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AIG Financial Products Group Invoice from Goldman Sachs regarding Goldman Sachs Collateral

Marina Dias

Goldman Sachs

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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 29-FEB-2008
Valuation as of Close 28-FEB-2008

Market Exposure (USD)	
Credit Derivatives	4,459,688,178.73
Equity NSP	7,677,072.70
Equity Options	61,260,395.45
Foreign Exchange - Forwards	(1,863,320.91)
Foreign Exchange - Options	12,042,858.23
Total Exposure	4,538,805,184.19
Trigger/Threshold	75,000,000.00
Margin Required	4,463,805,184.19
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	2,463,810,000.00

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 and there is no representation that any transaction could have been effected at that price. The attached valuation may not reflect the valuations you would obtain by using pricing models available from Goldman, Sachs or from any other source, or which would be given 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 Agency Net Stable Funding Ratio is based upon a good faith estimate of the mid-market Fied 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.
 29-February-2008 08:26:53

tradeRefId interactionType buySellIND expireDate
SOB1822983468Z.0.0 GENERIC-EQ B 13-NOV-2023

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GS 09590

tradeId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
54635010A	OMNI	1	FXO	S	Option	GSL	79599004	02597567	25000000
54635021A	OMNI	1	FXO	S	Option	GSL	79599004	02597567	25000000
62708876A	OMNI	3	FXO	B	Option	GSL	79599004	02597567	25000000
64282874A	OMNI	4	FXO	B	Option	GSL	79599004	02597567	10000000
64283560A	OMNI	2	FXO	B	Option	GSL	79599004	02597567	10000000
59277522A	OMNI	2	FXO	S	Option	GSL	79599004	02597567	15000000
59708759A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	10000000
56455702A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	31000000
56482382A	OMNI	2	FXO	B	Option	GSL	79599004	02597567	30000000
89277514A	OMNI	2	FXO	S	Option	GSL	79599004	02597567	15000000
945770207A	NFX	0	FX	S	Forward	GSL	79599004	02597567	-166290000
546556943A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	50000000
546556953A	OMNI	1	FXO	S	Option	GSL	79599004	02597567	50000000
59708750A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	50000000
61149457A	OMNI	3	FXO	B	Option	GSL	79599004	02597567	10000000
61149411A	OMNI	3	FXO	B	Option	GSL	79599004	02597567	15000000
62952464A	OMNI	2	FXO	B	Option	GSL	79599004	02597567	30000000
62952466A	OMNI	2	FXO	B	Option	GSL	79599004	02597567	30000000
64549267A	OMNI	4	FXO	S	Option	GSL	79599004	02597567	10000000
64549269A	OMNI	4	FXO	S	Option	GSL	79599004	02597567	10000000
66826733A	OMNI	3	FXO	B	Option	GSL	79599004	02597567	25000000
66826741A	OMNI	2	FXO	B	Option	GSL	79599004	02597567	25000000
902399710A	NFX	1	FX	B	Forward	GSL	79599004	02597567	26000000
90895036A	NFX	2	FX	B	Forward	GSL	79599004	02597567	1302180000
902821272A	NFX	1	FX	B	Forward	GSL	79599004	02597567	204120000
61191581A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	1260075800
61191573A	OMNI	1	FXO	B	Option	GSL	79599004	02597567	20000000
62708861A	OMNI	3	FXO	B	Option	GSL	79599004	02597567	25000000
61679075A	OMNI	1	FXO	S	Option	GSL	79599004	02597567	15000000
61679084A	OMNI	1	FXO	S	Option	GSL	79599004	02597567	15000000
914515533A	NFX	1	FX	B	Forward	GSL	79599004	02597567	240750000

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tradeRefId	FXescobID	tradeDate	tradeLocation	putCall	NO	optionStyle	payoutAmnt	strikePrice	strikePrice	Terms	expireDate	expireLocation
54635010A	O JYUD PE 890500 22Sep09 AGV	0	22-SEP-2003	TKO	P	E		88.05		JPY/USD	22-SEP-2009	TKO
54535021A	O JYUD CE 890500 22Sep09 SHZ	0	22-SEP-2003	TKO	C	E		88.05		JPY/USD	22-SEP-2009	TKO
62706879A	O JYUD CE 911500 22May09 93W	0	20-MAY-2005	TKO	C	E		91.15		JPY/USD	22-MAY-2009	TKO
64282974A	O JYUD PE 723000 27Aug20 3PR	0	28-AUG-2005	NYC	P	E		72.3		JPY/USD	27-AUG-2020	TKO
64285380A	O JYUD CE 723000 27Aug20 27H	0	28-AUG-2005	NYC	C	E		72.3		JPY/USD	27-AUG-2020	TKO
59277522A	O JYUD PE 756000 20Oct16 687	0	20-OCT-2004	TKO	P	E		75.6		JPY/USD	20-OCT-2016	TKO
59708758A	O JYUD PE 668500 17Nov09 P97	0	17-NOV-2004	TKO	P	E		88.85		JPY/USD	17-NOV-2009	TKO
56455702A	O JYUD CE 995000 5Mar09 9FH	0	05-MAR-2004	TKO	C	E		99.5		JPY/USD	05-MAR-2009	TKO
56462382A	O JYUD CE 100000 6Mar09 BY3	0	06-MAR-2004	TKO	C	E		100		JPY/USD	06-MAR-2009	TKO
59277514A	O JYUD CE 756000 20Oct16 9TP	0	20-OCT-2004	TKO	C	E		75.6		JPY/USD	20-OCT-2016	TKO
945770207A	Fwd USD 31Aug20		29-AUG-2005								31-AUG-2020	
545556943A	O JYUD CE 125000 11Sep08 G96	0	11-SEP-2003	TKO	C	E		125		JPY/USD	11-SEP-2008	TKO
545556953A	O JYUD PE 900000 11Sep08 VVH	0	11-SEP-2003	TKO	P	E		90		JPY/USD	11-SEP-2008	TKO
59706750A	O JYUD CE 868500 17Nov09 YEG	0	17-NOV-2004	TKO	C	E		86.85		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 5T2	0	16-FEB-2005	TKO	C	E		72.35		JPY/USD	16-FEB-2015	TKO
62962454A	O JYUD PE 957000 5Jun08 23L	0	03-JUN-2005	TKO	P	E		95.7		JPY/USD	05-JUN-2008	TKO
62962446A	O JYUD CE 957000 5Jun08 NFV	0	03-JUN-2005	TKO	C	E		95.7		JPY/USD	05-JUN-2008	TKO
64549287A	O JYUD PE 927500 10Sep09 C4A	0	12-SEP-2005	TKO	P	E		92.75		JPY/USD	10-SEP-2009	TKO
64549289A	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-2006	TKO	P	E		94.85		JPY/USD	28-JAN-2011	TKO
65826741A	O JYUD CE 948500 28Jan11 XA3	0	30-JAN-2006	TKO	C	E		94.85		JPY/USD	28-JAN-2011	TKO
90289710A	Fwd USD 10Mar09		08-MAR-2004								10-MAR-2009	
902821272A	Fwd USD 24Oct16		20-OCT-2004								24-OCT-2016	
902821272A	Fwd USD 9Mar09		05-MAR-2004								09-MAR-2009	
61191581A	O JYUD PE 867000 16Feb10 6AR	0	16-FEB-2005	TKO	P	E		86.7		JPY/USD	16-FEB-2010	TKO
61191573A	O JYUD CE 867000 16Feb10 5T4	0	16-FEB-2005	TKO	C	E		86.7		JPY/USD	16-FEB-2010	TKO
62705861A	O JYUD PE 911500 22May09 YJ3	0	20-MAY-2005	TKO	P	E		91.15		JPY/USD	22-MAY-2009	TKO
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	18-MAR-2020	TKO
914515533A	Fwd USD 23Mar20		18-MAR-2005								23-MAR-2020	

tradeDate	cashType	instruments	valueDate	equivalent	primaryAmt	primaryCcy	secondaryAmt	secondaryCcy	exchangeRate	exchangeTerms
5433010A	P	25-SEP-2008	25-SEP-2008	25000000	USD	25000000	USD	1		
5433021A	P	22-SEP-2009	22-SEP-2009	28000000	USD	28000000	USD	1		
6270676A	P	28-MAY-2009	22-MAY-2009	28000000	USD	28000000	USD	1		
6428374A	P	31-AUG-2020	27-AUG-2020	16000000	USD	16000000	USD	1		
6428396A	P	31-AUG-2020	27-AUG-2020	19000000	USD	19000000	USD	1		
5927722A	P	26-OCT-2018	20-OCT-2018	16000000	USD	16000000	USD	1		
5970875A	P	19-NOV-2009	17-NOV-2009	10000000	USD	10000000	USD	1		
5645670A	P	08-MAR-2009	06-MAR-2009	31000000	USD	31000000	USD	1		
5648292A	P	10-MAR-2009	08-MAR-2009	30000000	USD	30000000	USD	1		
5927751A	P	24-OCT-2018	20-OCT-2018	15000000	USD	15000000	USD	1		
945770207A	P	29-DEC-2008	31-AUG-2020	-168280000	JPY	50000000	USD	113400000		
54556643A	P	16-SEP-2008	11-SEP-2008	50000000	USD	50000000	USD	1		
5370750A	P	19-NOV-2009	17-NOV-2009	10000000	USD	10000000	USD	1		
6114917A	P	18-FEB-2015	16-FEB-2015	15000000	USD	15000000	USD	1		
6256245A	P	09-JUN-2008	05-JUN-2008	30000000	USD	30000000	USD	1		
6256246A	P	09-JUN-2008	05-JUN-2008	30000000	USD	30000000	USD	1		
6449287A	P	14-SEP-2009	10-SEP-2009	10000000	USD	10000000	USD	1		
6460359A	P	01-FEB-2011	29-JAN-2011	25000000	USD	25000000	USD	1		
802898710A	P	26-JUN-2008	10-MAR-2009	13200000	JPY	1302180000	JPY	13200000		
902821272A	P	28-JUN-2008	24-OCT-2016	27000000	JPY	204120000	JPY	27000000		
61191891A	P	18-FEB-2010	16-FEB-2010	20000000	USD	20000000	USD	1		
61191873A	P	18-FEB-2010	16-FEB-2010	20000000	USD	20000000	USD	1		
62706661A	P	26-MAY-2009	22-MAY-2009	26000000	USD	26000000	USD	1		
61679075A	P	18-MAR-2020	18-MAR-2020	15000000	USD	15000000	USD	1		
61679064A	P	23-MAR-2020	18-MAR-2020	15000000	USD	15000000	USD	1		
816515533A	P	28-JUN-2008	23-MAR-2020	3750000	JPY	240750000	JPY	3750000		

JPY/USD 88.65
 JPY/USD 76.6
 JPY/USD 88.79
 JPY/USD 64.2

TradeRefId	notionalValue	FxDelta	FXRiskExposure	valuesNotInValue	marginGroupName	closingPrice
54635010A	25000000	-0.165682521	-38488.9356	21131941.15	Foreign Exchange	0.015756597
54635021A	25000000	0.793336626	-353289.631	21131941.15	Foreign Exchange	0.141411566
62706876A	25000000	0.796089329	31685.47608	21530280.02	Foreign Exchange	0.126741904
64282874A	10000000	-0.212902282	9781.586393	6862638.159	Foreign Exchange	0.097615864
64285380A	10000000	0.339189027	1107482.185	6862638.159	Foreign Exchange	0.110748219
59277522A	15000000	-0.225044032	-888711.469	10764119.6	Foreign Exchange	0.059914694
59708758A	10000000	-0.149337547	149393.2103	6243948.742	Foreign Exchange	0.014939321
56465702A	31000000	0.643176504	1583164.535	29278685.16	Foreign Exchange	0.035005309
56482382A	30000000	0.627707681	1787755.926	28478606.88	Foreign Exchange	0.0358591664
59777020A	16000000	0.463146254	-1924783.445	10764119.6	Foreign Exchange	0.12168223
54556943A	50000000	0.004618328	29746.71562	23000000	Foreign Exchange	74.05492889
54556953A	50000000	-0.08493354	5157.642345	59326056	Foreign Exchange	0.000103153
59708750A	10000000	0.806395575	1581980.386	42714760.32	Foreign Exchange	0.00482818
61149457A	15000000	-0.168385047	554882.4887	10301376.36	Foreign Exchange	0.038932187
61149411A	15000000	0.665441753	2328998.788	10301376.36	Foreign Exchange	0.168466453
62962454A	30000000	-0.114265138	134630.2769	27252017.09	Foreign Exchange	0.0044837576
62962448A	30000000	0.877786283	2706304.223	27252017.09	Foreign Exchange	0.090210141
64548267A	10000000	-0.218247288	-202310.6841	8803986.711	Foreign Exchange	0.020231088
64549269A	10000000	0.74287891	-111751.4776	8803986.711	Foreign Exchange	0.111751478
66828733A	25000000	-0.329080703	1020018.865	22508305.65	Foreign Exchange	0.040800765
66828741A	25000000	0.587356076	2051960.265	22508305.65	Foreign Exchange	0.082078411
902889710A	12380512.58		-599500.0878	13200000	Foreign Exchange	103.4775374
90385036A	1837541.528		-156892.9665	2700000	Foreign Exchange	83.05326238
902821272A	11860850.5		-82087.0638	13020000	Foreign Exchange	103.4821743
61181581A	20000000	-0.158365681	338147.0612	16469420.98	Foreign Exchange	0.016897533
61181873A	20000000	0.78889422	3126301.372	16469420.98	Foreign Exchange	0.158315089
62706661A	25000000	-0.17258116	362356.6537	21630280.02	Foreign Exchange	0.014484266
61679075A	15000000	-0.162912745	-1039471.061	9140958.709	Foreign Exchange	0.068986071
61679084A	15000000	0.403567589	-2257100.877	9140958.709	Foreign Exchange	0.150473398
914515533A	2285239.677		-309807.4788	3750000	Foreign Exchange	75.00463978

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TradeRefId	InstrumentType	accountNumber	FXNotdExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	buySellIND
9EF650J00	Equity Derivative	033968843	10487100	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	B
9EF650J14	Equity Derivative	033968843	90465975	48825000	USD	48825000	18-NOV-2008	18-NOV-2008	01-MAY-2013	B
9EF656659	Equity Derivative	033968843	66676303359	48999907.1	USD	48999907.1	18-NOV-2008	18-NOV-2008	19-OCT-2015	B
9EF656684	Equity Derivative	033968843	728937651	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	B
9EF656802	Equity Derivative	033968843	531127353	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	B
9EF656868	Equity Derivative	033968843	3762782382	25000000.6	USD	25000000.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	B
9EF656868	Equity Derivative	033968843	7548050.853	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	18-JAN-2016	B
9EF6568A8	Equity Derivative	033968843	4641988.678	48999907.1	USD	48999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	B
SDB1625989066.0.0.0	EQOTC-OTCF	03396884	5451775.355	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	B
SDB1624655254.0.1.0	EQOTC-OTCF	03396884	171871.1634	16230200	USD	16230200	18-NOV-2008	18-NOV-2008	10-DEC-2010	B
SDB1624655255.0.1.0	EQOTC-OTCF	03396884	57871.32216	20230200	USD	20230200	18-NOV-2008	18-NOV-2008	10-DEC-2010	B
SDB16230441134.0.0.0	EQOTC-OTCF	03396884	635703.5627	11600664.45	USD	11600664.45	09-NOV-2007	09-NOV-2007	12-DEC-2008	B
SDB1625989016.0.0.0	EQOTC-OTCF	03396884	1434353.91	83521350	USD	83521350	16-NOV-2006	16-NOV-2006	08-MAY-2013	B
SDB1626878357.0.0.0	EQOTC-OTCF	03396884	3306102.548	60025600	USD	60025600	25-JAN-2008	25-JAN-2008	21-SEP-2011	S
SDB1626878358.0.0.0	EQOTC-OTCF	03396884	3306838.348	60025600	USD	60025600	25-JAN-2008	25-JAN-2008	14-SEP-2011	S
SDB1626878359.0.0.0	EQOTC-OTCF	03396884	3248064.842	60025600	USD	60025600	25-JAN-2008	25-JAN-2008	31-AUG-2011	S
SDB1626878360.0.0.0	EQOTC-OTCF	03396884	3189931.611	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	17-AUG-2011	S
SDB1626878361.0.0.0	EQOTC-OTCF	03396884	313285.771	60025600	USD	60025600	25-JAN-2008	25-JAN-2008	03-AUG-2011	S
SDB1626878362.0.0.0	EQOTC-OTCF	03396884	8148532.378	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	28-JAN-2011	B
SDB1626878363.0.0.0	EQOTC-OTCF	03396884	6112310.585	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	19-JAN-2011	B
SDB1626878364.0.0.0	EQOTC-OTCF	03396884	6278900.087	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	29-DEC-2010	B
SDB1626878365.0.0.0	EQOTC-OTCF	03396884	6154722.245	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	15-DEC-2010	B
SDB16230494542.0.0.0	EQOTC-OTCF	03396884	6076318.275	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	01-DEC-2010	B
SDB16230494543.0.0.0	EQOTC-OTCF	03396884	4300536.377	107069000	USD	107069000	17-OCT-2007	17-OCT-2007	15-MAY-2013	B
SDB16230494544.0.0.0	EQOTC-OTCF	03396884	3763244.426	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	B
SDB16230494545.0.0.0	EQOTC-OTCF	03396884	6681777.64	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	B
SDB16230494546.0.0.0	EQOTC-OTCF	03396884	64820211.19	37600000	USD	37600000	17-OCT-2007	17-OCT-2007	15-JUN-2012	S
SDB16230494547.0.0.0	EQOTC-OTCF	03396884	70904985.36	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	B
SDB16246553442.0.0.0	EQOTC-OTCF	03396884	897858.5898	84000000	USD	84000000	17-OCT-2007	17-OCT-2007	16-JAN-2009	B
SDB16246553462.0.0.0	EQOTC-OTCF	03396884	44835.63122	17640000	USD	17640000	17-OCT-2007	17-OCT-2007	18-JAN-2009	S
SDB954203520.0.1.0	EQOTC-OTCF	03396884	6356988.012	16825000	USD	16825000	16-JAN-2008	16-JAN-2008	17-SEP-2010	B
SDB5542038570.0.1.0	EQOTC-OTCF	03396884	4371688.645	21875000	USD	21875000	16-JAN-2008	16-JAN-2008	17-SEP-2010	S
SDB1623049327.0.1.0	EQOTC-OTCF	03396884	4728028.68	30000000	USD	30000000	16-NOV-2008	16-NOV-2008	01-NOV-2010	S
SDB1623049328.0.0.0	EQOTC-OTCF	03396884	53012198.42	22500000	USD	22500000	16-NOV-2008	16-NOV-2008	01-NOV-2010	B
SDB1505589308.0.0.0	EQOTC-OTCF	03396884	4493135.653	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	B
SDB16229632712.0.0.0	EQOTC-OTCF	03396884	-1190642.192	5264806.48	USD	5264806.48	10-OCT-2007	10-OCT-2007	13-NOV-2015	S
SDB16229632713.0.0.0	EQOTC-OTCF	03396884	358958.8964	283527.49	USD	283527.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	S
SDB16229632714.0.0.0	EQOTC-OTCF	03396884	3385428.256	15615350.45	USD	15615350.45	10-OCT-2007	10-OCT-2007	13-NOV-2015	S
SDB16229632715.0.0.0	EQOTC-OTCF	03396884	-1160719.279	8409596.15	USD	8409596.15	10-OCT-2007	10-OCT-2007	13-NOV-2015	S
SDB16255489382.0.0.0	EQOTC-OTCF	03396884	205830.7167	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	29-MAR-2010	B
SDB16255489383.0.0.0	EQOTC-OTCF	03396884	50933.75719	5940000	USD	5940000	17-OCT-2007	17-OCT-2007	29-MAR-2010	B
SDB16255489384.0.0.0	EQOTC-OTCF	03396884	3383235.507	16119084.39	USD	16119084.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	S
SDB16229632716.0.0.0	EQOTC-OTCF	03396884	-1212093.742	8500959.03	USD	8500959.03	10-OCT-2007	10-OCT-2007	13-NOV-2020	S
SDB16229632717.0.0.0	EQOTC-OTCF	03396884	-2184131.631	11048728.45	USD	11048728.45	10-OCT-2007	10-OCT-2007	14-NOV-2022	S

tradeRefId	FXUnitExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1622963427Z.0.0.0	EQOTC-OTCFF	5949673.28	USD	5949673.28	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S
SDB394243891U.0.1.0	EQOTC-OTCFF	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	19-JUN-2009	19-JUN-2009	B
SDB594223071U.0.1.0	EQOTC-OTCFF	15000000	USD	15000000	16-JAN-2008	16-JAN-2008	15-JAN-2010	15-JAN-2010	B
SDB1623049574Z.0.0.0	EQOTC-OTCFF	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SDB1625849465.0.0.0	EQOTC-OTCFF	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	S
SDB594243882U.0.1.0	EQOTC-OTCFF	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B
SDB1603413787.0.0.0	EQOTC-OTCFF	24999335.55	USD	24999335.55	29-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B
SDB594243884U.0.1.0	EQOTC-OTCFF	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S
SDB1625239221.0.0.0	EQOTC-OTCFF	5908600	USD	5908600	16-NOV-2008	16-NOV-2008	11-AUG-2015	11-AUG-2015	S
SDB1625239424.0.0.0	EQOTC-OTCFF	3940000	USD	3940000	16-NOV-2008	16-NOV-2008	11-AUG-2015	11-AUG-2015	S
SDB507094078U.0.0.0	EQOTC-OTCFF	8500000	USD	8500000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	B

TradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
9EF650J00	C	CIEN	7500000	5.65
9EF650J74	C	CIEN	7500000	6.51
9EF656599	P	SPX	42146	1186.35
9EF656584	C	SPX	19821	1513.56
9EF6566C2	P	SPX	19821	1513.56
9EF6566E8	P	SPX	19542	1279.3
9EF6566D0	P	SPX	39541	1284
9EF6566A6	P	SPX	42146	1186.35
SDI1625980893.0.0.0	C	MDT.N	1500000	75.93
SDI162465254.0.1.0	C	VRX.N	500000	32.4604
SDI162465256.0.1.0	C	VRX.N	500000	40.4604
SDI1603441134.0.0.0	P	.N225	100000	12432
SDI1625989016.0.0.0	C	MDT.N	1500000	55.6809
SDI1626828357.0.0.0	C	NCC.N	1800000	27.782
SDI1626828356.0.0.0	C	NCC.N	1800000	27.782
SDI1626828358.0.0.0	C	NCC.N	1800000	27.782
SDI1626828360.0.0.0	C	NCC.N	1800000	27.782
SDI1626828361.0.0.0	C	NCC.N	1800000	27.782
SDI1626828367.0.0.0	C	NCC.N	1800000	18.914
SDI1626828369.0.0.0	C	NCC.N	1800000	18.914
SDI1626828370.0.0.0	C	NCC.N	1800000	18.914
SDI1626828376.0.0.0	C	NCC.N	1800000	18.914
SDI16230494282.0.0.0	C	SNDKO	1300000	82.36
SDI1623049451Z.0.0.0	C	SNDKO	1300000	85.03
SDI1623049454Z.0.0.0	C	PCLN.O	750000	40
SDI162304956Z.0.0.0	C	PCLN.O	750000	50
SDI162304957Z.0.0.0	C	PCLN.O	750000	40
SDI1624655344Z.0.0.0	P	NTAP.O	420000	20
SDI1624655346Z.0.0.0	C	NTAP.O	420000	42
SDI594243852U.0.1.0	C	CAL.N	625000	25
SDI594243857U.0.1.0	C	CAL.N	625000	35
SDI1623048827.0.1.0	C	MA.N	375000	80
SDI1623043841.0.1.0	C	MA.N	375000	60
SDI1505380300.0.0.0	P	.SPX	18735	1483.65
SDI1622983271Z.0.0.0	P	.SPX	2817	1888.97
SDI1622983282Z.0.0.0	C	.SPX	1517	1888.97
SDI1622983312Z.0.0.0	P	.SPX	7277	2145.85
SDI1622983364Z.0.0.0	C	.SPX	3919	2145.85
SDI1625544839Z.0.0.0	C	LSI.N	500000	10.8
SDI1625544837Z.0.0.0	C	LSI.N	500000	18.8
SDI1622983386Z.0.0.0	P	.SPX	7277	2215.07
SDI1622983400Z.0.0.0	C	.SPX	3919	2215.07
SDI1622983409Z.0.0.0	P	.SPX	4685	2353.51

tradeReId	pu	CallID	underlier	underlierQuantity	strikePrice
SDB162286347Z.0.0	C		.SPX	2528	2355.51
SDB59424381U.0.1.0	P		NAVZ.PK	500000	15
SDB59424387U.0.1.0	P		GT.N	1500000	10
SDB1623048574Z.0.0	C		PCLN.O	750000	50
SDB1672644545.0.0.0	C		ABG.N	250000	45
SDB594243887U.0.1.0	C		LCC.N	250000	30
SDB1603413787.0.0.0	P		R225	200000	13153.4
SDB594243864U.0.1.0	C		LCC.N	250000	45
SDB1626235221.0.0.0	C		NRG.N	200000	29.543
SDB1626235924.0.0.0	C		NRG.N	200000	19.7
SDB507094078U.0.0.0	C		ABG.N	250000	34

Trade Reference Id	Acct Number	Market Exposure	Trade Date	National Value	National Currency	Maturity Date	Buy/Sell
NUUQ4123000000000000	006441679	43736.6828	15-DEC-2004	190251.35	USD	04-JAN-2041	B
SDS533918128.0	006815922	740022.6487	06-NOV-2007	22821011.76	USD	20-DEC-2012	B
NUUQ4125100800000000	006411679	45352192.65	22-DEC-2004	148355688.2	USD	06-FEB-2040	B
SDS2012985043.0.0.0	006411679	2119137.28	12-JUL-2006	15000000	USD	10-AUG-2042	B
NUUQ5091000800000000	006411679	77404068.74	27-SEP-2005	180381914.3	USD	08-MAY-2042	B
SDS533440664.2.0	006815922	88878.03585	05-SEP-2007	17000000	USD	20-JUN-2010	B
SDS533440664.1.0	006815922	86878.03585	05-SEP-2007	17000000	USD	20-JUN-2010	B
SDS201288153.0.0.0	006411679	8119403.509	21-APR-2008	44500000	USD	15-AUG-2042	B
SDS53440664.0.0.0	006815922	45888.37182	05-SEP-2007	9000000	USD	15-OCT-2044	B
SDS2012986059.0.0.0	006411679	529336.0381	12-JUL-2006	12500000	USD	10-NOV-2045	B
SDS201288053.0.0.0	006411679	957208.8735	12-JUL-2006	12500000	USD	10-NOV-2045	B
SDS2012887633.0.0.0	006411679	1365725.741	12-JUL-2006	12500000	USD	10-NOV-2045	B
SDS2012887633.0.0.0	006411679	533854.8562	12-JUL-2006	12500000	USD	10-NOV-2045	B
SDS53292786.0	006411679	3218976.279	23-OCT-2005	76070038.23	USD	20-DEC-2011	B
SDS2012886216.0.0.0	006411679	1542971.652	21-APR-2006	44500000	USD	15-AUG-2042	B
SDS2012887852.0.0.0	006411679	802571.4457	12-JUL-2006	12500000	USD	15-JUL-2044	B
NUUQ5091000800000000	006411679	91423.0054	27-SEP-2005	232284.64	USD	08-MAY-2042	B
SDS2012886121.0.0.0	006411679	6153635.945	21-APR-2006	44500000	USD	11-DEC-2040	B
NUUQ4091000800000000	006411679	16390.8198	23-SEP-2004	8974.41	USD	07-DEC-2040	B
SDS53440664.3.0	006815922	86678.03585	05-SEP-2007	17000000	USD	20-JUN-2010	B
SDS5330300.1.4	006815922	-519244.431	18-JUL-2007	20000000	USD	20-SEP-2012	S
SDS2012886125.0.0.0	006411679	834308.645	21-APR-2006	44500000	USD	15-JUL-2044	B
BUUQ3111900800000000	006411679	28415.7542	28-NOV-2005	249402.83	USD	03-JAN-2043	B
SDS2012885147.0.0.0	006411679	8168950.249	21-APR-2006	44500000	USD	15-DEC-2044	B
SDS2012886145.0.0.0	006411679	7480916.455	21-APR-2006	44500000	USD	15-AUG-2042	B
SDS2012887943.0.0.0	006411679	788187.1733	12-JUL-2006	12500000	USD	11-DEC-2040	B
NUUQ4091000800000000	006411679	7169654.73	23-SEP-2004	202804178.7	USD	11-SEP-2042	B
SDS2012888123.0.0.0	006411679	7841860.342	21-APR-2006	44500000	USD	15-DEC-2040	B
SDS2012888039.0.0.0	006411679	875076.7347	12-JUL-2006	12500000	USD	12-NOV-2042	B
NUUQ4091000800000000	006411679	15220.67525	23-SEP-2004	69221.45	USD	15-DEC-2040	B
SDS2012886135.0.0.0	006411679	8080736.287	21-APR-2006	44500000	USD	11-SEP-2042	B
SDS2012887947.0.0.0	006411679	578769.3342	12-JUL-2006	12500000	USD	28-DEC-2045	B
BUUQ3110300300000000	006411679	31833561.64	10-NOV-2005	358477568.4	USD	15-NOV-2040	B
NUUQ5335808000000000	006411679	32002988.41	11-MAR-2003	94631081.82	USD	10-JUL-2045	B
SDS2012885211.0.0.0	006411679	2851117.608	21-APR-2006	44500000	USD	15-JAN-2048	B
SDS2012888166.0.0.0	006411679	863891.0372	12-JUL-2006	12500000	USD	08-JUN-2042	B
NUUQ5070008000000000	006411679	84227.1588	20-JUL-2005	244785.66	USD	05-NOV-2040	B
SDS2012886113.0.0.0	006411679	7746884.003	02-MAR-2005	250000	USD	10-JUL-2045	B
NUUQ5030100800000000	006815922	58750	02-MAR-2005	250000	USD	05-NOV-2040	B
SDS533030297.0	006815922	-2898445.387	23-OCT-2006	80858031.37	USD	20-DEC-2011	S
NUUQ5100100800000000	006411679	102500	07-OCT-2005	250000	USD	03-OCT-2011	S
SDS2012887916.0.0.0	006411679	577046.0113	12-JUL-2006	12500000	USD	10-JUL-2045	B
SDS2012886220.0.0.0	006411679	1716091.235	21-APR-2006	44500000	USD	15-CCT-2044	B
SDS2012886127.0.0.0	006411679	9382373.251	21-APR-2006	44500000	USD	15-JAN-2048	B

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Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012886165.0.0	006441679	3823764648	21-APR-2006	44500000	USD	15-FEB-2009	B
SD82012886071.0.0	006441679	831612.8404	12-JUL-2006	13000000	USD	14-NOV-2042	B
NUUC5045G0080000000	006441679	290389055.5	21-APR-2005	861284113.9	USD	08-JAN-2041	B
NUUC6013A00300000000	006441679	170271017.5	12-JAN-2006	327554447.5	USD	08-OCT-2043	B
NUUC6014H009800000000	006441679	117789.8601	12-JAN-2006	327710.05	USD	08-OCT-2043	B
NUUC572B003000000000	006441679	38432.07359	19-DEC-2005	25000000	USD	05-DEC-2042	B
SD82012886138.0.0	006441679	2405189.159	12-JUL-2006	15000000	USD	10-MAY-2043	B
SD82012886040.0.0	006441679	8105917.301	21-APR-2005	44500000	USD	10-NOV-2045	B
SD82012886054.0.0	006441679	1072340.112	12-JUL-2006	12500000	USD	15-FEB-2009	B
SD82012886050.0.0	006441679	846047.2352	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012886060.0.0	006441679	434778.9074	12-JUL-2006	12500000	USD	15-AUG-2028	B
SD82012886201.0.0	006441679	1538510.032	21-APR-2006	44500000	USD	15-AUG-2028	B
SD82012886163.0.0	006441679	1872173.537	21-APR-2008	44500000	USD	15-AUG-2038	B
SD82012886797.0.0	006441679	545945.5632	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD82012886061.0.0	006441679	2820387.285	12-JUL-2006	42500000	USD	15-FEB-2030	B
NUUC505G003000000000	006441679	44330054.72	26-MAY-2005	730000000	USD	28-OCT-2044	B
SD82012886062.0.0	006441679	2152884.09	12-JUL-2006	15000000	USD	15-FEB-2040	B
SD8533918036.0	006615922	472478.7362	08-NOV-2007	2282101.76	USD	20-DEC-2012	B
SD82012886754.0.0	006441679	835124.5659	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD8534321008.1.4	006441679	1047159.229	17-JAN-2008	50000000	USD	20-SEP-2015	B
SD820128867940.0.0	006441679	448056.8855	12-JUL-2006	12500000	USD	13-FEB-2045	B
SD82012886141.0.0	006441679	7153945.839	21-APR-2006	44500000	USD	10-JUL-2008	B
SD82012886119.0.0	006441679	596442.6257	12-JUL-2006	15000000	USD	15-OCT-2044	B
SD82012886131.0.0	006441679	7158215.842	21-APR-2006	44500000	USD	10-SEP-2045	B
SD82012886058.0.0	006441679	850837.514	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012886149.0.0	006441679	7247073.837	21-APR-2006	44500000	USD	12-JUN-2043	B
NUUC4102N00800000000	006441679	22892895.93	20-OCT-2004	189726583.5	USD	08-DEC-2040	B
BUUC5060U00800000000	006441679	9705511.58	26-JUN-2005	212945894.9	USD	05-AUG-2040	B
BUUC5050K00800000000	006441679	22913476.39	26-JUN-2005	48811565.2	USD	05-AUG-2040	B
NUUC5055C00800000000	006441679	12108.402	20-OCT-2004	63271.45	USD	08-DEC-2040	B
NUUC4107Q00800000000	006441679	38813768.06	19-MAY-2005	181385173.6	USD	08-JUN-2010	B
SD853354258.0	006441679	56852.84276	19-JAN-2007	25000000	USD	20-JUN-2010	B
SD8532354359.0	006441679	20463.50235	19-JAN-2007	25000000	USD	13-FEB-2046	B
SD82012886155.0.0	006441679	158557.776	21-APR-2008	44500000	USD	13-FEB-2046	B
SD82012886074.0.0	006441679	436025.6345	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD8534321008.4	006441679	1047159.228	17-JAN-2008	50000000	USD	30-SEP-2015	B
SD82012886151.0.0	006441679	6562877.378	21-APR-2006	44500000	USD	15-MAR-2042	B
NUUC409H300800000000	006441679	61432792.62	23-SEP-2004	311502663.4	USD	07-DEC-2012	B
SD82012886050.0.0	006441679	3467472.164	12-JUL-2006	42500000	USD	10-JUL-2046	B
SD853180737.0	006441679	116580.3338	17-AUG-2008	11410505.88	USD	20-JUN-2009	B
SD82012886092.0.0	006441679	241003.0028	12-JUL-2006	12500000	USD	15-JAN-2045	B
BUUC5111600800000000	006441679	187716027.3	24-NOV-2005	489121335.2	USD	03-JAN-2043	B
SD82012886047.0.0	006441679	3088939.416	12-JUL-2006	46500000	USD	10-MAY-2043	B

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Trade Reference Id	Acct Number	Market Exposure	Trade Date	Nominal Value	Nominal Currency	Maturity Date	Buy/Sell
SD82012988045.0.0.0	006441679	2642260.261	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD82012988167.0.0.0	006441679	842542.2748	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012987954.0.0.0	006441679	896085.2185	12-JUL-2006	12500000	USD	10-OCT-2045	B
SD8533882552.1.0	006441679	3451296.247	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012987809.0.0.0	006441679	4589113.258	30-OCT-2007	50000000	USD	20-JUN-2012	B
SD82012986133.0.0	006441679	450904.2727	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012987858.0.0.0	006441679	7951681.641	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012987973.0.0.0	006441679	813662.9443	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012988052.0.0.0	006441679	797796.345	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012988057.0.0.0	006441679	2525037.65	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012988111.0.0	006441679	6909163.927	21-APR-2006	44500000	USD	10-NOV-2042	B
SD82012988077.0.0.0	006441679	740986.4522	12-JUL-2006	12500000	USD	15-MAR-2042	B
SD82012988055.0.0	006441679	9350291.815	21-APR-2006	44500000	USD	15-JAN-2045	B
SD82012988042.0.0.0	006441679	2611036.443	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD82012988057.0.0.0	006441679	2456828.05	12-JUL-2006	16000000	USD	15-JUL-2042	B
SD82012988056.0.0.0	006441679	2675371.389	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD82012988098.0.0.0	006441679	628741.2388	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012987959.0.0.0	006441679	2945901.891	12-JUL-2006	42500000	USD	10-MAY-2043	B
SD82012988048.0.0.0	006441679	1782050.592	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012988117.0.0	006441679	7957137.844	21-APR-2006	44500000	USD	10-OCT-2045	B
SD82012988046.0.0.0	006441679	2138332.195	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012988137.0.0	006441679	8069732.089	21-APR-2006	44500000	USD	10-NOV-2045	B
BUUG511400900.0.0.0	006441679	131814327	11-MAY-2007	321468358.6	USD	05-OCT-2045	B
BUUG511500900.0.0.0	006441679	1225868312.7	11-MAY-2007	340523090.9	USD	05-JAN-2043	B
BUUG5120100900.0.0.0	006441679	133668750.1	11-MAY-2007	835417187.8	USD	05-DEC-2042	B
NUUG4122100900.0.0.0	006441679	57233773.92	15-MAY-2007	220129899.7	USD	15-MAR-2013	B
NUUG5022A00700.0.0.0	006441679	38180000	15-FEB-2005	600000000	USD	12-FEB-2035	B
NUUG5030K00800.0.0.0	006441679	95227500	15-MAY-2007	406500000	USD	05-NOV-2040	B
NUUG504GE00800.0.0.0	006441679	91845.2008	15-MAY-2007	199663.48	USD	07-JAN-2041	B
NUUG507B500800.0.0.0	006441679	437812795.8	15-MAY-2007	1216146858	USD	09-JUN-2042	B
NUUG510DN00800.0.0.0	006441679	286337500	15-MAY-2007	849750000	USD	03-OCT-2045	B
NUUG510D00900.0.0.0	006441679	295372500	15-MAY-2007	847250000	USD	03-OCT-2045	B
NUUG510L300900.0.0.0	006441679	293904441.9	15-MAY-2007	112297825	USD	05-DEC-2040	B
SD8503565139.0.0.0	006441679	558257824.6	18-JUL-2006	1161046443	USD	04-NOV-2041	B
SD8503565516.0.0.0	006441679	576107250	19-JUL-2006	1167950000	USD	04-NOV-2041	B
SD8504682953.0.0.0	006441679	48594750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD8504683409.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD8504687806.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8504687855.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ4123C0060000000	DUNHILL ABS CDO LTD	
SDB533918128.0	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	
NUUQ412510080000000	RIVER NORTH CDO LTD.	
SDB201288643.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
NUUQ509100900000000	LEXINGTON CAPITAL FUNDING, LTD.	
SDB533440664.2.0	HELLENIC REPUBLIC	
SDB533440664.1.0	HELLENIC REPUBLIC	
SDB2012886153.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB533440664.0.0	HELLENIC REPUBLIC	
SDB2012886059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012886053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012887938.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012886058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB532092188.0	DEUTSCHE BANK FINANCE N.V.	856055
SDB2012886215.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012887952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	
NUUQ509100800000000	LEXINGTON CAPITAL FUNDING, LTD.	
SDB2012886121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
NUUQ4091P1060000000	RESERVOIR FUNDING LTD.	
SDB533440664.3.0	HELLENIC REPUBLIC	
SDB533680300.1.4	KRAFT FOODS INC.	
SDB2012886125.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
BUUQ511190080000000	BRODERICK 1 CDO LTD.	
SDB2012886147.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012886145.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012887943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
NUUQ409HR0080000000	GLACIER FUNDING CDO II, LTD.	
SDB2012886123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012886039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
NUUQ409IND0800000000	GLACIER FUNDING CDO II, LTD.	
SDB2012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
BUUQ511030035000000	ABACUS 2005-CB1, LTD.	717970
NUUQ503850080000000	ORCHID STRUCTURED FINANCE CDO, LTD.	
SDB2012886211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB2012889168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
NUUQ507CD0080000000	JUPITER HIGH GRADE CDO LTD	
SDB2012886113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
NUUQ5030L0080000000	HUNTINGTON CDO, LTD.	
SDB532092387.0	MUNICH RE FINANCE B.V.	
NUUQ510DL0080000000	ORIENT POINT CDO, LTD.	
SDB2012887916.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012886220.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012886127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB2012886155.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012886071.0.0.0	MORGAN STANLEY CAPITAL	
NUUQ505G0008000000	SOUTH COAST FUNDING	
NUUQ5013A0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ5014M0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ512B00080000000	KLEROS PREFERRED FUNDING II, LLC	727404
SDB2012887852.0.0.0	COMM 2005-C8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012886139.0.0	GMAC MORTGAGE CORPORATION	772240-772244
SDB2012888040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SDB2012888054.0.0.0	GMAC MORTGAGE CORPORATION	
SDB2012888060.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB2012886201.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012886183.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SDB2012887871.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB2012888061.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
NUUQ505G10030000A00	ABACUS 2004-2, INC.	
SDB2012888062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB533918085.0	BANK OF SCOTLAND PLC	
SDB2012887954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB534321008.1.4	KINGDOM OF SPAIN	
SDB2012887940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012886141.0.0	COLUMBIA CENTER TRUST	772240-772244
SDB2012889084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012886119.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012886131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
SDB2012886055.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	
SDB2012886149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
NUUQ4102N0080000000	MERCURY CDO 2004-1, LTD.	
BUUQ5060J0080000000	ISCHUS CDO I LTD	
BUUQ5060K0080000000	ISCHUS CDO I LTD	
NUUQ4102Q0080000000	MERCURY CDO 2004-1, LTD.	
NUUQ5060C0080000000	SATURN VENTURES I, LTD.	
SDB532354298.0	REPUBLIC OF ITALY	659638
SDB532354359.0	REPUBLIC OF ITALY	659637
SDB2012886159.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012888074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB534321008.4	KINGDOM OF SPAIN	
SDB2012886151.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ408H00080000000	RESERVOIR FUNDING LTD.	
SDB2012888050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB531906737.0	VALEO	
SDB2012888092.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
BUUQ511190080000000	BRODERICK CDO 1 LTD	
SDB2012888047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	

Trade Reference Id	Reference Obligation	Countyparty Ref. Number
SDB2012988045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SDB2012987834.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SDB2012988109.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB53388252.1.0	CDX.NA.IS.MVOL.B	
SDB2012987606.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012988133.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012987658.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012987873.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB2012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988111.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012988077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012988155.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012988042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012988057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012988055.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012988088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012987958.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012988048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988117.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012988046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
BUUCS11400900.0.0.0	SHERWOOD FUNDING CDO, LTD.	
BUUCS11500900.0.0.0	BRODERICK 1 CDO LTD.	
BUUCS120L00900.0.0.0	KLEROS PREFERRED FUNDING II, LLC	
NUUC4123N00800.0.0.0	DUNHILL ABS CDO LTD	
NUUC5022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
NUUC5030K00800.0.0.0	HUNTINGTON CDO, LTD.	
NUUC504G000800.0.0.0	SOUTH COAST FUNDING	
NUUC5078S00800.0.0.0	JUPITER HIGH GRADE CDO LTD	
NUUC5100N00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUC5100P00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUC510L300800.0.0.0	ALTRUS II FUNDING LTD	
SDB503565135.0.0.0	WEST COAST FUNDING LTD 2006-1A	5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/
SDB503565150.0.0.0	WEST COAST FUNDING LTD 2006-1A	5295309/5295309/5295309/5295309/5295309/5295309/5295309/5295309/5295309/5295309/
SDB504492863.0.0.0		
SDB504493403.0.0.0		
SDB504678606.0.0.0		
SDB504678635.0.0.0		

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NUUQ41280080000000	11				N	N
SOB533916128.0	3J49L1	49			N	N
NUUQ4125H080000000		11			N	N
SDB2012889043.0.0.0	BOL3W8	10			N	N
NUUQ50910080000000	BR38Z3	10			N	N
SD853340664.1.0	30AA68	11			N	N
SDB2012886153.0.0	ARUSG3	12			N	N
SD853340664.0.0	30AA68	11			N	N
SDB2012889039.0.0.0	BRGW47	8			N	N
SDB2012889033.0.0.0	BR97W8	8			N	N
SDB2012887938.0.0.0	BS16C9	8			N	N
SDB2012886066.0.0.0	BSIERO	8			N	N
SD853292189.0	6Z0XY9	15			N	N
SDB2012886216.0.0	9P3TB5	8			N	N
SDB2012887652.0.0.0	BR06U2	8			N	N
NUUQ56910080000000	BR38Z3	10			N	N
SDB2012886121.0.0	BSH9U1	12			N	N
NUUQ40910090000000	8NV2M0	11			N	N
SD853340664.3.0	30AA68	11			N	N
SDB533080300.1.4	2RF8F9	42			N	N
SDB2012886125.0.0	BRMDS7	12			N	N
BUUQ51119090000000	BRCHF7	10			N	N
SDB2012886147.0.0	4SH881	12			N	N
SDB2012886145.0.0	66HAG0	12			N	N
SDB2012887943.0.0.0	BRG769	8			N	N
NUUQ409HR0280000000	8NV2P3	11			N	N
SDB2012886123.0.0	BSH9V9	12			N	N
SDB2012886039.0.0.0	BRGWFI	8			N	N
NUUQ40910080000000	8NV2F3	11			N	N
SDB2012886135.0.0	BRTY95	12			N	N
SDB2012887947.0.0.0	BRPD05	8			N	N
BUUQ5110300000000A00	BR2VK2	48			N	N
NUUQ50359090000000	BFHUP1	12			N	N
SDB2012886211.0.0	BR9LP7	8			N	N
SDB2012886166.0.0.0	6S54B4	8			N	N
NUUQ50700080000000	8QBZV3	10			N	N
SDB2012886113.0.0	6SH5S6	12			N	N
NUUQ50300080000000	8P3J11	10			N	N
SDB53292397.0	2ECM09	17			N	N
NUUQ51001008000000	BR06L2	10			N	N
SDB2012887916.0.0.0	BR6F12	8			N	N
SDB2012886220.0.0	BRQJ04	8			N	N
SDB2012886127.0.0	6SHA58	12			N	N

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Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
SDB2012866165.0.0	8S5SE7	8		N
SDB2012866071.0.0.0	8R8LP7	8		N
NUUC604G000800000000	8PRL60	10		N
NUUC6012A00080000000		14		N
NUUC6014N000800000000		14		N
NUUC6128M000800000000		10		N
SDB2012867952.0.0.0	8PSCP4	10		N
SDB2012866139.0.0	8SHAD7	12		N
SDB2012868040.0.0.0	8S5SE7	8		N
SDB2012868054.0.0.0	8RPO07	8		N
SDB2012868060.0.0.0	8C6RJA	8		N
SDB2012866201.0.0	8C6RJA	8		N
SDB2012866163.0.0	8RXN72	8		N
SDB2012867971.0.0.0	8RXN72	8		N
SDB2012868061.0.0.0	8P8VM6	8		N
NUUC605G100300000000	8NV6O2	12		N
SDB2012868622.0.0.0	8P8M6Z	10		N
SDB5399180956.0	2E8709	62		N
SDB2012867954.0.0.0	8R3781	8		N
SDB534321008.1.4	8UZNL6	7		N
SDB2012867940.0.0.0	8C3LE8	8		N
SDB2012866141.0.0	8PXMIF	12		N
SDB2012866094.0.0.0	8ROJ04	8		N
SDB2012868119.0.0	8SH9T4	12		N
SDB2012868131.0.0	8Q1SG8	12		N
SDB2012868055.0.0.0	8PXC15	8		N
SDB2012866149.0.0	8Q50A2	12		N
NUUC4102N000800000000		11		N
BUUC606J008000000000	8QBPJ3	10		N
BUUC606K008000000000	8QBPJ3	10		N
NUUC4102C0008000000000		11		N
NUUC6055C0008000000000	8PTK76	10		N
SDB532354268.0	2116T4	19		N
SDB532354353.0	2116T4	18		N
SDB2012866074.0.0.0	8P3TB5	8		N
SDB2012866074.0.0.0	8P3TB5	8		N
SDB534321008.4	8UZNL6	7		N
SDB2012866151.0.0	8PTTQ5	12		N
NUUC409HS008000000000	8NVZL2	11		N
SDB2012868050.0.0.0	8Q1T59	8		N
SDB531906737.0	2R0G/W2	38		N
SDB2012866092.0.0.0	8RY8S7	8		N
BUUC6116008000000000	8RCNC7	10		N
SDB2012866047.0.0.0	8PZDWIS	8		N

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Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
SDB201288045.0.0.0	8PTVYR1	8			N	
SDB201288187.0.0.0	8Q3IX8	8			N	
SDB201288733.0.0.0	8R5JM5	6			N	
SDB2012886108.0.0	8R8M13	12			N	
SDB533802552.1.0	8XUGS1	75			N	
SDB2012887805.0.0.0	8OUJ66	6			N	
SDB2012886133.0.0	8SHAB1	12			N	
SDB2012887858.0.0.0	8Q4859	8			N	
SDB2012887973.0.0.0	8R1J17	5			N	
SDB2012886452.0.0.0	8SZF34	10			N	
SDB2012886111.0.0	8PT1P7	12			N	
SDB2012888077.0.0.0	8P9EW2	6			N	
SDB2012886155.0.0	8SHAU9	12			N	
SDB2012888042.0.0.0	8OUJ98	6			N	
SDB2012886057.0.0.0	8CS061	10			N	
SDB2012888056.0.0.0	8PZDX3	6			N	
SDB2012888088.0.0.0	8R5Y13	6			N	
SDB2012887959.0.0.0	8PS997	6			N	
SDB2012888048.0.0.0	8P59L0	8			N	
SDB2012888117.0.0	8RLW38	12			N	
SDB2012888046.0.0.0	8PWWR5	10			N	
SDB2012886137.0.0	8S0SK9	12			N	
BUUGS117400800.0.0.0	8RBL93	0			N	
BUUGS11500800.0.0.0	8RCHF7	0			N	
BUUCS120100800.0.0.0	8RHKE5	0			N	
NUUC4123100800.0.0.0	8CH480	0			N	
NUUGS022A00700.0.0.0	8DX9G1	0			N	
NUUGS030K00800.0.0.0	8P5JH1	0			N	
NUUDS04G500800.0.0.0	8PRL46	0			N	
NUUGS07BS08600.0.0.0	8QBZK3	0			N	
NUUGS10DN00800.0.0.0	8R06L2	0			N	
NUUGS10DF00800.0.0.0	8CXYP1	0			N	
NUUGS10L300800.0.0.0	8R23G5	0			N	
SDBS03565198.0.0.0	8SXJEB	0			N	
SDBS03565316.0.0.0	8SXUFS	0			N	
SDBS04482653.0.0.0	8TW9K9	0			N	
SDBS04483409.0.0.0	8TW9L7	0			N	
SDBS04678608.0.0.0	8TW9L7	0			N	
SDBS04678635.0.0.0	8TW9K9	0			N	

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CUSIP	Quantity	Description	Collateral Type	Hedcut Type	Hedcut Percent	Closing Price (USD)	USD Amount	Hedcut USD Amount
CASH 1989000000	1	U S DOLLAR Cash-USD			1	1889000000	1889000000	
CASH 1110000000	1	U S DOLLAR Cash-USD			1	1110000000	1110000000	