD82012986127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012988039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SD8534321008.4	KINGDOM OF SPAIN	
SD853440664.3.0	HELLENIC REPUBLIC	
SD853440664.2.0	HELLENIC REPUBLIC	
SD853440664.1.0	HELLENIC REPUBLIC	
NUUQ409HR0000000000	GLACIER FUNDING CDO II, LTD.	
NUUQ509100000000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD82012986137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD82012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD820129886216.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD8533918096.0	BANK OF SCOTLAND PLC	
SD82012986119.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012986135.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012989716.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012989074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012988108.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD8532092188.0	DEUTSCHE BANK FINANCE N.V.	856085
NUUQ4125H0000000000	RIVER NORTH CDO LTD.	
NUUQ509100000000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD82012987938.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012986220.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012987856.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
NUUQ409HS00000000000	RESERVOIR FUNDING LTD.	

Trade Reference Id	GS Number	Fixed Rate	Approx. Mid-Current Rate	Spread Based IND
SD8201298056.0.0.0	8PZDX3	8		N
SD8533446664.0.0	30A668	11		N
SD82012987952.0.0.0	8R06U2	8		N
SD82012988647.0.0.0	8PZDW5	8		N
SD82012989048.0.0.0	8PSSLO	8		N
BUUC5116008000000	8RCNC7	10		N
NUUC51001008000000	8R06L2	10		N
SD82012987947.0.0.0	8RPO05	8		N
SD82012988145.0.0	8SHAG0	12		N
SD82012988123.0.0	8SH9V9	12		N
SD8534321008.1.4	6JZNL6	7		N
SD8533092397.0	2ECM08	17		N
SD82012988057.0.0.0	8Q5061	10		N
SD82012988092.0.0.0	8RY857	8		N
NUUC50550080000000	8PTK76	50		N
NUUC512630060000000		10		N
NUUC5035B0800000000	8PHUP1	12		N
NUUC5046C0800000000	8PRLB0	10		N
NUUC6018A0800000000		14		N
NUUC6014M0080000000		14		N
SD82012988125.0.0	8RMDG7	12		N
BUUC5060J0080000000	8QBPJ3	10		N
BUUC5060K0080000000	8QBPJ3	10		N
BUUC51030030000A00	8R2VX2	19		N
SD82012987940.0.0.0	8Q3LE8	8		N
SD82012985147.0.0	8SH861	12		N
SD82012986211.0.0	8RSLP7	8		N
SD82012985159.0.0	8Q3LE8	8		N
SD82012985151.0.0	8PT1O5	12		N
SD82012988050.0.0.0	8QBRJ4	8		N
SD82012986201.0.0	8QBRJ4	8		N
SD82012988061.0.0.0	8P8WV6	8		N
SD82012987943.0.0.0	8RGT69	8		N
SD82012988077.0.0.0	8P9EW2	8		N
SD82012989062.0.0.0	8P8W62	10		N
SD82012988071.0.0.0	8RSLP7	8		N
SD820129865117.0.0	8RLM35	12		N
SD82012986155.0.0	8SHAU9	12		N
SD82012986133.0.0	8SHAB1	12		N
SD82012987954.0.0.0	8R0781	8		N
SD82012987973.0.0.0	8RIU17	8		N
SD82012986131.0.0	8Q1SG8	12		N
SD8533354288.0	2116T4	19		N
SD82012986059.0.0.0	8RGWH7	8		N

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Trade Reference Id	GS Number	Fixed Rate	Approx. Mid Current Rate	Spread Based	IND
SDB532354359.0	211674	19		N	N
SDB201298058.0.0.0	8SIER0	8		N	N
SDB201298046.0.0.0	8P6WRS	10		N	N
SDB201298043.0.0.0	8DU3W6	10		N	N
SDB201298045.0.0.0	8P1VR1	8		N	N
SDB201298121.0.0	88H9U1	12		N	N
SDB201298042.0.0.0	8CUJ89	8		N	N
SDB201298050.0.0.0	80TST9	8		N	N
SDB201298789.0.0.0	80JJ65	8		N	N
SDB201298111.0.0	8PT1P7	12		N	N
SDB201298149.0.0	8450A2	12		N	N
SDB201298167.0.0.0	803IX8	8		N	N
SDB201298795.0.0.0	8P6997	8		N	N
SDB201298053.0.0.0	8R97WA	8		N	N
SDB201298611.0.0.0	85H9S6	12		N	N
SDB201298613.0.0	85HAD7	12		N	N
NUJQ40810096000000	8NV2P3	11		N	N
NUJQ508100300000A00	8RV6O2	12		N	N
SDB2012986054.0.0.0	8RP0O7	8		N	N
SDB2012988168.0.0.0	8S54B4	8		N	N
SDB2012986127.0.0	8SHA88	12		N	N
SDB2012989039.0.0.0	8RGWFF	8		N	N
SDB534321008.4	8UJZNL6	7		N	N
SDB533440554.3.0	30AA68	11		N	N
SDB533440554.2.0	30AA68	11		N	N
SDB533440554.1.0	30AA68	11		N	N
NUJQ409H0080000000	8NV2P3	11		N	N
NUJQ50910080000000	8R3BZ3	10		N	N
SDB2012985137.0.0	8S09G9	12		N	N
SDB2012986052.0.0.0	8SZF34	10		N	N
SDB2012989216.0.0	8F3TB5	8		N	N
SDB533916096.0	2EB7O8	62		N	N
SDB2012986119.0.0	8SH8T4	12		N	N
SDB2012986135.0.0	8RTY95	12		N	N
SDB2012987916.0.0.0	8R6F12	8		N	N
SDB2012988074.0.0.0	8F3TB5	8		N	N
SDB2012986105.0.0	8P8M13	12		N	N
SDB532092186.0	6Z0XY9	15		N	N
NUJQ412910050000000		11		N	N
NUJQ50910080000000	8R3BZ3	10		N	N
SDB2012987538.0.0.0	8S16C9	8		N	N
SDB2012986220.0.0	8R0J04	8		N	N
SDB2012987558.0.0.0	8C4658	8		N	N
NUJQ408HS0090000000	8NV2L2	11		N	N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based	IND
NUUQ4091P000000000	8NV2M0	11		N	N
NUUQ4102NC00000000	8OBZM3	10		N	N
NUUQ507CD000000000	3J49L1	49		N	N
SB5533916128.0	8XUGS1	75		N	N
SB5533916128.0	2E0FV5	581		N	N
SB5531006737.0	2RDCW2	38		N	N
NUUQ41230000000000	8R0J04	11		N	N
SB2012980084.0.0.0	8RXN72	8		N	N
SB201298163.0.0.0	8RXN72	8		N	N
SB2012987571.0.0.0	8PXMF7	12		N	N
SB2012986141.0.0.0	8PXCL6	8		N	N
SB2012988055.0.0.0	8RSJMS	8		N	N
SB2012987534.0.0.0	8RCHF7	10		N	N
BUQ05111908000000	8P3J11	10		N	N
NUUQ5050L000000000	8P5OP4	10		N	N
SB2012987952.0.0.0	8S5SE7	8		N	N
SB201288165.0.0.0	8RKY3	8		N	N
SB201298088.0.0.0	8RLSG3	12		N	N
SB201288153.0.0.0	8S5SE7	8		N	N
SB2012988040.0.0.0	8S5SE7	8		N	N
NUUQ41020000000000	2RPF83	11		N	N
SB533000300.1.4	8RQJ83	42		N	N
BUUQ511400000.0.0.0	8RCHF7	0		N	N
BUUQ511500000.0.0.0	8RCHF7	0		N	N
BUUQ5120L00000.0.0.0	8RHF85	0		N	N
NUUQ412300000.0.0.0	8CQK80	0		N	N
NUUQ5022A00700.0.0.0	8CXS61	0		N	N
NUUQ5030K00800.0.0.0	8P3J11	0		N	N
NUUQ504GE00800.0.0.0	8PRL46	0		N	N
NUUQ5078S00800.0.0.0	8OBZM3	0		N	N
NUUQ510DN00800.0.0.0	8R08L2	0		N	N
NUUQ510DP00800.0.0.0	8CXYF1	0		N	N
NUUQ510L300800.0.0.0	8R2SG5	0		N	N
SB5003555139.0.0.0	8SXUE8	0		N	N
SB500355515.0.0.0	8SXUJF5	0		N	N
SB504428653.0.0.0	8TW8K0	0		N	N
SB504463409.0.0.0	8TW9L7	0		N	N
SB504678605.0.0.0	8TW9L7	0		N	N
SB504678635.0.0.0	8TW9K9	0		N	N

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GS 09822

CUSIP	Quantity	Description	Collateral Type	Hellcut Percent	Closing Price (USD)	USD Amount	Hellcut USD Amount
CASH 111000000	1	U S DOLLAR Cash-USD		1	111000000	111000000	
CASH 188500000	1	U S DOLLAR Cash-USD		1	188500000	188500000	

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GS 09823

Unkown

From: Dias, Marina [Marina.Dias@ny.email.gs.com]
Sent: Tuesday, March 18, 2008 9:15 AM
To: aigfpcollateral@aigfpc.com
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP
Attachments: Invoice; NSP Details; FX Details; Equity Options Details; Credit Derivatives Details; Collateral Details

The 6 attachments to this Email contain the Margin Call Report for close of business 17-MAR-2008.
Please confirm receipt of this report by contacting us via e-mail or phone.

Marina Dias
212-902-6537
Marina.Dias@gs.com

Prepared Tuesday, March 18, 2008 at 09:15 AM
Compass Tracking Code 24834_078091148

<<Invoice>> <<NSP Details>> <<FX Details>> <<Equity Options Details>> <<Credit Derivatives Details>>
<<Collateral Details>>

5/7/2008

Goldman Sachs International
 Peterborough Court | 133 Fleet St | London, EC4A2BB
 Goldman Sachs International is authorised and
 regulated by the Financial Services Authority



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 18-MAR-2008
Valuation as of Close 17-MAR-2008

Market Exposure (USD)	
Credit Derivatives	7,007,329,338.88
Equity NSP	9,105,789.38
Equity Options	54,536,602.54
Foreign Exchange - Forwards	(2,496.44)
Foreign Exchange - Options	8,197,055.59
Total Exposure	7,079,166,289.97
Trigger/Threshold	75,000,000.00
Margin Required	7,004,166,289.97
<hr/>	
Collateral Value (USD)	3,012,860,000.00
Cash Collateral:	3,012,860,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	3,991,310,000.00

Instructions

GSCO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA # 021000021
 Account: 93D1011483
 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 terminate 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 at a price and there is no representation that any transaction could have been effected at that price. The actual valuation may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would receive from another dealer, and is not necessarily indicative 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 Appena Mid-Curve 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.
 18-March-2008 09:14:57

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