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Goldman Sachs Collateral Invoice to AIG

Marina Dias

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Goldman Sachs International

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**Collateral Invoice**

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

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

Today's date 02-NOV-2007
Valuation as of Close 01-NOV-2007

Market Exposure (USD)	
Credit Derivatives	3,209,763,574.81
Equity Options	45,609,719.94
Equity Structured Product	7,843,388.29
FI Swaps - Interest Rate Swaps	45,847,059.54
Foreign Exchange - Forwards	(3,176,815.62)
Foreign Exchange - Options	16,786,166.84
Total Exposure	3,322,673,093.80
Trigger/Threshold	75,000,000.00
Margin Required	3,247,673,093.80
<hr/>	
Collateral Value (USD)	450,000,000.00
Cash Collateral:	450,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,797,680,000.00

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 tenor maturity as the remaining term to maturity of the transaction at approximately the time specified and there is no representation that any transaction can or could have been effected at that price.

02-November-2007 09:26:04

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tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549259A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
59708756A	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
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
54635021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
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
62706951A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826733A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	25000000
56492362A	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	31000000
54536943A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	50000000
54536953A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
64285390A	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	1260075500
802889710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302160300
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	2407500000
909395036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000
945770307A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-196290000

tradeRefId	FxsecdbID	tradeDate	tradeLocation	putCallInd	optionStyle	payoffAmnt	strikePrice	strikePriceTerms	expireDate	expireLocation
59708750A	O JYUD CE 688500 17Nov09	17-NOV-2004	TKO	C	E		85.85	JPYUSD	17-NOV-2009	TKO
64549259A	O JYUD CE 927500 10Sep09	12-SEP-2005	TKO	C	E		92.75	JPYUSD	10-SEP-2009	TKO
59708759A	O JYUD PE 888500 17Nov09	17-NOV-2004	TKO	P	E		86.85	JPYUSD	17-NOV-2009	TKO
64549267A	O JYUD PE 927500 10Sep09	12-SEP-2005	TKO	P	E		92.75	JPYUSD	10-SEP-2009	TKO
61149411A	O JYUD CE 723500 16Feb15	18-FEB-2005	TKO	C	E		72.35	JPYUSD	16-FEB-2015	TKO
59277514A	O JYUD CE 758000 20Oct15	20-OCT-2004	TKO	C	E		75.6	JPYUSD	20-OCT-2016	TKO
61149457A	O JYUD PE 723500 16Feb15	18-FEB-2005	TKO	P	E		72.35	JPYUSD	16-FEB-2015	TKO
59277522A	O JYUD PE 758000 20Oct15	20-OCT-2004	TKO	P	E		76.8	JPYUSD	20-OCT-2016	TKO
61191879A	O JYUD CE 867000 18Feb10	18-FEB-2005	TKO	C	E		86.7	JPYUSD	16-FEB-2010	TKO
54655021A	O JYUD CE 890500 22Sep09	22-SEP-2003	TKO	C	E		89.05	JPYUSD	22-SEP-2009	TKO
62705879A	O JYUD CE 911500 22May09	20-MAY-2005	TKO	C	E		91.15	JPYUSD	22-MAY-2009	TKO
66826741A	O JYUD CE 948500 28Jan11	30-JAN-2008	TKO	C	E		94.85	JPYUSD	28-JAN-2011	TKO
54655010A	O JYUD PE 890500 22Sep09	22-SEP-2003	TKO	P	E		89.05	JPYUSD	22-SEP-2009	TKO
66826733A	O JYUD PE 948500 28Jan11	30-JAN-2008	TKO	P	E		94.85	JPYUSD	22-MAY-2009	TKO
56482382A	O JYUD CE 100000 6Mar09	08-MAR-2004	TKO	C	E		100	JPYUSD	06-MAR-2009	TKO
62862454A	O JYUD PE 957000 5Jun08	03-JUN-2005	TKO	P	E		95.7	JPYUSD	05-JUN-2008	TKO
54456943A	O JYUD CE 995000 5Mar09	05-MAR-2004	TKO	C	E		99.5	JPYUSD	05-MAR-2009	TKO
54456953A	O JYUD CE 125000 11Sep08	11-SEP-2003	TKO	C	E		125	JPYUSD	11-SEP-2008	TKO
64283560A	O JYUD PE 723000 27Aug20	29-AUG-2005	NYC	P	E		80	JPYUSD	27-AUG-2020	TKO
6428374A	O JYUD PE 723000 27Aug20	29-AUG-2005	NYC	P	E		72.3	JPYUSD	27-AUG-2020	TKO
61679084A	O JYUD CE 642000 18Mar20	18-MAR-2005	TKO	C	E		64.2	JPYUSD	18-MAR-2020	TKO
61679075A	O JYUD PE 642000 18Mar20	18-MAR-2005	TKO	P	E		64.2	JPYUSD	18-MAR-2020	TKO
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 23Mar20	18-MAR-2005	TKO						23-MAR-2020	
909355036A	Fwd USD 24Oct15	20-OCT-2004	TKO						24-OCT-2016	
945770207A	Fwd USD 31Aug20	29-AUG-2005	NYC						31-AUG-2020	

tradeRefId	cashPhysInd	settlementDate	valueDate	usedEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	FXexchangeRate	exchangeRateTerms
59708750A	P	19-NOV-2009	17-NOV-2009	10000000	USD	R	R	866500000	JPY		
64549259A	P	14-SEP-2009	10-SEP-2009	10000000	USD	P	P	927500000	JPY		
59708759A	P	19-NOV-2009	17-NOV-2009	10000000	USD	P	P	866500000	JPY		
64549267A	P	14-SEP-2009	10-SEP-2009	10000000	USD	R	R	927500000	JPY		
61148411A	P	18-FEB-2015	16-FEB-2015	15000000	USD	R	R	1085250000	JPY		
59277514A	P	24-OCT-2016	20-OCT-2016	15000000	USD	P	P	1134000000	JPY		
61148457A	P	18-FEB-2015	16-FEB-2015	15000000	USD	P	P	1085250000	JPY		
59277522A	P	24-OCT-2016	20-OCT-2016	15000000	USD	R	R	1134000000	JPY		
61191573A	P	18-FEB-2010	16-FEB-2010	20000000	USD	R	R	1734000000	JPY		
61191581A	P	18-FEB-2010	16-FEB-2010	20000000	USD	P	P	1734000000	JPY		
54635021A	P	25-SEP-2009	22-SEP-2009	25000000	USD	P	P	228250000	JPY		
62706376A	P	26-MAY-2009	22-MAY-2009	25000000	USD	R	R	228250000	JPY		
66826741A	P	01-FEB-2011	28-JAN-2011	25000000	USD	R	R	2371250000	JPY		
54635010A	P	25-SEP-2009	22-SEP-2009	25000000	USD	R	R	228250000	JPY		
62706361A	P	26-MAY-2009	22-MAY-2009	25000000	USD	P	P	228250000	JPY		
66826733A	P	01-FEB-2011	28-JAN-2011	25000000	USD	P	P	2371250000	JPY		
56482382A	P	10-MAR-2008	06-MAR-2009	30000000	USD	R	R	3000000000	JPY		
62952446A	P	09-JUN-2008	05-JUN-2008	30000000	USD	R	R	2871000000	JPY		
62952454A	P	09-JUN-2008	05-JUN-2008	30000000	USD	P	P	2871000000	JPY		
56455702A	P	09-MAR-2009	05-MAR-2009	31000000	USD	R	R	3084500000	JPY		
54556949A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R	R	6250000000	JPY		
54556953A	P	16-SEP-2008	11-SEP-2008	50000000	USD	R	R	4500000000	JPY		
64285360A	P	31-AUG-2020	27-AUG-2020	10000000	USD	R	R	723000000	JPY		
64282974A	P	31-AUG-2020	27-AUG-2020	10000000	USD	P	P	723000000	JPY		
61679064A	P	23-MAR-2020	18-MAR-2020	15000000	USD	P	P	953000000	JPY		
61679075A	P	23-MAR-2020	18-MAR-2020	15000000	USD	R	R	953000000	JPY		
602821272A	P	01-NOV-2007	09-MAR-2008	13020000	JPY	R	R	13020000	USD	96.78	JPY/USD
902899710A	P	01-NOV-2007	10-MAR-2009	13020000	JPY	R	R	-13020000	USD	96.85	JPY/USD
914515533A	P	01-NOV-2007	23-MAR-2020	3750000	JPY	R	R	-3750000	USD	64.2	JPY/USD
909355036A	P	01-NOV-2007	24-OCT-2016	2700000	JPY	R	R	-2700000	USD	75.6	JPY/USD
945770207A	P	01-NOV-2007	31-AUG-2020	2300000	JPY	P	P	2300000	USD	72.3	JPY/USD

TradeRefId	netionalValue	FXdelta	FXmitkExposure	valueedNmValue	marginGroupName	closingPrice
59708750A	10000000	0.81178922	1842437.122	7559086.939	Foreign Exchange	0.184243712
64549259A	10000000	0.778233228	-1424423.31	8071634.244	Foreign Exchange	0.142442331
59708758A	10000000	-0.102445766	101596.4041	7559086.939	Foreign Exchange	0.01015964
64549267A	10000000	-0.143371334	-131119.6812	8071534.244	Foreign Exchange	0.013111968
61149411A	15000000	0.565327754	2544873.031	9444347.75	Foreign Exchange	0.169656202
59277514A	15000000	0.458051047	-1866691.474	9668592.812	Foreign Exchange	0.124446209
61149457A	15000000	-0.138892463	428710.2576	9444347.75	Foreign Exchange	0.026590684
59277522A	15000000	-0.183855297	-678373.9554	9668592.812	Foreign Exchange	0.049281597
61191573A	20000000	0.791695772	3585731.119	15090070.49	Foreign Exchange	0.179268556
61191581A	20000000	-0.112314475	235484.6938	15090070.49	Foreign Exchange	0.011773235
64655021A	25000000	0.808470068	-4264216.35	19379857.8	Foreign Exchange	0.170568654
62708876A	25000000	0.82194901	4041937.599	19830737.1	Foreign Exchange	0.161677604
66828741A	25000000	0.620360743	2431258.836	20835714.91	Foreign Exchange	0.097250273
54635010A	25000000	-0.111908195	-284413.2923	19379857.8	Foreign Exchange	0.010576532
62706881A	25000000	-0.111865234	239933.9377	19830737.1	Foreign Exchange	0.009597358
66828733A	25000000	-0.244103116	704187.0647	20695714.91	Foreign Exchange	0.028167483
56482382A	30000000	0.741967106	2931490.019	28107388.39	Foreign Exchange	0.097716334
62952446A	30000000	0.905066984	4420780.705	24984770.69	Foreign Exchange	0.147359257
62952454A	30000000	-0.067574909	105309.446	24984770.69	Foreign Exchange	0.003510315
56455702A	31000000	0.750399669	3146472.685	26842748.5	Foreign Exchange	0.101499119
54555949A	50000000	0.047208453	63903.32345	54390392.45	Foreign Exchange	0.001318056
54556353A	50000000	-0.059648344	-192896.0985	39161082.59	Foreign Exchange	0.003859922
64285360A	10000000	0.337400573	1090404.852	6281860.602	Foreign Exchange	0.108040485
64282974A	10000000	-0.181899182	732146.8809	6291860.602	Foreign Exchange	0.073214889
61679064A	15000000	0.396095388	-2249307.298	8380471.673	Foreign Exchange	0.14995382
61679075A	15000000	-0.1358984157	-789929.6733	8380471.673	Foreign Exchange	0.052661978
90282127A	10855761.03	-1436984.019	-1436984.019	13020000	Foreign Exchange	108.6262927
902899710A	11332173	-1243669.32	-1243669.32	13200000	Foreign Exchange	109.8166039
914515533A	2095117.918	-354844.4062	-354844.4062	3750000	Foreign Exchange	78.57495121
909355036A	1776346.708	-213717.1534	-213717.1534	2700000	Foreign Exchange	86.24284558
945770207A	1447132.539	82398.87333	82398.87333	2300000	Foreign Exchange	77.8604019

tradeRefId NUJUG606B00420000A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity GSIL firmAccountNumber 75188910 accountNumber 006441679 tradeDate 17-JUN-2005 strikePrice expireDate settlementDate primaryAmnt 238579533.3

tradeRefId primaryCcy notionalValue FXmkriExposure marginGroupName maturityDate counterpartyRefNum recNotionalAmt recNotionalAmtCcyCD psyNotionalAmt
NUUC506B0042000A00 USD 228579533.3 45847059.54 Fixed Income Swaps 06-JUL-2040 228579533.3 USD 228579533.3

tradeRefId payNotionalAmtCcyCD effectiveDate initialMarginPct
NUUQ598B00420000A00 USD 22-JUN-2005

TradeRefId	TransactionType	accountNumber	FXmktExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF5MNI08	Equity Derivative	033968843	-2718.087679	10590.15698	USD	10590.15698	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ08	Equity Derivative	033968843	-2471.397661	645784.0772	USD	645784.0772	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF560U00	Equity Derivative	033968843	30347850	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF650J14	Equity Derivative	033968843	-27490676	48825000	USD	48825000	16-NOV-2006	15-NOV-2005	01-MAY-2013	01-MAY-2013	S
9EF64UNK3	STRUCT	033968843	7643388.266	36116	USD	36116	13-NOV-2005	13-NOV-2005	13-NOV-2023	13-NOV-2023	B
9EF6NYU26	Equity Derivative	033968843	-851536.8034	747309.6893	USD	747309.6893	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
9EF5VLI45	Equity Derivative	033968843	10733962.5	15825000	USD	15825000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VLI60	Equity Derivative	033968843	-7653350	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VLI186	Equity Derivative	033968843	2351727.5	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VLI1A1	Equity Derivative	033968843	-1392365	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5V6887	Equity Derivative	033968843	-5100	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF5V6676	Equity Derivative	033968843	862760	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	B
9EF5X2J67	Equity Derivative	033968843	28152	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	19-JUN-2009	19-JUN-2009	B
9EF5X2Q30	Equity Derivative	033968843		7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF6NYU08	Equity Derivative	033968843	-165748.0385	747309.6893	USD	747309.6893	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
9EF5MNI88	Equity Derivative	033968843	5285119.339	645784.0772	USD	645784.0772	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF656889	Equity Derivative	033968843	10158403.03	4999907.1	USD	4999907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF656894	Equity Derivative	033968843	4124318.587	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF656828	Equity Derivative	033968843	2913216.224	26000090.6	USD	26000090.6	16-NOV-2006	16-NOV-2006	21-DEC-2016	21-DEC-2016	B
9EF656600	Equity Derivative	033968843	-40.528235	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EF656648	Equity Derivative	033968843	-2800217.986	10590.15698	USD	10590.15698	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
SDB150495310Z.0.0.0	EOOTC-OTCFF	033968843	-903979.1475	4999907.1	USD	4999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
SDB1623043827.0.1.0	EOOTC-OTCFF	033968843	-45638685.39	1469028.36	USD	1469028.36	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1623043841.0.1.0	EOOTC-OTCFF	033968843	51203812.9	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SDB162465256.0.1.0	EOOTC-OTCFF	033968843	105263.7715	16140150	USD	16140150	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
SDB1504953758Z.0.0.0	EOOTC-OTCFF	033968843	-35711.63612	20140150	USD	20140150	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
SDB1504953765Z.0.0.0	EOOTC-OTCFF	033968843	-929246.6725	72289411.62	USD	72289411.62	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953791Z.0.0.0	EOOTC-OTCFF	033968843	-397896.4908	716992.3718	USD	716992.3718	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953795Z.0.0.0	EOOTC-OTCFF	033968843	-233.4834099	648997.2714	USD	648997.2714	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953810Z.0.0.0	EOOTC-OTCFF	033968843	-32812.15695	326532.5088	USD	326532.5088	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953824Z.0.0.0	EOOTC-OTCFF	033968843	-107.3769804	689721.3414	USD	689721.3414	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953846Z.0.0.0	EOOTC-OTCFF	033968843	-113.5589531	2216795.511	USD	2216795.511	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953849Z.0.0.0	EOOTC-OTCFF	033968843	-521831.5509	1235174.525	USD	1235174.525	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1623046574Z.0.0.0	EOOTC-OTCFF	033968843	-44717677.61	37500000	USD	37500000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953870Z.0.0.0	EOOTC-OTCFF	033968843	-3628.236562	2020502.832	USD	2020502.832	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1505589308.0.0.0	EOOTC-OTCFF	02340543	3650729.315	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	21-JUN-2013	21-JUN-2013	S
SDB1504952870Z.0.0.0	EOOTC-OTCFF	033968843	-110149.7702	1738046.623	USD	1738046.623	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952878Z.0.0.0	EOOTC-OTCFF	033968843	-352.6566707	251650.8663	USD	251650.8663	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953102Z.0.0.0	EOOTC-OTCFF	033968843	-22.42597678	1349144.98	USD	1349144.98	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953104Z.0.0.0	EOOTC-OTCFF	033968843	-15891.84114	4905893.23	USD	4905893.23	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504953131Z.0.0.0	EOOTC-OTCFF	033968843	-150.3651814	2614624.12	USD	2614624.12	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeReid	(transaction)_type	accountNumber	FXRateExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SD1504853139Z.0.0.0	EQOTC-OTCFF	03356884	-805.6561507	2326115.538	USD	2326115.538	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853146Z.0.0.0	EQOTC-OTCFF	03356884	16273.7765	72289411.62	USD	72289411.62	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SD1504853195Z.0.0.0	EQOTC-OTCFF	03356884	-1025.30446	881655.4855	USD	881655.4855	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852761Z.0.0.0	EQOTC-OTCFF	03356884	-137490.8186	1186269.19	USD	1186269.19	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852767Z.0.0.0	EQOTC-OTCFF	03356884	-360567.9592	731366.0749	USD	731366.0749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852899Z.0.0.0	EQOTC-OTCFF	03356884	-2091411.583	2218765.511	USD	2218765.511	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852929Z.0.0.0	EQOTC-OTCFF	03356884	-422856.6805	1367676.52	USD	1367676.52	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852938Z.0.0.0	EQOTC-OTCFF	03356884	-145806.3275	469335.1003	USD	469335.1003	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	S
SD1504852422Z.0.0.0	EQOTC-OTCFF	03356884	-1260.554768	3292858.535	USD	3292858.535	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504852424Z.0.0.0	EQOTC-OTCFF	03356884	-843740.5413	1625389.277	USD	1625389.277	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853198Z.0.0.0	EQOTC-OTCFF	03356884	-176871.6657	369282.9142	USD	369282.9142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853202Z.0.0.0	EQOTC-OTCFF	03356884	-1447.256933	1936612.572	USD	1936612.572	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853205Z.0.0.0	EQOTC-OTCFF	03356884	-917916.9274	908774.1925	USD	908774.1925	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853268Z.0.0.0	EQOTC-OTCFF	03356884	-420706.0318	2433365.381	USD	2433365.381	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1501873892Z.0.0.0	EQOTC-OTCFF	03356884	34541.1321	35077064.56	USD	35077064.56	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SD1504853287Z.0.0.0	EQOTC-OTCFF	03356884	-3353.403557	1188897.506	USD	1188897.506	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853291Z.0.0.0	EQOTC-OTCFF	03356884	-300852.2065	708936.7129	USD	708936.7129	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853301Z.0.0.0	EQOTC-OTCFF	03356884	-682735.1682	2073655.473	USD	2073655.473	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1501873893Z.0.0.0	EQOTC-OTCFF	03356884	-18.92656556	48568243.24	USD	48568243.24	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853306Z.0.0.0	EQOTC-OTCFF	03356884	-688663.8568	202050.832	USD	202050.832	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853332Z.0.0.0	EQOTC-OTCFF	03356884	-469022.5275	841690.3675	USD	841690.3675	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853363Z.0.0.0	EQOTC-OTCFF	03356884	-133.155485	1469028.36	USD	1469028.36	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853365Z.0.0.0	EQOTC-OTCFF	03356884	-2785149.805	2903676.773	USD	2903676.773	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853373Z.0.0.0	EQOTC-OTCFF	03356884	-3107.761146	1079193.913	USD	1079193.913	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853384Z.0.0.0	EQOTC-OTCFF	03356884	-2930.710814	326532.5068	USD	326532.5068	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853394Z.0.0.0	EQOTC-OTCFF	03356884	-953263.4228	5264668.48	USD	5264668.48	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853401Z.0.0.0	EQOTC-OTCFF	03356884	13721263.38	63521350	USD	63521350	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B
SD1504853403Z.0.0.0	EQOTC-OTCFF	03356884	-398729.9071	5400000	USD	5400000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SD1504853406Z.0.0.0	EQOTC-OTCFF	03356884	-5148105.557	113885000	USD	113885000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B
SD1504853407Z.0.0.0	EQOTC-OTCFF	03356884	68058.24375	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B
SD1504853408Z.0.0.0	EQOTC-OTCFF	03356884	6038112.086	6908800	USD	6908800	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SD1504853409Z.0.0.0	EQOTC-OTCFF	03356884	-6915678.174	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SD1504853410Z.0.0.0	EQOTC-OTCFF	03356884	-263433.7168	441895.272	USD	441895.272	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853411Z.0.0.0	EQOTC-OTCFF	03356884	-359.7104086	716992.3718	USD	716992.3718	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853412Z.0.0.0	EQOTC-OTCFF	03356884	-165429.9993	1022687.586	USD	1022687.586	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853413Z.0.0.0	EQOTC-OTCFF	03356884	8935.594735	1437750.339	USD	1437750.339	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853414Z.0.0.0	EQOTC-OTCFF	03356884	548446.7609	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B
SD1504853415Z.0.0.0	EQOTC-OTCFF	03356884	-179.430531	1072785.169	USD	1072785.169	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853416Z.0.0.0	EQOTC-OTCFF	03356884	-143.78613	366282.9142	USD	366282.9142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853417Z.0.0.0	EQOTC-OTCFF	03356884	-283636.4341	1186887.506	USD	1186887.506	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853418Z.0.0.0	EQOTC-OTCFF	03356884	-6792.132442	979587.5204	USD	979587.5204	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853419Z.0.0.0	EQOTC-OTCFF	03356884	-341.9002021	1235174.525	USD	1235174.525	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853420Z.0.0.0	EQOTC-OTCFF	03356884	-412412.6577	845609.0045	USD	845609.0045	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD1504853421Z.0.0.0	EQOTC-OTCFF	03356884	-9710.393905	1218509.42	USD	1218509.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRefId	transactionType	accountNumber	FXmkExposure	primaryAmt	primaryCcy	netionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1504952349Z.0.0.0	EQOTC-OTCFF	03396884	-354.9091351	553670.8152	USD	553670.8152	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952365Z.0.0.0	EQOTC-OTCFF	03396884	-1817600.4135	1218509.42	USD	1218509.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952372Z.0.0.0	EQOTC-OTCFF	03396884	-6170.310069	2433365.391	USD	2433365.391	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952378Z.0.0.0	EQOTC-OTCFF	03396884	-12614.86219	1736048.623	USD	1736048.623	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952382Z.0.0.0	EQOTC-OTCFF	03396884	-115.1594176	1235313.789	USD	1235313.789	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952392Z.0.0.0	EQOTC-OTCFF	03396884	-786.0349783	1387676.52	USD	1387676.52	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952402Z.0.0.0	EQOTC-OTCFF	03396884	-5582.011005	2073659.473	USD	2073659.473	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952408Z.0.0.0	EQOTC-OTCFF	03396884	-330.6531115	731388.0749	USD	731388.0749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952418Z.0.0.0	EQOTC-OTCFF	03396884	-304518.0107	868889.2986	USD	868889.2986	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952428Z.0.0.0	EQOTC-OTCFF	03396884	-345118.7672	861655.4855	USD	861655.4855	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952438Z.0.0.0	EQOTC-OTCFF	03396884	-63921.00248	11250000	USD	11250000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
SDB1504952448Z.0.0.0	EQOTC-OTCFF	03396884	-63921.00248	11250000	USD	11250000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
SDB1504952458Z.0.0.0	EQOTC-OTCFF	03396884	-9458422.816	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SDB1504952468Z.0.0.0	EQOTC-OTCFF	03396884	249122.595	8500000	USD	8500000	13-APR-2007	13-APR-2007	23-AUG-2013	23-AUG-2013	S
SDB1504952478Z.0.0.0	EQOTC-OTCFF	03396884	47046210.9	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB1504952488Z.0.0.0	EQOTC-OTCFF	03396884	48568672.77	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SDB1504952498Z.0.0.0	EQOTC-OTCFF	03396884	-203.9561643	708936.7129	USD	708936.7129	17-OCT-2007	17-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952508Z.0.0.0	EQOTC-OTCFF	03396884	-532269.0768	2635227.49	USD	2635227.49	12-OCT-2007	12-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDB1504952518Z.0.0.0	EQOTC-OTCFF	03396884	-545270.2203	3292956.535	USD	3292956.535	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952528Z.0.0.0	EQOTC-OTCFF	03396884	-18.7439335	808774.1825	USD	808774.1825	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952538Z.0.0.0	EQOTC-OTCFF	03396884	-2830223.297	15615350.45	USD	15615350.45	12-OCT-2007	12-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB1504952548Z.0.0.0	EQOTC-OTCFF	03396884	-19.8013239	845609.0045	USD	845609.0045	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952558Z.0.0.0	EQOTC-OTCFF	03396884	-1678753.082	8409586.15	USD	8409586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDB1504952568Z.0.0.0	EQOTC-OTCFF	03396884	-1063588.953	17640000	USD	17640000	17-OCT-2007	17-OCT-2007	16-JAN-2008	16-JAN-2008	S
SDB1504952578Z.0.0.0	EQOTC-OTCFF	03396884	-2992385.528	16119084.39	USD	16119084.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S
SDB1504952588Z.0.0.0	EQOTC-OTCFF	03396884	-1618331.082	8680859.33	USD	8680859.33	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S
SDB1504952598Z.0.0.0	EQOTC-OTCFF	03396884	-1978457.012	11049729.45	USD	11049729.45	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952608Z.0.0.0	EQOTC-OTCFF	03396884	-182.9341555	441885.272	USD	441885.272	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952618Z.0.0.0	EQOTC-OTCFF	03396884	-1089558.831	5949873.28	USD	5949873.28	12-OCT-2007	12-OCT-2007	14-NOV-2022	14-NOV-2022	S
SDB1504952628Z.0.0.0	EQOTC-OTCFF	03396884	-3652.003824	1825399.277	USD	1825399.277	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952638Z.0.0.0	EQOTC-OTCFF	03396884	-38.77539786	903966.6379	USD	903966.6379	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952648Z.0.0.0	EQOTC-OTCFF	03396884	-670.6060227	499335.1003	USD	499335.1003	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952658Z.0.0.0	EQOTC-OTCFF	03396884	-6344.372055	4502371.816	USD	4502371.816	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952668Z.0.0.0	EQOTC-OTCFF	03396884	-758089.7305	1360663.179	USD	1360663.179	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952678Z.0.0.0	EQOTC-OTCFF	03396884	-11161351.518	2326116.538	USD	2326116.538	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952688Z.0.0.0	EQOTC-OTCFF	03396884	-783.2240038	2903876.773	USD	2903876.773	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952698Z.0.0.0	EQOTC-OTCFF	03396884	-6.428505047	841880.3675	USD	841880.3675	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952708Z.0.0.0	EQOTC-OTCFF	03396884	-97838.47684	174604.078	USD	174604.078	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952718Z.0.0.0	EQOTC-OTCFF	03396884	-67.99495307	979597.5204	USD	979597.5204	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952728Z.0.0.0	EQOTC-OTCFF	03396884	-83828.34608	174604.078	USD	174604.078	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952738Z.0.0.0	EQOTC-OTCFF	03396884	-14591637399	1032687.566	USD	1032687.566	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDB1504952748Z.0.0.0	EQOTC-OTCFF	03396884	-453065.8255	1241762.558	USD	1241762.558	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRfid	transactionType	accountNumber	FxMktExposure	primaryAmnt	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB1504953594Z.0.0.0	EQOTC-OTCFF	03396884	-1237.961462	1548635.598	1548635.598	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953596Z.0.0.0	EQOTC-OTCFF	03396884	-894117.7102	9039866.6379	9039866.6379	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953597Z.0.0.0	EQOTC-OTCFF	03396884	-224398.4976	648997.2714	648997.2714	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953605Z.0.0.0	EQOTC-OTCFF	03396884	-191459.0284	1437750.339	1437750.339	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953613Z.0.0.0	EQOTC-OTCFF	03396884	-1923181.46	2669351.274	2669351.274	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953620Z.0.0.0	EQOTC-OTCFF	03396884	-318224.8084	688721.3414	688721.3414	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953627Z.0.0.0	EQOTC-OTCFF	03396884	-339.8321617	688889.2986	688889.2986	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953634Z.0.0.0	EQOTC-OTCFF	03396884	-1566217.916	1235313.789	1235313.789	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953685Z.0.0.0	EQOTC-OTCFF	03396884	-293309.8367	553670.8152	553670.8152	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953686Z.0.0.0	EQOTC-OTCFF	03396884	-677909.6763	1936612.572	1936612.572	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953687Z.0.0.0	EQOTC-OTCFF	03396884	-624315.7401	1548635.598	1548635.598	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953688Z.0.0.0	EQOTC-OTCFF	03396884	-1369.821729	1241762.559	1241762.559	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953689Z.0.0.0	EQOTC-OTCFF	03396884	-1498386.391	2614624.12	2614624.12	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953690Z.0.0.0	EQOTC-OTCFF	03396884	-960163.587	4905993.23	4905993.23	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953691Z.0.0.0	EQOTC-OTCFF	03396884	-478.3082113	2669351.274	2669351.274	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953703Z.0.0.0	EQOTC-OTCFF	03396884	-419.3491693	1360663.179	1360663.179	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953716Z.0.0.0	EQOTC-OTCFF	03396884	-40706.07472	251650.8683	251650.8683	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953728Z.0.0.0	EQOTC-OTCFF	03396884	-1070530.821	4502371.816	4502371.816	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953744Z.0.0.0	EQOTC-OTCFF	03396884	-237501.3886	1079193.913	1079193.913	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953745Z.0.0.0	EQOTC-OTCFF	03396884	-3025.027585	1186269.19	1186269.19	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$

tradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
9EF5AN169	C	CAGR	344	21.29
9EF5MNJ08	P	CAGR	20877	21.29
9EF65QJ00	C	CIEN	7500000	5.65
9EF65QJ14	C	CIEN	7500000	6.51
9EF64UNK3	P	SPX	36116	1
9EF6YUJ25	C	IBE.MC	87328	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	15
9EF5X2J87	P	NAVZ	500000	15
9EF5X2Q30	P	NAVZ	500000	15
9EF6NYU08	P	IBE.MC	97328	5.31
9EF5MIN168	C	CAGR	20877	21.29
9EF656699	P	SPX	421.46	1186.35
9EF6566B4	C	SPX	19821	1513.58
9EF6566C2	P	SPX	19821	1513.58
9EF6566E8	P	SPX	18542	1278.3
9EF6566D0	P	SPX	38941	1284
9EF5MNJ08	P	CAGR	344	21.29
9EF6566A6	P	SPX	421.46	1186.35
SDB1504953910Z.0.0.0	C	ALVG.DE	10867	94.76
SDB1823043827.0.1.0	C	MAN	375000	80
SDB1823043841.0.1.0	C	MAN	375000	60
SDB162465254.0.1.0	C	VRX.N	500000	32.2803
SDB162465256.0.1.0	C	VRX.N	500000	40.2803
SDB1504953758Z.0.0.0	C	.STOXX50E	16060	9113.3
SDB1504953765Z.0.0.0	C	BASF.DE	16875	55.29
SDB1504953798Z.0.0.0	C	SGOB.PA	10552	46.99
SDB1504953799Z.0.0.0	P	AES.NAS	42745	10.5
SDB1504953810Z.0.0.0	C	SAPC.DE	5630	34.05
SDB1504953846Z.0.0.0	P	AIRP.PA	7432	64.18
SDB1504953849Z.0.0.0	P	EONG.DE	22394	68.52
SDB1623049574Z.0.0.0	C	GASIMI	37630	22.7
SDB150495390Z.0.0.0	P	ING.LAS	61420	22.75
SDB1505689308.0.0.0	P	.SPX	16738	1493.65
SDB1504952870Z.0.0.0	P	DTEGn.DE	80581	14.92
SDB1504953102Z.0.0.0	C	TLIT.MI	67454.43	2.55
SDB1504953102Z.0.0.0	P	BASF.DE	16875	55.29
SDB1504953104Z.0.0.0	P	TOTFBSk*B	73948	45.88
SDB1504953131Z.0.0.0	P	SAN.MC	196595	9.34

TradeId	putCall	IND	underlier	underlier	Quantity	strike	Price
SD81504953139Z.0.0.0	P		SIEN.DE	25788		62.38	
SD81504953145Z.0.0.0	P		.STOXX50E	18060		3113.3	
SD81504953195Z.0.0.0	P		CRDI.MI	150085		4.0625	
SD81504952761Z.0.0.0	C		ENEL.MI	113031.1215		7.268	
SD81504952767Z.0.0.0	C		MUVGn.DE	5730		88.27	
SD81504952889Z.0.0.0	C		EONG.DE	22394		68.52	
SD81504952929Z.0.0.0	C		UNG.AS	53793		17.84	
SD81504852936.0.1.0	P		ALUA.PA	38284		9.02	
SD81504952422Z.0.0.0	C		SASY.PA	31346		72.65	
SD81504952424Z.0.0.0	C		SOGN.PA	13850		81.16	
SD81504953198Z.0.0.0	C		ISP.MI	70160		3.64	
SD81504953202Z.0.0.0	P		8BVA.MC	104960		12.76	
SD81504953205Z.0.0.0	C		BAYG.DE	22607		27.8	
SD81504953868Z.0.0.0	C		.ENI.MI	78043		21.29	
SD81501873882Z.0.0.0	P		.STOXX50E	5000		4851.6	
SD81504953267Z.0.0.0	P		VIV.PA	33193		24.77	
SD81504953291Z.0.0.0	C		LVMH.PA	7859		61.6	
SD81504953301Z.0.0.0	C		BNPP.PA	25970		55.22	
SD81501873893Z.0.0.0	C		.STOXX50E	5000		6717.6	
SD81504953306Z.0.0.0	C		ING.AS	61420		22.75	
SD81504953333Z.0.0.0	C		DANO.PA	15522		37.5	
SD81504953363Z.0.0.0	P		ALVG.DE	10887		94.76	
SD81504953373Z.0.0.0	P		NOKI.VHE	14482		13.91	
SD81504953384Z.0.0.0	P		CARR.PA	18378		-40.61	
SD81504953384Z.0.0.0	P		SAPG.DE	6830		34.06	
SD81622863271Z.0.0.0	P		.SPX	2817		1868.97	
SD81625989016.0.0.0	C		MDT.N	1500000		55.6809	
SD81623548836Z.0.0.0	C		LSI.N	500000		10.8	
SD81625989083.0.0.0	C		MDT.N	1500000		75.93	
SD81625549837Z.0.0.0	C		LSI.N	500000		19.8	
SD81628239221.0.0.0	C		NRG.N	200000		29.543	
SD81628239424.0.0.0	C		NRG.N	200000		19.7	
SD81504953977Z.0.0.0	C		AHLN.AS	47601		6.42	
SD81504953879Z.0.0.0	P		SGOB.PA	10552		46.99	
SD81504953886Z.0.0.0	P		TLIT.MI	277347		2.575	
SD81504952304Z.0.0.0	P		FTE.PA	44289.6876		22.45	
SD81624635344Z.0.0.0	P		NTAP.O	420000		20	
SD81504952946Z.0.0.0	P		RWEG.DE	14403		51.51	
SD81504852949Z.0.0.0	P		ISP.MI	70160		3.64	
SD81504952987Z.0.0.0	C		VIV.PA	33193		24.77	
SD81504952456Z.0.0.0	P		SAPG.DE	18890		34.06	
SD81504952476Z.0.0.0	P		GASI.MI	37630		22.7	
SD81504953405Z.0.0.0	C		OREP.PA	9658		60.55	
SD81504953417Z.0.0.0	P		FOR.AS	4597		16.69	

tradeRefId	puCellIND	underlier	underlierQuantity	strikePrice
SDB1504952349Z.0.0.0	P	LAF.PA	5285	72.45
SDB1504952365Z.0.0.0	C	FOR.AS	45087	18.69
SDB1504952514Z.0.0.0	P	ENI.MI	79043	21.29
SDB1504952528Z.0.0.0	C	DTGn.DE	80561	14.92
SDB1504952372Z.0.0.0	P	DAI.Gn.DE	25833	33.07
SDB1504952376Z.0.0.0	P	UNe.AS	53793	17.84
SDB1504953489Z.0.0.0	P	BNP.PA	26970	55.22
SDB1504952404Z.0.0.0	C	RWEG.DE	14403	51.51
SDB1504952955Z.0.0.0	P	MUVGn.DE	5780	88.27
SDB1504952982Z.0.0.0	C	REP.MC	29703	20.23
SDB1504953010Z.0.0.0	C	CRDIMI	150085	4.0525
SDB507083712.0.0.0	C	ABG.N	260000	45
SDB1623048426Z.0.0.0	C	SNDK.O	1300000	82.36
SDB1623049431Z.0.0.0	C	SNDK.O	1300000	95.03
SDB507094078.0.0.0	C	ABG.N	250000	34
SDB1623049484Z.0.0.0	C	PCLN.O	750000	40
SDB1623049495Z.0.0.0	C	PCLN.O	750000	40
SDB1623049587Z.0.0.0	C	PCLN.O	750000	40
SDB1504952553Z.0.0.0	P	LVMH.PA	7959	61.6
SDB1622863288Z.0.0.0	C	.SPX	1517	1668.97
SDB1504952537Z.0.0.0	P	SASY.PA	31346	72.85
SDB1504952558Z.0.0.0	P	BAYG.DE	22807	27.8
SDB162298312Z.0.0.0	P	.SPX	7277	2145.85
SDB162296384Z.0.0.0	C	ORF.PA	9658	60.55
SDB1624655346Z.0.0.0	C	.SPX	3919	2145.85
SDB1622963386Z.0.0.0	P	NTAP.O	420000	42
SDB1622963400Z.0.0.0	C	.SPX	7277	2215.07
SDB1622963409Z.0.0.0	P	.SPX	3919	2215.07
SDB1504952594Z.0.0.0	P	AHLN.AS	4695	2353.51
SDB1622963427Z.0.0.0	C	.SPX	47601	6.42
SDB1504952598Z.0.0.0	F	SOGN.PA	2528	2353.51
SDB1504952808Z.0.0.0	P	LYOE.PA	13650	61.16
SDB1504953464.0.1.0	C	ALLUA.PA	27686	22.58
SDB1504953473Z.0.0.0	P	RDSa.AS	38284	9.02
SDB1504953483Z.0.0.0	C	AXAF.PA	128984	24.14
SDB1504952636Z.0.0.0	C	SIEGn.DE	48083	19.97
SDB1504953488Z.0.0.0	P	NOKIV.HE	25788	82.98
SDB1504952655Z.0.0.0	F	DANO.PA	144352	13.91
SDB150495353Z.0.0.0	C	SAFG.DE	15522	37.5
SDB150495542Z.0.0.0	P	ISP.MI	19890	34.06
SDB1504952820Z.0.0.0	C	ISP.MI	33173	3.64
SDB1504952821Z.0.0.0	C	TLT.MI	33173	2.575
SDB1504953554Z.0.0.0	C	PHG.AS	277347	21.06
			40738	

tradeRefId	pu Ca IND	underlier	underlierQuantity	strikePrice
SDB1504953594Z.0.0.0	P	DBKgn.DE	16834	63.62
SDB1504953596Z.0.0.0	C	LYOE.PA	27886	22.58
SDB1504953597Z.0.0.0	C	AEGN.AS	42745	10.5
SDB1504953605Z.0.0.0	C	FTE.PA	44269.5878	22.46
SDB1504953613Z.0.0.0	C	TEF.MC	141241.36	13.07
SDB1504952660Z.0.0.0	C	AIRP.PA	7432	84.18
SDB1504952679Z.0.0.0	P	REP.MC	29703	20.23
SDB1504953634Z.0.0.0	C	DAIGN.DE	25833	33.07
SDB1504952665Z.0.0.0	C	LAFP.PA	5285	72.45
SDB1504952665Z.0.0.0	C	BBVA.MC	104980	12.76
SDB1504952703Z.0.0.0	C	DBKgn.DE	16834	63.62
SDB1504952711Z.0.0.0	P	PHG.AS	40738	21.08
SDB1504953686Z.0.0.0	C	SAN.MC	193595	9.34
SDB1504953689Z.0.0.0	C	TOTFBSKeB	73948	45.98
SDB1504953703Z.0.0.0	P	TEF.MC	141241.36	13.07
SDB1504953716Z.0.0.0	P	AXAF.PA	48083	19.57
SDB1504953718Z.0.0.0	P	TUJT.MI	67454.43	2.58
SDB1504953728Z.0.0.0	C	RDSA.AS	128984	24.14
SDB1504852435Z.0.0.0	C	CARR.PA	18378	40.81
SDB1504853744Z.0.0.0	P	ENEI.MI	113031.1215	7.258

Trade Reference Id	Acct Number	Market Exposure	Trade Date	National Value	Notional Currency	Maturity Date	Buy/Sell
SD82012988167.0.0.0	006441679	91850.34031	12-JUL-2008	12500000	USD	12-JUN-2043	B
SD82012987958.0.0.0	008441679	156667.9888	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012986147.0.0.0	006441679	1057696.516	21-APR-2008	44500000	USD	15-DEC-2044	B
BUUC05120.008000.0.0.0	006441679	114310881.9	11-MAY-2007	846747051.2	USD	05-DEC-2042	B
BUUC0503590080000000	006441679	31489176.06	11-MAR-2005	101677953.8	USD	15-NOV-2040	B
*BUUC409IP0080000000	008441679	8311.167855	23-SEP-2004	89774.61	USD	07-DEC-2040	B
BUUC05115008000.0.0.0	006441679	97724744.95	11-MAY-2007	3428939841.9	USD	05-JAN-2043	B
BUUC4102000800000000	008441679	3163.5735	20-OCT-2004	70443.79	USD	06-DEC-2040	B
SD82012988058.0.0.0	006441679	82734.52916	12-JUL-2006	12800000	USD	15-AUG-2042	B
SD82012988145.0.0.0	006441679	936947.5899	21-APR-2008	44500000	USD	15-AUG-2042	B
SD82012988059.0.0.0	006441679	121813.6937	12-JUL-2005	12800000	USD	15-DEC-2044	B
SD8981652352.0.0.0	006815922	112814229.2	22-MAR-2007	470000000	USD	28-MAR-2047	B
SD82012988119.0.0.0	006441679	1245596.438	21-APR-2008	44500000	USD	10-SEP-2045	B
BUUC4123008000.0.0.0	006441679	52281830.56	15-MAY-2007	248981574.1	USD	15-MAR-2013	B
BUUC409HR0800000000	008441679	33724698.26	23-SEP-2004	284931705.1	USD	12-NOV-2042	B
BUUC409IN0080000000	006441679	17305.3625	23-SEP-2004	81587.63	USD	12-NOV-2042	B
SD82012988055.0.0.0	006441679	91821.04838	12-JUL-2005	12500000	USD	10-JUL-2039	B
SD82012988141.0.0.0	006441679	910811.0533	12-JUL-2006	44500000	USD	10-JUL-2039	B
SD8503565138.0.0.0	006441679	338565760	19-JUL-2006	1187550000	USD	04-NOV-2041	B
SD82012988113.0.0.0	006441679	932856.2516	21-APR-2008	44500000	USD	10-JUL-2045	B
SD82012988111.0.0.0	006441679	881053.7023	21-APR-2006	44500000	USD	10-NOV-2042	B
SD82012988137.0.0.0	006441679	1047726.799	21-APR-2006	44500000	USD	10-NOV-2045	B
SD8533882552.1.0	008815922	258119.656	30-OCT-2007	50000000	USD	20-JUN-2012	B
SD82012988053.0.0.0	006441679	123082.7479	12-JUL-2006	12500000	USD	10-NOV-2045	B
BUUC4125H00800000000	006441679	38935000	22-DEC-2004	149750000	USD	06-FEB-2040	B
BUUC0510EP008000.0.0.0	006441679	233010000	15-MAY-2007	647250000	USD	03-OCT-2045	B
SD8533440664.0.0	006815922	-14093.71465	06-SEP-2007	8000000	USD	03-OCT-2045	B
SD8533440664.1.0	008815922	-53242.92198	06-SEP-2007	34000000	USD	20-JUN-2010	B
SD8533440664.2.0	008815922	-26521.481	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD82012988149.0.0.0	006441679	919702.4602	21-APR-2006	44500000	USD	12-JUN-2043	B
BUUC05030K008000.0.0.0	006441679	65040000	15-MAY-2007	408500000	USD	05-NOV-2040	B
SD8532354298.0	006441679	-261060.6189	19-JAN-2007	75000000	USD	20-JUN-2010	B
SD8532354359.0	006441679	-45380.372	19-JAN-2007	25000000	USD	20-JUN-2010	B
SD82012987943.0.0.0	006441679	115408.6253	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD820129886121.0.0.0	008441679	1056815.213	21-APR-2008	44500000	USD	11-DEC-2040	B
SD820129886163.0.0.0	006441679	292923.3121	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012988057.0.0.0	006441679	332481.9792	12-JUL-2006	15000000	USD	15-JUL-2042	B
SD82012988056.0.0.0	006441679	312850.3446	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD82012987954.0.0.0	006441679	90032.51077	12-JUL-2005	12500000	USD	15-MAY-2043	B
SD820129886125.0.0.0	006441679	1040517.892	21-APR-2008	44500000	USD	15-JUL-2044	B
BUUC0511160080000000	006441679	133698580.5	24-NOV-2005	472578320.2	USD	03-JAN-2043	B
SD82012987952.0.0.0	006441679	114786.3575	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012987971.0.0.0	006441679	84023.13236	12-JUL-2006	13000000	USD	15-AUG-2038	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	National Currency	Maturity Date	Buy/Sell
NUUQ510DL0080000000	006441679	40000	07-OCT-2005	250000	USD	03-OCT-2045	B
NUUQ6014N0080000000	006441679	32030.85675	12-JAN-2006	247447.12	USD	06-OCT-2043	B
BUUQ5111400800.0.0.0	006441679	116010000	11-MAY-2007	322350000	USD	05-OCT-2045	B
SD82012886216.0.0.0	006441679	1128113.3754	21-APR-2005	44500000	USD	15-AUG-2041	B
SD8503565516.0.0.0	006441679	397529750	19-JUL-2005	1187850000	USD	04-NOV-2041	B
SD82012887859.0.0.0	006441679	98860.31118	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012987916.0.0.0	006441679	92541.50912	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886131.0.0.0	006441679	904564.6663	21-APR-2006	44500000	USD	15-MAY-2043	B
SD82012888168.0.0.0	006441679	141754.5442	12-JUL-2005	12500000	USD	15-JAN-2046	B
SD82012886123.0.0.0	006441679	944175.2471	21-APR-2006	44500000	USD	11-SEP-2042	B
SD82012987947.0.0.0	006441679	90980.89777	12-JUL-2006	12500000	USD	11-SEP-2042	B
SD8533080300.1.4	006815922	127833.6137	18-JUL-2007	20000000	USD	20-SEP-2012	S
SD82012888074.0.0.0	006441679	34285.89541	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012886127.0.0.0	006441679	1251288.457	21-APR-2008	44500000	USD	16-JAN-2048	B
SD82012988061.0.0.0	006441679	298581.6945	12-JUL-2008	42500000	USD	15-FEB-2030	B
SD82012988077.0.0.0	006441679	89076.76331	12-JUL-2006	12500000	USD	15-MAR-2042	B
SD82012886151.0.0.0	006441679	861263.8914	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012988062.0.0.0	006441679	306952.7334	12-JUL-2006	15000000	USD	15-FEB-2040	B
NUUQ5128M0080000000	006441679	14607.48241	19-DEC-2005	250000	USD	05-DEC-2042	B
SD853092397.0	006815922	-583480.1373	23-OCT-2006	57839894.33	USD	20-DEC-2011	S
SD82012988088.0.0.0	006441679	117720.7386	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012886153.0.0.0	006441679	1054217.95	21-APR-2005	44500000	USD	15-DEC-2044	B
SD82012887975.0.0.0	006441679	113761.6341	12-JUL-2005	12500000	USD	15-AUG-2008	B
SD82012886201.0.0.0	006441679	113195.2684	21-APR-2006	44500000	USD	15-AUG-2029	B
SD82012886060.0.0.0	006441679	34426.83312	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012886135.0.0.0	006441679	1049171.659	21-APR-2006	44500000	USD	15-DEC-2040	B
SD82012886133.0.0.0	006441679	1031577.564	21-APR-2005	44500000	USD	15-AUG-2038	B
SD82012886220.0.0.0	006441679	315917.403	21-APR-2006	44500000	USD	15-OCT-2044	B
NUUQ504GE00800.0.0.0	006441679	28953.7012	15-MAY-2007	213731.12	USD	07-JAN-2041	B
NUUQ6960V00300000A00	006815922	21187126.82	12-SEP-2006	327257840.4	USD	28-SEP-2046	B
SD82012886185.0.0.0	006441679	545948.1849	21-APR-2006	44500000	USD	15-FEB-2039	B
NUUQ5030L0080000000	006441679	27500	02-MAR-2005	250000	USD	05-NOV-2040	B
SD8531906737.0	006441679	-22929.91263	17-AUG-2006	10844988.94	USD	20-JUN-2009	B
SD82012886211.0.0.0	006441679	415860.8035	21-APR-2006	44500000	USD	14-NOV-2042	B
NUUQ504GD00800000000	006441679	204998075.3	21-APR-2005	644086415.1	USD	06-JAN-2041	B
SD82012988040.0.0.0	006441679	151322.1614	12-JUL-2006	12500000	USD	15-FEB-2039	B
NUUQ6013A00800000000	006441679	134301423.5	12-JAN-2006	335104984.4	USD	06-OCT-2043	B
NUUQ507B500800.0.0.0	006441679	288506636.4	15-MAY-2007	1230981128	USD	09-JUN-2042	B
SD82012988084.0.0.0	006441679	108290.3282	12-JUL-2006	15500000	USD	15-OCT-2044	B
SD82012988071.0.0.0	006441679	116571.8108	12-JUL-2006	13000000	USD	14-NOV-2042	B
SD82012886155.0.0.0	006441679	1247804.967	21-APR-2006	44500000	USD	15-JAN-2045	B
SD82012988048.0.0.0	006441679	253298.0067	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012886032.0.0.0	006441679	90455.65602	12-JUL-2006	12500000	USD	15-JAN-2045	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	National Currency	Maturity Date	Buy/Sell
SD52012888047.0.0.0	006441679	340707.7056	12-JUL-2006	46500000	USD	10-MAY-2043	B
SD52056568874.0	006816522	20728.9425	08-AUG-2007	10000000	USD	20-SEP-2012	S
SD5532032188.0	006441679	1008571.893	23-OCT-2006	72299592.81	USD	20-DEC-2011	B
NUUUC507C00080000000	006441679	28050.0031	20-JUL-2005	244765.86	USD	08-JUN-2042	B
SD52012887852.0.0.0	006441679	328003.7437	12-JUL-2008	15000000	USD	10-MAY-2043	B
SD52012987358.0.0.0	006441679	309454.7082	12-JUL-2006	42500000	USD	10-MAY-2043	B
SD52012988952.0.0.0	006441679	336060.4478	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD52012988952.0.0.0	006441679	35000000	08-DEC-2006	100000000	USD	03-OCT-2039	B
NUUUC509U00800000000	006441679	66730733.46	27-SEP-2005	18563148.5	USD	06-MAY-2042	B
SD52012988043.0.0.0	006441679	331832.7043	12-JUL-2008	15000000	USD	10-AUG-2042	B
NUUUC509V00800000000	006441679	30197.0032	27-SEP-2005	232284.64	USD	06-MAY-2042	B
SD52012988050.0.0.0	006441679	372873.222	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD52012988042.0.0.0	006441679	298747.6683	12-JUL-2006	42500000	USD	10-AUG-2042	B
NUUUC4123008000000000	006441679	20927.6496	15-DEC-2004	207170.12	USD	04-JAN-2041	B
NUUUC510L300800.0.0.0	006441679	170816109.9	15-MAY-2007	1197454666	USD	05-DEC-2040	B
NUUUC409H500800000000	006441679	62300513.07	23-SEP-2004	315681673.4	USD	07-DEC-2012	B
NUUUC4102N00800000000	006441679	18972859.35	20-OCT-2004	200994743.1	USD	08-DEC-2040	B
NUUUC5056C00800000000	006441679	29022207.77	13-MAY-2005	198736864.4	USD	08-JUN-2044	B
SD52012987840.0.0.0	006441679	35414.24126	12-JUL-2006	12500000	USD	13-FEB-2046	B
SD52012888159.0.0.0	006441679	116333.1113	21-APR-2008	44500000	USD	13-FEB-2046	B
SD52012888139.0.0.0	006441679	1233016.436	21-APR-2008	44500000	USD	10-NOV-2045	B
SD52012987809.0.0.0	006441679	35406.18569	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD52012988109.0.0.0	006441679	138097.2453	21-APR-2008	44500000	USD	10-DEC-2042	B
SD52012988054.0.0.0	006441679	118579.8112	12-JUL-2006	12500000	USD	10-NOV-2045	B
SO550462863.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD52012987934.0.0.0	006441679	118955.4536	12-JUL-2006	12500000	USD	10-OCT-2045	B
SD5504678806.0.0.0	006441679	9500000	08-DEC-2008	100000000	USD	03-OCT-2039	B
SD5504493409.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD52012888117.0.0.0	006441679	1030307.67	21-APR-2008	44500000	USD	10-OCT-2045	B
NUUUC522A00700.0.0.0	006441679	303375.6763	15-FEB-2005	600000000	USD	12-FEB-2035	B
SD52012988045.0.0.0	006441679	307763.0681	12-JUL-2006	42500000	USD	10-JUN-2046	B
SD52012988046.0.0.0	006441679	307763.0681	12-JUL-2006	15000000	USD	10-JUN-2046	B
BUUUC506U00800000000	006441679	87637500	28-JUN-2005	213750000	USD	05-AUG-2040	B
BUUUC5060K0080000000	006441679	205000000	28-JUN-2005	500000000	USD	05-AUG-2040	B
BUUUC511900800000000	006441679	26589.6632	23-NOV-2005	249402.93	USD	03-JAN-2043	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SB201288167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SB2012887938.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SB201288147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
BUUGS120L00800.0.0.0	KLEROS PREFERRED FUNDING II, LLC	772240-772244
NUUGS03580180000000	ORCHID STRUCTURED FINANCE CDO, LTD.	772240-772244
NUUG409IP0080000000	RESERVOIR FUNDING LTD.	772240-772244
BUUCS11500800.0.0.0	BRODERICK 1 CDO LTD.	772240-772244
NUUC4102200800000000	MERCURY CDO 2004-1, LTD.	772240-772244
SB2012888058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SB2012886145.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SB2012888059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SB881652352.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SB2012886118.0.0.0	DUNHILL ABS CDO LTD	772240-772244
NUUC4123ND0800.0.0.0	GLACIER FUNDING CDO II, LTD.	772240-772244
NUUC409HR00800000000	GLACIER FUNDING CDO II, LTD.	772240-772244
NUUC409IN00800000000	(GS) GS MORTGAGE SECURITIES CORPORATION II	772240-772244
SB2012888055.0.0.0	COLUMBIA CENTER TRUST	772240-772244
SB2012886141.0.0.0	WEST COAST FUNDING LTD 2008-1A	772240-772244
SD9503585139.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD32012886113.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD32012886111.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD32012886137.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD953382552.1.0	CDX.NA.IG.HVOL.8	772240-772244
SD32012888053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
NUUC4125H08000000000	RIVER NORTH CDO LTD.	772240-772244
NUUG6100P0800.0.0.0	ORIENT POINT CDO, LTD.	772240-772244
NUUG510DN08000.0.0.0	ORIENT POINT CDO, LTD.	772240-772244
SD9533440864.0.0	HELLENIC REPUBLIC (THE)	772240-772244
SD9533440654.1.0	HELLENIC REPUBLIC (THE)	772240-772244
SD9533440664.2.0	HELLENIC REPUBLIC (THE)	772240-772244
SB2012886149.0.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
NUUG5030K00800.0.0.0	HUNTINGTON CDO, LTD.	772240-772244
SD9532354298.0	REPUBLIC OF ITALY	659038
SD9532354359.0	REPUBLIC OF ITALY	659037
SB2012887943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SB2012886121.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SB2012886163.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD32012888057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD32012888055.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SB2012887994.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
SB2012886125.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
BUUGS11160080000000	BRODERICK CDO 1 LTD	772240-772244
SB2012887852.0.0.0	CD 2005-CDT COMMERCIAL MORTGAGE TRUST	772240-772244
SB2012887971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ510D10080000000	ORIENT POINT CDO, LTD.	772240-772244
NUUQ6014M00800000000	SOUTH COAST FUNDING VIII LTD	5296309152963091529630915296309152963091
BUUQ3111400800.0.0.0	SHERWOOD FUNDING CDO, LTD.	772240-772244
SDB2012986216.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB503565516.0.0.0	WEST COAST FUNDING LTD 2006-1A	772240-772244
SDB2012987658.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012987918.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012986131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
SDB2012988168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	772240-772244
SDB2012986123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012987947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB533080300.1.4	KRAFT FOODS INC.	772240-772244
SDB2012988074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986127.0.0	CITIGROUP DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SDB2012989091.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012988077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986151.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ5129M0090000000	KLEROS PREFERRED FUNDING II, LLC	727404
SDB53202397.0	MUNICH RE FINANCE B.V.	772240-772244
SDB2012988088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986153.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012987873.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SDB2012986201.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986060.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012988059.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012986133.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012986220.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ504GE008000.0.0	SOUTH COAST FUNDING	772240-772244
NUUQ6090V0030000A00	ABACUS 2006-NS1, LTD.	772240-772244
SDB2012986165.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
NUUQ5030L0080000000	HUNTINGTON CDO, LTD.	772240 - 772244
SDB531906737.0	VALEO	772240 - 772244
SDB2012986211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
NUUQ6043D0080000000	SOUTH COAST FUNDING	772240 - 772244
SDB2012989240.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240 - 772244
NUUQ6013A0080000000	SOUTH COAST FUNDING VIII LTD	772240 - 772244
NUUQ5078S008000.0.0.0	JUPITER HIGH GRADE CDO LTD	772240 - 772244
SDB2012988084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240 - 772244
SDB2012988071.0.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB2012986155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240 - 772244
SDB2012986048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240 - 772244
SDB2012988092.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240 - 772244

Reference Obligation

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Counterparty Ref. Number

SD82012988047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB506568874.0	BLACK & BECKER CORPORATION (THE)	
SD8532092188.0	DEUTSCHE BANK FINANCE N.V.	856085
NUUQ507C000600000000	JUPITER HIGH GRADE CDO LTD	
SD82012987952.0.0.0	COMM 2005-C8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012987959.0.0.0	COMM 2005-C8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD8504678635.0.0.0	LEXINGTON CAPITAL FUNDING, LTD.	
NUUQ509U008000000000	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012988043.0.0.0	LEXINGTON CAPITAL FUNDING, LTD.	
NUUQ509V008000000000	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988050.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012988042.0.0.0	DUNHILL ABS CDO LTD	
NUUQ4123000800000000	ALTIUS II FUNDING LTD	
NUUQ510L300800.0.0.0	RESERVOIR FUNDING LTD.	
NUUQ409HS008000000000	MERCURY CDO 2004-1, LTD.	
NUUQ4102N008000000000	SATURN VENTURES I, LTD.	
SD82012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886159.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886139.0.0.0	GMAC MORTGAGE CORPORATION	
SDB2012987809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012886109.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988054.0.0.0	GMAC MORTGAGE CORPORATION	
SDB504482863.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SD82012987834.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SD8504678605.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SDB504463409.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SD82012886117.0.0.0	ORKNEY HOLDINGS, LLC	772240-772244
NUUQ5022A00700.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012988045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988048.0.0.0	ISCRUS CDO I LTD	
BUUQ5060J0080000000000	ISCRUS CDO I LTD	
BUUQ5080K0080000000000	ISCRUS CDO I LTD	
BUUQ511800800000000000	BRODERICK 1 CDO LTD.	

Trade Reference Id	GS Number	Filed Rate
SDB2012886167.0.0.0	8C6X8	8
SDB2012887938.0.0.0	8S16C9	8
SDB2012886147.0.0.0	8SHB61	12
BUUQ5120L00800.0.0.0	8RHKE5	0
NUUQ5035B0080000000	8PHUP1	12
NUUQ4091P0800000000	8NV2M0	11
BUUQ5111500800.0.0.0	8RCHF7	0
NUUQ4102Q0080000000		11
SDB2012888058.0.0.0	8SIER0	8
SDB2012886145.0.0.0	8SHAG0	12
SDB2012888059.0.0.0	8RGWH7	8
SDB881652352.0.0.0		0
SDB2012886119.0.0.0	8SH9T4	12
NUUQ4123N00800.0.0.0	8O1480	0
NUUQ4039IR00800000000	8NV2P9	11
NUUQ4091ND080000000	8NV2P9	11
SDB2012888055.0.0.0	8PXCL5	8
SDB2012886141.0.0.0	8PXMJ7	12
SDB503565139.0.0.0	8SXUE8	0
SDB2012886113.0.0.0	8SH9S8	12
SDB2012886111.0.0.0	8PT1P7	12
SDB2012886137.0.0.0	8SOSK9	12
SDB533882552.1.0	8XUGS1	75
SDB2012888059.0.0.0	8R97W8	8
NUUQ4125H00800000000		11
NUUQ5100P00800.0.0.0	8QXYP1	0
NUUQ5100N00800.0.0.0	8R06L2	0
SDB53340684.0.0.0	8Z4RO0	11
SDB53340684.1.0	8Z4RO0	11
SDB53340684.2.0	8Z4RO0	11
SDB2012886149.0.0.0	8Q50A2	12
NUUQ5030K00800.0.0.0	8P3J11	0
SDB532354288.0	2116T4	19
SDB532354359.0	2116T4	19
SDB2012887943.0.0.0	8RG769	8
SDB2012886121.0.0.0	8SH9U1	12
SDB2012886163.0.0.0	8RXN72	8
SDB2012888057.0.0.0	8Q50B1	10
SDB2012888056.0.0.0	8PZDX3	8
SDB2012987954.0.0.0	8R3781	8
SDB2012886125.0.0.0	8RMDG7	12
BUUQ511160080000000	8RCNC7	10
SDB2012887952.0.0.0	8R06U2	8
SDB2012887971.0.0.0	8RXN72	8

Trade Reference Id	Gs. Number	Fixed Rate
NUJQ51001.0080000000	8R0SL2	10
NUUQ6014M0080000000		14
BUUQ511400800.0.0.0	8R9U93	0
SD8201286216.0.0	8P3TB5	8
SD850355516.0.0.0	8SXUFS	0
SD8201287858.0.0.0	8Q4B58	8
SD82012887916.0.0.0	8R8P12	8
SD82012885131.0.0	801SG8	12
SD82012888168.0.0.0	855484	8
SD82012886123.0.0	8SH9V9	12
SD82012887847.0.0.0	8RFD05	8
SD8533080300.1.4	2RF8P3	42
SD82012888074.0.0.0	8P3TB5	8
SD82012886127.0.0	8SHAB6	12
SD82012888061.0.0.0	8P8WV6	8
SD82012888077.0.0.0	8P9EW2	8
SD8201288511.0.0	8PT1Q5	12
SD82012888062.0.0.0	8P8M52	10
NUJQ5128M00800000000		10
SD8532092387.0	2ECMO8	17
SD82012888088.0.0.0	8RGYB	8
SD82012886153.0.0	8RLSG3	12
SD82012887973.0.0.0	8RIU17	8
SD82012885201.0.0	806RJ4	8
SD82012888060.0.0.0	806RJ4	8
SD82012886135.0.0.0	8RTY85	12
SD82012888039.0.0.0	8RGWF1	8
SD82012886133.0.0.0	8SHAB1	12
SD82012886220.0.0	8R0J04	8
NUJQ504GE00800.0.0	8PRL46	0
NUJQ6090V003000A00		13
SD82012886185.0.0	8555E7	8
NUUQ5030L0080000000	8P3J11	10
SD8531908737.0	2RDGW2	38
SD82012886211.0.0	8R9LP7	8
NUUQ504GD0080000000	8PRLB0	10
SD82012888040.0.0.0	8555E7	8
NUJQ6013A0080000000		14
NUJQ507BS00800.0.0.0	8QBZN3	0
SD82012888054.0.0.0	8R0J04	8
SD82012888071.0.0.0	8R8LP7	8
SD82012886155.0.0	8SHAU9	12
SD82012888048.0.0.0	8P5SL0	8
SD82012888092.0.0.0	8RY657	8

Trade Reference Id	GS Number	Fixed Rate
SDB2012988047.0.0.0	8PZDWS	6
SDB506566674.0	64NCO7	50
SDB532092166.0	620XY9	15
NUUC507C00R00000000	80BZN3	10
SDB2012987962.0.0.0	8PSCP4	10
SDB2012987659.0.0.0	8P5997	8
SDB2012986052.0.0.0	8SZF34	10
SDB504678635.0.0.0	8TW9K9	0
NUUC509IU0080000000	8R3BZ3	10
SDB2012988043.0.0.0	6OU3W8	10
NUUC508IV0080000000	8R3BZ3	10
SDB2012988050.0.0.0	8OT5T9	8
SDB2012988042.0.0.0	8OU3R9	8
NUUC4123QC080000000		11
NUUC510L300800.0.0.0	8R2S55	0
NUUC409HS0080000000	8NV2L2	11
NUUC4102ND080000000		11
NUUC5055C0080000000	8PTK76	10
SDB2012987940.0.0.0	8C3LE8	8
SDB2012886159.0.0	8C3LE8	8
SDB2012886198.0.0	8SHAD7	12
SDB2012886109.0.0	8CJJ55	8
SDB2012987809.0.0.0	8P8M13	12
SDB2012988054.0.0.0	8RPO07	0
SDB504492863.0.0.0	8TW9K9	0
SDB2012987934.0.0.0	8R5JN5	8
SDB504678606.0.0.0	8TW9L7	0
SDB504493409.0.0.0	8TW9L7	0
SDB2012886117.0.0	8RLM38	12
NUUC5022A00700.0.0.0		0
SDB2012988045.0.0.0	8P1VR1	8
SDB2012988046.0.0.0	8P8WR5	10
BUUC5060J0080000000	8C8PJ3	10
BUUC5060K0080000000	8C8PJ3	10
BUUC511900800000000	8RCHF7	10

CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut	USD Amount
CASH	450000000	U S DOLLAR Cash	USD		1	450000000		450000000