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CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN SACHS

External Trade ID	Counterparty	Notional	Deal Name	Tranche Name	Rate	Eff Dt
NUUQ6091F003000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	82,500,000.00	ABAC06-11	A-1	0.58	20-Sep-06
BUUQ60901003000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	25,937,500.00	ABAC06-11	A-2	0.64	20-Sep-06
NUUQ60821003000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	20,000,000.00	ABAC06-11	A-2	0.66	20-Sep-06
NUUQ60821103000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	19,375,000.00	ABAC06-11	B	0.84	20-Sep-06
NUUQ610020030000000	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	12,500,000.00	ABAC06-11	B	0.78	30-Oct-06
NUUQ60821203000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	18,750,000.00	ABAC06-11	C	1.86	20-Sep-06
NUUQ60821303000E	ABACUS 2006-11 GSCM (GSCM, GEORGETOWN, ABACUS 2006-11, LTD.)	10,000,000.00	ABAC06-11	D	3.36	20-Sep-06
NUUQ60917003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-41,250,000.00	ABAC06-11 NR	A-1	0.54	26-Sep-06
NUUQ6091R003000E	DEUTSCHE AG LONDON (GSI, LONDON, DEUTSCHE BANK AG-LONDON BRANCHWINCHESTER HOUSE)	-41,250,000.00	ABAC06-11 NR	A-1	0.54	26-Sep-06
NUUQ60918003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-22,968,750.00	ABAC06-11 NR	A-2	0.62	26-Sep-06
NUUQ6091S003000E	DEUTSCHE AG LONDON (GSI, LONDON, DEUTSCHE BANK AG-LONDON BRANCHWINCHESTER HOUSE)	-22,968,750.00	ABAC06-11 NR	A-2	0.62	26-Sep-06
NUUQ60919003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-10,625,000.00	ABAC06-11 NR	B	1.2	26-Sep-06
NUUQ6091T003000E	DEUTSCHE AG LONDON (GSI, LONDON, DEUTSCHE BANK AG-LONDON BRANCHWINCHESTER HOUSE)	-10,625,000.00	ABAC06-11 NR	B	1.2	26-Sep-06
NUUQ609140030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	-10,625,000.00	ABAC06-11 NR	B	1.2	26-Sep-06
NUUQ6091A003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-6,250,000.00	ABAC06-11 NR	C	2.3	26-Sep-06
NUUQ6091U003000E	DEUTSCHE AG LONDON (GSI, LONDON, DEUTSCHE BANK AG-LONDON BRANCHWINCHESTER HOUSE)	-6,250,000.00	ABAC06-11 NR	C	2.3	26-Sep-06
NUUQ609150030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	-6,250,000.00	ABAC06-11 NR	C	2.3	26-Sep-06
NUUQ6091B003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-5,937,500.00	ABAC06-11 NR	D	4.05	26-Sep-06
NUUQ6091V003000E	DEUTSCHE AG LONDON (GSI, LONDON, DEUTSCHE BANK AG-LONDON BRANCHWINCHESTER HOUSE)	-5,937,500.00	ABAC06-11 NR	D	4.05	26-Sep-06
NUUQ609160030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	-5,937,500.00	ABAC06-11 NR	D	4.05	26-Sep-06
NUUQ6080Y003000E	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	159,000,000.00	ABAC06-13	A	0.4	7-Sep-06
NUUQ6080Y103000E	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	44,718,750.00	ABAC06-13	B	0.49	7-Sep-06
NUUQ6080Y203000E	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	10,931,250.00	ABAC06-13	C	0.52	7-Sep-06
NUUQ6080Y303000E	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	11,925,000.00	ABAC06-13	D	0.56	7-Sep-06
NUUQ6080Y4030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	11,925,000.00	ABAC06-13	E	0.71	7-Sep-06
NUUQ6080Y5030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	11,925,000.00	ABAC06-13	F	0.76	7-Sep-06
NUUQ6080W003000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	8,000,000.00	ABAC06-13	FL	12	7-Sep-06
NUUQ6080Y6030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	7,950,000.00	ABAC06-13	G	0.86	7-Sep-06
NUUQ6080Y7030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	11,925,000.00	ABAC06-13	H	1.36	7-Sep-06

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NUUQ6080Y8030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	9,937,500.00	ABAC06-13	J	1.66	7-Sep-06
NUUQ6080X0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	-10,000,000.00	ABAC06-13	K	2.05	7-Sep-06
NUUQ6080Y9030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	18,943,750.00	ABAC06-13	K	1.96	7-Sep-06
NUUQ6080YA03000E	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	9,937,500.00	ABAC06-13	L	2.935	7-Sep-06
NUUQ6080YB030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	7,950,000.00	ABAC06-13	M	3.935	7-Sep-06
NUUQ6080YC030000000	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	5,962,500.00	ABAC06-13	N	4.935	7-Sep-06
NUUQ6080T0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	2,500,000.00	ABAC06-13	O	7	7-Sep-06
SDB981648063	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	2,484,500.00	ABAC06-13	O	5.06	28-Mar-07
NUUQ6080U0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	3,000,000.00	ABAC06-13	P	8	7-Sep-06
SDB981648073	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	2,981,500.00	ABAC06-13	P	5.06	28-Mar-07
NUUQ6080V0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	1,000,000.00	ABAC06-13	Q	9	7-Sep-06
SDB981648109	ABACUS 2006-13 LTD S (GSCM, GEORGE TOWN, ABACUS 2006-13 LTD)	994,000.00	ABAC06-13	Q	5.06	28-Mar-07
NUUQ6081X0030000B0	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	453,150,000.00	ABAC06-13	SS	0.12875	17-Aug-06
NUUQ6093O003000E	ABACUS 2006-14 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-14 LTD)	20,000,000.00	ABAC06-14	A-2	0.64	19-Oct-06
SDB981729722E	ABACUS 2006-14 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-14 LTD)	10,000,000.00	ABAC06-14	A-2	1.46	29-May-07
NUUQ6093O103000E	ABACUS 2006-14 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-14 LTD)	20,000,000.00	ABAC06-14	B	0.76	19-Oct-06
NUUQ6100J003000E	ABACUS 2006-14 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-14 LTD)	16,684,375.00	ABAC06-14	B	0.76	19-Oct-06
NUUQ6093O203100E	ABACUS 2006-14 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-14 LTD)	20,000,000.00	ABAC06-14	C	1.56	19-Oct-06
NUUQ6100F003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-36,684,375.00	ABAC06-14 NR	A-2	0.7	13-Oct-06
NUUQ6100G003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-36,684,375.00	ABAC06-14 NR	B	1.05	13-Oct-06
NUUQ6100H003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-25,155,000.00	ABAC06-14 NR	C	2	13-Oct-06
NUUQ6100I003000E	MAGNETAR CNS MF LTD (GSI, GRAND CAYMAN, MAGNETAR CONSTELLATION MASTERFUND LTD)	-15,721,875.00	ABAC06-14 NR	D	4	13-Oct-06
NUUQ6091Y003000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	10,000,000.00	ABAC06-15	A-2	0.58	11-Oct-06
NUUQ6100B003000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	60,000,000.00	ABAC06-15	A-2	0.58	11-Oct-06
NUUQ6091Y103000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	36,000,000.00	ABAC06-15	A-3	0.66	11-Oct-06
NUUQ6091Y203000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	37,500,000.00	ABAC06-15	B	0.76	11-Oct-06
NUUQ6092H003000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	6,000,000.00	ABAC06-15	B	0.76	11-Oct-06
NUUQ6091Y303000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	41,150,000.00	ABAC06-15	C	1.73	11-Oct-06
NUUQ6092H103000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	2,850,000.00	ABAC06-15	C	1.73	11-Oct-06
NUUQ6091Y403000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	14,650,000.00	ABAC06-15	D	3.86	11-Oct-06
NUUQ6092H203000E	ABACUS 2006-15 LTD (GSCM, GEORGETOWN, ABACUS 2006-15 LTD)	2,850,000.00	ABAC06-15	D	3.86	11-Oct-06

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NUUQ6110F0030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	-6,812,500.00	ABAC06-15 NR	C	1.85	13-Nov-06
NUUQ6110E0030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	5,000,000.00	ABAC06-15 NR	E	15.3	13-Nov-06
NUUQ6111P0030000B00	HIGH GRADE STRU (GSI, NEW YORK, BEAR STEARNS HIGH GRADESTRU. CD MSTR FD LTD)	54,000,000.00	ABAC06-15 V2	A-1	0.55	28-Nov-06
NUUQ6111Q003000E	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	315,000,000.00	ABAC06-15 V2	SS	0.22	17-Nov-06
SDB980969454E	ABACUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	66,000,000.00	ABAC06-17	A-1	0.37	21-Dec-06
SDB980969576E	ABACUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	72,000,000.00	ABAC06-17	A-2	0.44	21-Dec-06
SDB980969580	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	24,000,000.00	ABAC06-17	B	0.5	21-Dec-06
SDB980969581E	ABACUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	16,500,000.00	ABAC06-17	C	0.52	21-Dec-06
SDB980969585	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	10,020,000.00	ABAC06-17	D	0.56	21-Dec-06
SDB980969586E	ABACUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	13,500,000.00	ABAC06-17	E	0.76	21-Dec-06
SDB980969591	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	4,200,000.00	ABAC06-17	F	0.81	21-Dec-06
SDB980969805	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	6,000,000.00	ABAC06-17	FL	5.93	21-Dec-06
SDB980969595	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	7,260,000.00	ABAC06-17	G	0.91	21-Dec-06
SDB980969600	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	12,780,000.00	ABAC06-17	H	1.21	21-Dec-06
SDB980969601	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	8,760,000.00	ABAC06-17	J	1.61	21-Dec-06
SDB980969602	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	9,480,000.00	ABAC06-17	K	1.81	21-Dec-06
SDB980969603	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	6,000,000.00	ABAC06-17	L	2.81	21-Dec-06
SDB980969607	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	4,500,000.00	ABAC06-17	M	3.81	21-Dec-06
SDB980969608	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	3,000,000.00	ABAC06-17	N	4.81	21-Dec-06
SDB980969609	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	1,500,000.00	ABAC06-17	O	2.56	21-Dec-06
SDB980969783	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	750,000.00	ABAC06-17	P	3.56	21-Dec-06
SDB980969791	ABAVUS 2006-17 SWAP (GSCM, GEORGE TOWN, ABACUS 2006-17 LTD)	750,000.00	ABAC06-17	Q	4.56	21-Dec-06
SDB980878039	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	324,000,000.00	ABAC06-17	SS	0.12875	1-Dec-06
NUUQ6110G003000E	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	99,000,000.00	ABAC06-HGS1	A-1	0.735	30-Nov-06
NUUQ6110G103000E	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	94,500,000.00	ABAC06-HGS1	A-2	0.96	30-Nov-06
NUUQ6110G2030000000	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	40,500,000.00	ABAC06-HGS1	B	1.235	30-Nov-06
NUUQ6110G3030000000	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	20,250,000.00	ABAC06-HGS1	C	2.36	30-Nov-06
NUUQ6110G403000E	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	9,000,000.00	ABAC06-HGS1	D	2.885	30-Nov-06
NUUQ6110O003000E	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	15,000,000.00	ABAC06-HGS1	E	5.06	30-Nov-06
NUUQ6110G503000E	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	5,400,000.00	ABAC06-HGS1	F	6.31	30-Nov-06
NUUQ6110Q0030000B0	BEAR STRUC RISK PRT (GSI, GEORGE TOWN, BEAR STEARNS STRUCTURED RISKPARTNERS MASTER FUND)	2,800,000.00	ABAC06-HGS1	FL	5	30-Nov-06

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NUUQ6110G6030000000	ABACUS 2006-HGS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-HGS1, LTD)	135,000,000.00	ABAC06-HGS1	JSS	0.51	30-Nov-06
NUUQ611090030000B00	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	450,000,000.00	ABAC06-HGS2	SS	0.27	3-Nov-06
NUUQ6090X0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	1,320,000,000.00	ABAC06-INDX1	SS	0.22	20-Sep-06
NUUQ6091K0030000B00	PAULSON CREDIT OPP M (GSI, GEORGE TOWN, PAULSON CREDIT OPPORTUNITYMASTER LTD)	-1,320,000,000.00	ABAC06-INDX1	SS	0.22	20-Sep-06
NUUQ610010030000B00	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	660,000,000.00	ABAC06-INDX2	SS	0.215	3-Oct-06
NUUQ609360030000B00	PAULSON CREDIT OPP M (GSI, GEORGE TOWN, PAULSON CREDIT OPPORTUNITYMASTER LTD)	-660,000,000.00	ABAC06-INDX2	SS	0.22	4-Oct-06
SDB981696464E	ABACUS 2007-18 LTD G (GSCM, GEORGE TOWN, ABACUS 2007-18 LTD)	80,000,000.00	ABAC07-18	A-1	1.2975	15-May-07
SDB981696491E	ABACUS 2007-18 LTD G (GSCM, GEORGE TOWN, ABACUS 2007-18 LTD)	50,000,000.00	ABAC07-18	A-2	0.55	15-May-07
SDB981702838E	ABACUS 2007-18 LTD G (GSCM, GEORGE TOWN, ABACUS 2007-18 LTD)	11,500,000.00	ABAC07-18	A-3	0.61	15-May-07
SDB981696494E	ABACUS 2007-18 LTD G (GSCM, GEORGE TOWN, ABACUS 2007-18 LTD)	5,000,000.00	ABAC07-18	B	0.71	15-May-07
SDB982209614E	ABACUS 2007-18 LTD G (GSCM, GEORGE TOWN, ABACUS 2007-18 LTD)	17,500,000.00	ABAC07-18	B	1.31	28-Sep-07
SDB981652352EA	AIG FP LN (GSI, LONDON, AIG FINANCIAL PRODUCTS CORP.)	470,000,000.00	ABAC07-18	SS	0.09	22-Mar-07
SDB981644865A	ABN LDN (GSI) (GSI, LONDON, ABN AMRO BANK N.V.LONDON BRANCH)	530,000,000.00	ABAC07-18 V2	SS	0.15	16-Mar-07
SDB80029388A	ABN LDN (GSI) (GSI, LONDON, ABN AMRO BANK N.V.LONDON BRANCH)	-530,000,000.00	ABAC07-18 V2	SS	0.15	14-Jul-09
SDB982163773.1A	FRONTPOINT FINA SVCS (GSI, GREENWICH, FRONTPOINT FINANCIAL SERVICESFUND LP (CDS ONLY))	-24,300,000.00	ABAC07-18 V3	SS	1.95	28-Aug-07
SDB982163773A	FRONTPOINT FIN HRIZN (GSI, GREENWICH, FRONTPOINT FINANCIAL HORIZONSFUND LP)	-5,700,000.00	ABAC07-18 V3	SS	1.95	28-Aug-07
SDB982168968.1A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-49,500,000.00	ABAC07-18 V3	SS	2.4	31-Aug-07
SDB982168968A	CEDAR HILL CPTL OFFS (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOFFSHORE LTD)	-50,500,000.00	ABAC07-18 V3	SS	2.4	31-Aug-07
SDB982190860.1A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-50,050,000.00	ABAC07-18 V3	SS	2.86	5-Sep-07
SDB982190860A	CEDAR HILL CPTL OFFS (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOFFSHORE LTD)	-49,950,000.00	ABAC07-18 V3	SS	2.86	5-Sep-07
SDB982236238A	POINTER (QP) LP (GSI, DOVER, POINTER (QP) LP)	-50,000,000.00	ABAC07-18 V3D	SS	3.1	10-Sep-07
SDB982199021A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-50,000,000.00	ABAC07-18 V3D	SS	3.1	10-Sep-07
SDB982236251A	POINTER (QP) LP (GSI, DOVER, POINTER (QP) LP)	-50,000,000.00	ABAC07-18 V3E	SS	3.25	11-Sep-07
SDB982199372A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-50,000,000.00	ABAC07-18 V3E	SS	3.25	11-Sep-07
SDB982199790.1A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-50,000,000.00	ABAC07-18 V3F	SS	3.27	11-Sep-07
SDB982236256A	POINTER (QP) LP (GSI, DOVER, POINTER (QP) LP)	-50,000,000.00	ABAC07-18 V3F	SS	3.27	11-Sep-07
SDB982418978A	MCKENZIE W THORPE PA (GSCO, CHATTANOOGA, W THORPE MACKENZIE PARTNERS)	-30,000,000.00	ABAC07-18 V3F	SS	3.27	11-Sep-07
SDB982288910A	FUSION INVESTMENT FU (GSI, GEORGE TOWN, FUSION INVESTMENT FUND I LTD)	-30,000,000.00	ABAC07-18 V3G	SS	4.25	18-Oct-07
SDB982985600.1A	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-22,000,000.00	ABAC07-18 V3H	SS	5	10-Jun-08
SDB982985600A	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-22,000,000.00	ABAC07-18 V3H	SS	5	10-Jun-08
SDB982054051EA	IXIS PROP EDM (GSI, Paris, Ixis Corporate And Investment Bank)	835,000,000.00	ABAC07-A1	SS	0.127	17-Jul-07

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SDB80032237A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-835,000,000.00	ABAC07-A1	SS	0.1445	26-Mar-10
SDB982054066EA	IXIS PROP EDM (GSI, Paris, Ixis Corporate And Investment Bank)	417,500,000.00	ABAC07-A2	SS	0.127	17-Jul-07
SDB80032209A	NATIXIS 2033 (GSI, PARIS, IXIS CORPORATE & INVESTMENTBANK)	-417,500,000.00	ABAC07-A2	SS	0.1445	24-Mar-10
SDB982054072EA	IXIS PROP EDM (GSI, Paris, Ixis Corporate And Investment Bank)	1,252,500,000.00	ABAC07-A3	SS	0.127	17-Jul-07
SDB80032512A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-300,000,000.00	ABAC07-A3	SS	0.1445	15-Apr-10
SDB80032548A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-75,000,000.00	ABAC07-A3	SS	0.1445	16-Apr-10
SDB80032545A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-100,000,000.00	ABAC07-A3	SS	0.1445	16-Apr-10
SDB80032488A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-200,000,000.00	ABAC07-A3	SS	0.1445	16-Apr-10
SDB80040395A	NATIXIS SWAP 1710 (GSI, Paris, Ixis Corporate And Investment Bank)	-240,000,000.00	ABAC07-A3	SS	0.1445	29-Apr-10
SDB982222063A	CONVEXITY MSTR GSI (GSI, GRAND CAYMAN, CONVEXITY CAPITAL MASTERFUND LP)	-100,000,000.00	ABAC07-A3 V2	SS	0.85	21-Sep-07
SDB982274444A	CONVEXITY MSTR GSI (GSI, GRAND CAYMAN, CONVEXITY CAPITAL MASTERFUND LP)	-100,000,000.00	ABAC07-A3 V2	SS	1	5-Oct-07
SDB982277967A	MOORE MACRO FUND LP (GSI, NASSAU, MOORE MACRO FUND LP)	-100,000,000.00	ABAC07-A3 V2	SS	1.05	11-Oct-07
SDB982278853A	MOORE MACRO FUND LP (GSI, NASSAU, MOORE MACRO FUND LP)	-100,000,000.00	ABAC07-A3 V2	SS	1.05	12-Oct-07
SDB982287227A	BREVAN HOWARD MASTER (GSI, GEORGETOWN, BREVAN HOWARD MASTER FUND LTD)	-200,000,000.00	ABAC07-A3 V2	SS	2.08	18-Oct-07
SDB982308893A	BREVAN HOWARD MASTER (GSI, GEORGETOWN, BREVAN HOWARD MASTER FUND LTD)	-50,000,000.00	ABAC07-A3 V2	SS	2.3	26-Oct-07
SDB982456091.1A	CEDAR HILL CPTL ONSH (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOHSORE LP)	-46,870,000.00	ABAC07-A3 V2	SS	2.7	3-Dec-07
SDB982456091A	CEDAR HILL CPTL OFFS (GSI, NEW YORK, CEDAR HILL CAPITAL PARTNERSOFFSHORE LTD)	-53,130,000.00	ABAC07-A3 V2	SS	2.7	3-Dec-07
SDB982460061A	CONVEXITY MSTR GSI (GSI, GRAND CAYMAN, CONVEXITY CAPITAL MASTERFUND LP)	-100,000,000.00	ABAC07-A3 V2	SS	2.5	6-Dec-07
SDB982465474A	Moore Macro Fd (GSI, NASSAU, MOORE MACRO FUND, L.P.)	-100,000,000.00	ABAC07-A3 V2	SS	2.4	11-Dec-07
SDB982469576A	Moore Macro Fd (GSI, NASSAU, MOORE MACRO FUND, L.P.)	-100,000,000.00	ABAC07-A3 V2	SS	2.4	13-Dec-07
SDB982476387A	Moore Macro Fd (GSI, NASSAU, MOORE MACRO FUND, L.P.)	-100,000,000.00	ABAC07-A3 V2	SS	2.85	19-Dec-07
SDB982888823A	Moore Macro Fd (GSI, NASSAU, MOORE MACRO FUND, L.P.)	-250,000,000.00	ABAC07-A3 V2	SS	4.5	6-May-08
SDB982893614A	Moore Macro Fd (GSI, NASSAU, MOORE MACRO FUND, L.P.)	-50,000,000.00	ABAC07-A3 V2	SS	5	8-May-08
SDB984100432EA	PAULSON CREDIT OPP M (GSI, GEORGE TOWN, PAULSON CREDIT OPPORTUNITYMASTER LTD)	-50,000,000.00	ABAC07-AC1	A1	1.16	26-Apr-07
SDB981683831	ABACUS 2007-AC1 LTD (GSCM, GEORGE TOWN, ABACUS 2007-AC1 LTD)	50,000,000.00	ABAC07-AC1	A1	1.16	26-Apr-07
SDB981683833E	ABACUS 2007-AC1 LTD (GSCM, GEORGE TOWN, ABACUS 2007-AC1 LTD)	142,000,000.00	ABAC07-AC1	A2	1.41	26-Apr-07
SDB984100435EA	PAULSON CREDIT OPP M (GSI, GEORGE TOWN, PAULSON CREDIT OPPORTUNITYMASTER LTD)	-142,000,000.00	ABAC07-AC1	A2	1.41	26-Apr-07
SDB981754823A	PAULSON CRED OPP MST (GSI, GEORGE TOWN, PAULSON CREDIT OPPORTUNITIESMASTER II LTD)	-1,000,000,000.00	ABAC07-AC1	SS	0.85	31-May-07
SDB981754746A	ABN LDN (GSI) (GSI, LONDON, ABN AMRO BANK N.VLONDON BRANCH)	909,090,909.09	ABAC07-AC1 v2	SS	0.67	31-May-07
SDB981727895EA	ROYAL BK (GSI) (GSI, LONDON, ABN AMRO BANK N.VLONDON BRANCH)	441,481,174.00	Abac07-INDE1	A	0.13	8-May-07
SDB80029391EA	ROYAL BK (GSI) (GSI, LONDON, ABN AMRO BANK N.VLONDON BRANCH)	-441,481,174.00	Abac07-INDE1	A	0.13	14-Jul-09

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NUUQ509L90030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	4,500,000.00	ABACUS04-1 FL	FL	8	18-Oct-05
NUUQ509LA0030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	3,000,000.00	ABACUS04-1 FL	SL	5	18-Oct-05
BUUQ6032V0240000A0	DAVIS SQ FDG VI (GSI, GEORGE TOWN, DAVIS SQUARE FUNDING VI LTD.)	10,000,000.00	ABACUS04-1 JRMZ	I	1.65	30-Mar-06
SDB980908493	DAVIS SQ FDG VII (GSI, GEORGE TOWN, DAVIS SQUARE FUNDING VI LTD.)	12,500,000.00	ABACUS04-1 JRMZ	II	1.75	30-Jun-06
BUUQ40701103000E	ABACUS 2004-1 (GSCM, CHICAGO, ABACUS 2004-1 LTD)	30,000,000.00	ABACUS04-1 MZ	A	0.86	1-Jul-04
NUUQ501AX003000E	ABACUS 2004-1 (GSCM, CHICAGO, ABACUS 2004-1 LTD)	50,000,000.00	ABACUS04-1 MZ	A	0.86	28-Jan-05
NUUQ503GU003000E	ABACUS 2004-1 (GSCM, CHICAGO, ABACUS 2004-1 LTD)	45,000,000.00	ABACUS04-1 MZ	A	0.86	28-Mar-05
BUUQ40701203000E	ABACUS 2004-1 (GSCM, CHICAGO, ABACUS 2004-1 LTD)	40,000,000.00	ABACUS04-1 MZ	B	1.34	1-Jul-04
BUUQ40701303000E	ABACUS 2004-1 (GSCM, CHICAGO, ABACUS 2004-1 LTD)	30,000,000.00	ABACUS04-1 MZ	C	2.36	1-Jul-04
NUUQ505GJ0030000B0	AIG FINANCIAL PRODS (GSI, WESTPORT, AIG FINANCIALPRODUCTS - CORP)	1,760,000,000.00	ABACUS04-1 SS	SS	0.12	8-Jun-05
BUUQ41002016000E	ABACUS 2004-2 (GSCM, GEORGETOWN, ABACUS 2004-2 LTD)	20,000,000.00	ABACUS04-2 MZ	A	0.91	26-Oct-04
BUUQ41002116000E	ABACUS 2004-2 (GSCM, GEORGETOWN, ABACUS 2004-2 LTD)	40,000,000.00	ABACUS04-2 MZ	B	1.46	26-Oct-04
BUUQ41002216000E	ABACUS 2004-2 (GSCM, GEORGETOWN, ABACUS 2004-2 LTD)	30,000,000.00	ABACUS04-2 MZ	C	2.36	26-Oct-04
BUUQ41002316000E	ABACUS 2004-2 (GSCM, GEORGETOWN, ABACUS 2004-2 LTD)	10,000,000.00	ABACUS04-2 MZ	D	3.86	26-Oct-04
NUUQ5108N003000E	ABACUS 2005-5 LTD (GSCM, GEORGE TOWN, ABACUS 2005-5 LTD)	120,000,000.00	ABACUS04-2 SRMZ	A-1	0.71	2-Nov-05
NUUQ505GI0030000B0	AIG FINANCIAL PRODS (GSI, WESTPORT, AIG FINANCIALPRODUCTS - CORP)	730,000,000.00	ABACUS04-2 SS	SS	0.12	8-Jun-05
NUUQ5026Z003000E	ABACUS 2004-3 (GSCM, GRAND CAYMAN, ABACUS 2004-3 LTD)	63,750,000.00	ABACUS04-3	A1	0.41	28-Feb-05
BUUQ4120A103000E	ABACUS 2004-3 (GSCM, GRAND CAYMAN, ABACUS 2004-3 LTD)	45,000,000.00	ABACUS04-3	A2	0.91	21-Dec-04
BUUQ4120A203000E	ABACUS 2004-3 (GSCM, GRAND CAYMAN, ABACUS 2004-3 LTD)	22,500,000.00	ABACUS04-3	B	1.16	21-Dec-04
BUUQ4120A303000E	ABACUS 2004-3 (GSCM, GRAND CAYMAN, ABACUS 2004-3 LTD)	7,500,000.00	ABACUS04-3	C	1.96	21-Dec-04
NUUQ60526003000E	ABACUS 2005-1 LTD (GSCM, GRAND CAYMAN, ABACUS 2005-1, LTDPO BOX 1093 GT)	80,000,000.00	ABACUS05-1	A1	0.51	30-May-06
BUUQ50304019000E	ABACUS 2005-1 LTD (GSCM, GRAND CAYMAN, ABACUS 2005-1, LTDPO BOX 1093 GT)	55,000,000.00	ABACUS05-1	A2	0.66	8-Mar-05
BUUQ50304119000E	ABACUS 2005-1 LTD (GSCM, GRAND CAYMAN, ABACUS 2005-1, LTDPO BOX 1093 GT)	20,000,000.00	ABACUS05-1	B	0.96	8-Mar-05
BUUQ50304219000E	ABACUS 2005-1 LTD (GSCM, GRAND CAYMAN, ABACUS 2005-1, LTDPO BOX 1093 GT)	15,000,000.00	ABACUS05-1	C	1.81	8-Mar-05
BUUQ50304319000E	ABACUS 2005-1 LTD (GSCM, GRAND CAYMAN, ABACUS 2005-1, LTDPO BOX 1093 GT)	10,000,000.00	ABACUS05-1	D	2.81	8-Mar-05
NUUQ510BJ0030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	4,200,000.00	ABACUS05-2 FL	E	8.75	9-Nov-05
NUUQ510BI0030000B00	GSC ELIOT BRIDGE MAS (GSI, NEW YORK, GSC ELIOT BRIDGE MASTERFUND I LTD)	3,000,000.00	ABACUS05-2 FL	F	15.9	9-Nov-05
NUUQ5102B003000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	72,500,000.00	ABACUS05-2 MZ	A1	0.66	28-Oct-05
BUUQ50501403000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	40,000,000.00	ABACUS05-2 MZ	A2	0.76	7-Jun-05
BUUQ50501003000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	20,000,000.00	ABACUS05-2 MZ	A3	0.91	7-Jun-05
BUUQ50501103000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	39,375,000.00	ABACUS05-2 MZ	B	1.21	7-Jun-05

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BUUQ50501203000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	28,125,000.00	ABACUS05-2 MZ	C	1.66	7-Jun-05
BUUQ50501303000E	ABACUS 2005-2 LTD (GSCM, GEORGETOWN, ABACUS 2005-2 LTD)	12,500,000.00	ABACUS05-2 MZ	D	3.56	7-Jun-05
NUUQ5102A0030000B0	AIG FINANCIAL PRODS (GSI, WESTPORT, AIG FINANCIALPRODUCTS - CORP)	1,000,000,000.00	ABACUS05-2 SS	SS	0.13	28-Oct-05
BUUQ5070G003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	100,000,000.00	ABACUS05-3	A-1	0.61	28-Jul-05
BUUQ5070G010300E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	120,000,000.00	ABACUS05-3	A-2	0.71	28-Jul-05
BUUQ5070G020300E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	215,000,000.00	ABACUS05-3	B	0.91	28-Jul-05
BUUQ5073F003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	30,000,000.00	ABACUS05-3	B	0.91	28-Jul-05
NUUQ603IA003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	15,000,000.00	ABACUS05-3	B	0.91	28-Apr-06
BUUQ5073H003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	15,000,000.00	ABACUS05-3	C	1.06	28-Jul-05
NUUQ6028N003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	25,000,000.00	ABACUS05-3	C	1.11	28-Feb-06
BUUQ5070G030300E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	25,000,000.00	ABACUS05-3	D	1.81	28-Jul-05
BUUQ5073G003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	23,000,000.00	ABACUS05-3	D	1.81	28-Jul-05
NUUQ60553003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	12,000,000.00	ABACUS05-3	D	2.06	28-Jun-06
NUUQ6061X003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	10,000,000.00	ABACUS05-3	D	2.06	28-Jun-06
NUUQ60621003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	10,000,000.00	ABACUS05-3	D	2.06	28-Jun-06
NUUQ6062A003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	5,000,000.00	ABACUS05-3	D	2.06	28-Jun-06
NUUQ6082S003000E	ABACUS 2005-3 L CDSF (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	15,000,000.00	ABACUS05-3	D	1.86	28-Sep-06
NUUQ603I9003000000	ABACUS 2005-3 LTD GS (GSCM, GEORGETOWN, ABACUS 2005-3 LTD)	6,000,000.00	ABACUS05-3	E	3.56	28-Apr-06
NUUQ5074F003000E	AIG FINANCIAL PRODS (GSI, WESTPORT, AIG FINANCIALPRODUCTS - CORP)	1,200,000,000.00	ABACUS05-3	SS	0.12	28-Jul-05
BUUQ5072I003000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	180,000,000.00	ABACUS05-4	A-1	0.43	18-Aug-05
NUUQ5090S003000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	120,000,000.00	ABACUS05-4	A-1	0.43	28-Sep-05
BUUQ5072I103000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	162,000,000.00	ABACUS05-4	A-2	0.66	18-Aug-05
BUUQ5072I203000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	60,000,000.00	ABACUS05-4	B	0.96	18-Aug-05
BUUQ5072I303000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	45,000,000.00	ABACUS05-4	C	1.51	18-Aug-05
BUUQ5072I403000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	4,500,000.00	ABACUS05-4	D	2.56	18-Aug-05
BUUQ5072I503000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	8,500,000.00	ABACUS05-4	E	5.06	18-Aug-05
NUUQ508CB003000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	10,000,000.00	ABACUS05-4	E	3.06	29-Aug-05
NUUQ51141002000E	ABACUS 2005-4 LTD (GSCM, GEORGETOWN, ABACUS 2005-4 LTD)	10,000,000.00	ABACUS05-4	E	3.16	28-Nov-05
NUUQ5114H0030000000	ABACUS 2005-7 LTD (GSCM, GEORGE TOWN, ABACUS 2005-7 LTD)	1,000,000,000.00	ABACUS05-4 SS	SS	0.065	22-Nov-05
NUUQ603F40030000000	ABACUS 2005-7 LTD (GSCM, GEORGE TOWN, ABACUS 2005-7 LTD)	300,000,000.00	ABACUS05-4 SS	SS	0.055	28-Mar-06
NUUQ6043U003000E	SMBC (GSI, New York, SMBC Capital Markets LTD)	1,000,000,000.00	ABACUS05-4 SS1	SS	0.075	28-Apr-06

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NUUQ5117T003000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	132,187,500.00	ABACUS05-CB1	A-1	0.45	7-Dec-05
NUUQ5117T103000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	22,500,000.00	ABACUS05-CB1	A-2	0.55	7-Dec-05
NUUQ5117T203000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	22,500,000.00	ABACUS05-CB1	B	0.7	7-Dec-05
NUUQ5117T303000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	23,437,500.00	ABACUS05-CB1	C	1.5	7-Dec-05
NUUQ5117T403000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	6,562,500.00	ABACUS05-CB1	D	1.75	7-Dec-05
NUUQ5117T503000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	15,000,000.00	ABACUS05-CB1	E-1	2.65	7-Dec-05
NUUQ5117T603000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	6,562,500.00	ABACUS05-CB1	E-2	3	7-Dec-05
NUUQ5123E003000E	ABACUS 2005-CB1 LTD (GSCM, GEORGE TOWN, ABACUS 2005-CB1 LTD.)	9,375,000.00	ABACUS05-CB1	F	4.5	7-Dec-05
NUUQ511B3003000E	CBASS GSCM SWAP (GSCM, NEW YORK, CREDIT BASED ASSET SERVICINGSECURITIZATION LLC)	15,937,500.00	ABACUS05-CB1	G	5.5	7-Dec-05
NUUQ511B4003000E	CBASS GSCM SWAP (GSCM, NEW YORK, CREDIT BASED ASSET SERVICINGSECURITIZATION LLC)	15,937,500.00	ABACUS05-CB1	H	11.5	7-Dec-05
BUUQ511030030000B0	AIG FINANCIAL PRODS (GSI, WESTPORT, AIG FINANCIALPRODUCTS - CORP)	480,000,000.00	ABACUS05-CB1	SS	0.19	7-Dec-05
NUUQ602BG0030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	300,000,000.00	ABACUS06-10	A	0.4	21-Mar-06
NUUQ602BG103000E	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	37,500,000.00	ABACUS06-10	B	0.53	21-Mar-06
NUUQ602BG2030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	37,500,000.00	ABACUS06-10	C	0.52	21-Mar-06
NUUQ602BG3030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	28,125,000.00	ABACUS06-10	D	0.65	21-Mar-06
NUUQ602BG403000E	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	18,750,000.00	ABACUS06-10	E	0.81	21-Mar-06
NUUQ602BG503000E	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	18,750,000.00	ABACUS06-10	F	0.91	21-Mar-06
NUUQ602BG6030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	14,062,500.00	ABACUS06-10	G	1	21-Mar-06
NUUQ602BG7030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	14,062,500.00	ABACUS06-10	H	1.5	21-Mar-06
NUUQ602BG803000E	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	12,500,000.00	ABACUS06-10	J	1.96	21-Mar-06
NUUQ602BG903000E	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	12,500,000.00	ABACUS06-10	K	2.46	21-Mar-06
NUUQ602BGA030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	35,000,000.00	ABACUS06-10	L	4.25	21-Mar-06
NUUQ602BGB030000000	ABACUS 2006-10 GSCM (GSCM, GEORGE TOWN, ABACUS 2006-10, LTD)	15,000,000.00	ABACUS06-10	M	8	21-Mar-06
NUUQ6054Z0030000B00	CIBC - London (GSI, London, Canadian Imperial Bank ofCommerce - London)	1,000,000,000.00	ABACUS06-10 5NC	SS	0.11	31-May-06
NUUQ602AW0030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-6,250,000.00	ABACUS06-10 NC	C	0.77	21-Mar-06
NUUQ602B20030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-6,250,000.00	ABACUS06-10 NC	C	0.77	21-Mar-06
NUUQ602AX0030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-4,687,500.00	ABACUS06-10 NC	D	0.9	21-Mar-06
NUUQ602B30030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-4,687,500.00	ABACUS06-10 NC	D	0.9	21-Mar-06
NUUQ602AY0030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-3,125,000.00	ABACUS06-10 NC	E	1	21-Mar-06
NUUQ602B40030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-3,125,000.00	ABACUS06-10 NC	E	1	21-Mar-06
NUUQ602B60030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-3,125,000.00	ABACUS06-10 NC	F	1.1	21-Mar-06

External Trade ID	Counterparty	Notional	Deal Name	Tranche Name	Rate	Eff Dt
NUUQ602AZ0030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-3,125,000.00	ABACUS06-10 NC	F	1.1	21-Mar-06
NUUQ602B00030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-2,343,750.00	ABACUS06-10 NC	G	1.25	21-Mar-06
NUUQ602B70030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-2,343,750.00	ABACUS06-10 NC	G	1.25	21-Mar-06
NUUQ602B10030000B00	III Finance (GSI, WEST PALM BEACH, III FINANCE LTD.)	-2,343,750.00	ABACUS06-10 NC	H	1.75	21-Mar-06
NUUQ602B80030000B00	III REL VALUE CREDIT (GSI, GRAND CAYMAN, III RELATIVE VALUE CREDITSTRITIES HUB FD LTD)	-2,343,750.00	ABACUS06-10 NC	H	1.75	21-Mar-06
NUUQ6043V0030000E	SMBC (GSI, New York, SMBC Capital Markets LTD)	1,000,000,000.00	ABACUS06-10 SS1	SS	0.115	28-Apr-06
NUUQ6043C0030000E	ABACUS 2006-12 LTD (GSCM, GEORGE TOWN, ABACUS 2006-12 LTD)	95,000,000.00	ABACUS06-12	A-1	0.56	27-Apr-06
NUUQ604150030000E	ABACUS 2006-12 LTD (GSCM, GEORGE TOWN, ABACUS 2006-12 LTD)	44,900,000.00	ABACUS06-12	A-2	0.69	27-Apr-06
NUUQ6040S0030000E	ABACUS 2006-12 LTD (GSCM, GEORGE TOWN, ABACUS 2006-12 LTD)	20,100,000.00	ABACUS06-12	B	0.78	27-Apr-06
NUUQ6040S1030000E	ABACUS 2006-12 LTD (GSCM, GEORGE TOWN, ABACUS 2006-12 LTD)	37,500,000.00	ABACUS06-12	C	1.66	27-Apr-06
NUUQ6040S2030000E	ABACUS 2006-12 LTD (GSCM, GEORGE TOWN, ABACUS 2006-12 LTD)	8,750,000.00	ABACUS06-12	D	3.76	27-Apr-06
NUUQ6040F0030000000	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	50,000,000.00	ABACUS06-8	A-1	0.5	28-Apr-06
NUUQ6040G0030000000	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	35,000,000.00	ABACUS06-8	A-2	0.65	28-Apr-06
NUUQ6029P0030000E	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	27,500,000.00	ABACUS06-8	A-3	0.96	14-Mar-06
NUUQ6029P1030000E	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	20,000,000.00	ABACUS06-8	B	1.36	14-Mar-06
NUUQ6029P2030000E	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	32,500,000.00	ABACUS06-8	C	2.31	14-Mar-06
NUUQ6040H0030000E	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	4,000,000.00	ABACUS06-8	D	3.81	28-Apr-06
NUUQ6040H0030000000	ABACUS 2006-8 LTD 0 (GSCM, GEORGETOWN, ABACUS 2006-8 LTD)	4,000,000.00	ABACUS06-8	D	3.75	28-Apr-06
NUUQ6111S0030000B00	R6 OVERSEAS OPP FD S (GSI, NEW YORK, R6 OPPORTUNITY FUND)	2,700,000.00	ABACUS06-8	E	6	28-Nov-06
NUUQ6111T0030000B00	R6 OVERSEAS OPP FUND (GSI, NEW YORK, R6 OVERSEAS OPPORTUNITY FUNDLTD)	2,300,000.00	ABACUS06-8	E	6	28-Nov-06
NUUQ6024K0030000B0	QVT CDS (GSI, GEORGE TOWN, QVT FUND, LP)	4,040,000.00	ABACUS06-8 FL	F	20.5	16-Feb-06
SDB981965425	QUINTESSENCE FUND LP (GSI, GEORGE TOWN, QUINTESSENCE FUND LP)	460,000.00	ABACUS06-8 FL	F	20.5	16-Feb-06
NUUQ6111R0030000000	Morgan Stanley- Prop (GSCM, London, Morgan Stanley CapitalServices, Inc.)	199,636,257.94	ABACUS06-8 SS	SS	0.29	28-Nov-06
SDB981207115E	ABACUS 2006-9 LTD (GSCM, GEORGE TOWN, ABACUS 2006-9 LTD)	25,000,000.00	ABACUS06-9	A-1	0.61	29-Jan-07
NUUQ607100030000E	ABACUS 2006-9 LTD (GSCM, GEORGE TOWN, ABACUS 2006-9 LTD)	40,625,000.00	ABACUS06-9	A-2	0.71	3-Aug-06
NUUQ607101030000E	ABACUS 2006-9 LTD (GSCM, GEORGE TOWN, ABACUS 2006-9 LTD)	35,937,500.00	ABACUS06-9	B	0.81	3-Aug-06
NUUQ607102030000E	ABACUS 2006-9 LTD (GSCM, GEORGE TOWN, ABACUS 2006-9 LTD)	23,437,500.00	ABACUS06-9	C	1.66	3-Aug-06
SDB981729322A	BNP LDN - DEALER (GSI, LONDON, BNP PARIBAS, LONDON)	91,000,000.00	ABACUS06-NS1 3NC	JunSS	0.34	10-May-07
NUUQ6071X0030000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	14,000,000.00	ABACUS06-NS1 HY	FL	12.95	17-Aug-06
NUUQ6071R0030000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	9,625,000.00	ABACUS06-NS1 HY	L	3.56	17-Aug-06
NUUQ6071S0030000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	7,875,000.00	ABACUS06-NS1 HY	M	4.06	17-Aug-06

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NUUQ6071T003000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	7,000,000.00	ABACUS06-NS1 HY	N	4.81	17-Aug-06
NUUQ6071U003000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	6,125,000.00	ABACUS06-NS1 HY	O	5.71	17-Aug-06
NUUQ6071V003000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	5,250,000.00	ABACUS06-NS1 HY	P	6.56	17-Aug-06
NUUQ6071W003000E	ABACUS 2006-NS2 GSCM (GSCM, GEORGETOWN, ABACUS 2006-NS2, LTD)	4,375,000.00	ABACUS06-NS1 HY	Q	7.06	17-Aug-06
NUUQ6072I003000000	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	112,000,000.00	ABACUS06-NS1 IG	A	0.45	17-Aug-06
NUUQ6072I103000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	21,000,000.00	ABACUS06-NS1 IG	B	0.51	17-Aug-06
NUUQ6072I203000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	19,250,000.00	ABACUS06-NS1 IG	C	0.55	17-Aug-06
NUUQ6072I303000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	12,250,000.00	ABACUS06-NS1 IG	D	0.58	17-Aug-06
NUUQ6072I403000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	12,250,000.00	ABACUS06-NS1 IG	E	0.71	17-Aug-06
NUUQ6072I503000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	11,375,000.00	ABACUS06-NS1 IG	F	0.81	17-Aug-06
NUUQ6072I603000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	10,500,000.00	ABACUS06-NS1 IG	G	0.91	17-Aug-06
NUUQ6072I703000E	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	10,500,000.00	ABACUS06-NS1 IG	H	1.56	17-Aug-06
NUUQ6072I803000000	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	9,625,000.00	ABACUS06-NS1 IG	J	1.86	17-Aug-06
NUUQ6072I903000000	ABACUS 2006-NS1 LTD (GSCM, GEORGE TOWN, ABACUS 2006-NS1 LTD)	7,000,000.00	ABACUS06-NS1 IG	K	2.26	17-Aug-06
NUUQ6090V003000E	AIG FP LN (GSI, LONDON, AIG FINANCIAL PRODUCTS CORP.)	329,000,000.00	ABACUS06-NS1 IG	SS	0.13	12-Sep-06