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Goldman Sachs Collateral Invoice from Marina Dias to AIG

Marina Dias

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Goldman Sachs International
 Peterborough Court | 133 Fleet St | London, EC4A2BB
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Collateral Invoice

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

From Marina Dias
Phone No: 212-902-6537
Fax No: 212-428-4775
Email: Marina.Dias@gs.com

Today's date 18-MAR-2008
Valuation as of Close 17-MAR-2008

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

Instructions

GSCO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA # 021000021
 Account: 93D1011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. If specifically stated, the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the mid-market value for the transaction at a price and there is no representation that any transaction could have been effected at that price. The actual valuation may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would receive from another dealer, and is not necessarily indicative of values carried on our books and records. In addition, we reserve the right to use different valuation models in the future. The information provided herein was supplied in good faith based on information which we believe, but do not guarantee, to be accurate or complete however we are not responsible for errors or omissions that may occur. The Apparent Net 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.
 18-March-2008 09:14:57

TradeRefId transactionType buySellIND expireDate
SDB1622953463Z.0.0.0 GENERIC-EQ B 13-NOV-2023

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buysellIND	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	310000000
56482362A	OMNI	2	FXO	B	Option	GSIL	79599004	02597567	300000000
59277614A	OMNI	2	FXO	S	Option	GSIL	79599004	02597567	150000000
54835010A	OMNI	1	FXO	S	Option	GSIL	79599004	02597567	250000000
54635021A	OMNI	1	FXO	S	Option	GSIL	79599004	02597567	250000000
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02597567	150000000
59708758A	OMNI	1	FXO	B	Option	GSIL	79599004	02597567	100000000
64292974A	OMNI	4	FXO	B	Option	GSIL	79599004	02597567	100000000
64285360A	OMNI	2	FXO	B	Option	GSIL	79599004	02597567	150000000
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02597567	150000000
61679084A	OMNI	1	FXO	S	Forward	GSIL	79599004	02597567	2407500000
91451553A	NFX	1	FXO	B	Option	GSIL	79599004	02597567	500000000
54556843A	OMNI	1	FXO	S	Option	GSIL	79599004	02597567	500000000
54556953A	OMNI	1	FXO	S	Option	GSIL	79599004	02597567	100000000
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02597567	150000000
81149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	150000000
61149411A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	200000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02597567	200000000
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02597567	250000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	250000000
62706876A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	300000000
62962464A	OMNI	2	FXO	B	Option	GSIL	79599004	02597567	300000000
83992446A	OMNI	2	FXO	B	Option	GSIL	79599004	02597567	100000000
64549267A	OMNI	4	FXO	S	Option	GSIL	79599004	02597567	100000000
64549259A	OMNI	4	FXO	S	Option	GSIL	79599004	02597567	250000000
66826733A	OMNI	3	FXO	B	Option	GSIL	79599004	02597567	250000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02597567	250000000
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02597567	13092190000
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02597567	204120000
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02597567	12600796000
945776207A	NFX	0	FX	S	Forward	GSIL	79599004	02597567	-166290000

tradeRefId	FXSecID	tradeDate	tradeLocation	putCall	strikePrice	strikePriceTerm	expireDate	expireLocation	
56455702A	O JYUD CE 955000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E	99.5	JPY/USD	05-MAR-2009	TKO
56482302A	O JYUD CE 100000 6Mar09 BY3 0	06-MAR-2004	TKO	C	E	100	JPY/USD	06-MAR-2009	TKO
59277514A	O JYUD CE 750000 20Oct16 87P 0	20-OCT-2004	TKO	C	E	75.5	JPY/USD	20-OCT-2016	TKO
54635010A	O JYUD PE 890500 22Sep09 ASV 0	22-SEP-2003	TKO	P	E	89.05	JPY/USD	22-SEP-2009	TKO
54635021A	O JYUD CE 890500 22Sep09 5HZ 0	22-SEP-2003	TKO	C	E	89.05	JPY/USD	22-SEP-2009	TKO
59277522A	O JYUD PE 756000 20Oct16 687 0	20-OCT-2004	TKO	P	E	75.8	JPY/USD	20-OCT-2016	TKO
59708758A	O JYUD PE 668500 17Nov09 P97 0	17-NOV-2004	TKO	P	E	66.85	JPY/USD	17-NOV-2009	TKO
64282974A	O JYUD PE 723000 27Aug20 3PR 0	28-AUG-2005	NYC	P	E	72.3	JPY/USD	27-AUG-2020	TKO
64282975A	O JYUD CE 723000 27Aug20 27H 0	28-AUG-2005	NYC	C	E	72.3	JPY/USD	27-AUG-2020	TKO
61679075A	O JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005	TKO	P	E	64.2	JPY/USD	18-MAR-2020	TKO
61679084A	O JYUD CE 642000 18Mar20 MLM 0	18-MAR-2005	TKO	C	E	64.2	JPY/USD	18-MAR-2020	TKO
914515533A	Fwd USD 23Mar20	18-MAR-2005						23-MAR-2020	
54556943A	O JYUD CE 125000 11Sep08 G96 0	11-SEP-2003	TKO	C	E	125	JPY/USD	11-SEP-2008	TKO
54556953A	O JYUD PE 900000 11Sep08 UVH 0	11-SEP-2003	TKO	P	E	90	JPY/USD	11-SEP-2008	TKO
63708750A	O JYUD CE 958500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E	95.85	JPY/USD	17-NOV-2009	TKO
61149457A	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E	72.35	JPY/USD	16-FEB-2015	TKO
61149411A	O JYUD CE 723500 16Feb15 ST2 0	16-FEB-2005	TKO	C	E	72.35	JPY/USD	16-FEB-2015	TKO
61191581A	O JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E	86.7	JPY/USD	16-FEB-2010	TKO
61191573A	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E	86.7	JPY/USD	16-FEB-2010	TKO
62705851A	O JYUD PE 911500 22May09 YJ3 0	20-MAY-2005	TKO	P	E	91.15	JPY/USD	22-MAY-2009	TKO
62705876A	O JYUD CE 911500 22May09 93W 0	20-MAY-2005	TKO	C	E	91.15	JPY/USD	22-MAY-2009	TKO
62962454A	O JYUD PE 957000 5Jun08 23L 0	03-JUN-2005	TKO	P	E	95.7	JPY/USD	05-JUN-2008	TKO
62962446A	O JYUD CE 957000 5Jun08 KFV 0	03-JUN-2005	TKO	C	E	95.7	JPY/USD	05-JUN-2008	TKO
64549257A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E	92.75	JPY/USD	10-SEP-2009	TKO
64549259A	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E	92.75	JPY/USD	10-SEP-2009	TKO
66826733A	O JYUD PE 948500 28Jan11 62R 0	30-JAN-2006	TKO	P	E	94.85	JPY/USD	28-JAN-2011	TKO
66826741A	O JYUD CE 948500 28Jan11 XA3 0	30-JAN-2006	TKO	C	E	94.85	JPY/USD	28-JAN-2011	TKO
902899710A	Fwd USD 10Mar09	08-MAR-2004						10-MAR-2009	
909355036A	Fwd USD 24Oct16	20-OCT-2004						24-OCT-2016	
902821272A	Fwd USD 9Mar09	05-MAR-2004						09-MAR-2009	
945770207A	Fwd USD 31Aug20	29-AUG-2005						31-AUG-2020	

tradeRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmnt	primaryCcy	primaryType	secondaryAmnt	secondaryCcy	FxexchangeRate	exchangeRateTerms
5645702A	P	05-MAR-2009	05-MAR-2009	31000000	USD	R	3084500000	JPY			
56462382A	P	10-MAR-2009	06-MAR-2009	30000000	USD	R	3000000000	JPY			
59277514A	P	24-OCT-2016	20-OCT-2016	15000000	USD	P	1134000000	JPY			
54635010A	P	25-SEP-2008	22-SEP-2008	25000000	USD	R	2226250000	JPY			
59335021A	P	25-SEP-2009	22-SEP-2009	25000000	USD	P	2226250000	JPY			
59277522A	P	24-OCT-2016	20-OCT-2016	15000000	USD	R	1134000000	JPY			
59708756A	P	19-NOV-2009	17-NOV-2009	10000000	USD	P	868500000	JPY			
64282874A	P	31-AUG-2020	27-AUG-2020	10000000	USD	R	723000000	JPY			
64285360A	P	31-AUG-2020	27-AUG-2020	10000000	USD	R	723000000	JPY			
61679084A	P	23-MAR-2020	18-MAR-2020	15000000	USD	R	963000000	JPY			
61679084A	P	23-MAR-2020	18-MAR-2020	15000000	USD	P	963000000	JPY			
914515533A	P	28-JUN-2006	23-MAR-2020	37500000	JPY	R	-3750000	USD	84.2	JPY/USD	
54556843A	P	15-SEP-2008	11-SEP-2008	50000000	USD	R	6250000000	JPY			
54556843A	P	15-SEP-2008	11-SEP-2008	50000000	USD	R	4500000000	JPY			
59708750A	P	19-NOV-2009	17-NOV-2009	10000000	USD	R	868500000	JPY			
61149457A	P	16-FEB-2015	16-FEB-2015	15000000	USD	P	1085250000	JPY			
61149411A	P	16-FEB-2015	16-FEB-2015	15000000	USD	R	1085250000	JPY			
61191581A	P	18-FEB-2010	16-FEB-2010	20000000	USD	P	1734000000	JPY			
61191573A	P	18-FEB-2010	16-FEB-2010	20000000	USD	R	1734000000	JPY			
62706881A	P	25-MAY-2009	22-MAY-2009	25000000	USD	P	2278750000	JPY			
62706881A	P	25-MAY-2009	22-MAY-2009	25000000	USD	R	2278750000	JPY			
62706876A	P	08-JUN-2008	05-JUN-2008	30000000	USD	P	2871000000	JPY			
62706876A	P	08-JUN-2008	05-JUN-2008	30000000	USD	R	2871000000	JPY			
82962446A	P	05-JUN-2008	05-JUN-2008	30000000	USD	R	2871000000	JPY			
84549257A	P	14-SEP-2009	10-SEP-2009	10000000	USD	P	927500000	JPY			
84549257A	P	14-SEP-2009	10-SEP-2009	10000000	USD	R	927500000	JPY			
68826733A	P	01-FEB-2011	28-JAN-2011	25000000	USD	P	2371250000	JPY			
68826733A	P	01-FEB-2011	28-JAN-2011	25000000	USD	R	2371250000	JPY			
902899710A	P	28-JUN-2006	10-MAR-2009	13200000	JPY	R	-13200000	USD	98.65	JPY/USD	
909355035A	P	24-OCT-2016	27-OCT-2016	27000000	JPY	R	-27000000	USD	75.6	JPY/USD	
902821272A	P	28-JUN-2006	09-MAR-2009	130200000	JPY	R	-130200000	USD	96.78	JPY/USD	
945770207A	P	28-DEC-2006	31-AUG-2020	23000000	JPY	P	23000000	USD	72.3	JPY/USD	

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GS 09829

TradeRefId	notionalValue	FxDelta	FxNotlExposure	ValueInMnValue	marginGroupName	closingPrice
56495702A	31000000	0.401909705	963820.9603	31681876.41	Foreign Exchange	0.031699965
59493282A	30000000	0.383397233	861763.159	30794988.05	Foreign Exchange	0.028725498
59277514A	15000000	0.454102454	-1817373.514	11640320.26	Foreign Exchange	0.124759284
54635010A	25000000	-0.3001828	-930757.8136	22852083.76	Foreign Exchange	0.037230313
54635021A	25000000	0.665163528	-2908864.572	22852083.76	Foreign Exchange	0.104354583
59277522A	15000000	-0.265073087	-1288847.628	11640320.26	Foreign Exchange	0.055232189
59705758A	10000000	-0.205478434	347873.1773	8915007.165	Foreign Exchange	0.0549767316
64282574A	10000000	0.354157442	1228793.668	7421474.03	Foreign Exchange	0.122878387
64285350A	10000000	-0.182224994	-1337578.853	9885033.874	Foreign Exchange	0.0589171824
51679075A	15000000	-0.182224994	-2439511.299	9885033.874	Foreign Exchange	0.182940753
61679084A	15000000	0.417233827	-275508.1111	3750000	Foreign Exchange	73.16888208
814518533A	2471258.468	0.001869344	2018.191179	64155204.27	Foreign Exchange	4.03839E-05
54656943A	50000000	-0.234678177	-1008874.091	46191747.07	Foreign Exchange	0.020173482
54656953A	50000000	0.668577935	1218450.513	8915007.165	Foreign Exchange	0.121845051
59708750A	10000000	-0.218175669	881637.4421	11138609.67	Foreign Exchange	0.056773829
81149457A	15000000	0.555477232	2479948.477	11138609.67	Foreign Exchange	0.165328898
81149411A	15000000	-0.274886514	758663.0503	17792219.87	Foreign Exchange	0.037833153
61191581A	20000000	0.665194032	2450906.446	17792219.87	Foreign Exchange	0.122545322
61191573A	20000000	-0.328858434	922408.1708	23395987.48	Foreign Exchange	0.058967543
62708861A	25000000	0.646199584	2174188.584	23395987.48	Foreign Exchange	0.025820774
62708876A	25000000	-0.412728804	774823.2089	29470334.63	Foreign Exchange	0.039875539
62862454A	30000000	0.581431967	1189286.131	29470334.63	Foreign Exchange	0.046558835
62952446A	30000000	-0.37888411	-465396.3506	9520532.314	Foreign Exchange	0.076604986
64549257A	10000000	0.591141306	-765043.8583	9520532.314	Foreign Exchange	0.075742749
64549259A	10000000	-0.46411083	1883568.723	24340484.5	Foreign Exchange	0.061283044
66826741A	25000000	0.489137184	1533076.097	24340484.5	Foreign Exchange	86.30568745
902899710A	13366559.82	314847.9725	-104854.6288	13200000	Foreign Exchange	79.91614276
903355038A	2095257.647	-104854.6288	62464.89468	2760000	Foreign Exchange	86.30849576
902821272A	12934465.2	62464.89468	553.4253865	13020000	Foreign Exchange	72.32874709
945770207A	1708939.027	553.4253865		2300000	Foreign Exchange	

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GS 09830

TradeRefId	TransactionType	accountNumber	FxMktExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF5968A6	Equity Derivative	03396884S	-6518208.482	48999907.1	USD	48999907.1	16-NOV-2008	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
9EF596899	Equity Derivative	03396884S	8747003.177	48999907.1	USD	48999907.1	16-NOV-2008	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF5968B4	Equity Derivative	03396884S	5995094.915	30000272.76	USD	30000272.76	16-NOV-2008	16-NOV-2006	21-DEC-2016	21-DEC-2016	B
9EF5968C2	Equity Derivative	03396884S	6535092.38	30000272.76	USD	30000272.76	16-NOV-2008	16-NOV-2006	21-DEC-2016	21-DEC-2016	B
9EF5968E8	Equity Derivative	03396884S	4686910.288	25000000.8	USD	25000000.8	16-NOV-2008	16-NOV-2006	10-MAR-2018	10-MAR-2018	B
9EF5968D0	Equity Derivative	03396884S	9402002.957	50000244	USD	50000244	16-NOV-2008	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF5968J0	Equity Derivative	03396884S	10689450	42375000	USD	42375000	16-NOV-2008	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF5968K6	Equity Derivative	03396884S	-9207150	48925000	USD	48925000	16-NOV-2008	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
SDB162465254.0,1.0	EQOTC-OTCNFI	03396884	163710.1751	16230200	USD	16230200	16-NOV-2008	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
SDB162465256.0,1.0	EQOTC-OTCNFI	03396884	-70487.78159	20230200	USD	20230200	16-NOV-2008	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
SDB594243892U,0,1.0	EQOTC-OTCNFI	03396884	541062.8804	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B
SDB594243894U,0,1.0	EQOTC-OTCNFI	03396884	-371275.3987	11250000	USD	11250000	16-NOV-2008	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB1623239221.0,0.0	EQOTC-OTCNFI	03396884	4848410.423	5838000	USD	5838000	16-NOV-2008	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB162323924.0,0.0	EQOTC-OTCNFI	03396884	-5738310.658	3840000	USD	3840000	16-NOV-2008	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SDB1623441134.0,0.0	EQOTC-OTCNFI	03396884	1655237.288	12781239.99	USD	12781239.99	17-OCT-2007	09-NOV-2007	12-DEC-2008	12-DEC-2008	B
SDB1624653442.0,0.0	EQOTC-OTCNFI	03396884	1244650.672	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B
SDB1624653462.0,0.0	EQOTC-OTCNFI	03396884	-26280.6782	1764000	USD	1764000	25-JAN-2008	25-JAN-2008	21-SEP-2011	21-SEP-2011	S
SDB1625828357.0,0.0	EQOTC-OTCNFI	03396884	-65182.1186	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	14-SEP-2011	14-SEP-2011	S
SDB1625828358.0,0.0	EQOTC-OTCNFI	03396884	625435.4707	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	31-AUG-2011	31-AUG-2011	S
SDB1625828359.0,0.0	EQOTC-OTCNFI	03396884	-605211.1886	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	17-AUG-2011	17-AUG-2011	S
SDB1625828360.0,0.0	EQOTC-OTCNFI	03396884	-586986.2905	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	03-AUG-2011	03-AUG-2011	S
SDB1625828361.0,0.0	EQOTC-OTCNFI	03396884	-570495.3556	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	28-JAN-2011	28-JAN-2011	B
SDB1625828367.0,0.0	EQOTC-OTCNFI	03396884	1175507.438	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	19-JAN-2011	19-JAN-2011	B
SDB1625828369.0,0.0	EQOTC-OTCNFI	03396884	1182505.791	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	26-DEC-2010	26-DEC-2010	B
SDB1625828370.0,0.0	EQOTC-OTCNFI	03396884	1234875.088	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	15-DEC-2010	15-DEC-2010	B
SDB1625828376.0,0.0	EQOTC-OTCNFI	03396884	1218002.193	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	01-DEC-2010	01-DEC-2010	B
SDB1625828380.0,0.0	EQOTC-OTCNFI	03396884	1159931.988	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	12-DEC-2008	12-DEC-2008	B
SDB1625828386.0,0.0	EQOTC-OTCNFI	03396884	4260458.382	27034284.54	USD	27034284.54	23-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B
SDB1625828387.0,1.0	EQOTC-OTCNFI	03396884	-49822850.84	30000000	USD	30000000	16-NOV-2008	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SDB1623043841.0,1.0	EQOTC-OTCNFI	03396884	58913213.91	22500000	USD	22500000	16-NOV-2008	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
SDB16229632712.0,0.0	EQOTC-OTCNFI	03396884	-1437825.397	5264888.48	USD	5264888.48	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB16229632882.0,0.0	EQOTC-OTCNFI	03396884	-274651.3241	263527.48	USD	263527.48	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB16229633172.0,0.0	EQOTC-OTCNFI	03396884	-4058821.876	15615350.45	USD	15615350.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB162296335642.0,0.0	EQOTC-OTCNFI	03396884	-80828.734	8489586.15	USD	8489586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB16229633862.0,0.0	EQOTC-OTCNFI	03396884	-4084162.943	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S
SDB16229634002.0,0.0	EQOTC-OTCNFI	03396884	-93950.7266	8680859.33	USD	8680859.33	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S
SDB16229634685.0,0.0	EQOTC-OTCNFI	03396884	-44676.19169	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	S
SDB507094078U,0,0.0	EQOTC-OTCNFI	03396884	129117.3815	8900000	USD	8900000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	B
SDB16229634992.0,0.0	EQOTC-OTCNFI	03396884	-26442217.577	11045728.45	USD	11045728.45	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S
SDB16229634272.0,0.0	EQOTC-OTCNFI	03396884	-651403.4681	5948673.28	USD	5948673.28	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S
SDB594243831U,0,1.0	EQOTC-OTCNFI	03396884	45142.02709	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	19-JUN-2009	19-JUN-2009	B
SDB594243831U,0,1.0	EQOTC-OTCNFI	03396884	1822755.671	15000000	USD	15000000	16-JAN-2008	16-JAN-2008	15-JUN-2010	15-JUN-2010	B
SDB1603558308.0,0.0	EQOTC-OTCNFI	03396884	5516288.458	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SDB1623885016.0,0.0	EQOTC-OTCNFI	03396884	10680340.33	63521350	USD	63521350	16-NOV-2006	16-NOV-2006	08-MAY-2013	08-MAY-2013	B

tradeRefId	transactionType	accountNumber	FXnetExposure	primaryAmt	primaryCcy	nominalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellID
SD1625989093.0.0.0	EQOTC-OTCFF	03396884	-3566787.027	113890000	USD	113885000	16-NOV-2008	16-NOV-2008	24-SEP-2013	24-SEP-2013	S
SD8594243852U.0.1.0	EQOTC-OTCNFF	03396884	5903150.485	15225000	USD	15225000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B
SD8594243852U.1.1.0	EQOTC-OTCFF	03396884	-4677859.509	21876000	USD	21875000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S
SD1623049431Z.0.0.0	EQOTC-OTCFF	03396884	-4212123.172	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S
SD1623049454Z.0.0.0	EQOTC-OTCNFF	03396884	60030570.67	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SD1623049486Z.0.0.0	EQOTC-OTCFF	03396884	-56955513.37	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S
SD1623049567Z.0.0.0	EQOTC-OTCNFF	03396884	81963444.38	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SD1623049574Z.0.0.0	EQOTC-OTCFF	03396884	-58366642.63	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SD1623049426Z.0.0.0	EQOTC-OTCNFF	03396884	4654310.859	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SD1625549836Z.0.0.0	EQOTC-OTCFF	03396884	-168825.4328	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	S
SD1625549837Z.0.0.0	EQOTC-OTCNFF	03396884	39540.1414	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B

tradeRefId	putCellIND	underlier	underlierQuantity	strikePrice
9EF6568A6	P	SPX	42146	1188.35
9EF656696	P	SPX	42146	1188.35
9EF6566B4	P	SPX	19821	1513.56
9EF6566C2	P	SPX	19821	1513.56
9EF6566E8	P	SPX	19542	1279.3
9EF6566D0	P	SPX	38941	1284
9EF6501C0	C	CIEN	7500000	5.65
9EF6501T4	C	CIEN	7500000	6.61
SD81624655254.0.1.0	C	VRX.N	500000	32.4604
SD81624655258.0.1.0	C	VRX.N	500000	40.4604
SD8594243882U.0.1.0	C	LCC.N	250000	30
SD8594243884U.0.1.0	C	LCC.N	250000	45
SD81626239221.0.0.0	C	NRG.N	200000	29.543
SD81626239424.0.0.0	C	NRG.N	200000	19.7
SD81603441134.0.0.0	P	.N225	100000	12432
SD81624855344Z.0.0.0	P	NTAP.O	420000	20
SD81624855346Z.0.0.0	C	NTAP.O	420000	42
SD81626826357.0.0.0	C	NCC.N	1800000	27.792
SD81626826358.0.0.0	C	NCC.N	1800000	27.792
SD81626826359.0.0.0	C	NCC.N	1800000	27.792
SD81626826360.0.0.0	C	NCC.N	1800000	27.792
SD81626826361.0.0.0	C	NCC.N	1800000	27.792
SD81626826362.0.0.0	C	NCC.N	1800000	18.914
SD81626826363.0.0.0	C	NCC.N	1800000	18.914
SD81626826364.0.0.0	C	NCC.N	1800000	18.914
SD81626826365.0.0.0	C	NCC.N	1800000	18.914
SD81626826366.0.0.0	C	NCC.N	1800000	18.914
SD81626826367.0.0.0	C	NCC.N	1800000	18.914
SD81626826368.0.0.0	C	NCC.N	1800000	18.914
SD81626826369.0.0.0	C	NCC.N	1800000	18.914
SD81626826370.0.0.0	C	NCC.N	1800000	18.914
SD81626826371.0.0.0	C	NCC.N	1800000	18.914
SD81626826372.0.0.0	C	NCC.N	1800000	18.914
SD81603413787.0.0.0	P	.N225	200000	13168.4
SD81623043827.0.1.0	C	MA.N	375000	80
SD81623043841.0.1.0	C	MA.N	375000	60
SD81622963271Z.0.0.0	P	.SPX	2817	1888.97
SD81622963282Z.0.0.0	C	.SPX	1517	1888.97
SD81622963312Z.0.0.0	P	.SPX	7277	2145.85
SD81622963364Z.0.0.0	C	.SPX	3919	2145.85
SD81622963388Z.0.0.0	P	.SPX	7277	2215.07
SD81622963400Z.0.0.0	C	.SPX	3919	2215.07
SD81626849485.0.0.0	C	ABG.N	250000	45
SD85970940781U.0.0.0	C	ABG.N	250000	34
SD81622863408Z.0.0.0	P	.SPX	4695	2353.51
SD81622863427Z.0.0.0	C	.SPX	2528	2353.51
SD8594243831U.0.1.0	P	NAVZ.PK	500000	16
SD8594223071U.0.1.0	P	GT.N	1500000	10
SD81505585908.0.0.0	P	.SPX	16738	1493.65
SD81628989016.0.0.0	C	MDT.N	1500000	55.6809

TradeRefId	putCall	IND	underlier	underlier	Quantity	strikePrice
SDB16255689093.0.0.0	c		MDT.N	150000		75.93
SDB594243652U.0.1.0	c		CAL.N	625000		25
SDB594243657U.0.1.0	c		CAL.N	625000		35
SDB1623048431Z.0.0.0	c		SNDK.O	1300000		85.03
SDB1623048454Z.0.0.0	c		PCLN.O	750000		40
SDB1623048456Z.0.0.0	c		PCLN.O	750000		50
SDB1623048457Z.0.0.0	c		PCLN.O	750000		40
SDB1623048474Z.0.0.0	c		PCLN.O	750000		50
SDB1623048426Z.0.0.0	c		SNDK.O	1300000		82.36
SDB1625548836Z.0.0.0	c		LSLN	500000		10.8
SDB1625548837Z.0.0.0	c		LSLN	500000		19.8

Trade Reference Id	Accl Number	Market Exposure	Trade Date	National Value	Notional Currency	Maturity Date	Buy/Sell
SD82012980056.0.0.0	006441679	34720956.25	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD18533440664.0.0.0	006815922	58692.81687	05-SEP-2007	80000000	USD	20-JUN-2010	B
SD82012987952.0.0.0	006441679	921147.0545	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012988047.0.0.0	006441679	4115044.071	12-JUL-2006	46500000	USD	10-MAY-2043	B
NUJ05066004200.0.1.0	006441679	122517319	22-JUN-2005	222552342	USD	09-JUL-2040	B
SD82012988048.0.0.0	006441679	2289953.884	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012988043.0.0.0	006441679	2629276.669	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012988042.0.0.0	006441679	3627849.872	12-JUL-2006	42500000	USD	10-AUG-2042	B
BUJ051160080000000	008441679	202888658.3	24-NOV-2005	469121335.2	USD	03-JAN-2043	B
NUJ051010080000000	008441679	121290	07-OCT-2005	250000	USD	03-OCT-2045	B
SD82012988071.0.0.0	006441679	853568.704	12-JUL-2006	19000000	USD	14-NOV-2042	B
SD82012987947.0.0.0	006441679	653766.703	12-JUL-2006	12500000	USD	11-SEP-2042	B
SD82012986145.0.0.0	006441679	10070712.16	21-APR-2006	44500000	USD	15-AUG-2042	B
SD82012986123.0.0.0	006441679	11378764.92	21-APR-2006	44500000	USD	11-SEP-2042	B
SD8534321008.1.4	006441679	148962.762	17-JAN-2008	50000000	USD	20-SEP-2011	B
SD8532091397.0	006815922	-3821516.19	23-OCT-2006	82019990.94	USD	20-SEP-2011	S
SD82012988657.0.0.0	006441679	3156895.034	12-JUL-2006	15000000	USD	15-JUL-2042	B
SD82012989692.0.0.0	006441679	248046.3627	12-JUL-2006	12500000	USD	15-JAN-2043	B
NUJ050550080000000	006441679	58317503.91	13-MAY-2005	165164970.6	USD	06-JUN-2044	B
NUJ05128M003000000	006441679	68457.1311	19-DEC-2005	24020.46	USD	05-DEC-2040	B
NUJ050550080000000	006441679	43383666.41	11-MAR-2005	94631081.82	USD	15-NOV-2040	B
NUJ05046009800000000	006441679	356577918.4	21-APR-2005	661204119.9	USD	06-JAN-2041	B
NUJ06013A00800000000	006441679	225997144.8	12-JAN-2006	327584447.8	USD	06-OCT-2043	B
NUJ06014M00300000000	006441679	135111.8984	12-JAN-2006	237710.05	USD	06-OCT-2043	B
SD82012986125.0.0.0	006441679	11623380.63	21-APR-2006	44500000	USD	15-JUL-2044	B
BUJ05080008000000000	006441679	124473727.8	28-JUN-2005	2124645684.9	USD	06-AUG-2040	B
BUJ05050K00800000000	006441679	28116661.46	10-NOV-2005	338477885.4	USD	06-AUG-2040	B
BUJ0511D30030000A000	006441679	29468727.05	28-JUN-2005	49611805.2	USD	28-DEC-2045	B
SD82012986147.0.0.0	006441679	11782347.3	21-APR-2006	44500000	USD	15-DEC-2044	B
SD82012986151.0.0.0	006441679	8525261.754	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012988060.0.0.0	006441679	576292.6366	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012986201.0.0.0	006441679	2038722.06	21-APR-2006	44500000	USD	15-AUG-2029	B
SD82012988061.0.0.0	006441679	3541925.943	12-JUL-2006	42500000	USD	15-FEB-2040	B
SD82012987943.0.0.0	006441679	896095.3661	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD82012986077.0.0.0	006441679	1003007.543	12-JUL-2006	15000000	USD	15-MAR-2042	B
SD82012988062.0.0.0	006441679	2875113.676	12-JUL-2006	15000000	USD	15-FEB-2040	B
SD82012986117.0.0.0	006441679	11501531.55	21-APR-2006	44500000	USD	10-OCT-2045	B
SD82012986155.0.0.0	006441679	13019451.67	21-APR-2006	44500000	USD	15-JAN-2045	B
SD82012986133.0.0.0	006441679	11482464.22	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012987954.0.0.0	006441679	1120135.153	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012987973.0.0.0	006441679	915134.7764	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012986131.0.0.0	006441679	8245085.398	21-APR-2006	44500000	USD	15-MAY-2043	B
SD8532354238.0	006441679	156715.6337	19-JAN-2007	75000000	USD	20-JUN-2010	B
SD82012988058.0.0.0	006441679	1072667.165	12-JUL-2006	12500000	USD	15-DEC-2044	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD8532354535.0	006441679	57114.41119	19-JAN-2007	25000000	USD	20-JUN-2010	B
SD82012988058.0.0.0	006441679	609867.7812	12-JUL-2006	12500000	USD	15-AUG-2042	B
SD82012988046.0.0.0	006441679	2854286.209	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012988045.0.0.0	006441679	3555282.658	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD82012988021.0.0.0	006441679	11745245.25	21-APR-2009	44500000	USD	11-DEC-2040	B
SD82012988090.0.0.0	006441679	4056354.538	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD82012987803.0.0.0	006441679	597848.1936	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012988611.0.0.0	006441679	8808120.508	21-APR-2006	44500000	USD	10-NOV-2042	B
SD820129886149.0.0.0	006441679	9339083.341	21-APR-2006	44500000	USD	12-JUN-2043	B
SD82012988167.0.0.0	006441679	1124000.846	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012987959.0.0.0	006441679	3801083.847	12-JUL-2006	42500000	USD	10-MAY-2043	B
SD82012988053.0.0.0	006441679	1098673.227	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD820129886133.0.0.0	006441679	11252864.07	21-APR-2006	44500000	USD	10-JUL-2045	B
SD820129886139.0.0.0	006441679	11714372.7	21-APR-2006	44500000	USD	10-NOV-2045	B
NUUQ4089N0880000000	006441679	20765.48825	23-SEP-2004	69221.45	USD	12-NOV-2042	B
NUUQ505G100300000A00	006441679	68450210.51	26-MAY-2005	739000000	USD	28-OCT-2044	B
SD82012988034.0.0.0	006441679	970228.4451	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012988168.0.0.0	006441679	1008525.743	12-JUL-2006	12500000	USD	15-JAN-2046	B
SD82012988127.0.0.0	006441679	13047158.64	21-APR-2006	44500000	USD	15-JAN-2046	B
SD82012988038.0.0.0	006441679	1007942.085	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD853432108.4	006441679	1488652.762	17-JAN-2006	50000000	USD	20-SEP-2015	B
SD8533440684.3.0	006815922	110807.5411	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD8533440684.2.0	006815922	110807.5411	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD8533440684.1.0	006815922	110807.5411	05-SEP-2007	17000000	USD	20-JUN-2010	B
NUUQ4089H00800000000	006441679	67413760.71	23-SEP-2004	202904178.7	USD	12-NOV-2042	B
NUUQ508V008000000000	006441679	113721.2994	27-SEP-2005	232284.64	USD	06-MAY-2042	B
SD820129886137.0.0.0	006441679	11643795.78	21-APR-2006	44500000	USD	10-NOV-2045	B
SD82012988052.0.0.0	006441679	3388468.951	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD820129886216.0.0.0	006441679	2047931.914	21-APR-2006	44500000	USD	15-AUG-2041	B
SD8533918085.0	006815922	1949973.581	08-NOV-2007	23594996.8	USD	20-DEC-2012	B
SD820129886118.0.0.0	006441679	13193942.45	21-APR-2006	44500000	USD	10-SEP-2045	B
SD820129886135.0.0.0	006441679	11658008.26	21-APR-2006	44500000	USD	15-DEC-2040	B
SD82012987916.0.0.0	006441679	638919.384	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012988074.0.0.0	006441679	977905.8858	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012988108.0.0.0	006441679	5303908.479	21-APR-2006	44500000	USD	10-DEC-2042	B
SD85320292188.0	006441679	6272848.898	23-OCT-2006	78848888.87	USD	20-DEC-2011	B
NUUQ4125H00800000000	006441679	74628123.38	22-DEC-2004	148355888.2	USD	06-FEB-2040	B
NUUQ509U008000000000	006441679	104095125.9	27-SEP-2005	180361014.3	USD	06-MAY-2042	B
SD82012987938.0.0.0	006441679	1650141.403	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD820129886220.0.0.0	006441679	1924802.134	21-APR-2006	44500000	USD	15-OCT-2044	B
SD82012987858.0.0.0	006441679	1085977.839	12-JUL-2006	12500000	USD	10-NOV-2042	B
NUUQ4089H00800000000	006441679	90307259.4	23-SEP-2004	307163953.1	USD	07-DEC-2012	B
NUUQ4089F00800000000	006441679	26102.687	23-SEP-2004	81954.1	USD	07-DEC-2040	B
NUUQ4102N00800000000	006441679	52350089.83	20-OCT-2004	181543967.5	USD	08-DEC-2040	B

Trade Reference ID	Acct Number	Market Exposure	Trade Date	National Value	National Currency	Maturity Date	Buy/Sell
SDB507D0000000000	008441679	112871.257	20-JUL-2005	23394.433	USD	08-JUN-2042	B
SDB53519128.0	00819322	183561.263	08-NOV-2007	23394.433	USD	20-DEC-2012	B
SDB301288183.0	008441679	209254.275	21-APR-2008	4450000	USD	20-JUN-2012	B
SDB301288183.0	008441679	209254.275	20-OCT-2007	5000000	USD	20-JUN-2012	B
SDB301288183.0	008441679	209254.275	07-MAR-2008	1000000	USD	20-MAR-2013	S
SDB534680585.0	00819322	-10419.23951	07-MAR-2008	1000000	USD	20-MAR-2013	S
SDB534680585.0	00819322	-10419.23951	17-AUG-2008	11297488.3	USD	20-JUN-2009	B
SDB534680585.0	008441679	64784.2303	15-DEC-2004	190251.38	USD	04-JAN-2041	B
SDB201288183.0	008441679	3288933.755	21-APR-2008	4450000	USD	14-NOV-2042	B
SDB201288183.0	008441679	66576.6989	12-JUL-2008	1530000	USD	15-OCT-2044	B
SDB201288183.0	008441679	21251.83.518	21-APR-2008	4450000	USD	15-AUG-2038	B
SDB201288183.0	008441679	9213594.132	12-JUL-2008	1250000	USD	13-FEB-2046	B
SDB201288183.0	008441679	9213594.132	21-APR-2008	4450000	USD	10-JUL-2039	B
SDB201288183.0	008441679	1141587.93	12-JUL-2008	1250000	USD	10-OCT-2045	B
SDB201288183.0	008441679	103490.59	12-JUL-2008	1250000	USD	03-JAN-2043	B
SDB201288183.0	008441679	58433.6587	23-NOV-2005	248402.93	USD	03-JAN-2043	B
SDB201288183.0	008441679	63750	02-MAR-2003	28000	USD	08-NOV-2040	B
SDB201288183.0	008441679	33591367.18	12-JUL-2008	1500000	USD	10-MAR-2045	B
SDB201288183.0	008441679	4425071.757	21-APR-2008	4450000	USD	15-FEB-2038	B
SDB201288183.0	008441679	942391.6589	12-JUL-2008	1250000	USD	15-DEC-2044	B
SDB201288183.0	008441679	11717649.43	21-APR-2008	4450000	USD	15-DEC-2044	B
SDB201288183.0	008441679	1241433.085	12-JUL-2008	1250000	USD	08-DEC-2039	B
SDB201288183.0	008441679	18912.7445	20-OCT-2004	63271.45	USD	08-DEC-2040	B
SDB533038000.14	00819322	-878766.8167	18-JUL-2007	2000000	USD	20-SEP-2012	S
BUV0511150000.0.0.0	008441679	236301.293.6	11-MAY-2007	32149338.6	USD	05-OCT-2045	B
BUV0511150000.0.0.0	008441679	148127544.6	11-MAY-2007	34052390.9	USD	05-JAN-2043	B
BUV0412310000.0.0.0	008441679	335922838.9	11-MAY-2007	819323897.4	USD	05-DEC-2042	B
BUV0412310000.0.0.0	008441679	112366248.8	15-MAY-2007	220128989.7	USD	15-MAR-2013	B
NUU0502220000.0.0.0	008441679	7500000	15-FEB-2005	60000000	USD	05-NOV-2040	B
NUU0502220000.0.0.0	008441679	14634000	15-MAY-2007	60500000	USD	05-NOV-2040	B
NUU0502220000.0.0.0	008441679	121794.7228	15-MAY-2007	198653.48	USD	07-JAN-2041	B
NUU0502220000.0.0.0	008441679	64804308.8	15-MAY-2007	12073571.72	USD	09-JUN-2042	B
NUU0510010000.0.0.0	008441679	39451600	15-MAY-2007	64725000	USD	03-OCT-2045	B
NUU0510010000.0.0.0	008441679	54284814.5	15-MAY-2007	118259411	USD	05-DEC-2040	B
SDB5303565139.0.0.0	008441679	78368797.7	18-JUL-2008	1143924055	USD	04-NOV-2041	B
SDB5303565139.0.0.0	008441679	778041790	18-JUL-2008	1187850000	USD	04-NOV-2041	B
SDB5044929693.0.0.0	008441679	268172250	08-NOV-2006	1398950000	USD	03-OCT-2039	B
SDB5044929693.0.0.0	008441679	153935200	08-NOV-2006	1398950000	USD	03-OCT-2039	B
SDB5044929693.0.0.0	008441679	110000000	08-DEC-2008	100000000	USD	03-OCT-2039	B
SDB504678835.0.0.0	008441679	185000000	08-DEC-2008	100000000	USD	03-OCT-2039	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB2012988036.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB533440684.0.0	HELLENIC REPUBLIC	
SDB2012987952.0.0.0	CD 2005-C01 COMMERCIAL MORTGAGE TRUST	
SDB2012988047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
NUUQ5068C04200.0.1.0	COOLIDGE FUNDING, LTD.	
SDB2012988048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012988042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
BUUQ511160080000000	BRODERICK CDO 1 LTD.	
NUUQ510DL0080000000	ORIENT POINT CDO, LTD.	
SDB2012988071.0.0.0	MORGAN STANLEY CAPITAL	
SDB2012987947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012988145.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012988123.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB534321008.1.4	KINGDOM OF SPAIN	
SDB532092397.0	MUNICH RE FINANCE B.V.	
SDB2012988057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012988052.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
NUUQ5055C0080000000	SATURN VENTURES I, LTD.	
NUUQ51281M0300000000	ALEROS PREFERRED FUNDING II, LLC	727404
NUUQ5035B0800000000	ORCHID STRUCTURED FINANCE CDO, LTD.	
NUUQ504GD0800000000	SOUTH COAST FUNDING	
NUUQ5013A0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ5014M0080000000	SOUTH COAST FUNDING VIII LTD	
SDB2012988125.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
BUUQ5060J0080000000	ISCHUS CDO I LTD	
BUUQ5060K0080000000	ISCHUS CDO I LTD	
BUUQ5110300300000A00	ABACUS 2005-C81, LTD.	717970
SDB2012988147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012988151.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012988060.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB2012988201.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012988061.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB2012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012988077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012988062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SDB2012988117.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012988155.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012988133.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012987954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SDB2012987973.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB2012988131.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
SDB532354288.0	REPUBLIC OF ITALY	659038
SDB2012988059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD8532354359.0	REPUBLIC OF ITALY	659037
SD820123860358.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD820123860445.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD820123880450.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012886121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012987809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012886111.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SD82012886187.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SD82012887859.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012888053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012886113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886139.0.0	GMAC MORTGAGE CORPORATION	772240-772244
NUUQ409N0080000000	GLACIER FUNDING CDO II, LTD.	
NUUQ509G10030000A00	ABACUS 2004-2, INC.	
SD82012888054.0.0.0	GMAC MORTGAGE CORPORATION	
SD82012886189.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
SD82012886127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012888039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SD8534321008.4	KINGDOM OF SPAIN	
SD8533440564.3.0	HELLENIC REPUBLIC	
SD8533440564.2.0	HELLENIC REPUBLIC	
SD8533440564.1.0	HELLENIC REPUBLIC	
NUUQ409HR00800000000	GLACIER FUNDING CDO II, LTD.	
NUUQ509IV00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD82012885137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD82012888052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012886216.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD8533918098.0	BANK OF SCOTLAND PLC	
SD82012886118.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012887816.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012888074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012886108.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD853292188.0	DEUTSCHE BANK FINANCE N.V.	859085
NUUQ4125400800000000	RIVER NORTH CDO LTD.	
NUUQ509IU00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD82012887838.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012886220.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012887858.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
NUUQ409HS00800000000	RESERVOIR FUNDING LTD.	
NUUQ409IP00800000000	RESERVOIR FUNDING LTD.	
NUUQ4102N00800000000	MERCURY CDO 2004-1, LTD.	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUG507CD008000000	JUPITER HIGH GRADE CDO LTD	
SDB533918128.0	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	
SDB2012886159.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD553392552.1.0	CDX.NA.IG.HVOL.8	
SDB53480593.0	ARGENTINE REPUBLIC	
SDB531806737.0	VALEO	
NUUQ41290080000000	DUNHILL ABS CDO LTD	
SDB2012886211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB2012886084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012886183.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD2012887971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB2012887940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012886141.0.0.0	COLUMBIA CENTER TRUST	772240-772244
SDB2012888055.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	
SDB2012887934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
BUUQ511190800000000	BRODERICK 1 CDO LTD.	
NUUG5036L0080000000	HUNTINGTON CDO, LTD.	
SD2012887962.0.0.0	CONM 2005-05 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012886185.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012888088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012886153.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012888040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
NUUQ410200800000000	MERCURY CDO 2004-1, LTD.	
SD5533989300.1.4	KRAFT FOODS INC.	
BUUQ5111400800.0.0.0	SHERWOOD FUNDING CDO, LTD.	
BUUQ5111500800.0.0.0	BRODERICK 1 CDO LTD.	
BUUQ5120L00800.0.0.0	KLEROS PREFERRED FUNDING II, LLC	
NUUQ4123N00800.0.0.0	DUNHILL ABS CDO LTD	
NUUQ5022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
NUUQ503D000800.0.0.0	HUNTINGTON CDO, LTD.	
NUUQ504GE00800.0.0.0	SOUTH COAST FUNDING	
NUUQ507B500800.0.0.0	JUPITER HIGH GRADE CDO LTD	
NUUQ510M000800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ510P000800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ510L300800.0.0.0	ALTUS II FUNDING LTD	
SD8503565135.0.0.0	WEST COAST FUNDING LTD 2006-1A	5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/5295168/
SD850355516.0.0.0	WEST COAST FUNDING LTD 2006-1A	5298309/5298309/5298309/5298309/5298309/5298309/5298309/5298309/5298309/5298309/
SD8504492863.0.0.0		
SD8504499409.0.0.0		
SD8504678606.0.0.0		
SD8504678635.0.0.0		

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread	Basis	TRD
SDB2012886055.0.0.0	8	8PZDX3			N		N
SDB533440664.0.0	11	30AA68			N		N
SDB2012887952.0.0.0	8	8R08U2			N		N
SDB2012888047.0.0.0	8	8PZDW5			N		N
NUUG5968004200.0.1.0	10				N		N
SDB2012888043.0.0.0	8	8P59L0			N		N
SDB2012888046.0.0.0	8	80U3W8			N		N
SDB2012888042.0.0.0	8	80U3R9			N		N
BUUCS11608000000	10	8RCKC7			N		N
NUUG510DL009000000	10	8R06L2			N		N
SDB2012888071.0.0.0	8	8RBLP7			N		N
SDB2012887947.0.0.0	8	8RPO05			N		N
SDB2012886145.0.0	12	8S-HAG0			N		N
SDB2012886123.0.0	12	8S-H9V9			N		N
SDB534321038.1.4	7	8UZN45			N		N
SDB532092387.0	17	2ECAN08			N		N
SDB2012886057.0.0.0	10	8CS061			N		N
SDB2012886092.0.0.0	8	8RY9S7			N		N
NUUG59155C008000000	8	8PTK78			N		N
NUUG512B4008000000	10				N		N
NUUG50388008000000	12	8PHUJ1			N		N
NUUG54G0060000000	10	8PRLB0			N		N
NUUG6013A008000000	14				N		N
NUUG6014M006000000	14				N		N
SDB2012886135.0.0	12	8RMDG7			N		N
BUUG5066J008000000	10	8QBPJ9			N		N
BUUG5060K008000000	10	8QBPJ3			N		N
BUUG511C9003000A00	19	8R2VK2			N		N
SDB2012886147.0.0	12	8SH661			N		N
SDB2012886151.0.0	12	8PTTQ5			N		N
SDB2012886060.0.0.0	8	8C6RJA			N		N
SDB2012886201.0.0	8	8C6SL4			N		N
SDB2012886061.0.0.0	8	8P8WV6			N		N
SDB2012887943.0.0.0	8	8RG769			N		N
SDB2012886077.0.0.0	8	8P8VW2			N		N
SDB2012886062.0.0.0	10	8P8M52			N		N
SDB2012886117.0.0	12	8RLM58			N		N
SDB2012886133.0.0	12	8SHAU9			N		N
SDB2012887654.0.0.0	8	8S-HAB1			N		N
SDB2012887673.0.0.0	8	8R4781			N		N
SDB2012887673.0.0.0	8	8R1U17			N		N
SDB2012886131.0.0	12	8015G8			N		N
SDB532354296.0	19	2116T4			N		N
SDB2012886058.0.0.0	8	8RGNH7			N		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based	IND
SDB532354339.0	211674				N
SDB2012880398.0.0.0	6S1ER0				N
SDB2012880446.0.0.0	8P8WR5				N
SDB2012880445.0.0.0	8P1VR1				N
SDB2012886121.0.0	8SH9U1				N
SDB2012980500.0.0.0	8QTSY9				N
SDB2012887609.0.0.0	8QJJE6				N
SDB2012886111.0.0	8PT1P7				N
SDB2012886149.0.0	8Q50A2				N
SDB2012886167.0.0.0	8Q3IX8				N
SDB2012887959.0.0.0	8PS997				N
SDB2012988053.0.0.0	8RG7W8				N
SDB2012886113.0.0	8SH8S6				N
SDB2012886139.0.0	8SHAD7				N
NUUQ409IN0080000000	8NVZP3				N
NUUQ505G0030000A00	8NV602				N
SDB2012988054.0.0.0	8RPO07				N
SDB2012886168.0.0.0	8S54B4				N
SDB2012886127.0.0	8SHA8B				N
SDB2012988058.0.0.0	8RGWF1				N
SDB534321006.4	6LUZNL6				N
SDB533440664.3.0	30AA69				N
SDB533440664.2.0	30AA69				N
SDB533440664.1.0	30AA69				N
NUUQ409HR0080000000	8NVZP3				N
NUUQ509V0080000000	8R38Z3				N
SDB2012886137.0.0	8S0SK9				N
SDB2012988062.0.0.0	8SZF34				N
SDB2012886216.0.0	8P3TB5				N
SDB533918096.0	2EB708				N
SDB2012886119.0.0	8SH9T4				N
SDB2012886135.0.0	8TY195				N
SDB2012987916.0.0.0	8R6P12				N
SDB2012988074.0.0.0	8P3TB5				N
SDB2012886109.0.0	8P8M13				N
SDB532092186.0	6Z0XY9				N
NUUQ4125H0080000000					N
NUUQ5061U0080000000	8R38Z3				N
SDB2012987938.0.0.0	8S16C9				N
SDB2012886220.0.0	8RQJ04				N
SDB2012887558.0.0.0	8Q4658				N
NUUQ409H50080000000	8NV2L2				N
NUUQ409PC080000000	8NV2M0				N
NUUQ4102N0080000000					N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based	IND
NUUG507CD008000000	8QZM3	10			N
SDB53918128.0	3J4L1	49			N
SDB2012886159.0.0	803LE8	8			N
SDB53882352.1.0	9XUG51	75			N
SDB534680982.0	2ECFV5	561			N
SDB531998737.0	2RDGVW2	39			N
NUUG41230080000000		11			N
SDB2012888211.0.0	8R6LP7	8			N
SDB2012888084.0.0.0	8R0J04	8			N
SDB2012886163.0.0	8RXN72	8			N
SDB2012887971.0.0.0	8RXN72	8			N
SDB2012887940.0.0.0	803LE8	8			N
SDB2012886141.0.0	8PXMF7	12			N
SDB2012889055.0.0.0	8PXCL5	8			N
SDB2012887934.0.0.0	8RSJM5	8			N
BUUG51119080000000	8RCHF7	10			N
NUUG5030L008000000	8PJH1	10			N
SDB2012897962.0.0.0	8PSCP4	10			N
SDB2012886165.0.0	8SSSE7	8			N
SDB2012889088.0.0.0	8RQY19	8			N
SDB2012888163.0.0	8RLSG3	12			N
SDB2012889040.0.0.0	8SSSE7	8			N
NUUG41020080000000		11			N
SDB53080300.1.4	2RF6P3	42			N
BUUG5111400800.0.0.0	8RSU93	0			N
BUUG5111500800.0.0.0	8RCHF7	0			N
BUUG5120L00800.0.0.0	8RHKE5	0			N
NUUG4123N00800.0.0.0	80I4B0	0			N
NUUG5022A00700.0.0.0	8OX8G1	0			N
NUUG5030K00800.0.0.0	8PJH1	0			N
NUUG504GE00800.0.0.0	8PRL46	0			N
NUUG5078500800.0.0.0	8QBZM3	0			N
NUUG5100N00800.0.0.0	8ROSL2	0			N
NUUG5100P00800.0.0.0	8CXVP1	0			N
NUUG510L300800.0.0.0	8R2SG5	0			N
SDB503685139.0.0.0	8SXUE8	0			N
SDB503565516.0.0.0	8SXUF5	0			N
SDB50492863.0.0.0	8TV9K9	0			N
SDB50493409.0.0.0	8TV9L7	0			N
SDB504678606.0.0.0	8TV9L7	0			N
SDB504678635.0.0.0	8TV9K9	0			N

CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Held USD Amount
CASH 111000000	111000000	U S DOLLAR CASH-USD		1	111000000	111000000	
CASH 250186000	250186000	U S DOLLAR CASH-USD		1	250186000	250186000	