



Yale SCHOOL OF MANAGEMENT
Program on Financial Stability

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Resource Library

11-23-2007

AIG Margin Call from Goldman Sachs

Marina Dias

<https://elischolar.library.yale.edu/ypfs-documents/5348>

This resource is brought to you for free and open access by the Yale Program on Financial Stability and [EliScholar](#), a digital platform for scholarly publishing provided by Yale University Library. For more information, please contact ypfs@yale.edu.

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 23-NOV-2007
Valuation as of Close 22-NOV-2007

Market Exposure (USD)	
Credit Derivatives	3,403,521,820.99
Equity Options	46,644,863.56
Equity Structured Product	8,745,649.03
FI Swaps - Interest Rate Swaps	45,659,958.73
Foreign Exchange - Forwards	(1,946,626.77)
Foreign Exchange - Options	13,542,969.82
Total Exposure	3,516,168,635.35
Trigger/Threshold	75,000,000.00
Margin Required	3,441,168,635.35
Collateral Value (USD)	
Cash Collateral:	450,000,000.00
	450,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,991,170,000.00

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 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 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 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 error 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.
 23-November-2007 11:38:59

Page 1

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
59709750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549259A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
59709759A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549267A	OMNI	4	FXO	S	Option	GSIL	78599004	02587567	10000000
61148411A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61148457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
54835021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62709878A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	25000000
54635010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826739A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
56482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62862446A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62862454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	30000000
54555943A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	50000000
54555953A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
64285360A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	10000000
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
61679084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1269075600
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000
91451553A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000
809355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-168290000

tradeRefId	FxSecId	FXSecIdID	tradeDate	tradeLocation	putCall	optionStyle	payoutArmt	strikePrice	strikePriceTerms	expireDate	expireLocation
59708750A	O	JYUD CE 868500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		86.85	JPY/USD	17-NOV-2009	TKO
64548259A	O	JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E		92.75	JPY/USD	10-SEP-2009	TKO
59708758A	O	JYUD PE 668500 17Nov09 PS7 0	17-NOV-2004	TKO	P	E		86.85	JPY/USD	17-NOV-2009	TKO
64549287A	O	JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPY/USD	10-SEP-2009	TKO
81146411A	O	JYUD CE 723500 16Feb15 5T2 0	16-FEB-2005	TKO	C	E		72.35	JPY/USD	16-FEB-2015	TKO
-59277514A	O	JYUD CE 756000 20Oct16 9TP 0	20-OCT-2004	TKO	C	E		75.6	JPY/USD	20-OCT-2016	TKO
61148437A	O	JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E		72.35	JPY/USD	16-FEB-2015	TKO
59277522A	O	JYUD PE 756000 20Oct16 687 0	20-OCT-2004	TKO	P	E		75.6	JPY/USD	20-OCT-2016	TKO
61191573A	O	JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPY/USD	16-FEB-2010	TKO
61191581A	O	JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E		86.7	JPY/USD	16-FEB-2010	TKO
54635021A	O	JYUD CE 890500 22Sep09 5HZ 0	22-SEP-2003	TKO	C	E		89.05	JPY/USD	22-SEP-2009	TKO
62708876A	O	JYUD CE 911500 22May09 63W 0	20-MAY-2005	TKO	C	E		91.15	JPY/USD	22-MAY-2009	TKO
68826741A	O	JYUD CE 846500 28Jan11 XA3 0	30-JAN-2006	TKO	C	E		84.65	JPY/USD	28-JAN-2011	TKO
54635010A	O	JYUD PE 890500 22Sep09 ASV 0	22-SEP-2003	TKO	P	E		89.05	JPY/USD	22-SEP-2009	TKO
62708881A	O	JYUD PE 911500 22May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPY/USD	22-MAY-2009	TKO
68826733A	O	JYUD PE 846500 28Jan11 62R 0	30-JAN-2006	TKO	P	E		84.65	JPY/USD	28-JAN-2011	TKO
56482382A	O	JYUD CE 100000 6Mar08 BY3 0	08-MAR-2004	TKO	C	E		100	JPY/USD	08-MAR-2009	TKO
62962446A	O	JYUD CE 957000 5Mar08 KPV 0	03-JUN-2005	TKO	C	E		95.7	JPY/USD	05-JUN-2008	TKO
82982454A	O	JYUD PE 857000 5Jun08 Z3L 0	03-JUN-2005	TKO	P	E		85.7	JPY/USD	05-JUN-2008	TKO
56465702A	O	JYUD CE 895000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E		89.5	JPY/USD	05-MAR-2009	TKO
54556943A	O	JYUD CE 125000 11Sep08 G86 0	11-SEP-2003	TKO	C	E		125	JPY/USD	11-SEP-2008	TKO
84285350A	O	JYUD PE 800000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		80	JPY/USD	11-SEP-2008	TKO
64282874A	O	JYUD PE 723000 27Aug20 2TH 0	29-AUG-2005	NYC	C	E		72.3	JPY/USD	27-AUG-2020	TKO
61678064A	O	JYUD CE 642000 18Mar20 MILM 0	18-MAR-2005	TKO	C	E		64.2	JPY/USD	18-MAR-2020	TKO
61675075A	O	JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005	TKO	P	E		64.2	JPY/USD	18-MAR-2020	TKO
902821272A	Fwd USD	9Mar09	05-MAR-2004	TKO						08-MAR-2009	
902899710A	Fwd USD	10Mar09	08-MAR-2004	LDN						10-MAR-2008	
914515533A	Fwd USD	23Mar20	18-MAR-2005	TKO						23-MAR-2020	
909355036A	Fwd USD	24Oct16	20-OCT-2004	TKO						24-OCT-2016	
945770207A	Fwd USD	31Aug20	28-AUG-2005	NYC						31-AUG-2020	

tradeRefId	cashPhyIncl	settlementDate	valueDate	usdEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmtIncl	secondaryCcy	FXexchangeRate	exchangeRateTerms
59708750A	P	19-NOV-2009	17-NOV-2009	10000000	USD	R		8685000000	JPY		
64549259A	P	14-SEP-2009	10-SEP-2009	10000000	USD	P		9275000000	JPY		
59708758A	P	19-NOV-2009	17-NOV-2009	10000000	USD	P		8685000000	JPY		
64549267A	P	14-SEP-2009	10-SEP-2009	10000000	USD	R		9275000000	JPY		
61149411A	P	18-FEB-2015	16-FEB-2015	19000000	USD	R		10852500000	JPY		
59277514A	P	24-OCT-2016	20-OCT-2016	15000000	USD	P		11340000000	JPY		
61149457A	P	18-FEB-2015	16-FEB-2015	15000000	USD	P		10852500000	JPY		
59277522A	P	24-OCT-2016	20-OCT-2016	15000000	USD	R		11340000000	JPY		
61181573A	P	18-FEB-2010	16-FEB-2010	20000000	USD	R		17340000000	JPY		
61191591A	P	18-FEB-2010	16-FEB-2010	20000000	USD	P		17340000000	JPY		
54635021A	P	25-SEP-2009	22-SEP-2009	25000000	USD	P		22787500000	JPY		
68206876A	P	28-MAY-2009	22-MAY-2009	25000000	USD	R		22787500000	JPY		
68826741A	P	01-FEB-2011	28-JAN-2011	25000000	USD	R		23712500000	JPY		
54635010A	P	25-SEP-2009	22-SEP-2009	25000000	USD	P		22787500000	JPY		
68206861A	P	26-MAY-2009	22-MAY-2009	25000000	USD	R		22787500000	JPY		
68826739A	P	01-FEB-2011	28-JAN-2011	25000000	USD	P		23712500000	JPY		
56482382A	P	10-MAR-2009	06-MAR-2009	30000000	USD	R		30690000000	JPY		
62952446A	P	09-JUN-2008	05-JUN-2008	30000000	USD	R		28710000000	JPY		
62952445A	P	09-JUN-2008	05-JUN-2008	30000000	USD	P		28710000000	JPY		
56455702A	P	09-MAR-2009	05-MAR-2009	31000000	USD	R		30845000000	JPY		
54555943A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R		62500000000	JPY		
54555953A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R		45000000000	JPY		
64282974A	P	31-AUG-2020	27-AUG-2020	10000000	USD	R		723000000	JPY		
61679094A	P	23-MAR-2020	18-MAR-2020	10000000	USD	P		963000000	JPY		
61678076A	P	23-MAR-2020	18-MAR-2020	15000000	USD	R		963000000	JPY		
902821272A		22-NOV-2007	09-MAR-2009	13020000	JPY	R		-13020000	USD	96.76	JPY/USD
902899710A		22-NOV-2007	10-MAR-2009	13200000	JPY	R		-13200000	USD	98.65	JPY/USD
914515533A		22-NOV-2007	23-MAR-2020	240760000	JPY	R		-37500000	USD	64.2	JPY/USD
909355036A		22-NOV-2007	24-OCT-2018	27000000	JPY	R		-27000000	USD	75.6	JPY/USD
845770207A		22-NOV-2007	31-AUG-2020	23000000	JPY	P		23000000	USD	72.3	JPY/USD

IntracRefId	notionalValue	FXdelta	FXmktExposure	valueAtRiskValue	marginGroupNm	closingPrice
59708750A	10000000	0.754410811	1613229.284	7950228.988	Foreign Exchange	0.161322928
64549259A	10000000	0.700360475	-1176273.361	8538157.047	Foreign Exchange	0.117627336
59708759A	10000000	-0.16992157	211237.8597	7950228.988	Foreign Exchange	0.021123765
64549267A	10000000	-0.230543539	-261614.1483	8538157.047	Foreign Exchange	0.026161415
61148411A	15000000	0.538631352	2374757.655	9690334.162	Foreign Exchange	0.158931717
59277514A	15000000	0.425655001	-1702235.158	10439105.22	Foreign Exchange	0.113482411
61148457A	15000000	-0.176773674	648131.1123	9990334.162	Foreign Exchange	0.049208741
59277522A	15000000	-0.225763288	-974321.7084	10439105.22	Foreign Exchange	0.094854781
61191573A	20000000	0.73615559	316141.152	15862441.31	Foreign Exchange	0.158070558
61191581A	20000000	-0.178958497	466873.8313	15862441.31	Foreign Exchange	0.023343692
54635021A	25000000	0.743772546	-3658517.185	20489876.3	Foreign Exchange	0.146340888
62706876A	25000000	0.749284894	3361823.77	20877170.21	Foreign Exchange	0.134472951
66828741A	25000000	0.545510967	2034769.932	21828884.53	Foreign Exchange	0.081390787
54635010A	25000000	-0.186041934	-350220.7328	20493878.3	Foreign Exchange	0.022008605
62706861A	25000000	-0.183318881	518798.8981	20877170.21	Foreign Exchange	0.020751876
66828733A	25000000	-0.331483621	1188297.802	21828884.53	Foreign Exchange	0.046731912
56482382A	30000000	0.61759312	2092876.209	27616690.48	Foreign Exchange	0.06976254
62962446A	30000000	0.810748754	3284546.163	28429163.21	Foreign Exchange	0.109484872
62962454A	30000000	-0.165039334	330710.2105	26428163.21	Foreign Exchange	0.011028674
56455702A	31000000	0.629690341	2272823.475	28394550.31	Foreign Exchange	0.073316898
54555943A	50000000	0.018400455	26078.26924	57534750.99	Foreign Exchange	0.000521585
54555953A	50000000	-0.128428054	-534888.7231	41426202.71	Foreign Exchange	0.010687794
64285380A	10000000	0.317680264	1044888.901	6655619.994	Foreign Exchange	0.10446889
64282874A	10000000	-0.208798809	1007407.505	6655619.994	Foreign Exchange	0.10074075
61679044A	15000000	0.378416272	-2133180.684	8864954.432	Foreign Exchange	0.142212046
61679075A	15000000	-0.161332636	-1082238.899	8864954.432	Foreign Exchange	0.072149127
902821272A	11599701.74		-887297.3274	13020000	Foreign Exchange	104.2728362
90289710A	11987296.33		-674143.8119	13200000	Foreign Exchange	104.2654436
814515533A	2216238.608		-262735.6461	3760000	Foreign Exchange	73.78963872
949355036A	1879038.94		-131024.601	2700000	Foreign Exchange	61.87937249
945770207A	1530792.599		8574.721075	2300000	Foreign Exchange	72.81598573

TradeRefId NUJQ506B0042000A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity GSIL firmAccountNumber 76168810 accountNumber 006441679 tradeDate 17-JUN-2005 strikePrice expiresDate settlementDate primaryAmnt 228579533.3

tradeRefId: NIUQ596BC042000A00 USD primaryCcy: USD notionalValue: 228579533.3 FXmidExposure: 4559959.73 marginGroup: Fixed Income Swaps counterpartyRefNum: 228579533.3 maturityDate: 08-JUL-2040 recNotionalAmt: 228579533.3 USD payNotionalAmt: 228579533.3

TradeRefId payNationalAmiCcyCD effectiveDate InitialMarginPot
NUUQ5880042000A00 USD 22-JUN-2005

traderRefId	InstrumentType	accountNumber	FXmkdExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF6566A6	Equity Derivative	033968843	-4806592.41	48999907.1	USD	48999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
9EF5MNI68	Equity Derivative	033968843	-252683.89821	662877.7447	USD	662877.7447	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNI68	Equity Derivative	033968843	-414.300471	10870.47463	USD	10870.47463	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF64JNK3	STRUCTB	033968843	87456649.033	36116	USD	36116	13-NOV-2006	13-NOV-2006	13-NOV-2023	13-NOV-2023	B
9EF5MNIJ08	Equity Derivative	033968843	-32036.52263	662877.7447	USD	662877.7447	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ08	Equity Derivative	033968843	-525.395948	10870.47463	USD	10870.47463	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF65CJ00	Equity Derivative	033968843	227230950	42375000	USD	42375000	18-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF65CJ00	Equity Derivative	033968843	-202309850	48926000	USD	48926000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S
9EF656699	Equity Derivative	033968843	7161899.704	48999907.1	USD	48999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2015	18-OCT-2015	B
9EF656622	Equity Derivative	033968843	8442876.657	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF656683	Equity Derivative	033968843	53371.16.034	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF656683	Equity Derivative	033968843	3961876.556	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EF656683	Equity Derivative	033968843	7727062.116	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF656683	Equity Derivative	033968843	-89513.5215	767090.7025	USD	767090.7025	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
9EF5VL145	Equity Derivative	033968843	7575043.75	15825000	USD	15825000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VL166	Equity Derivative	033968843	-5343231.26	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5VL1A1	Equity Derivative	033968843	1445285	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5V6678	Equity Derivative	033968843	-811655	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5V6678	Equity Derivative	033968843	-8950	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF5X2J87	Equity Derivative	033968843	902670	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	B
9EF5X2Q30	Equity Derivative	033968843	91563.35	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF6NYU08	Equity Derivative	033968843	1124968.908	767090.7025	USD	767090.7025	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB16253498362.0.0.0	EQOTC-OTCNF	033968843	-264682.6272	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	28-MAR-2010	29-MAR-2010	S
SDB16253498362.0.0.0	EQOTC-OTCNF	033968843	-5062109.249	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S
SDB16253498362.0.0.0	EQOTC-OTCNF	033968843	48360.95928	9800000	USD	9800000	17-OCT-2007	17-OCT-2007	28-MAR-2010	29-MAR-2010	B
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-2356385.902	2377624.843	USD	2377624.843	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1603441134.0.0.0	EQOTC-OTCNF	033968843	542570.7668	11445709.06	USD	11445709.06	08-NOV-2006	08-NOV-2006	12-DEC-2008	12-DEC-2008	B
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-498887.7108	1424408.066	USD	1424408.066	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-227560.4279	512552.0312	USD	512552.0312	08-NOV-2006	08-NOV-2006	12-DEC-2008	12-DEC-2008	B
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-820.2071063	1220356.241	USD	1220356.241	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-655037.0585	1528441.542	USD	1528441.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-255.8890973	1101180.785	USD	1101180.785	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-143.5809802	378057.4859	USD	378057.4859	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-204318.2037	727701.6015	USD	727701.6015	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-272773.8882	1220356.241	USD	1220356.241	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-1100845.376	5264888.49	USD	5264888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB16229632712.0.0.0	EQOTC-OTCNF	033968843	-493662.1805	2858227.49	USD	2858227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB16229632712.0.0.0	EQOTC-OTCNF	033968843	-3284594.559	15815350.45	USD	15815350.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB16229632712.0.0.0	EQOTC-OTCNF	033968843	-1480969.737	84089588.15	USD	84089588.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB15049529492.0.0.0	EQOTC-OTCNF	033968843	-167.4844432	2740006.484	USD	2740006.484	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB16229632712.0.0.0	EQOTC-OTCNF	033968843	-3340851.887	16118064.39	USD	16118064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S
SDB16229632712.0.0.0	EQOTC-OTCNF	033968843	-1520407.483	8880859.33	USD	8880859.33	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S

buySellIND

tradeReid	transactionType	accessNumber	FXmktExposure	primaryAmt.	primaryCcy	nationalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SD81504953716Z.0.0.0	EQOTC-OTCFF	03396884	-4622.087823	1396878.655	USD	1396878.655	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953718Z.0.0.0	EQOTC-OTCFF	03396884	-43599.45602	258311.8303	USD	258311.8303	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953728Z.0.0.0	EQOTC-OTCFF	03396884	-791563.7765	4621545.357	USD	4621545.357	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953204Z.0.0.0	EQOTC-OTCFF	03396884	-5256.693871	1475906.239	USD	1475906.239	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953744Z.0.0.0	EQOTC-OTCFF	03396884	-1842.896387	1217668.821	USD	1217668.821	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953349Z.0.0.0	EQOTC-OTCFF	03396884	-322.4040528	566325.9614	USD	566325.9614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952865Z.0.0.0	EQOTC-OTCFF	03396884	-14244.14518	1250762.219	USD	1250762.219	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953756Z.0.0.0	EQOTC-OTCNFI	03396884	26372822.28	74213109.11	USD	74213109.11	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953301Z.0.0.0	EQOTC-OTCFF	03396884	-525260.2382	2128543.185	USD	2128543.185	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953333Z.0.0.0	EQOTC-OTCFF	03396884	-204772.8032	2073983.643	USD	2073983.643	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953306Z.0.0.0	EQOTC-OTCFF	03396884	-520717.9927	863958.8553	USD	863958.8553	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81622963409Z.0.0.0	EQOTC-OTCFF	03396884	-2202830.587	11049729.45	USD	11049729.45	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953363Z.0.0.0	EQOTC-OTCFF	03396884	-1603.373405	1528441.542	USD	1528441.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953384Z.0.0.0	EQOTC-OTCFF	03396884	-65.91992021	1268011.384	USD	1268011.384	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952378Z.0.0.0	EQOTC-OTCFF	03396884	-654.796978	1424408.088	USD	1424408.088	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953365Z.0.0.0	EQOTC-OTCFF	03396884	-2529178.397	2880534.368	USD	2880534.368	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953372Z.0.0.0	EQOTC-OTCFF	03396884	-1419.032715	1107759.162	USD	1107759.162	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953373Z.0.0.0	EQOTC-OTCFF	03396884	-890401.6271	1101180.785	USD	1101180.785	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81622963427Z.0.0.0	EQOTC-OTCFF	03396884	-1028313.368	5849873.28	USD	5849873.28	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953384Z.0.0.0	EQOTC-OTCFF	03396884	-6075.498471	335175.5154	USD	335175.5154	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81505589308.0.0.0	EQOTC-OTCNFI	02340543	4426815.559	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SD81504953765Z.0.0.0	EQOTC-OTCFF	03396884	-939769.1415	1364855.58	USD	1364855.58	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953791Z.0.0.0	EQOTC-OTCFF	03396884	-311605.7523	735980.2215	USD	735980.2215	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952422Z.0.0.0	EQOTC-OTCFF	03396884	-1326.933533	3380118	USD	3380118	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953796Z.0.0.0	EQOTC-OTCFF	03396884	-15202.32282	668175.6193	USD	668175.6193	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952424Z.0.0.0	EQOTC-OTCFF	03396884	-280124.9813	1668422.068	USD	1668422.068	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952435Z.0.0.0	EQOTC-OTCFF	03396884	-323869.037	1107759.162	USD	1107759.162	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953810Z.0.0.0	EQOTC-OTCFF	03396884	-15587.57806	335175.5154	USD	335175.5154	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953824Z.0.0.0	EQOTC-OTCFF	03396884	-13.27680078	707977.6171	USD	707977.6171	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953848Z.0.0.0	EQOTC-OTCFF	03396884	-69.51098886	2277524.943	USD	2277524.943	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952476Z.0.0.0	EQOTC-OTCFF	03396884	-66.08049833	1267988.434	USD	1267988.434	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952514Z.0.0.0	EQOTC-OTCFF	03396884	-18226.45641	1005528.548	USD	1005528.548	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952476Z.0.0.0	EQOTC-OTCFF	03396884	-6073.7883	2487774.285	USD	2487774.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952528Z.0.0.0	EQOTC-OTCFF	03396884	-71384.87083	1784053.137	USD	1784053.137	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952965Z.0.0.0	EQOTC-OTCFF	03396884	-807.5043401	750766.7008	USD	750766.7008	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504952998Z.0.0.0	EQOTC-OTCFF	03396884	-211277.3766	891887.9818	USD	891887.9818	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-32851.02021	11250000	USD	11250000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
SD81624655254.0.1.0	EQOTC-OTCNFI	03396884	124746.0341	16230200	USD	16230200	18-NOV-2006	18-NOV-2006	10-DEC-2010	10-DEC-2010	B
SD81504953868Z.0.0.0	EQOTC-OTCNFI	03396884	154519.4839	8500000	USD	8500000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	B
SD81504953877Z.0.0.0	EQOTC-OTCFF	03396884	-345702.544	2487774.286	USD	2487774.286	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD8150187388Z.0.0.0	EQOTC-OTCNFI	03396884	-216648.5692	453581.8248	USD	453581.8248	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953879Z.0.0.0	EQOTC-OTCFF	03396884	2185.353201	36005521.5	USD	36005521.5	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SD81504953879Z.0.0.0	EQOTC-OTCFF	03396884	-383.8485165	735980.2215	USD	735980.2215	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81624655255.0.1.0	EQOTC-OTCFF	03396884	-50763.15751	20230200	USD	20230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S

tradeRefId	transactIonType	accountNumber	FXmkItExposure	primaryAmt	primaryCcy	nationalValue	tradeDate	effectiveDate	maturityDate	expireDate	buysSellIND
SDB1501873893Z.0.0.0	EQ.OTC-OT.CFF	03396884	-2.917221538	49853799	USD	49853789	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953898Z.0.0.0	EQ.OTC-OT.CFF	03396884	-177232.0481	1060021.856	USD	1060021.856	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953910Z.0.0.0	EQ.OTC-OT.CFF	03396884	-313285.0975	804992.0777	USD	804992.0777	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953945Z.0.0.0	EQ.OTC-OT.CFF	03396884	-465898.6131	867891.4803	USD	867891.4803	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953947Z.0.0.0	EQ.OTC-OT.CFF	03396884	-169868.297	1250782.219	USD	1250782.219	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953953Z.0.0.0	EQ.OTC-OT.CFF	03396884	-522.5705215	727701.6015	USD	727701.6015	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953957Z.0.0.0	EQ.OTC-OT.CFF	03396884	-5111993.0523	33801118	USD	33801118	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953958Z.0.0.0	EQ.OTC-OT.CFF	03396884	-0.0020294923	932828.5812	USD	932828.5812	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953959Z.0.0.0	EQ.OTC-OT.CFF	03396884	-2.179551424	867991.4803	USD	867991.4803	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953970Z.0.0.0	EQ.OTC-OT.CFF	03396884	-46350.69199	2073963.643	USD	2073963.643	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953972Z.0.0.0	EQ.OTC-OT.CFF	03396884	-207.7823354	453591.8246	USD	453591.8246	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953982Z.0.0.0	EQ.OTC-OT.CFF	03396884	-22074.27892	1668422.068	USD	1668422.068	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1624855346Z.0.0.0	EQ.OTC-OT.CFF	03396884	-546740.3164	17640000	USD	17640000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	S
SDB1504952606Z.0.0.0	EQ.OTC-OT.CFF	03396884	-55.97164803	927893.7853	USD	927893.7853	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953495Z.0.0.0	EQ.OTC-OT.CFF	03396884	-9480.681108	2128543.185	USD	2128543.185	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953496Z.0.0.0	EQ.OTC-OT.CFF	03396884	-24.28803722	512552.0312	USD	512552.0312	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952685Z.0.0.0	EQ.OTC-OT.CFF	03396884	-1308656.916	2387685.631	USD	2387685.631	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952686Z.0.0.0	EQ.OTC-OT.CFF	03396884	-0.433858687	889358.8559	USD	889358.8559	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952692Z.0.0.0	EQ.OTC-OT.CFF	03396884	-321214.3983	707977.6171	USD	707977.6171	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952693Z.0.0.0	EQ.OTC-OT.CFF	03396884	-640.0771962	891887.9818	USD	891887.9818	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952694Z.0.0.0	EQ.OTC-OT.CFF	03396884	-14510.22277	4521545.367	USD	4521545.367	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952695Z.0.0.0	EQ.OTC-OT.CFF	03396884	-242897.1493	568325.9614	USD	568325.9614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952696Z.0.0.0	EQ.OTC-OT.CFF	03396884	-523969.6158	1987872.897	USD	1987872.897	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952703Z.0.0.0	EQ.OTC-OT.CFF	03396884	-486426.1878	1589626.527	USD	1589626.527	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952711Z.0.0.0	EQ.OTC-OT.CFF	03396884	-3340.702311	1274630.846	USD	1274630.846	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952730Z.0.0.0	EQ.OTC-OT.CFF	03396884	-420563.1848	1396678.655	USD	1396678.655	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953488Z.0.0.0	EQ.OTC-OT.CFF	03396884	-454.7305949	2980534.388	USD	2980534.388	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953535Z.0.0.0	EQ.OTC-OT.CFF	03396884	-48702.73419	1005526.546	USD	1005526.546	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953542Z.0.0.0	EQ.OTC-OT.CFF	03396884	-67.88765429	179225.6839	USD	179225.6839	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1625989016.0.0.0	EQ.OTC-OT.CFF	03396884	15167734.02	83521350	USD	83521350	16-NOV-2006	16-NOV-2006	08-MAY-2013	08-MAY-2013	B
SDB162598903.0.0.0	EQ.OTC-OT.CFF	03396884	-5934149.485	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SDB1504952761Z.0.0.0	EQ.OTC-OT.CFF	03396884	-148369.7206	1217086.621	USD	1217086.621	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953102Z.0.0.0	EQ.OTC-OT.CFF	03396884	-77.7559094	1384855.58	USD	1384855.58	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953104Z.0.0.0	EQ.OTC-OT.CFF	03396884	-5897.272696	5035747.614	USD	5035747.614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953131Z.0.0.0	EQ.OTC-OT.CFF	03396884	-59.8840307	2683630.763	USD	2683630.763	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953139Z.0.0.0	EQ.OTC-OT.CFF	03396884	-131.7648394	2387685.631	USD	2387685.631	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953145Z.0.0.0	EQ.OTC-OT.CFF	03396884	14111.26524	74213109.11	USD	74213109.11	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SDB1504952820Z.0.0.0	EQ.OTC-OT.CFF	03396884	-73143.30347	179225.6839	USD	179225.6839	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952821Z.0.0.0	EQ.OTC-OT.CFF	03396884	-321.4743857	1050021.856	USD	1050021.856	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953564Z.0.0.0	EQ.OTC-OT.CFF	03396884	-375516.4584	1274630.846	USD	1274630.846	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953594Z.0.0.0	EQ.OTC-OT.CFF	03396884	-4788.562341	1589626.527	USD	1589626.527	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952849Z.0.0.0	EQ.OTC-OT.CFF	03396884	-412653.4062	1267868.494	USD	1267868.494	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953596Z.0.0.0	EQ.OTC-OT.CFF	03396884	-955637.9886	927893.7853	USD	927893.7853	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953597Z.0.0.0	EQ.OTC-OT.CFF	03396884	-85581.92167	666175.6193	USD	666175.6193	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRefId	transactionType	accountNumber	FXRiskExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1504952870Z.0.0.0	EQOTC-OTCFF	03396884	-28457.04485	1784053.137	USD	1784053.137	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953605Z.0.0.0	EQOTC-OTCFF	03396884	-228237.5375	1475806.239	USD	1475806.239	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952876Z.0.0.0	EQOTC-OTCFF	03396884	-74.69265774	258311.8303	USD	258311.8303	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953195Z.0.0.0	EQOTC-OTCFF	03396884	-1287.612808	904892.0777	USD	904892.0777	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1629239221.0.0.0	EQOTC-OTCNFF	03396884	5189757.408	5909600	USD	5909600	18-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB1504953361Z.0.0.0	EQOTC-OTCFF	03396884	-1901728.51	2740006.494	USD	2740006.494	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953199Z.0.0.0	EQOTC-OTCFF	03396884	-154686.1134	378057.4859	USD	378057.4859	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953202Z.0.0.0	EQOTC-OTCFF	03396884	-1289.007962	1987872.887	USD	1987872.887	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1623043827.0.1.0	EQOTC-OTCFF	03396884	-43202920.75	30000000	USD	30000000	18-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SDB1623049428Z.0.0.0	EQOTC-OTCNFI	03396884	6131043.522	197068000	USD	197068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SDB1504953205Z.0.0.0	EQOTC-OTCFF	03396884	-995395.2195	932828.5812	USD	932828.5812	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1623049431Z.0.0.0	EQOTC-OTCFF	03396884	-5090784.497	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S
SDB1623043841.0.1.0	EQOTC-OTCNFI	03396884	48518259.77	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
SDB1623049454Z.0.0.0	EQOTC-OTCNFI	03396884	53491194.61	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB1623049496Z.0.0.0	EQOTC-OTCFF	03396884	-49035005.32	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S
SDB1623049567Z.0.0.0	EQOTC-OTCNFI	03396884	55173666.76	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SDB1623049574Z.0.0.0	EQOTC-OTCFF	03396884	-51198524.54	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SDB1504953563Z.0.0.0	EQOTC-OTCFF	03396884	-1208895.204	1268011.384	USD	1268011.384	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952787Z.0.0.0	EQOTC-OTCFF	03396884	-264681.7567	750726.7008	USD	750726.7008	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953686Z.0.0.0	EQOTC-OTCFF	03396884	-1450458.893	2683830.763	USD	2683830.763	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953689Z.0.0.0	EQOTC-OTCFF	03396884	-1108794.132	5035747.614	USD	5035747.614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

TradeRefId	putCall/KID	underlier	underlierQuantity	strikePrice
9EF666A6	P	SPX	42146	1186.35
9EF5MNI68	C	CAGR	20977	21.29
9EF5MNI68	C	CAGR	344	21.29
9EF64UNJ3	P	SPX	38118	1
9EF5MNIJ08	P	CAGR	20977	21.29
9EF5MNIJ08	P	CAGR	344	21.29
9EF660J00	C	CIEN	7500000	5.65
9EF660J00	C	CIEN	7500000	6.61
9EF660J00	C	CIEN	42146	1186.35
9EF666B4	C	SPX	18821	1513.56
9EF666C2	P	SPX	19621	1513.56
9EF666E9	P	SPX	19542	1279.3
9EF666D0	P	SPX	38941	1284
9EF6NYU26	C	IBE.MC	97328	5.31
9EF5VL145	C	CAL	625000	25
9EF5VL160	C	CAL	625000	35
9EF5VL186	C	LCC	250000	30
9EF5VL1A1	C	LCC	250000	45
9EF5V66B7	P	GT	1500000	10
9EF5V66F8	P	GT	1500000	10
9EF5X2J87	P	NAVZ	500000	15
9EF5X2Q30	P	NAVZ	500000	15
9EF6NYUC8	P	IBE.MC	87328	5.31
SDB1622465344Z.0.0.0	P	NTAF.O	420000	20
SDB16225549838Z.0.0.0	C	LSLN	500000	10.8
SDB162262394Z.0.0.0	C	NRG.N	200000	19.7
SDB16225549837Z.0.0.0*	C	LSLN	500000	19.8
SDB1504952899Z.0.0.0	C	ECNG.DE	22394	68.52
SDB1603441134.D.0.0	P	.N225	100000	12432
SDB1504952928Z.0.0.0	C	UNC.AS	53795	17.64
SDB1504952938.D.1.0	P	ALUA.PA	38284	9.02
SDB1504953267Z.0.0.0	P	VIV.PA	33193	24.77
SDB1504953810Z.0.0.0	C	ALVG.DE	10867	94.76
SDB1504952948Z.0.0.0	P	RWEG.DE	14403	51.51
SDB1504952949Z.0.0.0	P	ISP.MI	70160	3.64
SDB1504953291Z.0.0.0	C	LMVH.PA	7959	61.6
SDB1504952867Z.0.0.0	C	VIV.PA	33193	24.77
SDB1622963271Z.0.0.0	P	.SPX	2817	1888.97
SDB1622963282Z.0.0.0	C	.SPX	1517	1868.97
SDB1622963312Z.0.0.0	P	.SPX	7277	2145.85
SDB1622963364Z.0.0.0	C	.SPX	3819	2145.85
SDB1504953703Z.0.0.0	P	TEF.MC	141241.36	13.07
SDB1622963386Z.0.0.0	P	.SPX	7277	2215.07
SDB1622963402Z.0.0.0	C	.SPX	3919	2216.07

TradeRefId	pdCallIND	underlier	underlierQuantity	strikePrice
SD815049537162.0.0.0	P	AXAF.PA	48083	18.57
SD815049537182.0.0.0	P	TUT.MI	67454.43	2.56
SD815049537202.0.0.0	C	RDSa.AS	128984	24.14
SD8150495372042.0.0.0	P	FTE.PA	44269.5876	22.46
SD815049537442.0.0.0	P	ENEL.MI	113031.1215	7.268
SD815049537462.0.0.0	P	LAFF.PA	5285	72.45
SD815049537652.0.0.0	C	FOR.AS	46087	18.69
SD815049537582.0.0.0	C	.STOXX50E	16060	3113.3
SD815049537602.0.0.0	C	BNPP.PA	25970	55.22
SD81504953762.0.0.0	C	ING.AS	61420	22.76
SD815049537622.0.0.0	C	DANO.PA	15522	37.5
SD815049537634092.0.0.0	P	.SPX	4685	2353.51
SD815049537632.0.0.0	P	ALVG.DE	10867	94.76
SD815049537722.0.0.0	P	DAIGn.DE	25833	33.07
SD81504953782.0.0.0	P	UNG.AS	53793	17.84
SD8150495378652.0.0.0	C	NOK1V.HE	144362	13.91
SD81504953732.0.0.0	P	CARR.PA	16378	40.61
SD815049524042.0.0.0	C	RWEG.DE	14403	51.51
SD8150495374272.0.0.0	C	.SPX	2528	2353.51
SD815049537842.0.0.0	P	SAPG.DE	6630	34.06
SD81505589308.0.0.0	P	.SPX	16738	1493.65
SD815049537652.0.0.0	C	BASF.DE	16875	55.29
SD815049537912.0.0.0	C	SGOB.PA	10552	46.99
SD815049524222.0.0.0	C	SASY.PA	31346	72.65
SD815049537962.0.0.0	P	AEGN.AS	42745	10.5
SD815049524352.0.0.0	C	SOCN.PA	13850	81.16
SD815049538102.0.0.0	C	CARR.PA	16378	40.61
SD815049538462.0.0.0	P	SAPG.DE	6630	34.06
SD815049538242.0.0.0	P	AIRP.PA	7432	64.18
SD815049524562.0.0.0	P	EONG.DE	22394	66.52
SD815049524762.0.0.0	P	SAPG.DE	19890	34.06
SD815049524762.0.0.0	P	GASI.MI	37630	22.7
SD815049525142.0.0.0	P	ENI.MI	79043	21.29
SD815049525262.0.0.0	C	OTEGn.DE	80551	14.92
SD815049529952.0.0.0	P	MUVGn.DE	5730	86.27
SD815049529982.0.0.0	C	REP.NC	29709	20.23
SD8507093712.0.0.0	C	ABG.N	250000	45
SD81624655264.0.1.0	C	VRX.N	500000	32.4604
SD8507094078.0.0.0	C	ABG.N	250000	34
SD815049538682.0.0.0	C	ENI.MI	78043	21.29
SD815049538772.0.0.0	C	AHLN.AS	47601	6.42
SD815018798922.0.0.0	C	.STOXX50E	5000	4851.6
SD815049538792.0.0.0	P	SGOB.PA	10552	46.99
SD81624655266.0.1.0	C	VRX.N	500000	40.4604

tradeRefId	putCallInD	underlier	underlierQuantity	strikePrice
SDB1501873893Z.0.0.0	C	.STOX:SOE	5000	8717.6
SDB1504953896Z.0.0.0	P	TUT.MI	277347	2.575
SDB1504953910Z.0.0.0	C	CRDI.MI	150095	4.0625
SDB1504953405Z.0.0.0	C	OREP.PA	9658	60.55
SDB1504953417Z.0.0.0	P	FOR.AS	45087	18.69
SDB1504953553Z.0.0.0	P	LVMH.PA	7959	61.6
SDB1504952557Z.0.0.0	P	SASY.PA	31346	72.85
SDB1504952568Z.0.0.0	P	BAYG.DE	22807	27.8
SDB1504952569Z.0.0.0	P	OREP.PA	9658	60.55
SDB1504953070Z.0.0.0	P	ING.AS	61420	22.75
SDB1504952594Z.0.0.0	P	AHJN.AS	47901	6.42
SDB1504952598Z.0.0.0	P	SOGN.PA	13850	81.16
SDB1504952606Z.0.0.0	P	LYOE.PA	27686	22.58
SDB1504953439Z.0.0.0	P	BNPP.PA	25970	55.22
SDB1504953464.0.1.0	C	ALJA.PA	38284	9.02
SDB1504952636Z.0.0.0	C	SIEGR.DE	25788	62.38
SDB1504952655Z.0.0.0	P	DANO.PA	15522	37.5
SDB1504952660Z.0.0.0	C	AIRP.PA	7432	64.18
SDB1504952679Z.0.0.0	P	REP.MC	29703	20.23
SDB1504952713Z.0.0.0	P	RDSa.AS	128884	24.14
SDB1504952685Z.0.0.0	C	LAFF.PA	5285	72.45
SDB1504952703Z.0.0.0	C	BBVA.MC	104960	12.78
SDB1504952711Z.0.0.0	P	RHG.AS	40738	63.62
SDB1504953483Z.0.0.0	C	AXAF.PA	48083	21.08
SDB1504953535Z.0.0.0	C	SAPG.DE	19990	19.67
SDB1504953542Z.0.0.0	P	ISP.MI	33173	34.06
SDB1625989016.0.0.0	C	MDT.N	1500000	3.64
SDB1625989083.0.0.0	C	MDT.N	1600000	55.6809
SDB1504952761Z.0.0.0	C	ENEI.MI	113081.1215	76.93
SDB1504953102Z.0.0.0	P	BASF.DE	18975	7.258
SDB1504953131Z.0.0.0	P	TOTFBSK=B	73948	55.29
SDB1504953139Z.0.0.0	P	SAN.MC	193585	45.88
SDB1504953139Z.0.0.0	P	SIEGR.DE	25788	9.34
SDB1504953145Z.0.0.0	P	.STOX:SOE	16080	62.89
SDB1504952820Z.0.0.0	C	ISP.MI	33173	3113.3
SDB1504952821Z.0.0.0	C	TUT.MI	277347	3.64
SDB1504952842Z.0.0.0	C	PHG.AS	40738	2.575
SDB1504953594Z.0.0.0	P	DBKGr.DE	16834	21.08
SDB1504952849Z.0.0.0	C	GASI.MI	37630	63.62
SDB1504953596Z.0.0.0	C	LYOE.PA	27686	22.7
SDB1504953597Z.0.0.0	C	AEGNAS	42745	22.58
				10.5

TradeRefId	puCallIND	underlier	underlierQuantity	strikePrice
SDB1504952870Z.0.0.0	P	DYEGn.DE	60561	14.92
SDB1504953805Z.0.0.0	C	FTE.PA	44289.5876	22.46
SDB1504952878Z.0.0.0	C	TLIT.MI	67454.43	2.58
SDB1504953185Z.0.0.0	P	CRDI.MI	150085	4.0625
SDB1626239221.0.0.0	C	NRG.N	200000	29.543
SDB1504953613Z.0.0.0	C	TEF.MC	141241.56	13.07
SDB1504953198Z.0.0.0	C	ISP.MI	70180	3.64
SDB1504953202Z.0.0.0	P	BBVA.MC	104660	12.78
SDB1623043827.0.1.0	C	MA.N	375000	80
SDB1623049426Z.0.0.0	C	SNDK.O	1300000	62.36
SDB1604953205Z.0.0.0	C	BAYG.DE	22607	27.8
SDB1623049431Z.0.0.0	C	SNOK.O	1300000	65.03
SDB1623043841.0.1.0	C	MA.N	375000	60
SDB1623049454Z.0.0.0	C	PCLN.O	750000	40
SDB1623049496Z.0.0.0	C	PCLN.O	750000	50
SDB1623049567Z.0.0.0	C	PCLN.O	750000	40
SDB1623049574Z.0.0.0	C	PCLN.O	750000	50
SDB1504953634Z.0.0.0	C	DAIGn.DE	25633	33.07
SDB1504952767Z.0.0.0	C	MUVGn.DE	5730	88.27
SDB1504953696Z.0.0.0	C	SAN.MC	193685	9.84
SDB1504953889Z.0.0.0	C	TOTF8SK=B	73948	45.88

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ4125H0080000000	006441679	38572530.82	22-DEC-2004	149750000	USD	06-FEB-2040	B
NUUQ5030L0080000000	006441679	40000	02-MAR-2005	250000	USD	05-NOV-2040	B
BUUQ5068070080000000	006441679	87307816.88	28-JUN-2005	213750000	USD	06-AUG-2040	B
NUUQ510D10080000000	006441679	80000	07-OCT-2005	250000	USD	03-OCT-2045	B
BUUQ50600K0080000000	006441679	20422861.13	28-JUN-2005	50000000	USD	06-AUG-2040	B
BUUQ5119008000000000	006441679	88917.3082	23-NOV-2005	249402.93	USD	03-JAN-2043	B
NUUQ5128M00800000000	006441679	32866.83643	19-DEC-2005	250000	USD	05-DEC-2042	B
SD8531906737.0	006441679	-7257.552229	17-AUG-2006	11132055.87	USD	20-JUN-2009	B
SD8532092397.0	006815922	-1100809.124	23-OCT-2006	59370964.63	USD	20-DEC-2011	S
SD8532092188.0	006441679	18623188.504	23-OCT-2006	74213705.79	USD	20-DEC-2011	B
SD8532354298.0	006441679	-200685.2442	19-JAN-2007	75000000	USD	20-JUN-2010	B
SD8532354359.0	006441679	-55244.28693	19-JAN-2007	25000000	USD	20-JUN-2010	B
NUUQ409IP008000000000	006441679	16822.33571	23-SEP-2004	89774.61	USD	07-DEC-2040	B
NUUQ6014M008000000000	006441679	97481.1205	12-JAN-2008	247447.12	USD	06-OCT-2043	B
NUUQ4102Q00800000000	006441679	6327.145	20-OCT-2004	70443.79	USD	09-DEC-2040	B
NUUQ607C000800000000	006441679	49371.8241	20-JUL-2005	244765.88	USD	08-JUN-2042	B
SD8533080300.14	006815922	16987.50612	18-JUL-2007	20000000	USD	20-SEP-2012	S
NUUQ409HS008000000000	006441679	62300513.07	23-SEP-2004	315691873.4	USD	07-DEC-2012	B
NUUQ4102N008000000000	006441679	18972898.35	20-OCT-2004	200994743.1	USD	08-DEC-2040	B
NUUQ5035C008000000000	006441679	29022267.77	13-MAY-2005	188736984.4	USD	06-JUN-2044	B
SD8533440664.0	006815922	-6138.445747	05-SEP-2007	9000000	USD	20-JUN-2010	B
SD8533440664.1.0	006815922	-23189.68393	05-SEP-2007	34000000	USD	20-JUN-2010	B
SD8533440664.2.0	006815922	-11584.84197	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD85306588874.0	006815922	-69632.70813	08-AUG-2007	10000000	USD	20-SEP-2012	S
BUUQ51116008000000000	006441679	133695860.5	24-NOV-2003	472578320.2	USD	03-JAN-2043	B
NUUQ4123O0080000000000	006441679	39952.7656	15-DEC-2004	207170.12	USD	04-JAN-2041	B
NUUQ504GD0080000000000	006441679	20488075.3	21-APR-2005	684088415.1	USD	06-JAN-2041	B
NUUQ6013A0080000000000	006441679	134301423.5	12-JAN-2006	335104884.4	USD	06-OCT-2043	B
NUUQ6090V0030000000000	006815922	4805478.57	12-SEP-2006	327257840.4	USD	28-SEP-2045	B
NUUQ603580080000000000	006441679	28335635.36	11-MAR-2005	101577993.8	USD	15-NOV-2040	B
SD8533882552.1.0	006815922	3221363.041	30-OCT-2007	50000000	USD	20-JUN-2012	B
NUUQ509U00800000000000	006441679	64830289.18	27-SEP-2005	183363148.5	USD	06-MAY-2042	B
NUUQ508U00800000000000	006441679	81388.2748	27-SEP-2005	232284.84	USD	06-MAY-2042	B
SD8533920572.0	006815922	-157818.7789	06-NOV-2007	2226411.74	USD	20-DEC-2012	S
SD8533918128.0	006815922	185909.4659	06-NOV-2007	2226411.74	USD	20-DEC-2012	B
SD8533918096.0	006815922	272863.9698	06-NOV-2007	2226411.74	USD	20-DEC-2012	B
NUUQ409HR00800000000000	006441679	5074743.47	23-SEP-2004	224831328.4	USD	12-NOV-2042	B
NUUQ409IN00800000000000	006441679	14953.0675	23-SEP-2004	69221.45	USD	12-NOV-2042	B
SD82012897947.0.0	006441679	340575.8813	12-JUL-2008	12500000	USD	11-SEP-2042	B
SD82012886138.0.0	006441679	2911353.605	21-APR-2006	44500000	USD	10-NOV-2045	B
SD82012886054.0.0.0	006441679	477886.8042	12-JUL-2008	12500000	USD	10-NOV-2045	B
SD82012886165.0.0	006441679	1874518.776	21-APR-2006	44500000	USD	15-FEB-2039	B
SD82012888040.0.0.0	006441679	52467.9667	12-JUL-2006	12500000	USD	15-FEB-2039	B
SD82012888055.0.0.0	006441679	400075.1369	12-JUL-2006	12500000	USD	10-JUL-2039	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012886141.0.0	006441679	2302399.865	21-APR-2006	44500000	USD	10-JUL-2039	B
SD82012886109.0.0	006441679	835779.4047	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012987809.0.0	006441679	166074.351	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012988047.0.0	006441679	1476254.728	12-JUL-2006	46500000	USD	10-MAY-2043	B
SD82012988046.0.0	006441679	724173.0575	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012988048.0.0	006441679	594706.8936	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012987959.0.0	006441679	1345488.295	12-JUL-2006	42500000	USD	10-MAY-2043	B
SD82012987852.0.0	006441679	790855.3895	12-JUL-2006	15000000	USD	10-MAY-2043	B
SD82012987858.0.0	006441679	386586.3066	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012988111.0.0	006441679	2229225.852	21-APR-2006	44500000	USD	10-NOV-2042	B
SD82012988113.0.0	006441679	1411054.812	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD82012988045.0.0	006441679	1341947.412	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD82012988052.0.0	006441679	882079.2503	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012987916.0.0	006441679	339123.6193	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886113.0.0	006441679	2498932.486	21-APR-2006	44500000	USD	10-JUL-2045	B
SD82012988053.0.0	006441679	519069.7451	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012886137.0.0	006441679	2743699.975	21-APR-2006	44500000	USD	11-SEP-2042	B
SD82012886149.0.0	006441679	2327002.525	21-APR-2006	44500000	USD	12-JUN-2043	B
SD82012988167.0.0	006441679	398896.3813	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012988042.0.0	006441679	1323400.548	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD82012988043.0.0	006441679	744004.6846	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012886211.0.0	006441679	1828917.804	21-APR-2006	44500000	USD	14-NOV-2042	B
SD82012988071.0.0	006441679	474246.8907	12-JUL-2006	13000000	USD	14-NOV-2042	B
SD82012988055.0.0	006441679	1322149.727	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD82012988057.0.0	006441679	808628.562	12-JUL-2006	15000000	USD	15-JUL-2042	B
SD82012886145.0.0	006441679	2509058.155	21-APR-2006	44500000	USD	15-AUG-2042	B
SD82012987934.0.0	006441679	496562.4193	12-JUL-2006	12500000	USD	15-AUG-2042	B
SD82012886056.0.0	006441679	264116.6234	12-JUL-2006	13500000	USD	10-OCT-2045	B
SD82012886117.0.0	006441679	268855.802	21-APR-2006	44500000	USD	10-OCT-2045	B
SD82012987940.0.0	006441679	580734.7187	21-APR-2006	44500000	USD	13-FEB-2046	B
SD82012987973.0.0	006441679	165994.6526	12-JUL-2006	12500000	USD	13-FEB-2046	B
SD82012886133.0.0	006441679	452992.3559	12-JUL-2006	12500000	USD	15-AUG-2039	B
SD82012886135.0.0	006441679	2700302.858	21-APR-2006	44500000	USD	15-AUG-2039	B
SD82012886155.0.0	006441679	2947841.391	21-APR-2006	44500000	USD	15-DEC-2040	B
SD82012988039.0.0	006441679	491601.3629	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD82012987954.0.0	006441679	195156.807	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886131.0.0	006441679	2289985.398	21-APR-2006	44500000	USD	15-JAN-2045	B
SD82012987954.0.0	006441679	392901.8006	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012886127.0.0	006441679	2854678.682	21-APR-2006	44500000	USD	16-JAN-2046	B
SD82012886119.0.0	006441679	2946540.299	21-APR-2006	44500000	USD	10-SEP-2045	B
SD82012987838.0.0	006441679	585441.311	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012886121.0.0	006441679	2767774.178	21-APR-2006	44500000	USD	11-DEC-2040	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012987943.0.0.0	006441679	45232.8336	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD82012987971.0.0.0	006441679	268986.3064	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD82012988060.0.0.0	006441679	160463.1364	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012988201.0.0.0	006441679	581840.827	21-APR-2006	44500000	USD	15-AUG-2040	B
SD82012988062.0.0.0	006441679	72750.0281	12-JUL-2006	16000000	USD	15-FEB-2030	B
SD82012988061.0.0.0	006441679	1325219.032	12-JUL-2006	42500000	USD	15-FEB-2030	B
SD82012988147.0.0.0	006441679	2772081.146	21-APR-2006	44600000	USD	15-DEC-2044	B
SD82012988125.0.0.0	006441679	2726731.467	21-APR-2006	44500000	USD	15-DEC-2044	B
SD82012988059.0.0.0	006441679	509492.2341	12-JUL-2006	12800000	USD	15-DEC-2044	B
SD82012987952.0.0.0	006441679	465837.5944	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012988163.0.0.0	006441679	925225.3481	21-APR-2006	44900000	USD	15-JUL-2044	B
SD82012988168.0.0.0	006441679	460052.4581	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012988216.0.0.0	006441679	563339.0062	21-APR-2006	44500000	USD	15-JAN-2046	B
SD82012988151.0.0.0	006441679	2110567.112	21-APR-2006	44500000	USD	15-AUG-2041	B
SD82012988077.0.0.0	006441679	394827.9162	12-JUL-2006	12500000	USD	15-MAR-2042	B
SD82012988074.0.0.0	006441679	160928.3305	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012988220.0.0.0	006441679	1074425.742	21-APR-2006	44500000	USD	15-OCT-2044	B
SD82012988084.0.0.0	006441679	372943.7122	12-JUL-2006	12500000	USD	15-OCT-2044	B
SD82012988153.0.0.0	006441679	2761372.703	21-APR-2006	44500000	USD	15-DEC-2044	B
SD82012988086.0.0.0	006441679	468463.3354	12-JUL-2006	12500000	USD	15-DEC-2044	B
BUUQ5111400800.0.0.0	006441678	116010000	11-MAY-2007	322250000	USD	05-OCT-2045	B
BUUQ5111500800.0.0.0	006441679	97724744.55	11-MAY-2007	342699841.9	USD	05-JAN-2043	B
BUUQ5120L00800.0.0.0	006441679	114310851.9	11-MAY-2007	846747051.2	USD	05-DEC-2042	B
NUUQ4123N00800.0.0.0	006441679	52281830.56	15-FEB-2006	600000000	USD	15-MAR-2013	B
NUUQ5022A00700.0.0.0	006441679	65040000	15-MAY-2007	408500000	USD	12-FEB-2035	B
NUUQ5030K00800.0.0.0	006441679	66256.6472	15-MAY-2007	213731.12	USD	05-NOV-2040	B
NUUQ504CE00800.0.0.0	006441679	258506036.4	15-MAY-2007	1230981126	USD	07-JAN-2041	B
NUUQ507BS00800.0.0.0	006441679	233910000	15-MAY-2007	849750000	USD	09-JUN-2042	B
NUUQ510DN00800.0.0.0	006441679	209731544.4	15-MAY-2007	1193884024	USD	03-OCT-2045	B
NUUQ510DP00800.0.0.0	006441679	336042907.7	19-JUL-2006	1179087922	USD	03-OCT-2045	B
SD8503565139.0.0.0	006441679	397828750	19-JUL-2006	1187850000	USD	05-DEC-2040	B
SD8503565516.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	04-NOV-2041	B
SD8504492863.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	03-OCT-2038	B
SD8504493409.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8504676606.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8504676635.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8981652352.0.0.0	006615922	170746392.8	22-MAR-2007	470000000	USD	26-MAR-2047	B

Counterparty Ref. Number

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUJ04125H0080000000	RIVER NORTH CDO LTD.	
NUUJ0503010080000000	HUNTINGTON CDO, LTD.	
BUUJ0060J00800000000	ISCHUS CDO I LTD	
NUUJ0510DL0080000000	ORIENT POINT CDO, LTD.	
BUUJ0506K00800000000	ISCHUS CDO I LTD	
BUUJ0511900800000000	BRODERICK 1 CDO LTD	727404
NUUJ0512BM0080000000	KLEROS PREFERRED FUNDING II, LLC	
SD853196737.0	VALEO	
SD8532692387.0	MUNICH RE FINANCE B.V.	956085
SD8532092188.0	DEUTSCHE BANK FINANCE N.V.	659038
SD8532354298.0	REPUBLIC OF ITALY	959037
SD8532354359.0	REPUBLIC OF ITALY	
NUUJ0409IP0080000000	RESERVOIR FUNDING LTD.	
NUUJ06014M0080000000	SOUTH COAST FUNDING VIII LTD	
NUUJ0410200080000000	MERCURY CDO 2004-1, LTD.	
NUUJ0507CD0080000000	JUPITER HIGH GRADE CDO LTD	
SD8533080300.1.4	KRAFT FOODS INC.	
NUUJ0409HS0080000000	RESERVOIR FUNDING LTD.	
NUUJ04102N0080000000	MERCURY CDO 2004-1, LTD.	
NUUJ0505SC0080000000	SATURN VENTURES I, LTD.	
SD8533440664.0.0	HELLENIC REPUBLIC (THE)	
SD8533440684.1.0	HELLENIC REPUBLIC (THE)	
SD8533440664.2.0	HELLENIC REPUBLIC (THE)	
SD8506568874.0	BLACK & DECKER CORPORATION (THE)	
BUUJ0511760080000000	BRODERICK CDO 1 LTD	
NUUJ0412300080000000	DUNHILL ABS CDO LTD	
NUUJ0504GD0080000000	SOUTH COAST FUNDING	
NUUJ06012A0080000000	SOUTH COAST FUNDING VIII LTD	
NUUJ06060V0030000A00	ABACUS 2006-NS1, LTD.	
NUUJ0503580080000000	ORCHID STRUCTURED FINANCE CDO, LTD.	
SD853388252.1.0	CDX.NA.IG.HVOL.8	
NUUJ0509IU0080000000	LEXINGTON CAPITAL FUNDING, LTD.	
NUUJ0509IV0080000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD8533920572.0	ING BANK N.V.	
SD8533918128.0	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	
SD8533918096.0	BANK OF SCOTLAND PLC	
NUUJ0409HR0080000000	GLACIER FUNDING CDO II, LTD.	
NUUJ0409IN0080000000	GLACIER FUNDING CDO II, LTD.	
SD82012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	77240-77244
SD82012888139.0.0	GMAC MORTGAGE CORPORATION	
SD82012888054.0.0.0	GMAC MORTGAGE CORPORATION	
SD82012886185.0.0	CS FIRST BOSTON MORTGAGE TRUST	77240-77244
SD82012888040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SD82012888035.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB2012866141.0.0	COLUMBIA CENTER TRUST	772240-772244
SDB2012866109.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012867809.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012868047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012868046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012868048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012867959.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012867962.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012867958.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012866111.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012868050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012868045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012868052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012867918.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012868113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012868053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SDB2012868137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SDB2012866123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012866149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SDB2012868167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SDB2012868042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012868043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012866211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB2012868071.0.0.0	MORGAN STANLEY CAPITAL	
SDB2012868056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012868057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012868145.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012868058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012867934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	772240-772244
SDB2012866117.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012866158.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012867940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012867973.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SDB2012866133.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012866135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012866155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012866039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012868082.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012866131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB2012867964.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB2012866127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SDB2012866119.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012867938.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012866121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD82012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012997971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	
SD82012986060.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986620.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
SD82012986062.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
SD82012988061.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
SD82012886147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886125.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012986059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012987952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	
SD82012986163.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD82012988168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
SD82012886216.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012886151.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012988074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012886220.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012988088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
BUUGS111402800.0.0.0	SHERWOOD FUNDING CO, LTD.	
BUUGS11503800.0.0.0	BRODERICK 1 CDO LTD.	
BUUGS120100800.0.0.0	KLEROS PREFERRED FUNDING II, LLC	
NUUG4123N00800.0.0.0	DUNHILL ABS CDO LTD	
NUUGS022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
NUUGS030K00800.0.0.0	HUNTINGTON CDO, LTD.	
NUUGS04GE00800.0.0.0	SOUTH COAST FUNDING	
NUUGS07BS00800.0.0.0	JUPITER HIGH GRADE CDO LTD	
NUUGS10DN00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUGS10DF00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUGS10L300800.0.0.0	ALTUS II FUNDING LTD	
SD8503565139.0.0.0	WEST COAST FUNDING LTD 2006-1A	5295168/5295168/5295168/5295168/5295168/5295168/5295168/
SD8503565168.0.0.0	WEST COAST FUNDING LTD 2006-1A	5286509/5296309/5296309/5296309/5296309/5296309/5296309/
SD8504492863.0.0.0		
SD8504493409.0.0.0		
SD8504678606.0.0.0		
SD8504678635.0.0.0		
SD8504678635.0.0.0		
SD8504678635.0.0.0		

Trade Reference Id GS Number Fixed Rate Approx Mid Current Rate Spread Based IND

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
NUUQ4125H0080000000	11			N
NUUQ5030L0080000000	8P3J1	10		N
BUUQ5960J0080000000	8QBPU3	10		N
NUUQ510DL0080000000	8R06L2	10		N
BUUQ5080K0080000000	8QBPU3	10		N
BUUQ51190080000000	8RCHF7	10		N
NUUQ512BM0080000000		10		N
SD8531906737.0	2RDGW2	38		N
SD8532082397.0	2ECMC9	17		N
SD8532092188.0	6ZDXV9	15		N
SD8532354288.0	2116T4	18		N
SD8532354359.0	2116T4	18		N
NUUQ409IP0080000000	8NV2M0	11		N
NUUQ6014M0080000000		14		N
NUUQ41020080000000		11		N
NUUQ507G50080000000	8CBZM3	10		N
SD853308300.1.4	2RF6P3	42		N
NUUQ409HS0080000000	8NV2L2	11		N
NUUQ4102N0080000000		11		N
NUUQ5055C0080000000	8PTK76	10		N
SD8533440664.0.0	6Z4RO0	11		N
SD8533440664.1.0	6Z4RO0	11		N
SD8533440884.2.0	6Z4RO0	11		N
SD8506568874.0	64N007	50		N
BUUQ51160080000000	8RCNC7	10		N
NUUQ41230080000000		11		N
NUUQ504GD0080000000	8PRLB0	10		N
NUUQ6013A0080000000		14		N
NUUQ6090V0030000A00		13		N
NUUQ5035E0080000000	8PHUP1	12		N
SD853382552.1.0	9XUGS1	75		N
NUUQ509IU0080000000	8R3BZ3	10		N
NUUQ509IV0080000000	8R3BZ3	10		N
SD8533920572.0	60BXY77	37		N
SD8533918128.0	3J49L1	49		N
SD8533918095.0	2EB708	62		N
NUUQ409HR0080000000	8NV2P3	11		N
NUUQ409IN0080000000	8NV2P3	11		N
SD82012987947.0.0	8RPDU5	8		N
SD82012866139.0.0	8SHAD7	12		N
SD82012988054.0.0	8RPO07	8		N
SD82012886165.0.0	8S55E7	8		N
SD82012988040.0.0	8S55E7	8		N
SD82012988055.0.0	8PXC15	8		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based /ND
SD82012886141.0.0	8PXMF7	12		N
SD82012886109.0.0	8P8M13	12		N
SD82012987809.0.0.0	80JJ66	8		N
SD82012988047.0.0.0	8PZDW5	8		N
SD82012988046.0.0.0	8PBWRS	10		N
SD82012988048.0.0.0	8PS8L0	8		N
SD82012987959.0.0.0	8PS897	8		N
SD82012987952.0.0.0	8PSOP4	10		N
SD82012987858.0.0.0	8Q4858	8		N
SD82012886111.0.0	8PT1P7	12		N
SD82012988050.0.0.0	8QTST9	8		N
SD82012988045.0.0.0	8P1VR1	8		N
SD82012988052.0.0.0	8SZF34	10		N
SD82012987916.0.0.0	8R6P12	8		N
SD82012886113.0.0	8SHBS8	12		N
SD82012988053.0.0.0	8R67W6	8		N
SD82012886137.0.0	8S0SK9	12		N
SD82012886123.0.0	8SHBV8	12		N
SD82012886149.0.0	8Q50A2	12		N
SD82012988167.0.0.0	8Q3IX8	8		N
SD82012988042.0.0.0	8OU3R9	8		N
SD82012988043.0.0.0	8OU3WB	10		N
SD82012886211.0.0	8R9LP7	8		N
SD82012988071.0.0.0	8R9LP7	8		N
SD82012988056.0.0.0	8PZDX3	8		N
SD82012988067.0.0.0	8Q5061	10		N
SD82012989145.0.0	8SHAGD	12		N
SD82012988058.0.0.0	8SIERO	8		N
SD82012987894.0.0.0	8RSJMS	8		N
SD82012886117.0.0	8RLM38	12		N
SD82012886159.0.0	8Q3LEB	8		N
SD82012987940.0.0.0	8Q3LEB	8		N
SD82012987973.0.0.0	8R1U17	8		N
SD82012886133.0.0	8SHAB1	12		N
SD82012886135.0.0	8RTY95	12		N
SD82012886155.0.0	8SHAU9	12		N
SD82012988039.0.0.0	8RGWF1	8		N
SD82012988092.0.0.0	8RY8S7	8		N
SD82012886131.0.0	8Q1SG8	12		N
SD82012987954.0.0.0	8R9781	8		N
SD82012886127.0.0	8SHA88	12		N
SD82012886119.0.0	8SH9T4	12		N
SD82012987938.0.0.0	8S16C9	8		N
SD82012886121.0.0	8SH9U1	12		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
SDS2012887943.0.0.0	8RG769	6		N
SDS2012887871.0.0.0	8RXN72	8		N
SDS2012888059.0.0.0	8O6RJ4	6		N
SDS2012886201.0.0	8O6RJ4	6		N
SDS2012888052.0.0.0	8P8M52	10		N
SDS2012888061.0.0.0	8P8WM6	6		N
SDS2012886147.0.0	8SHB61	12		N
SDS2012886125.0.0	8RMDG7	12		N
SDS2012888059.0.0.0	8RGWH7	8		N
SDS2012887952.0.0.0	8R06J2	8		N
SDS2012886163.0.0	8RXN72	8		N
SDS2012888168.0.0.0	8554B4	8		N
SDS2012886218.0.0	8P3T85	6		N
SDS2012886151.0.0	8PT1Q5	12		N
SDS2012888077.0.0.0	8P9EW2	6		N
SDS2012888074.0.0.0	8P3T85	8		N
SDS2012886220.0.0	8RQJ04	8		N
SDS2012888084.0.0.0	8RQJ04	8		N
SDS2012886153.0.0	8RLS53	12		N
SDS2012888086.0.0.0	8RGYF3	8		N
BUJUC5111400800.0.0.0	8RSJL93	0		N
BUJUC5111500800.0.0.0	8RCHF7	0		N
BUJUC5120100800.0.0.0	8RHKE5	0		N
NUJUC4123N0800.0.0.0	8OI4B0	0		N
NUJUC5022A00700.0.0.0		0		N
NUJUC5030K00800.0.0.0	8P3J11	0		N
NUJUC504GE0800.0.0.0	8PRL46	0		N
NUJUC507B500800.0.0.0	8QBZM3	0		N
NUJUC510DNG0800.0.0.0	8R08L2	0		N
NUJUC510DFP0800.0.0.0	8OXYF1	0		N
NUJUC510L300800.0.0.0	8R2SG5	0		N
SDS503555139.0.0.0	8SXUE9	0		N
SDS503555116.0.0.0	8SXJF5	0		N
SDS504492863.0.0.0	8TW9X9	0		N
SDS504493409.0.0.0	8TW9L7	0		N
SDS504678606.0.0.0	8TW9L7	0		N
SDS504678635.0.0.0	8TW9X9	0		N
SDS881652352.0.0.0		0		N

CUSIP Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut	USD Amount
CASH 4500000000	U S DOLLAR	Cash-USD		1	4500000000		4500000000

Unkown

From: Dias, Marina [Marina.Dias@ny.email.gs.com]
Sent: Monday, November 26, 2007 9:10 AM
To: aigfpcollateral@aigfpc.com
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP
Attachments: Invoice; FX Details; Fixed Income Swaps Details; Equity Options Details; Credit Derivatives Details; Collateral Details

The 6 attachments to this Email contain the Margin Call Report for close of business 23-NOV-2007. Please confirm receipt of this report by contacting us via e-mail or phone.

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

Prepared Monday, November 26, 2007 at 09:09 AM
Compass Tracking Code 24834_330090920

<<Invoice>> <<FX Details>> <<Fixed Income Swaps Details>> <<Equity Options Details>> <<Credit Derivatives Details>> <<Collateral Details>>

5/1/2008

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 **26-NOV-2007**
Valuation as of Close **23-NOV-2007**

Market Exposure (USD)	
Credit Derivatives	3,403,925,131.85
Equity Options	46,897,299.80
Equity Structured Product	8,745,649.03
FI Swaps - Interest Rate Swaps	45,624,153.49
Foreign Exchange - Forwards	(1,895,285.42)
Foreign Exchange - Options	13,198,134.10
Total Exposure	3,516,495,082.86
Trigger/Threshold	75,000,000.00
Margin Required	3,441,495,082.85
<hr/>	
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	1,441,500,000.00

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 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 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 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 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.
 26-November-2007 09:09:27

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1260075600
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02597567	-166290000
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549259A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
59708758A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549267A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
61149411A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61191579A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
54535021A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
62706876A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	25000000
54635010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826739A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
56482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62982446A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62982454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	31000000
54535943A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	50000000
54556959A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
64285360A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	10000000
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
61675084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
61675075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000

tradeRefId	FxFeedID	tradeDate	tradeLocation	putCallID	optionStyle	payoffAmt	strikePrice	strikePriceTerms	expireDate	expireLocation
902821272A	Fwd USD 9Mar09	05-MAR-2004	TKO						09-MAR-2009	
902899710A	Fwd USD 10Mar09	06-MAR-2004	LDN						10-MAR-2009	
914515533A	Fwd USD 23Mar09	16-MAR-2005	TKO						23-MAR-2020	
909355036A	Fwd USD 24Oct16	20-OCT-2004	TKO						24-OCT-2016	
945770207A	Fwd USD 31Aug20	29-AUG-2005	NYC						31-AUG-2020	
59708750A	O JYUD CE 668500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		86.85	JPYUSD	17-NOV-2008	TKO
64548259A	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E		92.75	JPYUSD	10-SEP-2008	TKO
59708758A	O JYUD PE 668500 17Nov09 P97 0	17-NOV-2004	TKO	P	E		86.85	JPYUSD	17-NOV-2009	TKO
64548267A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPYUSD	10-SEP-2009	TKO
61148411A	O JYUD CE 723500 18Feb15 ST2 0	16-FEB-2005	TKO	C	E		72.35	JPYUSD	16-FEB-2015	TKO
59277514A	O JYUD CE 756000 20Oct18 9TP 0	20-OCT-2004	TKO	C	E		75.6	JPYUSD	20-OCT-2016	TKO
61148457A	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E		72.35	JPYUSD	16-FEB-2015	TKO
59277522A	O JYUD PE 756000 20Oct16 687 0	20-OCT-2004	TKO	P	E		75.6	JPYUSD	20-OCT-2016	TKO
61191573A	O JYUD CE 967000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPYUSD	16-FEB-2010	TKO
61191581A	O JYUD PE 967000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E		86.7	JPYUSD	16-FEB-2010	TKO
54635021A	O JYUD CE 890500 22Sep09 6HZ 0	22-SEP-2003	TKO	C	E		89.05	JPYUSD	22-SEP-2009	TKO
62708876A	O JYUD CE 914500 22May09 93W 0	20-MAY-2005	TKO	C	E		91.15	JPYUSD	22-MAY-2009	TKO
66826741A	O JYUD CE 948500 28Jan11 XA3 0	30-JAN-2008	TKO	C	E		94.85	JPYUSD	28-JAN-2011	TKO
54635010A	O JYUD PE 990500 22Sep09 AGV 0	22-SEP-2003	TKO	P	E		89.05	JPYUSD	22-SEP-2009	TKO
62706861A	O JYUD PE 914500 22May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPYUSD	22-MAY-2009	TKO
68926733A	O JYUD PE 948500 28Jan11 62R 0	30-JAN-2006	TKO	P	E		94.85	JPYUSD	28-JAN-2011	TKO
54623822A	O JYUD CE 100000 5Mar09 BY3 0	08-MAR-2004	TKO	C	E		100	JPYUSD	05-MAR-2009	TKO
62952446A	O JYUD CE 957000 5Jun08 XFY 0	03-JUN-2005	TKO	C	E		95.7	JPYUSD	05-JUN-2008	TKO
62952454A	O JYUD PE 957000 5Jun08 23L 0	03-JUN-2005	TKO	P	E		95.7	JPYUSD	05-JUN-2008	TKO
545359702A	O JYUD CE 885000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E		88.5	JPYUSD	05-MAR-2009	TKO
54535943A	O JYUD CE 125000 11Sep08 G86 0	11-SEP-2003	TKO	C	E		125	JPYUSD	11-SEP-2008	TKO
545359583A	O JYUD PE 900000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		90	JPYUSD	11-SEP-2008	TKO
64285360A	O JYUD CE 723000 27Aug20 27H 0	28-AUG-2005	NYC	C	E		72.3	JPYUSD	27-AUG-2020	TKO
64282974A	O JYUD PE 723000 27Aug20 3PR 0	28-AUG-2005	NYC	P	E		72.3	JPYUSD	27-AUG-2020	TKO
61679084A	O JYUD CE 642000 18Mar20 MILM 0	16-MAR-2005	TKO	C	E		64.2	JPYUSD	18-MAR-2020	TKO
61679075A	O JYUD PE 642000 18Mar20 9TZ 0	16-MAR-2005	TKO	P	E		64.2	JPYUSD	18-MAR-2020	TKO

tradeRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	FXchangeRate	exchangeRateTerms
902821272A		23-NOV-2007	09-MAR-2009	13020000	1260075600	JPY	R	-13020000	USD	96.78	JPY/USD
902899710A		23-NOV-2007	10-MAR-2009	13200000	1302180000	JPY	R	-13200000	USD	88.65	JPY/USD
914515533A		23-NOV-2007	23-MAR-2020	37500000	240750000	JPY	R	-37500000	USD	64.2	JPY/USD
909355936A		23-NOV-2007	24-OCT-2016	27000000	204120000	JPY	R	-27000000	USD	75.6	JPY/USD
945770207A		23-NOV-2007	31-AUG-2020	23000000	-1682500000	JPY	P	23000000	USD	72.3	JPY/USD
597097509A	P	19-NOV-2009	17-NOV-2009		100000000	USD	R	868500000	JPY		
645492569A	P	14-SEP-2009	10-SEP-2009		10000000	USD	P	527500000	JPY		
597087589A	P	19-NOV-2009	17-NOV-2009		10000000	USD	P	868500000	JPY		
645492679A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	527500000	JPY		
611494119A	P	18-FEB-2015	16-FEB-2015		15000000	USD	R	1065250000	JPY		
592775149A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
811494579A	P	18-FEB-2015	16-FEB-2015		15000000	USD	R	1065250000	JPY		
592775229A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
611915739A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
811815819A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
546350219A	P	25-SEP-2009	22-SEP-2009		25000000	USD	P	2226250000	JPY		
627088769A	P	26-MAY-2009	22-MAY-2009		25000000	USD	R	2278750000	JPY		
669267419A	P	01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000	JPY		
546350109A	P	25-SEP-2009	22-SEP-2009		25000000	USD	P	2226250000	JPY		
627088619A	P	26-MAY-2009	22-MAY-2009		25000000	USD	R	2278750000	JPY		
669267339A	P	01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000	JPY		
564823829A	P	10-MAR-2009	06-MAR-2009		30000000	USD	R	3000000000	JPY		
629624489A	P	09-JUN-2009	05-JUN-2009		30000000	USD	R	2671000000	JPY		
629624549A	P	09-JUN-2009	05-JUN-2009		30000000	USD	R	2871000000	JPY		
564557029A	P	09-MAR-2009	05-MAR-2009		31000000	USD	R	3084500000	JPY		
545569439A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	6250000000	JPY		
545569539A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	4900000000	JPY		
642829749A	P	31-AUG-2020	27-AUG-2020		10000000	USD	R	723000000	JPY		
616790849A	P	23-MAR-2020	18-MAR-2020		15000000	USD	P	723000000	JPY		
616790759A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	963000000	JPY		
					15000000	USD	R	963000000	JPY		

tradeRefId	notionalValue	FXdelta	FXmkdExposure	valuedNilValue	marginGroupName	closingPrice
902821272A	11640421.25		-651624.2167	13020000	Foreign Exchange	103.9476508
902899710A	12029376.44		-637273.3489	13200000	Foreign Exchange	103.9407474
914515533A	2224018.476		-283525.9433	3750000	Foreign Exchange	74.55724878
909355036A	1885635.104		-144695.7003	2700000	Foreign Exchange	62.31809462
945770207A	1536166.282		21833.78812	2300000	Foreign Exchange	73.61588974
59708750A	10000000	0.752868646	159717.671	8023094.888	Foreign Exchange	0.159711787
64549259A	10000000	0.697474134	-1159689.846	8568129.33	Foreign Exchange	0.1159689835
59708758A	10000000	-0.171632208	212554.2305	8023094.888	Foreign Exchange	0.021255423
64549257A	10000000	-0.23355222	-263762.6944	8568129.33	Foreign Exchange	0.026376269
61149411A	15000000	0.543495908	2409017.395	10025404.16	Foreign Exchange	0.16060116
59277514A	15000000	0.434937054	-1756513.913	10475750.58	Foreign Exchange	0.117234261
61149457A	15000000	-0.174788647	637762.5089	10025404.16	Foreign Exchange	0.042517501
59277522A	15000000	-0.222068814	-354648.9116	10475750.58	Foreign Exchange	0.063843261
61191573A	20000000	0.734748308	3129476.984	16018475.75	Foreign Exchange	0.156473849
61191581A	20000000	-0.180590867	469010.771	16018475.75	Foreign Exchange	0.0234503539
54635021A	25000000	0.745398847	3309855.696	20565819.86	Foreign Exchange	0.144558482
62706876A	25000000	0.543984628	1997890.83	21805311.78	Foreign Exchange	0.132366228
66826741A	25000000	-0.186230632	-554419.3152	20565819.86	Foreign Exchange	0.078915633
54635010A	25000000	-0.186230632	-554419.3152	20565819.86	Foreign Exchange	0.022176773
62706861A	25000000	0.610359188	2022358.223	21805311.78	Foreign Exchange	0.020989827
66826733A	25000000	-0.334751878	1170648.572	21905311.78	Foreign Exchange	0.046825863
56482382A	30000000	0.6059787845	3203625.895	26521839.95	Foreign Exchange	0.067411941
62962446A	30000000	-0.170061216	339676.4229	26521839.95	Foreign Exchange	0.108787583
62962454A	30000000	0.622798788	2199780.959	28494226.33	Foreign Exchange	0.070960876
56455702A	31000000	0.014182319	18865.69022	57736720.55	Foreign Exchange	0.003379674
54556943A	50000000	-0.131773991	-348145.793	41570439.8	Foreign Exchange	0.010962916
54556953A	50000000	0.325769221	1093518.876	6678983.834	Foreign Exchange	0.108381988
64285360A	10000000	-0.205575968	998590.3715	6678983.834	Foreign Exchange	0.098859037
64282974A	10000000	0.365488731	-2208545.962	8898073.903	Foreign Exchange	0.147236397
61679084A	15000000		-1074442.189	8898073.903	Foreign Exchange	0.071629479
61679075A	15000000					

tradeRefId NUJQ506B00420009A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity firmAccountNumber 76186910 accountNumber 006441679 tradeDate 17-JUN-2005 strikePrice expireDate settlementDate primaryAmt 228579533.3

tradeRefId NUUQ5068C042000A00 primaryCcy USD notionalValue 228579533.3 FXmtExposure 45924153.49 marginGroupName Fixed Income Swaps maturityDate 09-JUL-2040 counterpartyRefNum recNotionalAmt 228579533.3 USD recNotionalAmt 228579533.3 payNotionalAmt 228579533.3

tradeRefId payNotionalAmtCcyCD effectiveDate initialMarginPct
- NUUG508BC042000A00 USD 22-JUN-2005

tradeRefId	transactId	Type	accountNumber	FXRiskExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF6NYLJ26	Equity Derivative	03368843	-882591.378	766535.0838	USD	766535.0838	08-OCT-2007	08-OCT-2007	19-OCT-2015	19-OCT-2015	21-DEC-2007	S
9EF656699	Equity Derivative	03368843	7161898.704	49989907.1	USD	49989907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	21-DEC-2007	B
9EF656684	Equity Derivative	03368843	8442876.857	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	21-DEC-2015	B
9EF6566C2	Equity Derivative	03368843	5337116.034	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	21-DEC-2015	B
9EF6566E8	Equity Derivative	03368843	3881876.558	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2018	10-MAR-2018	19-JAN-2016	B
9EF6566D0	Equity Derivative	03368843	7727052.116	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	19-JAN-2016	B
9EF6NYLJ08	Equity Derivative	03368843	22723950	437375003	USD	766535.0838	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	01-DEC-2007	S
9EF6501Q0	Equity Derivative	03368843	-20239950	48625000	USD	48625000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	01-MAY-2013	B
9EF6501T4	Equity Derivative	03368843	-43542.30209	662397.6095	USD	662397.6095	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	01-MAY-2013	S
9EF5MNI68	Equity Derivative	03368843	-280.229969	10862.60083	USD	10862.60083	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
9EF64UNJ3	STRUCT	03368843	8746849.033	38116	USD	38116	13-NOV-2006	13-NOV-2006	13-NOV-2023	13-NOV-2023	19-NOV-2023	B
9EF5VL145	Equity Derivative	03368843	7575043.75	15625000	USD	15625000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	17-SEP-2010	B
9EF5VL180	Equity Derivative	03368843	-5343231.25	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	17-SEP-2010	S
9EF5MNI88	Equity Derivative	03368843	-714.046428	10862.60083	USD	10862.60083	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
9EF5VL186	Equity Derivative	03368843	1445295	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	17-SEP-2010	B
9EF5V66B7	Equity Derivative	03368843	-811655	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	17-SEP-2010	S
9EF5V66F8	Equity Derivative	03368843	-5990	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	18-JAN-2008	S
9EF5X2L87	Equity Derivative	03368843	902870	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	15-JAN-2010	B
9EF5X2O30	Equity Derivative	03368843	81563.35	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	18-JAN-2008	B
9EF5MNIJ08	Equity Derivative	03368843	-17598.12228	652397.6095	USD	652397.6095	16-NOV-2006	16-NOV-2006	18-NOV-2008	18-NOV-2008	18-JAN-2008	S
9EF6586A6	Equity Derivative	03368843	-4906592.41	49989907.1	USD	49989907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	18-OCT-2010	S
SDB15048534172.0.0.0	EOOTC-OTCFF	03368843	-126534.6274	1249856.916	USD	1249856.916	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952404Z.0.0.0	EOOTC-OTCFF	03368843	-887049.8472	1100388.748	USD	1100388.748	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1624855344Z.0.0.0	EOOTC-OTCFF	03368843	1102821.81	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	16-JAN-2009	B
SDB150485242Z.0.0.0	EOOTC-OTCFF	03368843	-2584.76092	3377871.465	USD	3377871.465	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495242Z.0.0.0	EOOTC-OTCFF	03368843	-353728.8325	1667214.462	USD	1667214.462	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495243Z.0.0.0	EOOTC-OTCFF	03368843	-350389.0296	1106957.364	USD	1106957.364	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953718Z.0.0.0	EOOTC-OTCFF	03368843	-40888.84337	258124.8638	USD	258124.8638	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953728Z.0.0.0	EOOTC-OTCFF	03368843	-701755.7577	4618200.285	USD	4618200.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495247Z.0.0.0	EOOTC-OTCFF	03368843	-1843.272283	1216787.27	USD	1216787.27	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495245Z.0.0.0	EOOTC-OTCFF	03368843	-17426.4138	1004798.745	USD	1004798.745	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495267Z.0.0.0	EOOTC-OTCFF	03368843	-4.087312406	1266950.749	USD	1266950.749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495266Z.0.0.0	EOOTC-OTCFF	03368843	-375.4140099	891242.432	USD	891242.432	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953578Z.0.0.0	EOOTC-OTCFF	03368843	-252085.7873	567914.6063	USD	567914.6063	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953514Z.0.0.0	EOOTC-OTCFF	03368843	-5684.266933	2485866.394	USD	2485866.394	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953595Z.0.0.0	EOOTC-OTCFF	03368843	-568092.8279	1986434.061	USD	1986434.061	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953598Z.0.0.0	EOOTC-OTCFF	03368843	-516630.8054	1588475.953	USD	1588475.953	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495270Z.0.0.0	EOOTC-OTCFF	03368843	-66460.45128	1782781.837	USD	1782781.837	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB150495282Z.0.0.0	EOOTC-OTCFF	03368843	-4277.187913	2127002.542	USD	2127002.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953439Z.0.0.0	EOOTC-OTCFF	03368843	-937813.8206	1363858.22	USD	1363858.22	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953785Z.0.0.0	EOOTC-OTCFF	03368843	-561800.8117	1764000	USD	1764000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	16-JAN-2009	S
SDB1624855346Z.0.0.0	EOOTC-OTCFF	03368843			USD							S

tradeRefId	transactionType	accountNumber	FXmkItExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB15049527093712.0.0.0	EQOTC-OTCFF	03396884	-42835.15977	11250000	USD	11250000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
SDB15049527094078.0.0.0	EQOTC-OTCNFI	03396884	187897.0538	8500000	USD	8500000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	B
SDB15049527095191Z.0.0.0	EQOTC-OTCFF	03396884	-316846.5513	735427.5323	USD	735427.5323	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709598Z.0.0.0	EQOTC-OTCFF	03396884	-8220.781924	685693.4404	USD	685693.4404	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709610Z.0.0.0	EQOTC-OTCFF	03396884	-14276.37447	334932.9149	USD	334932.9149	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709636Z.0.0.0	EQOTC-OTCFF	03396884	-705.6583928	1527.335.254	USD	1527.335.254	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709652Z.0.0.0	EQOTC-OTCFF	03396884	-2598813.138	2978377.053	USD	2978377.053	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709673Z.0.0.0	EQOTC-OTCFF	03396884	-989.1884679	1106957.394	USD	1106957.394	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709694Z.0.0.0	EQOTC-OTCFF	03396884	-5608.803794	334932.9149	USD	334932.9149	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709710Z.0.0.0	EQOTC-OTCFF	03396884	-491392.3488	887353.2267	USD	887353.2267	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709725Z.0.0.0	EQOTC-OTCFF	03396884	-258.1483988	727174.89	USD	727174.89	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709740Z.0.0.0	EQOTC-OTCFF	03396884	-454928.8638	3377671.465	USD	3377671.465	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709755Z.0.0.0	EQOTC-OTCFF	03396884	-1.631876249	932153.3985	USD	932153.3985	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709770Z.0.0.0	EQOTC-OTCFF	03396884	-9.200815277	867363.2267	USD	867363.2267	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709785Z.0.0.0	EQOTC-OTCFF	03396884	-17.48.160434	1273708.266	USD	1273708.266	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709800Z.0.0.0	EQOTC-OTCFF	03396884	-237.1815977	452263.5142	USD	452263.5142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709815Z.0.0.0	EQOTC-OTCFF	03396884	-13323.71257	1667214.462	USD	1667214.462	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709830Z.0.0.0	EQOTC-OTCFF	03396884	-24317.81289	2072482.491	USD	2072482.491	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709845Z.0.0.0	EQOTC-OTCFF	03396884	-28.48072892	512181.0453	USD	512181.0453	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709860Z.0.0.0	EQOTC-OTCFF	03396884	-51.07708431	1383653.22	USD	1383653.22	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709875Z.0.0.0	EQOTC-OTCNFI	02340543	546162.8239	11484526.58	USD	11484526.58	09-NOV-2007	09-NOV-2007	12-DEC-2008	12-DEC-2008	B
SDB1504952709890Z.0.0.0	EQOTC-OTCFF	03396884	-0.135263332	927222.1744	USD	927222.1744	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709905Z.0.0.0	EQOTC-OTCFF	03396884	-1377759.386	2385857.42	USD	2385857.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709920Z.0.0.0	EQOTC-OTCFF	03396884	-0.124503665	863333.5212	USD	863333.5212	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709935Z.0.0.0	EQOTC-OTCFF	03396884	-337991.7177	707465.1819	USD	707465.1819	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709950Z.0.0.0	EQOTC-OTCFF	03396884	-5095.091175	5032102.732	USD	5032102.732	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709965Z.0.0.0	EQOTC-OTCFF	03396884	-151871.176	1216767.27	USD	1216767.27	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709980Z.0.0.0	EQOTC-OTCFF	03396884	-277.3950615	2681868.202	USD	2681868.202	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952709995Z.0.0.0	EQOTC-OTCFF	03396884	-272908.8286	750183.3235	USD	750183.3235	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710010Z.0.0.0	EQOTC-OTCFF	03396884	-4695.763985	1474798.048	USD	1474798.048	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710025Z.0.0.0	EQOTC-OTCFF	03396884	-351.3277577	2385857.42	USD	2385857.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710040Z.0.0.0	EQOTC-OTCNFI	03396884	8301.050477	74158393.55	USD	74158393.55	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SDB1504952710055Z.0.0.0	EQOTC-OTCFF	03396884	-228.1518875	567914.6093	USD	567914.6093	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710070Z.0.0.0	EQOTC-OTCFF	03396884	-21781.41213	1249556.916	USD	1249556.916	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710085Z.0.0.0	EQOTC-OTCFF	03396884	-45.70576534	1267083.596	USD	1267083.596	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710100Z.0.0.0	EQOTC-OTCFF	03396884	-580.2680912	1423376.077	USD	1423376.077	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710115Z.0.0.0	EQOTC-OTCFF	03396884	-14193.52743	4618200.285	USD	4618200.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710130Z.0.0.0	EQOTC-OTCFF	03396884	-494686.3784	1395667.737	USD	1395667.737	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710145Z.0.0.0	EQOTC-OTCFF	03396884	-1418.115551	2978377.053	USD	2978377.053	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710160Z.0.0.0	EQOTC-OTCFF	03396884	-42835.12341	1004798.745	USD	1004798.745	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710175Z.0.0.0	EQOTC-OTCFF	03396884	-809.7088894	904337.0431	USD	904337.0431	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710190Z.0.0.0	EQOTC-OTCFF	03396884	-165940.8318	376783.1236	USD	376783.1236	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952710205Z.0.0.0	EQOTC-OTCFF	03396884	-645.1361457	1886434.061	USD	1886434.061	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1501873892Z.0.0.0	EQOTC-OTCNFI	03396884	4588.151458	35979460.65	USD	35979460.65	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B

tradeRefId	transactionType	accountNumber	FXmktExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellInd
SDB15018738932.0.0.0	EQOTC-OTCFF	03396884	-40.3121924	49817714.75	USD	49817714.75	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15046528202.0.0.0	EQOTC-OTCFF	03396884	-78459.82842	179095.9601	USD	179095.9601	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528212.0.0.0	EQOTC-OTCFF	03396884	-478.3250195	1059254.611	USD	1059254.611	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528492.0.0.0	EQOTC-OTCFF	03396884	-450212.8755	1268950.749	USD	1268950.749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538242.0.0.0	EQOTC-OTCFF	03396884	-2.05489547	707465.1819	USD	707465.1819	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538462.0.0.0	EQOTC-OTCFF	03396884	-15.93283465	2275876.467	USD	2275876.467	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538682.0.0.0	EQOTC-OTCFF	03396884	-33.4235.4387	2495966.394	USD	2495966.394	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538772.0.0.0	EQOTC-OTCFF	03396884	-223320.1909	493283.5142	USD	493283.5142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538782.0.0.0	EQOTC-OTCFF	03396884	-539.1237293	735427.5323	USD	735427.5323	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528952.0.0.0	EQOTC-OTCFF	03396884	-643.7802017	760183.3235	USD	760183.3235	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528982.0.0.0	EQOTC-OTCFF	03396884	-2192787.3795	891242.432	USD	891242.432	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528982.0.0.0	EQOTC-OTCFF	03396884	-4374822.368	26000713.7	USD	250070713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SDB15049538952.0.0.0	EQOTC-OTCFF	03396884	-166300.2681	1059254.611	USD	1059254.611	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049538962.0.0.0	EQOTC-OTCFF	03396884	-368683.4579	904337.0431	USD	904337.0431	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528702.0.0.0	EQOTC-OTCFF	03396884	-27493.68269	1782761.837	USD	1782761.837	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528782.0.0.0	EQOTC-OTCFF	03396884	-110.85216	259124.8638	USD	259124.8638	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1625989916.0.0.0	EQOTC-OTCFF	03396884	15320420.47	83521350	USD	83521350	18-NOV-2006	16-NOV-2006	08-MAY-2013	06-MAY-2013	B
SDB1623043827.0.1.0	EQOTC-OTCFF	03396884	-6011492.598	113995000	USD	113995000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SDB1623043927.0.1.0	EQOTC-OTCFF	03396884	-4323464.23	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SDB15049532052.0.0.0	EQOTC-OTCFF	03396884	-972572.4525	932153.3985	USD	932153.3985	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1626239221.0.0.0	EQOTC-OTCFF	03396884	5090921.474	5909600	USD	5909600	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB1626239424.0.0.0	EQOTC-OTCFF	03396884	-5955661.622	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2016	11-AUG-2016	S
SDB16255499362.0.0.0	EQOTC-OTCFF	03396884	-258223.4464	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	S
SDB16255499372.0.0.0	EQOTC-OTCFF	03396884	40704.60575	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	29-MAR-2010	28-MAR-2010	B
SDB15048539102.0.0.0	EQOTC-OTCFF	03396884	-674328.1352	1527335.254	USD	1527335.254	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB16230494312.0.0.0	EQOTC-OTCFF	03396884	48556200.11	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
SDB16230494312.0.0.0	EQOTC-OTCFF	03396884	6048636.781	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SDB16230494312.0.0.0	EQOTC-OTCFF	03396884	-4981032.388	123599000	USD	123599000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S
SDB16230494312.0.0.0	EQOTC-OTCFF	03396884	56660935.67	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB16230494312.0.0.0	EQOTC-OTCFF	03396884	-5205238.31	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB16230495672.0.0.0	EQOTC-OTCFF	03396884	58470246.94	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SDB15049535642.0.0.0	EQOTC-OTCFF	03396884	-70.77939445	179095.9601	USD	179095.9601	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049528592.0.0.0	EQOTC-OTCFF	03396884	-2302148.677	2275876.467	USD	2275876.467	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535642.0.0.0	EQOTC-OTCFF	03396884	-450380.4	1273708.266	USD	1273708.266	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535642.0.0.0	EQOTC-OTCFF	03396884	-259.832518	1219472.945	USD	1219472.945	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535942.0.0.0	EQOTC-OTCFF	03396884	-3021.659147	1588475.953	USD	1588475.953	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535962.0.0.0	EQOTC-OTCFF	03396884	-96332.0389	927222.1744	USD	927222.1744	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535972.0.0.0	EQOTC-OTCFF	03396884	-98046.17377	655693.4404	USD	655693.4404	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049532912.0.0.0	EQOTC-OTCFF	03396884	-218087.8363	727174.89	USD	727174.89	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB16230495742.0.0.0	EQOTC-OTCFF	03396884	-54746206.72	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SDB15049528202.0.0.0	EQOTC-OTCFF	03396884	-487706.9543	1423378.077	USD	1423378.077	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535052.0.0.0	EQOTC-OTCFF	03396884	-219233.8022	1474736.048	USD	1474736.048	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535132.0.0.0	EQOTC-OTCFF	03396884	-1800383.275	2738023.273	USD	2738023.273	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB15049535342.0.0.0	EQOTC-OTCFF	03396884	-1246660.954	1287093.595	USD	1287093.595	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRelid	transactionType	accountNumber	Fx.mtEXposure	primaryAmt	primaryCcy	nominalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1504952836.0.1.0	EQOTC-OTCFF	03396884	-220621.9221	512181.0453	USD	512181.0453	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504952946Z.0.0.0	EQOTC-OTCFF	03396884	-228.8443728	1100383.748	USD	1100383.748	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504952948Z.0.0.0	EQOTC-OTCFF	03396884	-149.68656097	378783.1238	USD	378783.1238	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504952967Z.0.0.0	EQOTC-OTCFF	03396884	-287385.741	1219472.945	USD	1219472.945	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1622963271Z.0.0.0	EQOTC-OTCFF	03396884	-1105332.795	5264888.49	USD	5264888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	\$
SDB1622963282Z.0.0.0	EQOTC-OTCFF	03396884	-465063.3386	2655227.49	USD	2655227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	\$
SDB1622963312Z.0.0.0	EQOTC-OTCFF	03396884	-332091.221	15915350.45	USD	15915350.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	\$
SDB1622963364Z.0.0.0	EQOTC-OTCFF	03396884	-1461733.697	8408586.15	USD	8408586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	\$
SDB1622963385Z.0.0.0	EQOTC-OTCFF	03396884	-3383430.037	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	\$
SDB1622963400Z.0.0.0	EQOTC-OTCFF	03396884	-1501241.512	8680859.53	USD	8680859.53	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	\$
SDB1622963427Z.0.0.0	EQOTC-OTCFF	03396884	-2237486.532	11049728.45	USD	11049728.45	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	\$
SDB1504853689Z.0.0.0	EQOTC-OTCFF	03396884	-1013739.732	5949873.28	USD	5949873.28	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	\$
SDB1504853703Z.0.0.0	EQOTC-OTCFF	03396884	-1486149.04	2681888.202	USD	2681888.202	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504853730Z.0.0.0	EQOTC-OTCFF	03396884	-1137001.965	5032102.732	USD	5032102.732	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504853756Z.0.0.0	EQOTC-OTCFF	03396884	-169.2778189	2736023.273	USD	2736023.273	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1624655284.0.1.0	EQOTC-OTCFF	03396884	118759.4858	18230200	USD	18230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	\$
SDB1624655286.0.1.0	EQOTC-OTCFF	03396884	-47229.49467	20230200	USD	20230200	16-NOV-2008	16-NOV-2008	10-DEC-2010	10-DEC-2010	\$
SDB1504953116Z.0.0.0	EQOTC-OTCFF	03396884	-1868.465723	1395887.737	USD	1395887.737	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB150495301Z.0.0.0	EQOTC-OTCFF	03396884	-654870.7559	2127002.542	USD	2127002.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953306Z.0.0.0	EQOTC-OTCFF	03396884	-265689.0191	2072482.491	USD	2072482.491	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953333Z.0.0.0	EQOTC-OTCFF	03396884	-533562.994	863333.5212	USD	863333.5212	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$

TradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
9EF6NYU26	C	IBE,MC	97328	5.31
9EF656699	P	SPX	42148	1186.35
9EF656684	C	SPX	19821	1513.56
9EF6566C2	P	SPX	19821	1513.56
9EF6566E8	P	SPX	19542	1279.3
9EF6566D0	P	SPX	38941	1284
9EF6NYU08	P	IBE,MC	97328	5.31
9EF650J00	C	CIEN	7500000	5.65
9EF650J14	C	CIEN	7500000	6.51
9EF6MN168	C	CAGR	20877	21.29
9EF6MNJ08	P	CAGR	344	21.29
9EF64UNK3	P	SPX	36116	1
9EF6V1145	C	CAL	625000	25
9EF6V1160	C	CAL	825000	35
9EF6MN168	C	CAGR	344	21.29
9EF6V1186	C	LCC	250000	30
9EF6V11A1	C	LCC	250000	45
9EF6V6887	P	GT	1500000	10
9EF6V68F8	P	GT	1500000	10
9EF6X2J87	F	NAVZ	500000	15
9EF6X2Q30	P	NAVZ	500000	15
9EF6MNJ08	P	CAGR	20877	21.29
9EF6566A6	P	SPX	42148	1186.35
SD81504953417Z.0.0.0	P	FOR,AS	45087	18.69
SD81504952404Z.0.0.0	C	RWEG,DE	14403	51.51
SD81624655344Z.0.0.0	P	NTAP,O	420000	20
SD8150495242Z.0.0.0	C	SASY,PA	31346	72.65
SD8150495243Z.0.0.0	C	SOGN,PA	13850	81.16
SD8150495378Z.0.0.0	P	CARR,PA	18378	40.61
SD8150495374Z.0.0.0	C	TUT,MI	67454.43	2.58
SD8150495372Z.0.0.0	C	RDSa,AS	128984	24.14
SD81504953744Z.0.0.0	P	ENEI,MI	113031.1215	7.258
SD81504952456Z.0.0.0	P	SAPG,DE	19890	34.06
SD81504952476Z.0.0.0	P	GAS,MI	37630	22.7
SD81504952685Z.0.0.0	C	REF,MC	29703	20.23
SD81504952514Z.0.0.0	P	LAPP,PA	5285	72.45
SD8150495375Z.0.0.0	C	ENEI,MI	78043	21.29
SD81504952695Z.0.0.0	C	.STOXX50E	16060	3113.3
SD81504952703Z.0.0.0	C	BBVA,MC	104960	12.76
SD81504952628Z.0.0.0	C	OBKgn,DE	16834	63.62
SD81504953439Z.0.0.0	P	DTGn,DE	80561	14.92
SD81504953765Z.0.0.0	C	BNPP,PA	25970	55.22
SD81624655346Z.0.0.0	C	BASF,DE	18875	55.29
		NTAP,O	420000	42

tradeRefId	putCall	IND	underlier	underlierQuantity	strike	Price
SDB507093712.0.0.0	C		ABG.N	250000	45	
SDB507094078.0.0.0	C		ABG.N	250000	34	
SDB1504853791Z.0.0.0	C		SGOB.PA	10582	46.89	
SDB150495378Z.0.0.0	P		AEGN.AS	42745	10.5	
SDB1504953810Z.0.0.0	C		SAPG.DE	6630	34.08	
SDB150495393Z.0.0.0	P		ALVG.DE	10867	94.76	
SDB150495396Z.0.0.0	C		NOK1V.HE	144362	13.91	
SDB150495397Z.0.0.0	P		CARR.PA	18378	40.81	
SDB150495398Z.0.0.0	P		SAPG.DE	6630	34.08	
SDB1504953408Z.0.0.0	C		OREP.PA	9658	60.55	
SDB150495398Z.0.0.0	P		LVMH.PA	7959	61.6	
SDB1504952557Z.0.0.0	P		SASY.PA	31346	72.65	
SDB1504952598Z.0.0.0	P		BAYG.DE	22607	27.8	
SDB1504952598Z.0.0.0	P		OREP.PA	9658	60.55	
SDB150495271Z.0.0.0	P		PHG.AS	40736	21.08	
SDB1504952594Z.0.0.0	P		AHLN.AS	47601	6.42	
SDB1504952598Z.0.0.0	P		SOGN.PA	15650	81.16	
SDB1504953070Z.0.0.0	P		ING.AS	61420	22.75	
SDB1504953464.0.1.0	C		ALUA.PA	38284	9.02	
SDB1504953102Z.0.0.0	P		BASF.DE	16975	55.29	
SDB1603441134.0.0.0	P		N225	100000	12432	
SDB1504952806Z.0.0.0	P		LYOE.PA	27686	22.58	
SDB1504952836Z.0.0.0	C		SIEGn.DE	25788	62.38	
SDB1504952855Z.0.0.0	P		QANQ.PA	15522	37.5	
SDB1504952860Z.0.0.0	C		AIRP.PA	7432	64.18	
SDB1504953104Z.0.0.0	P		TOTF5K*B	73848	45.88	
SDB1504952767Z.0.0.0	C		ENEI.MI	113031.1215	7.258	
SDB1504953131Z.0.0.0	P		SAN.MC	193595	9.34	
SDB1504952767Z.0.0.0	C		MUVGn.DE	5730	86.27	
SDB1504952304Z.0.0.0	P		FTE.PA	44269.5876	22.46	
SDB1504953139Z.0.0.0	P		SIEGn.DE	25788	62.38	
SDB1504953145Z.0.0.0	P		.STOXX50E	16060	3113.3	
SDB1504952349Z.0.0.0	P		LAFF.PA	5285	72.45	
SDB1504952365Z.0.0.0	C		FOR.AS	45087	18.68	
SDB1504952372Z.0.0.0	P		DAIGn.DE	25833	33.07	
SDB1504952378Z.0.0.0	P		UNc.AS	53793	17.84	
SDB1504953473Z.0.0.0	P		RDSb.AS	128984	24.14	
SDB1504953483Z.0.0.0	C		AXAF.PA	48083	19.57	
SDB1504953488Z.0.0.0	P		NOK1V.HE	144362	13.91	
SDB1504953535Z.0.0.0	C		SAPG.DE	18880	34.08	
SDB1504953195Z.0.0.0	P		CRO1.MI	150085	4.0625	
SDB1504953198Z.0.0.0	C		ISP.MI	70160	3.64	
SDB1504953202Z.0.0.0	P		BBVA.MC	104960	12.76	
SDB1501873892Z.0.0.0	C		.STOXX50E	5900	4851.6	

tradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
SDBI501873883Z.0.0.0.C	C	.STOX:SOE	5000	8717.8
SDBI504952820Z.0.0.0.C	C	ISP.MI	33173	3.64
SDBI504952821Z.0.0.0.C	C	TUT.MI	277347	2.575
SDBI504952845Z.0.0.0.C	C	GAS.MI	37630	22.7
SDBI50495284Z.0.0.0.P	P	AIRP.PA	7432	64.15
SDBI504953846Z.0.0.0.P	P	EONG.DE	2384	68.62
SDBI504953868Z.0.0.0.C	C	ENI.MI	79043	21.26
SDBI504953877Z.0.0.0.C	C	AHLN.AS	47601	6.42
SDBI504953879Z.0.0.0.P	P	SGOB.PA	10552	46.99
SDBI504952885Z.0.0.0.P	P	MUVGn.DE	5730	88.27
SDBI504952898Z.0.0.0.C	C	REP.MC	29703	20.23
SDBI505589308.0.0.0.P	P	.SPX	18738	1493.65
SDBI504953896Z.0.0.0.P	P	TUT.MI	277347	2.575
SDBI50495310Z.0.0.0.C	C	CRDI.MI	150085	4.0625
SDBI504952870Z.0.0.0.P	P	DTEGn.DE	80561	14.92
SDBI504952878Z.0.0.0.C	C	TUT.MI	67454.43	2.58
SDBI625889016.0.0.0.C	C	MDT.N	1500000	55.6809
SDBI625889093.0.0.0.C	C	MDT.N	1500000	75.93
SDBI623045827.0.1.0.C	C	MAN	375000	60
SDBI62528221.0.0.0.C	C	NRG.N	200000	27.8
SDBI62528221.0.0.0.C	C	NRG.N	200000	29.543
SDBI626239424.0.0.0.C	C	NRG.N	200000	19.7
SDBI62554838Z.0.0.0.C	C	LSIN	500000	10.8
SDBI62554837Z.0.0.0.C	C	LSIN	500000	19.8
SDBI623043841.0.1.0.C	C	MAN	19887	94.76
SDBI623049426Z.0.0.0.C	C	SNDK.O	375000	60
SDBI623049431Z.0.0.0.C	C	SNDK.O	1300000	82.36
SDBI623049454Z.0.0.0.C	C	PCLN.O	1300000	96.03
SDBI62304946Z.0.0.0.C	C	PCLN.O	750000	40
SDBI623049567Z.0.0.0.C	C	PCLN.O	750000	50
SDBI504953542Z.0.0.0.P	P	ISP.MI	33173	3.64
SDBI504952898Z.0.0.0.C	C	EONG.DE	2384	68.52
SDBI504953564Z.0.0.0.C	C	PHG.AS	40738	21.08
SDBI504953267Z.0.0.0.P	P	VIV.PA	33193	24.77
SDBI504953594Z.0.0.0.P	P	DBKGn.DE	18834	63.62
SDBI504953598Z.0.0.0.C	C	LYOE.PA	27688	23.58
SDBI504953597Z.0.0.0.C	C	AEGN.AS	42745	10.5
SDBI504953291Z.0.0.0.C	C	LVMH.PA	7559	61.6
SDBI623049574Z.0.0.0.C	C	PCLN.O	750000	50
SDBI50495282Z.0.0.0.C	C	UNC.AS	53783	17.84
SDBI504953505Z.0.0.0.C	C	FTE.PA	44268.5876	22.46
SDBI504953613Z.0.0.0.C	C	TEF.MC	141241.36	13.07
SDBI504953634Z.0.0.0.C	C	DAIGn.DE	25833	39.07

InodeRelid	patCallIND	underlier	underlierQuantity	strikePrice
SDB1504952936.0.1.0	P	ALUA,PA	38284	9.02
SDB1504952946Z.0.0.0	P	RWEG,DE	14403	51.51
SDB1504952949Z.0.0.0	P	ISP,MI	70160	3.64
SDB1504952967Z.0.0.0	C	VIV,PA	33183	24.77
SDB1622963271Z.0.0.0	P	.SPX	2817	1668.97
SDB1622963288Z.0.0.0	C	.SPX	1517	1868.97
SDB1622963312Z.0.0.0	P	.SPX	7277	2145.85
SDB1622963364Z.0.0.0	C	.SPX	3919	2145.85
SDB1622963398Z.0.0.0	P	.SPX	7277	2215.07
SDB1622963409Z.0.0.0	C	.SPX	3919	2215.07
SDB1622963427Z.0.0.0	C	.SPX	4695	2353.51
SDB1504953666Z.0.0.0	C	SAN,MC	2528	2353.51
SDB1504953669Z.0.0.0	C	TOTFBSK=B	193595	9.34
SDB1504953703Z.0.0.0	P	TEF,MC	73948	45.88
SDB1624655254.0.1.0	C	VRX,N	141241.36	13.07
SDB1624655256.0.1.0	C	VRX,N	50000	32.4604
SDB1504553716Z.0.0.0	P	VRX,N	50000	40.4604
SDB1504553501Z.0.0.0	C	AXAF,PA	48083	19.57
SDB1504953106Z.0.0.0	C	BNPP,PA	25870	55.22
SDB1504953306Z.0.0.0	C	ING,AS	61420	22.75
SDB1504953333Z.0.0.0	C	DANO,PA	15522	37.5

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ409IF0000000000	066441679	16522.33571	23-SEP-2004	69774.61	USD	07-DEC-2040	B
SD82012886141.0.0	006441679	2304812.004	21-APR-2006	44500000	USD	10-JUL-2039	B
SD82012987952.0.0.0	006441679	455371.0125	12-JUL-2008	12500000	USD	15-JUL-2044	B
SD82012988050.0.0.0	006441679	1412982.481	12-JUL-2008	42500000	USD	10-JUL-2045	B
SD82012988045.0.0.0	006441679	1343087.239	12-JUL-2005	42500000	USD	10-JUN-2048	B
SD8533820572.0	006815922	-127073.1091	06-NOV-2007	22247996.94	USD	20-DEC-2012	S
NUUQ510D1008000000	006441679	90000	07-OCT-2005	250000	USD	03-OCT-2045	B
SD82012886109.0.0	006441679	836359.2659	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012987909.0.0.0	006441679	166043.0662	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012886211.0.0	006441679	1630823.32	21-APR-2006	44500000	USD	14-NOV-2042	B
SD82012988071.0.0.0	006441679	474900.7287	12-JUL-2006	13000000	USD	10-NOV-2042	B
NUUQ409HS0080000000	006441679	62300513.07	23-SEP-2004	315681873.4	USD	07-DEC-2012	B
SD8533882552.1.0	006815922	3095993.98	30-OCT-2007	50000000	USD	20-JUN-2012	B
NUUQ4102ND08000000	006441679	16972858.35	20-OCT-2004	200394743.1	USD	08-DEC-2040	B
NUUQ5055C00800000000	006441679	29022287.77	13-MAY-2005	198736984.4	USD	08-JUN-2044	B
SD82012988059.0.0.0	006441679	510090.104	12-JUL-2006	12500000	USD	16-DEC-2044	B
SD82012886118.0.0	006441679	2950681.39	21-APR-2006	44500000	USD	10-SEP-2045	B
SD82012988056.0.0.0	006441679	1323466.658	12-JUL-2006	42500000	USD	16-JUL-2042	B
SD82012987938.0.0.0	006441679	565181.9917	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012988057.0.0.0	006441679	807509.5222	12-JUL-2006	15000000	USD	15-JUL-2042	B
BUUQ511500800.0.0.0	006441679	87724744.66	11-MAY-2007	342683841.9	USD	05-JAN-2043	B
SD82012886146.0.0	006441679	2511959.82	21-APR-2006	44500000	USD	15-AUG-2042	B
SD82012988058.0.0.0	006441679	264429.001	12-JUL-2006	12500000	USD	15-AUG-2042	B
NUUQ6014M00800000000	006441679	97481.1205	12-JAN-2006	247447.12	USD	05-OCT-2043	B
NUUQ5030K00800.0.0.0	006441679	65040000	15-MAY-2007	406500000	USD	05-NOV-2040	B
SD8533254288.0	006441679	-173152.2454	19-JAN-2007	75000000	USD	20-JUN-2010	B
NUUQ6090V0030000A00	006815922	49146956.73	12-SEP-2006	327257840.4	USD	28-SEP-2046	B
SD8532354355.0	006441679	-56067.17481	19-JAN-2007	25000000	USD	20-JUN-2010	B
NUUQ304GD00800000000	006441679	204968075.3	21-APR-2005	694066415.1	USD	08-JAN-2041	B
NUUQ6013A00800000000	006441679	134301423.5	12-JAN-2006	335104984.4	USD	06-OCT-2043	B
BUUQ6060J00800000000	006441679	87307816.93	28-JUN-2005	213750000	USD	05-AUG-2040	B
BUUQ5060K00800000000	006441679	20422881.13	28-JUN-2005	50000000	USD	05-AUG-2040	B
NUUQ810DP00800.0.0.0	006441679	233010000	15-MAY-2007	847250000	USD	03-OCT-2045	B
NUUQ510DN00800.0.0.0	006441679	233910000	15-MAY-2007	649786000	USD	03-OCT-2045	B
NUUQ4123N00800.0.0.0	006441679	52281930.56	15-MAY-2007	248961574.1	USD	15-MAR-2013	B
SD82012988052.0.0.0	006815922	863022.3925	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD8533080300.1.4	006815922	34499.98141	18-JUL-2007	20000000	USD	20-SEP-2012	S
SD82012886121.0.0	006441679	2771424.53	21-APR-2006	44500000	USD	11-DEC-2040	B
SD82012987943.0.0.0	006441679	455781.8009	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD82012988060.0.0.0	006441679	160565.6889	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012886201.0.0	006441679	562123.8741	21-APR-2006	44500000	USD	15-AUG-2029	B
NUUQ512B100800000000	006441679	32866.83543	18-DEC-2005	250000	USD	05-DEC-2042	B
SD82012988062.0.0.0	006441679	728288.6788	12-JUL-2006	16000000	USD	15-FEB-2040	B
SD85335916096.0	006815922	202646.2043	06-NOV-2007	22247996.94	USD	20-DEC-2012	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Netional Currency	Maturity Date	Buy/Sell
SD82012988651.0.0.0	006441679	1326310.577	12-JUL-2006	42500000	USD	15-FEB-2030	B
BUUC5111600900000000	006441679	133699580.5	24-NOV-2005	472578320.2	USD	03-JAN-2043	B
SD8981652352.0.0.0	006815922	171109402	22-MAR-2007	470000000	USD	28-MAR-2047	B
SD82012886139.0.0.0	006441679	2915207.75	21-APR-2006	44500000	USD	10-NOV-2045	B
SD8506568874.0.0.0	006815922	-60902.381	08-AUG-2007	10000000	USD	20-SEP-2012	S
SD82012987858.0.0.0	006441679	386789.4567	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012886111.0.0.0	006441679	2231023.736	21-APR-2006	44500000	USD	10-NOV-2042	B
SD8504492883.0.0.0	006441679	48994750	08-NOV-2006	1398850000	USD	03-OCT-2039	B
SD8504493409.0.0.0	006441679	46994750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD8504678606.0.0.0	006441679	35000000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD82012988054.0.0.0	006441679	478447.523	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD8533918128.0.0.0	006815922	165204.6743	06-NOV-2007	22247896.84	USD	20-DEC-2012	B
SD82012886131.0.0.0	006441679	2292388.06	21-APR-2006	44500000	USD	15-MAY-2043	B
SD8532092188.0.0.0	006441679	1783332.864	23-OCT-2006	74159388.8	USD	20-DEC-2011	B
SD82012988074.0.0.0	006441679	160960.781	12-JUL-2006	12500000	USD	15-AUG-2041	B
NUUC403HR00800000000	006441679	60741743.47	23-SEP-2004	224831928.4	USD	12-NOV-2042	B
NUUC409IN00800000000	006441679	14853.0875	23-SEP-2004	69221.45	USD	15-AUG-2041	B
SD82012987971.0.0.0	006441679	269234.7859	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD82012886216.0.0.0	006441679	563446.4451	21-APR-2006	44500000	USD	09-JUN-2042	B
NUUC5078S008000.0.0.0	006441679	288508035.4	15-MAY-2007	1230881126	USD	15-AUG-2038	B
SD8504678635.0.0.0	006441679	35000000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8503565139.0.0.0	006441679	336042807.7	19-JUL-2008	1179097922	USD	04-NOV-2041	B
SD82012886163.0.0.0	006441679	526083.4347	21-APR-2006	44500000	USD	15-FEB-2039	B
SD82012886165.0.0.0	006441679	1876938.851	21-APR-2006	44500000	USD	15-FEB-2039	B
NUUC5035800800000000	006441679	28335835.38	11-MAR-2005	101577893.8	USD	15-NOV-2040	B
SD82012988040.0.0.0	006441679	525324.3488	12-JUL-2006	12500000	USD	15-FEB-2039	B
SD82012886151.0.0.0	006441679	2112373.473	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012988077.0.0.0	006441679	367262.952	12-JUL-2006	12500000	USD	05-DEC-2040	B
SD8531808737.0.0.0	006441679	-10482.6457	17-AUG-2006	11123898.47	USD	10-JUL-2045	B
NUUC510L300800.0.0.0	006441679	209731644.4	15-MAY-2007	1133684024	USD	05-DEC-2040	B
SD82012987916.0.0.0	006441679	389320.6844	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886113.0.0.0	006441679	2502823.826	21-APR-2006	44500000	USD	05-DEC-2042	B
BUUC5120L008000.0.0.0	006441679	114310851.9	11-MAY-2007	846747051.2	USD	10-OCT-2045	B
SD82012987934.0.0.0	006441679	497138.8889	12-JUL-2006	12600000	USD	15-OCT-2044	B
SD82012886220.0.0.0	006441679	1075530.799	21-APR-2006	44500000	USD	04-JAN-2041	B
NUUC4123000800000000	006441679	39952.7856	15-DEC-2004	207170.12	USD	15-AUG-2038	B
SD82012987973.0.0.0	006441679	453502.845	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012886126.0.0.0	006441679	2730080.958	21-APR-2006	44500000	USD	15-JUL-2044	B
SD82012886133.0.0.0	006441679	2703503.281	21-APR-2006	44500000	USD	15-AUG-2038	B
NUUC509IV02800000000	006441679	64930288.16	27-SEP-2005	185383148.5	USD	08-MAY-2042	B
SD82012886117.0.0.0	006441679	81366.2748	27-SEP-2005	232284.64	USD	10-OCT-2045	B
NUUC504GE008000.0.0.0	006441679	96256.6472	21-APR-2006	44500000	USD	07-JAN-2041	B
SD82012988053.0.0.0	006441679	519700.1553	15-MAY-2007	213731.12	USD	10-NOV-2045	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
BUUC05111400900.0.0.0	006441679	116010000	11-MAY-2007	322250000	USD	05-OCT-2045	B
SD8532092397.0	006815922	-1036510.702	23-OCT-2006	59327991.84	USD	20-DEC-2011	S
SD82012886159.0.0.0	006441679	580982.7458	21-APR-2008	44500000	USD	13-FEB-2046	B
SD82012887954.0.0.0	006441679	383247.6267	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012887940.0.0.0	006441679	165967.2397	12-JUL-2006	12500000	USD	13-FEB-2046	S
SD82012888084.0.0.0	006441679	373326.2192	12-JUL-2006	15500000	USD	15-OCT-2044	B
NUUC41020008000000	006441679	6327.145	20-OCT-2004	70443.79	USD	08-DEC-2040	B
SD82012886137.0.0	006441679	274721.12	21-APR-2008	44500000	USD	10-NOV-2045	B
SD82012886055.0.0.0	006441679	400456.9456	12-JUL-2006	12500000	USD	10-JUL-2039	B
NUUC503000000000	006441679	40000	02-MAR-2005	250000	USD	05-NOV-2040	B
SD82012886159.0.0	006441679	278497.252	21-APR-2008	44500000	USD	15-DEC-2044	B
SD82012886123.0.0	006441679	2530733.761	21-APR-2008	44500000	USD	11-SEP-2042	B
SD82012886042.0.0.0	006441679	1324368.366	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD82012886147.0.0	006441679	2775715.989	21-APR-2008	44500000	USD	15-DEC-2044	B
SD82012888088.0.0.0	006441679	489046.9445	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012888043.0.0.0	006441679	744646.8613	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012886135.0.0	006441679	2750713.541	21-APR-2008	44500000	USD	15-DEC-2040	B
NUUC5022A00700.0.0.0	006441679	1477650.788	15-FEB-2005	600000000	USD	12-FEB-2035	B
SD82012886047.0.0.0	006441679	2329527.093	12-JUL-2006	46500000	USD	10-MAY-2043	B
SD82012886149.0.0	006441679	724633.0022	21-APR-2008	44500000	USD	12-JUN-2043	B
SD82012886046.0.0.0	006441679	399221.1787	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012886167.0.0.0	006441679	585320.8176	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012886048.0.0.0	006441679	460634.519	12-JUL-2006	12500000	USD	10-MAY-2043	B
SD82012886169.0.0.0	006441679	49731.6241	20-JUL-2005	244765.66	USD	06-JUN-2042	B
NUUC507CD009000000	006441679	340395.1852	12-JUL-2006	12500000	USD	15-JAN-2046	B
SD82012887947.0.0.0	006441679	2851432.217	21-APR-2008	44500000	USD	11-SEP-2042	B
SD82012886155.0.0	006441679	154654.191	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886092.0.0.0	006441679	491309.8705	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD82012886039.0.0.0	006441679	64917.3092	23-NOV-2005	249402.93	USD	03-JAN-2043	B
BUUC51119008000000	006441679	36572530.82	22-DEC-2004	149750000	USD	06-FEB-2040	B
NUUC41251008000000	006441679	1346725.287	12-JUL-2006	42600000	USD	10-MAY-2043	B
SD82012887959.0.0.0	006441679	397929750	19-JUL-2006	1167650000	USD	04-NOV-2041	B
SD8303565516.0.0.0	006441679	791663.0224	12-JUL-2006	15000000	USD	10-MAY-2043	B
SD82012887962.0.0.0	006441679	2968773.608	21-APR-2008	44500000	USD	15-JAN-2046	B
SD82012886127.0.0	006815922	-2839.385183	05-SEP-2007	9000000	USD	20-JUN-2010	B
SD833440664.0.0	006815922	-10726.60403	05-SEP-2007	34000000	USD	20-JUN-2010	B
SD833440664.1.0	006815922	-5363.302013	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD833440664.2.0	006815922	-5363.302013	05-SEP-2007	17000000	USD	20-JUN-2010	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUJUC409IP0080000000	RESERVOIR FUNDING LTD.	772240-772244
SD82012886141.0.0	COLUMBIA CENTER TRUST	
SD82012987952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	
SD82012988050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD8533920572.0	ING BANK N.Y.	
NUJUC5100L00800000000	ORIENT POINT CDO, LTD.	772240-772244
SD82012886109.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012987809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012886211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SD82012988071.0.0.0	MORGAN STANLEY CAPITAL	
NUJUC409HS00800000000	RESERVOIR FUNDING LTD.	
SD8533882552.1.0	CDX.NA.IG.HVOL.8	
NUJUC4102N00800000000	MERCURY CDO 2004-1, LTD.	
NUJUC5055C00800000000	SATURN VENTURES I, LTD.	
SD82012988059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886119.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012987936.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
BUJUC5111500800.0.0.0	BRODERICK 1 CDO LTD.	
SD82012886145.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012988036.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
NUJUC6014M00800000000	SOUTH COAST FUNDING VIII LTD	
NUJUC5030K00800.0.0.0	HUNTINGTON CDO, LTD.	
SD8532354298.0	REPUBLIC OF ITALY	659038
NUJUC609V0030000A00	ABACUS 2006-NS1, LTD.	659037
SD8532354359.0	REPUBLIC OF ITALY	
NUJUC504GD00800000000	SOUTH COAST FUNDING	
NUJUC6013A00800000000	SOUTH COAST FUNDING VIII LTD	
BUJUC5060J00800000000	ISCHUS CDO I LTD	
BUJUC5060K00800000000	ISCHUS CDO I LTD	
NUJUC510DF00800.0.0.0	ORIENT POINT CDO, LTD.	
NUJUC510DN00800.0.0.0	ORIENT POINT CDO, LTD.	
NUJUC4123N00800.0.0.0	DUNHILL ABS CDO LTD	
SD82012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD853380300.1.4	KRAFT FOODS INC.	
SD82012886121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012988050.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD82012886201.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
NUJUC512BM00800000000	KLEROS PREFERRED FUNDING II, LLC	727404
SD82012988052.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD8533918096.0	BANK OF SCOTLAND PLC	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
BUUQ511400800.0.0.0	SHERWOOD FUNDING CDO, LTD.	
SDB532092397.0	MUNICH RE FINANCE B.V.	772240-772244
SDB2012986159.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012987954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB2012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012986084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
NUUQ4102Q0060000000	MERCURY CDO 2004-1, LTD.	772240-772244
SDB2012986137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012989055.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	
NUUQ503010080000000	HUNTINGTON CDO, LTD.	
SDB2012986153.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012989042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012986147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012986088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012986043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012986135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
NUUQ50222400700.0.0	ORKNEY HOLDINGS, LLC	
SDB2012989047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012986149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SDB2012988046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012986167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SDB2012986048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012986168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
NUUQ507CD0080000000	JUPITER HIGH GRADE CDO LTD	
SDB2012987947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012986155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012988092.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012986039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
BUUQ511190080000000	BRODERICK 1 CDO LTD.	
NUUQ4125H0800000000	RIVER NORTH CDO LTD.	
SDB2012987959.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB503565516.0.0.0	WEST COAST FUNDING LTD 2006-1A	52969309/5296309/5296309/5296309/5296309/5296309/
SDB2012987962.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	52969309/5296309/5296309/5296309/5296309/5296309/
SDB2012986127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SDB533440664.0.0	HELLENIC REPUBLIC (THE)	
SDB533440664.1.0	HELLENIC REPUBLIC (THE)	
SDB533440664.2.0	HELLENIC REPUBLIC (THE)	

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
NUUC4091P008000000	8NV2MD	11			N	
SDB2012886141.0.0	8PXMJ7	12			N	
SDB2012887952.0.0	8R08U2	8			N	
SDB2012888050.0.0	8CTST9	8			N	
SDB2012888045.0.0	8P1VR1	8			N	
SDB533920572.0	60BAXW7	37			N	
NUUG510D10080000000	8R08L2	10			N	
SDB2012886109.0.0	8P9M13	12			N	
SDB2012887809.0.0	80LJES	8			N	
SDB2012886211.0.0	8R9LP7	8			N	
SDB2012888071.0.0	8R9LP7	8			N	
NUUC409HS0080000000	8NV2L2	11			N	
SDB53382552.1.0	9XUGS1	75			N	
NUUC4102N0000000000		11			N	
NUUG5055C0880000000	8PTK78	10			N	
SDB2012888059.0.0	8RGWH7	8			N	
SDB2012886118.0.0	8SH9T4	12			N	
SDB2012888056.0.0	8PZDX9	8			N	
SDB2012887938.0.0	8S16C9	8			N	
SDB2012888057.0.0	8CS081	10			N	
BUUC5111500800.0.0	8RCHF7	0			N	
SDB2012886145.0.0	8SHAGD	12			N	
SDB2012888058.0.0	8SIERO	8			N	
NUUC6014M0080000000		14			N	
NUUG5030K00800.0.0	8P3JH1	0			N	
SDB532354298.0	2116T4	19			N	
NUUC6090V0030000A00		13			N	
SDB532354369.0	2116T4	19			N	
NUUC504GD0080000000	8PRL80	10			N	
NUUC6013A0080000000		14			N	
BUUC6050J0080000000	80BFP3	10			N	
BUUC6060K0080000000	80BPL3	10			N	
NUUG510DP00800.0.0	8QXYP1	0			N	
NUUG510DN00800.0.0	8R06L2	0			N	
NUUC4123N00800.0.0	80I480	0			N	
SDB2012888052.0.0	8SZF34	10			N	
SDB533030300.1.4	2RF6P3	42			N	
SDB2012886121.0.0	8SH9U1	12			N	
SDB2012887943.0.0	8RG769	8			N	
SDB2012888060.0.0	806RJ4	8			N	
SDB2012886201.0.0	806RJ4	8			N	
NUUC512BM0080000000		10			N	
SDB2012888062.0.0	8P9M62	10			N	
SDB533918096.0	2EB708	52			N	

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
SD82012988061.0.0.0	8F8WM6	8			N	
BUUC051160080000000	8F8CNC7	10			N	
SD8881652352.0.0.0		0			N	
SD82012886139.0.0	8SHAD7	12			N	
SD8506588874.0	64NQ07	50			N	
SD82012987858.0.0.0	8Q4858	8			N	
SD8201288811.0.0	8PT1P7	12			N	
SD8504492883.0.0.0	8TW9K9	0			N	
SD8504493409.0.0.0	8TW9L7	0			N	
SD8504678606.0.0.0	8TW9L7	0			N	
SD82012988054.0.0.0	8RP007	8			N	
SD8533918128.0	3J49L1	49			N	
SD82012886131.0.0	8Q1SG8	12			N	
SD8532092188.0	6Z0XY9	15			N	
SD82012888074.0.0.0	8F3TB6	8			N	
NUUC409HR0080000000	8NV2P3	11			N	
NUUC409IN00800000000	8NV2P3	11			N	
SD82012987971.0.0.0	8RXN72	8			N	
SD82012886216.0.0	8P3TB5	8			N	
NUUCS078S0D800.0.0.0	8C8ZNS	0			N	
SD8504678635.0.0.0	8TW9K9	0			N	
SD8503585139.0.0.0	8SXUE8	0			N	
SD82012886163.0.0	8RXN72	8			N	
SD82012886165.0.0	8S5E7	8			N	
NUUC0503550800000000	8PHUP1	12			N	
SD82012988040.0.0.0	8S5E7	8			N	
SD82012886161.0.0	8PT1Q5	12			N	
SD82012988077.0.0.0	8F9EW2	8			N	
SD8531906737.0	2RDGW2	38			N	
NUUC0510L300800.0.0.0	8R2SG5	0			N	
SD82012987916.0.0.0	8R6P12	8			N	
SD82012886113.0.0	8SH9S8	12			N	
BUUCS120L00800.0.0.0	8RHKE5	0			N	
SD82012887934.0.0.0	8RSJM5	8			N	
SD82012886220.0.0	8RQJ04	8			N	
NUUC4123C00800000000		11			N	
SD82012987973.0.0.0	8R1U17	8			N	
SD82012886128.0.0	8RMDG7	12			N	
SD82012886133.0.0	8SHAB1	12			N	
NUUC0509IU00800000000	8F38Z3	10			N	
NUUC0509IV00800000000	8F38Z3	10			N	
SD82012886117.0.0	8RLM86	12			N	
NUUC0504GE00800.0.0.0	8PRL46	0			N	
SD82012988053.0.0.0	8F97W6	8			N	

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
BUUC511400800.0.0.0	8R9U93	0			N	
SDB532092397.0	2ECMO9	17			N	
SD82012886159.0.0	8C3LE8	8			N	
SD8201298794.0.0.0	8R9781	8			N	
SD8201298794.0.0.0	8C3LE8	8			N	
SD82012988084.0.0.0	8R0J04	8			N	
NUUC4102000800000000		11			N	
SD82012886137.0.0	8S0SK9	12			N	
SD82012988085.0.0.0	8PXCL5	8			N	
NUVG5030L00900000000	8P3J11	10			N	
SD82012886153.0.0	8RLSG3	12			N	
SD82012886123.0.0	8SH8V8	12			N	
SD82012988042.0.0.0	8OU3R9	8			N	
SD82012886147.0.0	8SHB61	12			N	
SD82012988088.0.0.0	8RGYI3	8			N	
SD82012988043.0.0.0	8OU3W6	10			N	
SD82012886135.0.0	8RTY9S	12			N	
NUUC5022A00700.0.0.0		0			N	
SD82012988047.0.0.0	8FZDW5	8			N	
SD82012886149.0.0	8C50A2	12			N	
SD82012988046.0.0.0	8P8WR5	10			N	
SD82012988167.0.0.0	8C3IX8	8			N	
SD82012988046.0.0.0	8P59L0	8			N	
SD82012988168.0.0.0	8S5484	8			N	
NUUC507CD00800000000	8CIBZ3	10			N	
SD82012987947.0.0.0	8RPD09	8			N	
SD82012886155.0.0	8SHAU9	12			N	
SD82012988092.0.0.0	8RYBS7	8			N	
SD82012988039.0.0.0	8RGW11	8			N	
BUUG5119008000000000	8RCHF7	10			N	
NUUC4125H00800000000		11			N	
SD82012987859.0.0.0	8P59S7	8			N	
SD8503565516.0.0.0	8SXJF5	0			N	
SD82012987982.0.0.0	8P5OP4	10			N	
SD82012886127.0.0	8SHAB8	12			N	
SD8533440664.0.0	8Z4RC0	11			N	
SD8533440664.1.0	8Z4RC0	11			N	
SD8533440664.2.0	8Z4RC0	11			N	

CUSIP Quantity Description Collateral Type Haircut Percent Closing Price (USD) USD Amount Haircut USD Amount
CASH 2000600000 U S DOLLAR Cash-USD 1 2000000000 2000000000 2000000000

Unkown

From: Dias, Marina [Marina.Dias@ny.email.gs.com]
Sent: Tuesday, November 27, 2007 8:34 AM
To: aigfpcollateral@aigfpc.com
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP
Attachments: Invoice; FX Details; Fixed Income Swaps Details; Equity Options Details; Credit Derivatives Details; Collateral Details

The 6 attachments to this Email contain the Margin Call Report for close of business 26-NOV-2007. 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, November 27, 2007 at 08:33 AM
Compass Tracking Code 24834_331083334

<<Invoice>> <<FX Details>> <<Fixed Income Swaps Details>> <<Equity Options Details>> <<Credit Derivatives Details>> <<Collateral Details>>

5/7/2008