



Yale SCHOOL OF MANAGEMENT
Program on Financial Stability

EliScholar – A Digital Platform for Scholarly Publishing at Yale

YPFS Resource Library

1-1-1900

Goldman Sachs Synthetic and Partially Synthetic CDOS 2004-2007

Goldman Sachs

<https://elischolar.library.yale.edu/ypfs-documents/6764>

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

Confidential Treatment Requested by Goldman Sachs

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
07/01/04	ABACUS 2004-1, Ltd.			SS	\$1,760,000,000		06/09/04	IKB	A	\$30,000,000
				A	\$125,000,000		06/09/04	IKB	B	\$40,000,000
				B	\$40,000,000		06/09/04	IKB	C	\$30,000,000
				C	\$30,000,000		01/24/05	TCW	A	\$20,000,000
				FL	\$45,000,000		01/31/05	TCW	A	\$30,000,000
							03/10/05	Wachovia	A	\$45,000,000
				Total	\$2,000,000,000	100%			Total	\$195,000,000
10/26/04	ABACUS 2004-2, Ltd.			SS	\$850,000,000		10/22/04	IKB	A	\$20,000,000
				A	\$20,000,000		10/22/04	IKB	B	\$40,000,000
				B	\$40,000,000		10/01/04	IKB	C	\$30,000,000
				C	\$30,000,000		10/01/04	IKB	D	\$10,000,000
				D	\$10,000,000					
				FL	\$50,000,000					
				Total	\$1,000,000,000	100%			Total	\$100,000,000
12/21/04	ABACUS 2004-3, Ltd.			SS	\$1,350,000,000		12/09/04	Allied Irish	A2	\$45,000,000
				A1	\$63,750,000		12/09/04	Allied Irish	B	\$22,500,000
				A2	\$45,000,000		12/09/04	Allied Irish	C	\$7,500,000
				B	\$22,500,000		02/21/05	New Bond Street	A1	\$40,000,000
				C	\$7,500,000		07/18/05	Bank Hofman	A1	\$3,000,000
				FL	\$11,250,000		12/14/05	BAWAG	A1	\$20,750,000
				Total	\$1,500,000,000	100%			Total	\$138,750,000
03/08/05	ABACUS 2005-1, Ltd.			SS	\$1,800,000,000		05/09/06	BSAM	A1	\$80,000,000
				A1	\$80,000,000		03/02/05	IKB	A2	\$55,000,000
				A2	\$55,000,000		03/02/05	IKB	B	\$20,000,000
				B	\$20,000,000		03/02/05	IKB	C	\$15,000,000
				C	\$15,000,000		03/02/05	IKB	D	\$10,000,000
				D	\$10,000,000					
		FL	\$20,000,000							
				Total	\$2,000,000,000	100%			Total	\$180,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments				
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*	
04/06/05	Davis Square Funding IV, Ltd.	\$9,250,000	Underwriting	A1LTA	\$387,000,000		03/14/05	SOCIETE GENERALE (AIG Credit Protection)	A1LTA	\$387,000,000	
				A2	\$40,000,000		03/14/05	SOCIETE GENERALE (AIG Credit Protection)	CP Notes	\$950,000,000	
				B	\$64,875,000		03/14/05	ROYAL BANK OF SCOTLAND	A2	\$15,000,000	
				C	\$28,125,000		03/14/05	CATAMOUNT	A2	\$6,000,000	
				D	\$19,000,000		03/14/05	CPM ADVISERS	A2	\$4,600,000	
				E	\$2,000,000		03/14/05	DEERFIELD CAPTIAL	A2	\$4,500,000	
				F	\$9,099,000		03/14/05	FORTIS	A2	\$7,000,000	
				CP Notes	\$950,000,000		03/14/05	MARINER INVSETORS	A2	\$2,900,000	
							03/14/05	BANK FUER A/ (BAWAG)	B	\$5,000,000	
				Total	\$1,500,099,000	4%		03/14/05	BANK OF NEW YORK	B	\$5,000,000
								03/14/05	CATAMOUNT	B	\$7,500,000
								03/14/05	CHOTIN GROUP	B	\$3,000,000
								03/14/05	DEERFIELD	B	\$2,875,000
								03/14/05	MBIA CAPITAL	B	\$3,000,000
								03/14/05	PRINCETON ADVISORY GROUP	B	\$7,000,000
								03/14/05	SALOMON SMI/ (UOB)	B	\$6,000,000
								03/14/05	TERWIN	B	\$5,000,000
								03/14/05	UBS	B	\$7,500,000
								03/14/05	VANDERBILT	B	\$6,000,000
								03/14/05	VERTICAL CAPITAL	B	\$7,000,000
								03/14/05	COMMERZBANK	C	\$28,125,000
				03/14/05	MARINER INV	D	\$5,750,000				
				03/14/05	COMMERZBANK	D	\$10,000,000				
				03/14/05	STRUCTURED FINANCE ADVISORS	D	\$1,000,000				
				03/14/05	VERTICAL CAPITAL	D	\$2,250,000				
				03/14/05	BASIS CAPITAL	F	\$4,044,000				
				03/14/05	FAR EAST CONSORTIUM	F	\$2,022,000				
				03/14/05	INVESTEC	F	\$3,033,000				
								Total	\$1,498,099,000		
05/11/05	Adirondack 2005-1, Ltd.	\$9,145,000	Underwriting	A1LTA	\$267,500,000		04/19/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	A1LTA	\$267,500,000	
				A2	\$60,800,000		04/19/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	CP Notes	\$1,070,100,000	
				B	\$57,700,000		04/19/05	FORTIS INV	A2	\$15,000,000	
				C	\$30,400,000		04/19/05	HYPO REAL ESTATE	A2	\$12,000,000	
				D	\$24,300,000		04/19/05	TCW	A2	\$29,800,000	
				E	\$5,000,000		05/03/05	BANK HOFMANN	A2	\$2,000,000	
				Preferred	\$9,200,000		04/19/05	PRINCETON ADVISORY	B	\$30,000,000	
				CP Notes	\$1,070,100,000		04/19/05	RABOBANK	B	\$12,500,000	
							04/19/05	TCW	B	\$15,200,000	
				Total	\$1,525,000,000	12.10%		04/19/05	ALADDIN	C	\$8,000,000
								04/19/05	CAMBRIDGE PLACE	C	\$5,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							04/19/05	COMMERZBANK	C	\$3,400,000
							04/19/05	NTUC INCOME	C	\$10,000,000
							04/19/05	REDWOOD TRUST	C	\$4,000,000
							04/19/05	ALADDIN	D	\$5,000,000
							04/19/05	COMMERZBANK	D	\$10,000,000
							04/19/05	SMITH BREEDEN	D	\$3,000,000
							04/19/05	STRUCTURED FINANCE ADVISORS	D	\$2,000,000
							06/10/05	UBS	D	\$4,300,000
							04/19/05	RETAINED	Preferred	\$4,600,000
							04/19/05	CLINTON GROUP	Preferred	\$4,600,000
							04/19/05	RETAINED	E	\$2,000,000
							04/19/05	CLINTON GROUP	E	\$1,250,000
							04/19/05	GREENWICH ST CAP	E	\$1,750,000
									Total	\$1,523,000,000
06/07/05	ABACUS 2005-2, Ltd.			SS	\$1,000,000,000					
				A1	\$72,500,000		10/28/05	AIG (AIGFP)	A1	\$72,500,000
				A2	\$40,000,000		06/07/05	Princeton Advisory	A2	\$40,000,000
				A3	\$20,000,000		06/07/05	IKB	A3	\$20,000,000
				B	\$39,375,000		06/07/05	IKB	B	\$39,375,000
				C	\$28,125,000		06/07/05	IKB	C	\$28,125,000
				D	\$12,500,000		06/07/05	IKB	D	\$12,500,000
				E	\$21,875,000					
				F	\$15,625,000					
									Total	\$212,500,000
				Total	\$1,250,000,000	100%				
06/22/05	Coolidge Funding, Ltd.	\$5,725,000	Underwriting	A1	\$274,700,000		11/24/08	DEXIA (AIG CREDIT PROTECTION)	A1	\$274,700,000
				A2	\$45,100,000		05/24/05	WACHOVIA BA/	A2	\$20,000,000
				B	\$37,515,000		05/25/05	REDWOOD TRUST	A2	\$3,000,000
				C	\$10,660,000		05/17/06	WACHOVIA SECURITIES	A2	\$14,000,000
				D	\$25,625,000		05/25/06	MONEYGRAM	A2	\$8,100,000
				E	\$5,000,000		05/24/05	DEUTSCHE ASSET MANAGEMENT	B	\$10,015,000
				Preferred	\$16,400,000		05/24/05	TERWIN CAPITAL	B	\$5,500,000
							05/24/05	WACHOVIA BANK	B	\$10,000,000
				Total	\$415,000,000	22%	05/24/05	ALADDIN	B	\$12,000,000
							03/27/07	DEUTSCHE BANK	C	\$5,000,000
							05/24/05	ALLIANZ RISK TRANSFER	Preferred	\$5,000,000
							05/24/05	BASIS CAPITAL	Preferred	\$5,000,000
							05/24/05	RETAINED	Preferred	\$6,400,000
							05/24/05	CENTRE PACIFIC	D	\$3,000,000
							05/24/05	UBS	D	\$12,000,000
							05/15/07	COHEN & CO	D	\$2,000,000
									Total	\$395,715,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments					
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*		
07/28/05	ABACUS 2005-3, Ltd.			SS	\$1,200,000,000		07/06/05	AIG (Banque AIG)	A1	\$100,000,000		
				A1	\$100,000,000		07/06/05	Vanderbilt	A2	\$5,000,000		
				A2	\$120,000,000		07/06/05	HBK	A2	\$5,000,000		
				B	\$245,000,000		07/06/05	AIG (Banque AIG)	A2	\$80,000,000		
				C	\$15,000,000		07/06/05	BAWAG	A2	\$20,000,000		
				D	\$48,000,000		07/06/05	CNCE	A2	\$10,000,000		
				E	\$60,000,000		07/06/05	Highland Capital	B	\$20,000,000		
				F	\$75,000,000		07/06/05	BSAM	B	\$150,000,000		
				G	\$45,000,000		07/06/05	Vanderbilt	B	\$10,000,000		
							07/08/05	Church Tavern	B	\$15,000,000		
				Total			\$1,908,000,000	100%	07/27/05	Princeton Advisory	B	\$10,000,000
									07/27/05	Wachovia	B	\$10,000,000
									08/16/05	IKB	B	\$30,000,000
									03/30/06	BSAM	B	\$15,000,000
									08/16/05	IKB	C	\$15,000,000
									02/14/06	TCW	C SR2	\$25,000,000
									07/06/05	AIG (Banque AIG)	D	\$25,000,000
									08/16/05	IKB	D	\$23,000,000
									05/31/06	Factor	D SR2	\$12,000,000
									06/21/06	TCW	D SR2	\$5,000,000
							06/20/06	Wachovia	D SR2	\$10,000,000		
							06/16/06	Wachovia	D SR2	\$10,000,000		
							08/28/06	Koch Global	D SR3	\$15,000,000		
							03/30/06	BSAM	E	\$6,000,000		
								Total		\$626,000,000		
08/24/05	Altius I Funding, Ltd.	\$8,025,000	Underwriting	A1LTA	\$354,000,000		08/05/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	A1LTA	\$354,000,000		
				A2	\$75,000,000		08/05/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	CP Notes	\$1,416,000,000		
				B	\$85,000,000		08/05/05	HYPO REAL ESTATE	A2	\$20,000,000		
				C	\$30,000,000		08/05/05	INVESTKREDIT	A2	\$5,000,000		
				D	\$30,000,000		08/05/05	TERWIN CAPITAL	A2	\$35,000,000		
				E	\$6,000,000		03/20/06	ARAB BANKING CORP.	A2	\$15,000,000		
				Preferred	\$10,000,000		08/05/05	ACA MGMT	B	\$14,000,000		
				CP Notes	\$1,416,000,000		08/05/05	INVESTEC	B	\$10,000,000		
									08/05/05	DYNAMIC CREDIT PARTNERS	B	\$4,000,000
				Total			\$2,006,000,000	6.30%	08/05/05	EVERGREEN	B	\$11,000,000
									08/05/05	PRINCETON ADVISORY GROUP	B	\$22,000,000
									08/05/05	SAN-IN GODO	B	\$10,000,000
									08/05/05	WACHOVIA BANK	B	\$14,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

All Fees Received By GS

Face %

Cash Investments

<u>Initial Closing Date</u>	<u>Deal Name</u>	<u>Amount</u>	<u>Nature</u>	<u>Tranche</u>	<u>Value</u>	<u>Synthetic</u>	<u>Date</u>	<u>Investor</u>	<u>Tranche</u>	<u>Amount*</u>
							08/05/05	DEUTSCHE ASSET MANAGEMENT	C	\$10,000,000
							08/10/05	FISCHER FRANCIS	C	\$3,000,000
							06/11/07	AOZORA BANK	C	\$10,000,000
							08/05/05	RETAINED	Preferred	\$2,000,000
							08/05/05	ALADDIN	Preferred	\$2,000,000
							08/05/05	BASIS CAPITAL	Preferred	\$6,000,000
							08/05/05	SMBC	D	\$2,500,000
							08/05/05	COMMERZBANK	D	\$10,000,000
							08/05/05	MERRILL LYNCH	D	\$2,500,000
							08/05/05	UBS	D	\$10,000,000
							08/10/05	PRINCETON ADVISORY GROUP	D	\$3,000,000
									Total	\$1,991,000,000
08/16/05	ABACUS 2005-4, Ltd.			SS	\$5,400,000,000		07/21/05	AIG Financial Products	A1	\$100,000,000
				A1	\$300,000,000		09/06/05	HBOS Treasury Services Plc	A1	\$120,000,000
				A2	\$162,000,000		07/21/05	State Street Global Advisors	A1	\$50,000,000
				B	\$60,000,000		07/21/05	Deutsche Postbank	A1	\$30,000,000
				C	\$45,000,000		07/21/05	New Bond Street Asset Mgmt LP	A2	\$30,000,000
				D	\$4,500,000		07/21/05	Deutsche Postbank	A2	\$10,000,000
				E	\$28,500,000		07/21/05	Vanderbilt Capital Advisors	A2	\$7,000,000
							07/21/05	Liberty Hampshire Co LLC	A2	\$7,000,000
				Total	\$6,000,000,000	100%	07/21/05	Princeton Advisory Group Inc	A2	\$5,000,000
							07/21/05	Delaware Invs	A2	\$7,000,000
							07/21/05	Declaration Mgmt & Research LLC	A2	\$3,000,000
							07/21/05	WestLB	A2	\$8,000,000
							07/21/05	Wachovia Bank NA	A2	\$12,000,000
							07/21/05	Deutsche Asset Mgmt	A2	\$6,000,000
							08/22/05	ALTIUS I FUNDING LTD	A2	\$20,000,000
							07/21/05	Maxim Advisory LLC	A2	\$5,000,000
							10/17/05	G STREET FINANCE LTD	A2	\$10,000,000
							07/21/05	STAM	A2	\$2,000,000
							11/10/05	ADIRONDACK 2005-2 LTD	A2	\$30,000,000
							07/21/05	Aladdin Asset Mgmt LLC	B	\$20,000,000
							08/22/05	ALTIUS I FUNDING LTD	B	\$40,000,000
							07/21/05	Clinton Group Inc	C	\$15,500,000
							07/21/05	WestLB	C	\$14,500,000
							11/10/05	ADIRONDACK 2005-2 LTD	C	\$15,000,000
							03/06/06	FORTIUS I FUNDING LTD	D	\$4,500,000
							07/21/05	Sorin Capital Mgmt	E	\$6,000,000
							03/06/06	FORTIUS I FUNDING LTD	E	\$2,500,000
							08/11/05	Redwood Trust Inc	E Series 2	\$10,000,000
							11/08/05	Declaration Mgmt & Research LLC	E Series 3	\$10,000,000
									Total	\$600,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
11/02/05	ABACUS 2005-5, Ltd.			SS	\$730,000,000		10/18/05	BSAM	A1	\$120,000,000
				A1	\$120,000,000					
				FL	\$150,000,000					
				Total	\$1,000,000,000	100%				
11/15/05	Adirondack 2005-2, Ltd.	\$7,800,000	Underwriting	A1LTA	\$271,920,000		10/20/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	A1LTA	\$271,920,000
				A2	\$61,800,000		10/20/05	SOCIETE GENERALE (AIG CREDIT PROTECTION)	CP notes	\$1,087,580,000
				B	\$58,710,000		10/20/05	CAMBRIDGE PLACE	A2	\$20,000,000
				C	\$30,900,000		10/21/05	ANGLO IRISH BANK	A2	\$10,000,000
				D	\$24,720,000		10/26/05	DEUTSCHE HYPO	A2	\$5,000,000
				E	\$5,000,000		12/12/05	ARAB BANKING CORP	A2	\$26,800,000
				Preferred	\$9,270,000		10/20/05	DECLARATION	B	\$5,000,000
				CP notes	\$1,087,680,000		10/20/05	DEERFIELD	B	\$5,000,000
							10/20/05	E*TRADE BANK	B	\$7,000,000
							10/20/05	EUROHYPO AG	B	\$7,000,000
							10/20/05	MERRILL LYNCH	B	\$5,000,000
							10/20/05	TCW	B	\$5,000,000
							10/21/05	ANGLO IRISH BANK	B	\$10,000,000
							10/24/05	BANK FUER A/ (BAWAG)	B	\$7,000,000
							10/26/05	DEUTSCHE HYO	B	\$2,710,000
							10/20/05	CAMBRIDGE PLACE	C	\$10,000,000
							10/20/05	CHOTIN GROUP	C	\$8,000,000
							10/20/05	DEUTSCHE ASSET MANAGEMENT	C	\$10,000,000
							11/04/05	REDWOOD TRUST	C	\$2,900,000
							10/20/05	CLINTON GROUP	D	\$9,860,000
					07/20/06	CLINTON GROUP	D	\$4,930,000		
								Total	\$1,520,700,000	
12/07/05	ABACUS 2005-CB1, Ltd.			SS	\$480,000,000		11/10/05	AIG (AIGFP)	A1	\$52,187,500
				A1	\$132,187,500		11/10/05	New Bond Street	A1	\$25,000,000
				A2	\$22,500,000		11/10/05	GIB	A1	\$25,000,000
				B	\$22,500,000		11/10/05	Nordea	A1	\$10,000,000
				C	\$23,437,500		11/10/05	BAWAG	A1	\$20,000,000
				D	\$6,562,500		11/10/05	Anglo Irish	A2	\$5,000,000
				E1	\$15,000,000		11/10/05	New Bond Street	A2	\$5,000,000
				E2	\$6,562,500		11/18/05	AIG (AIGFP)	A2	\$12,500,000
		F	\$9,375,000		11/10/05	Merrill	B	\$10,000,000		

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
				G	\$15,937,500		11/18/05	AIG (AIGFP)	B	\$12,500,000
				H	\$15,937,500		11/10/05	Allied Irish	C	\$5,000,000
							11/11/05	AIG (Global)	C	\$12,000,000
				Total	\$750,000,000	100%	04/18/06	Commerzbank	C	\$6,438,000
							11/11/05	AIG (Global)	D	\$6,562,500
							11/10/05	Commerzbank	E1	\$15,000,000
							11/10/05	Anglo Irish	E2	\$5,000,000
							11/18/05	Anglo Irish	E2	\$1,562,500
							12/06/05	Tricadia	F	\$5,000,000
							12/15/05	C-BASS	F	\$4,375,000
									Total	\$238,125,500
11/22/05	ABACUS 2005-7, Ltd.			A1	\$130,000,000		11/08/2005	BAWAG PSK	A1	\$90,000,000
							11/08/2005	Kommunalkredit Int'l Bank Ltd.	A1	\$10,000,000
				Total	\$130,000,000	100%	03/22/2006	Deutsche Postbank	A1	\$30,000,000
									Total	\$130,000,000
03/08/06	Fortius I Funding, Ltd.	\$7,500,000	Underwriting	A1	\$390,000,000		02/09/06	Hypo RE (via TRS w/ GS and credit protection from AIG)	A1	\$390,000,000
				A2	\$84,000,000		02/09/06	Fortis Investments	A2	\$20,000,000
				B	\$57,000,000		05/16/06	Wachovia Securities	A2	\$14,000,000
				C	\$15,000,000		02/09/06	Anglo Irish Bank	A2	\$10,000,000
				D	\$30,000,000		02/09/06	Deutsche Bank	A2	\$40,000,000
				E	\$5,000,000		02/09/06	Wachovia Securities	B	\$6,000,000
				S	\$11,500,000		02/09/06	Princeton Advisory Group	B	\$12,000,000
				PREF	\$19,000,000		02/09/06	UBS Principal Investments	B	\$10,000,000
							02/09/06	Fortis Investments	B	\$5,000,000
				Total	\$611,500,000	85.90%	02/09/06	Church Tavern	B	\$14,000,000
							02/09/06	Anglo Irish Bank	B	\$10,000,000
							02/09/06	UBS Principal Investments	C	\$4,000,000
							02/09/06	Deutsche Bank	C	\$11,000,000
							02/09/06	Commerzbank	D	\$18,000,000
							03/16/06	CDO Warehouse (then Fort Denison CDO)	D	\$8,000,000
							08/11/06	Halcyon	D	\$4,000,000
							02/09/06	Dynamic Credit Partners	E	\$5,000,000
							02/09/06	Aladdin	PREF	\$4,000,000
							02/09/06	Basis Capital	PREF	\$10,000,000
							02/09/06	Crystal Fund	PREF	\$3,000,000
							02/09/06	RETAINED	PREF	\$2,000,000
							07/18/06	Hout Bay CDO - CDS collateral	S	\$11,500,000
									Total	\$611,500,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments					
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*		
03/14/06	ABACUS 2006-8, Ltd.			SS	\$800,000,000		04/06/06	BSAM	A1	\$20,000,000		
				A1	\$50,000,000		04/06/06	Princeton Advisory	A1	\$30,000,000		
				A2	\$35,000,000		04/06/06	Church Tavern	A2	\$23,000,000		
				A3	\$27,500,000		04/06/06	HBK	A2	\$4,000,000		
				B	\$20,000,000		04/06/06	Princeton Advisory	A2	\$8,000,000		
				C	\$32,500,000		02/17/06	IKB	A3	\$27,500,000		
				D	\$5,000,000		02/17/06	IKB	B	\$20,000,000		
				E	\$12,500,000		02/17/06	IKB	C	\$32,500,000		
				FL	\$17,500,000		04/06/06	Princeton Advisory	D	\$4,000,000		
				Total			\$1,000,000,000	100%		Total	\$169,000,000	
		03/21/06	ABACUS 2006-10, Ltd.			SS	\$3,000,000,000		02/23/06	Wachovia Bank NA	A	\$15,000,000
				A	\$450,000,000		02/23/06	Catamount Inv Group	A	\$20,000,000		
				B	\$56,250,000		02/23/06	Deutsche Bank AG	A	\$75,000,000		
				C	\$37,500,000		02/23/06	Princeton Advisory Group Inc	A	\$67,000,000		
				D	\$28,125,000		04/28/06	HOUT BAY 2006-1 LTD	A	\$43,000,000		
				E	\$18,750,000		05/11/06	Stanfield Capital Partners	A	\$40,000,000		
				F	\$18,750,000		11/29/06	DAVIS SQUARE FUNDING VII LTD	A	\$40,000,000		
				G	\$14,062,500		02/23/06	Deutsche Bank AG	B	\$19,000,000		
				H	\$14,062,500		02/23/06	Massachusetts Financial Services Co	B	\$3,500,000		
				J	\$18,750,000		11/29/06	DAVIS SQUARE FUNDING VII LTD	B	\$15,000,000		
				K	\$18,750,000		02/23/06	Vanderbilt Capital Advisors	C	\$6,000,000		
				L	\$52,500,000		02/23/06	Catamount Inv Group	C	\$4,000,000		
				M	\$22,500,000		02/23/06	Rabobank	C	\$5,750,000		
									Massachusetts Financial Services Co	C	\$6,000,000	
				Total			\$3,750,000,000	100%	02/23/06	Declaration Mgmt & Research LLC	C	\$6,000,000
									09/26/06	ALTIUS III FUNDING LTD	C	\$4,750,000
									11/29/06	DAVIS SQUARE FUNDING VII LTD	C	\$5,000,000
									02/23/06	Deutsche Bank AG	D	\$10,000,000
									02/23/06	Aladdin Asset Mgmt LLC	D	\$6,000,000
										Massachusetts Financial Services Co	D	\$1,625,000
									02/23/06	Declaration Mgmt & Research LLC	D	\$4,000,000
									02/23/06	Sorin Capital Mgmt	D	\$1,250,000
									09/26/06	ALTIUS III FUNDING LTD	D	\$5,250,000
							02/23/06	Sorin Capital Mgmt	E	\$18,750,000		
							02/23/06	Deutsche Bank AG	F	\$10,000,000		
								Massachusetts Financial Services Co	F	\$8,750,000		
							02/23/06	Metropolitan West Asset Mgmt	G	\$3,000,000		
							02/23/06	Princeton Advisory Group Inc	G	\$3,000,000		
							02/23/06	CIBC Portfolio	G	\$3,562,500		
							01/12/07	GSC ABS CDO 2006-3G LTD	G	\$4,500,000		
							02/23/06	CIBC Portfolio	H	\$5,000,000		

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							02/23/06	UBS Global Asset Mgmt	H	\$9,062,500
							02/23/06	Deutsche Bank AG	J	\$9,500,000
							02/23/06	Redwood Trust Inc	J	\$3,000,000
							02/23/06	NorthStar Capital Inv Corp	K	\$12,500,000
							02/23/06	NorthStar Capital Inv Corp	L	\$7,000,000
							02/23/06	Redwood Trust Inc	L	\$3,000,000
							02/23/06	UBS Global Asset Mgmt	L	\$10,000,000
							02/23/06	Sorin Capital Mgmt	L	\$10,000,000
							02/23/06	NorthStar Capital Inv Corp	L	\$5,000,000
							09/06/06	NorthStar Capital Inv Corp	L	\$5,380,000
							02/23/06	Clinton Group Inc	M	\$15,000,000
									Total	\$549,130,000
03/30/2006	Davis Square Funding VI, Ltd.	\$5,625,000	Underwriting	A1LTA	\$274,000,000		3/10/06	Societe Generale (AIG Credit Protection)	A1LTA	\$274,000,000.00
				A1LTB	\$300,000,000		3/10/06	Societe Generale (AIG Credit Protection)	CP	\$1,166,000,000.00
				A2	\$85,000,000		3/10/06	BMO Financial	A1LTB	\$20,000,000.00
				B	\$105,000,000		3/10/06	Banque AIG	A1LTB	\$250,000,000.00
				C	\$35,000,000		3/10/06	Landesbank - LRI	A1LTB	\$30,000,000.00
				D	\$25,000,000		3/10/06	Catamount	A2	\$17,000,000.00
				E1	\$7,200,000		3/10/06	RBS	A2	\$10,000,000.00
				E2	\$2,800,000		3/10/06	Ixis	A2	\$18,000,000.00
				CP	\$1,166,000,000		3/10/06	Solent	A2	\$18,000,000.00
							3/10/06	Anglo Irish Bank	A2	\$5,000,000.00
				Total	\$2,000,000,000	1%	3/10/06	GIB Bahrain	A2	\$10,000,000.00
							3/10/06	Landesbank - LRI	A2	\$7,000,000.00
							3/10/06	Terwin Capital	B	\$4,000,000.00
				X	\$2,000,000,000		3/10/06	ING Investment Management	B	\$5,000,000.00
							3/10/06	Declaration	B	\$4,500,000.00
							3/10/06	Princeton Advisory Group	B	\$20,000,000.00
							3/10/06	PB Capital	B	\$8,000,000.00
							3/10/06	Chotin Group	B	\$3,000,000.00
							3/10/06	Deerfield	B	\$5,000,000.00
							3/10/06	RBS	B	\$5,000,000.00
							3/10/06	UBS Principal Investments	B	\$15,000,000.00
							3/10/06	Vanderbilt	B	\$7,000,000.00
							3/10/06	Solent Capital	B	\$4,500,000.00
							3/10/06	RBC	B	\$10,000,000.00
							3/10/06	Anglo Irish Bank	B	\$4,000,000.00
							3/10/06	RETAINED	B	\$10,000,000.00
							3/10/06	Eurohypo	C	\$8,000,000.00
							3/10/06	UBS Principal Investments	C	\$15,000,000.00
							4/28/06	Hout Bay CDO	C	\$8,000,000.00
							3/10/06	Anglo Irish Bank	C	\$4,000,000.00
							3/10/06	Sandelman Partners	D	\$25,000,000.00
							3/10/06	RETAINED	E-2	\$2,800,000.00
							3/10/06	Fubon Life	E-1	\$7,200,000.00

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
									Total	\$2,000,000,000
04/27/06	ABACUS 2006-12, Ltd.			SS	\$780,000,000		05/09/06	Church Tavern	A1	\$15,000,000
				A1	\$95,000,000		04/25/06	Church Tavern	A1	\$40,000,000
				A2	\$44,900,000		04/25/06	Deutsche Bank	A1	\$20,000,000
				B	\$20,100,000		04/25/06	Princeton Advisory	A1	\$10,000,000
				C	\$37,500,000		04/25/06	Vanderbilt	A1	\$10,000,000
				D	\$8,750,000		04/10/06	CDO Desk (DVSQ VII)	A2	\$14,900,000
				FL	\$13,750,000		04/10/06	TCW	A2	\$30,000,000
							04/05/06	CDO Desk (DVSQ VII)	B	\$10,100,000
				Total	\$1,000,000,000	100%	04/05/06	TCW	B	\$10,000,000
							04/05/06	CDO Desk (DVSQ VII)	C	\$12,000,000
							04/05/06	TCW	C	\$25,500,000
							04/05/06	TCW	D	\$8,750,000
									Total	\$206,250,000
05/02/06	Hout Bay 2006-1 Ltd.	\$4,600,000	Underwriting	A1	\$1,275,000,000		05/01/06	Rabobank (via TRS with Goldman PF&I Desk and credit protection from AIG)	A1	\$825,000,000
				A2	\$127,000,000		05/01/06	Retained risk not subject to AIG credit protection	A1	\$450,000,000
				B	\$50,000,000		03/30/06	RBS	A2	\$10,000,000
				C	\$21,000,000		03/30/06	Oppenheimer	A2	\$10,000,000
				D	\$17,000,000		03/30/06	Solent Capital	A2	\$22,500,000
				E	\$4,000,000		05/09/06	Bank Intesa	A2	\$15,000,000
				S	\$4,000,000		05/18/06	Vertical Capital	A2	\$40,000,000
				Preferred	\$6,000,000		05/24/06	Highland Capital	A2	\$20,000,000
							05/31/06	Oppenheimer	A2	\$5,000,000
				Total	\$1,504,000,000	6.70%	06/21/06	Deerfield	A2	\$4,500,000
							03/30/06	Solent Capital	B	\$25,000,000
							03/30/06	Oppenheimer	B	\$5,000,000
							03/30/06	Merryl Lynch	B	\$7,000,000
							03/30/06	CALYON - PA	B	\$7,000,000
							03/30/06	Deerfield	B	\$6,000,000
							03/30/06	UBS Principal Investments	C	\$21,000,000
							03/30/06	UBS Principal Investments	D	\$10,000,000
							03/30/06	Fort Denison CDO	D	\$5,000,000
							03/30/06	RETAINED	D	\$2,000,000
							03/30/06	Dynamic Credit Partners	E	\$4,000,000
							03/30/06	RETAINED	S	\$4,000,000
							03/30/06	Investec	Preferred	\$3,000,000
							03/30/06	RETAINED	Preferred	\$3,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
									Total	\$1,504,000,000
05/11/06	Broadwick Funding, Ltd.	\$10,000,000	Underwriting	A1A	\$97,500,000		04/12/06	Bear Stearns	A1A	\$50,000,000
				A1B	\$552,500,000		04/12/06	Abu Dhabi Investments	A1A	\$10,000,000
				A2	\$110,000,000		04/25/06	RETAINED	A1A	\$37,500,000
				B	\$112,000,000		04/12/06	Peloton Partners	A1B	\$552,500,000
				C	\$40,000,000		04/12/06	Bear Stearns	A2	\$20,000,000
				D	\$38,000,000		04/12/06	UBS Principal Investments	A2	\$60,000,000
				E	\$50,000,000		04/12/06	Standish Mellon	A2	\$5,000,000
				S	\$15,000,000		04/12/06	Deutsche Bank	A2	\$20,000,000
							04/12/06	Church Tavern	A2	\$5,000,000
				Total	\$1,015,000,000	72%	04/12/06	UBS Principal Investments	B	\$65,000,000
							04/12/06	Church Tavern	B	\$10,000,000
				X	\$950,000,000		04/12/06	UBS Principal Investments	B	\$17,000,000
							04/12/06	Vanderbilt	B	\$5,000,000
							04/12/06	Standish Mellon	B	\$5,000,000
							04/12/06	Merryl Lynch	B	\$10,000,000
							04/12/06	Duetsche Bank fo Winchester	C	\$7,500,000
							04/12/06	KBC Financial	C	\$25,000,000
							04/12/06	Duetsche Bank fo Wharton	C	\$7,500,000
							04/12/06	GSCP (NJ)	D	\$5,000,000
							04/12/06	Ixis	D	\$5,000,000
							04/12/06	Deutsche Bank	D	\$6,000,000
							04/12/06	Bear Stearns	D	\$11,000,000
							04/12/06	Bartis Global	D	\$1,000,000
							04/12/06	KGI Alliance	D	\$2,000,000
								Fort Denison CDO - warehouse		
							04/12/06	first	D	\$5,000,000
							04/20/06	Bank Sinopac	D	\$3,000,000
							04/12/06	Peloton Partners	E	\$50,000,000
							04/12/06	Peloton Partners	S	\$15,000,000
								Total	\$1,015,000,000	
07/26/06	West Coast Funding I, Ltd.	\$10,325,000	Underwriting	A1A	\$1,187,950,000		07/25/06	GS Funding Group / AIG Credit Protection Provider	A1A	\$1,187,950,000
				A1B	\$1,187,950,000		07/25/06	Rabobank / AIG Credit Protection Provider	A1B	\$1,187,950,000
				A1V	\$100,000		07/25/06	GS Funding Group / AIG Credit Protection Provider	A1V	\$100,000
				A2	\$81,000,000		06/30/06	Stanfield	A2	\$81,000,000
				A3	\$81,000,000		06/30/06	Paramax	A3	\$30,000,000
				B	\$54,000,000		02/02/07	Deutsche Postbank	A3	\$16,000,000
				C	\$60,750,000		07/03/06	Landesbank - LRI	A3	\$10,000,000
				D	\$33,750,000		06/30/06	CNCE	A3	\$25,000,000
				E	\$13,500,000		06/30/06	Moneygram	B	\$2,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

All Fees Received By GS

Face

%

Cash Investments

<u>Initial Closing Date</u>	<u>Deal Name</u>	<u>Amount</u>	<u>Nature</u>	<u>Tranche</u>	<u>Value</u>	<u>Synthetic</u>	<u>Date</u>	<u>Investor</u>	<u>Tranche</u>	<u>Amount*</u>
				Combo	\$10,000,000		06/30/06	Vanderbilt	B	\$7,000,000
							06/30/06	Cathay United Bank	B	\$5,400,000
				Total	\$2,710,000,000	12.60%	01/19/07	Koch Global	B	\$10,000,000
							02/02/07	Deutsche Postbank	B	\$19,600,000
				X	\$2,700,000,000		06/30/06	Hudson High Grade	C	\$10,000,000
							06/30/06	UBS Principal Investments	C	\$22,750,000
							06/30/06	Moneygram	C	\$4,000,000
							06/30/06	Vanderbilt	C	\$7,000,000
							06/30/06	Eiger Capital	C	\$7,000,000
							06/30/06	E Sun Bank	C	\$5,000,000
							06/30/06	RETAINED	C	\$5,000,000
							06/30/06	Sandelman Partners	D	\$6,250,000
							06/30/06	OCBC	D	\$10,000,000
							06/30/06	Cathay United Bank	D	\$4,600,000
							07/03/06	Grand Cathay Securities	D	\$3,000,000
							08/18/06	Fort Denison CDO	D	\$9,900,000
							06/30/06	TCW	E	\$500,000
							06/30/06	TCW	E	\$500,000
							06/30/06	Basis Capital	E	\$8,000,000
							06/30/06	RETAINED	E	\$4,500,000
							07/03/06	Cathay United	Combo	\$10,000,000
								Total		\$2,700,000,000
8/3/2006	ABACUS 2006-9, Ltd.			SS	\$1,025,000,000		01/03/07	Wachovia	A1	\$25,000,000
				A1	\$81,250,000		07/14/06	IKB	A2	\$40,625,000
				A2	\$40,625,000		07/14/06	IKB	B	\$35,937,500
				B	\$35,937,500		07/14/06	IKB	C	\$23,437,500
				C	\$23,437,500					
				D	\$21,875,000					
				FL	\$21,875,000					
				Total	\$1,250,000,000	100%			Total	\$125,000,000
08/17/06	ABACUS 2006-NS1, Ltd.			SS	\$420,000,000		07/21/06	Deutsche Bank AG	A	\$80,000,000
				A	\$112,000,000		10/26/06	Delaware Invs	A	\$17,000,000
				B	\$21,000,000		10/25/06	Allegiance Capital Inc	A	\$15,000,000
				C	\$19,250,000		09/28/06	Delaware Invs	B	\$11,000,000
				D	\$12,250,000		10/26/06	Princeton Advisory Group Inc	B	\$10,000,000
				E	\$12,250,000		07/21/06	Deutsche Bank AG	C	\$19,250,000
				F	\$11,375,000		07/21/06	Declaration Mgmt & Research LLC	D	\$6,000,000
				G	\$10,500,000		07/21/06	Deutsche Bank AG	D	\$6,250,000
				H	\$10,500,000		07/21/06	Citigroup Global Markets Inc	E	\$12,250,000
				J	\$9,625,000		07/21/06	Loews Corp	F	\$11,375,000
				K	\$7,000,000		07/21/06	Citigroup Global Markets Inc	G	\$10,500,000
							07/21/06	UBS Global Asset Mgmt	H	\$10,500,000
				Total	\$645,750,000	100%	07/21/06	UBS Global Asset Mgmt	J	\$4,625,000
							12/04/06	FORTIUS II FUNDING LTD	J	\$5,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							07/21/06	UBS Global Asset Mgmt	K	\$5,000,000
							12/04/06	FORTIUS II FUNDING LTD	K	\$2,000,000
									Total	\$225,750,000
08/17/06	ABACUS 2006-NS2, Ltd.			SS	\$645,750,000		07/21/06	NorthStar Capital Inv Corp	L	\$9,625,000
				L	\$9,625,000		07/21/06	NorthStar Capital Inv Corp	M	\$7,875,000
				M	\$7,875,000		07/21/06	NorthStar Capital Inv Corp	N	\$7,000,000
				N	\$7,000,000		07/21/06	NorthStar Capital Inv Corp	O	\$6,125,000
				O	\$6,125,000		07/21/06	NorthStar Capital Inv Corp	P	\$5,250,000
				P	\$5,250,000		07/21/06	NorthStar Capital Inv Corp	Q	\$4,375,000
				Q	\$4,375,000		07/21/06	NorthStar Capital Inv Corp	FL	\$14,000,000
				FL	\$14,000,000					
				Total	\$700,000,000	100%			Total	\$54,250,000
09/07/06	ABACUS 2006-13, Ltd.			SS	\$453,150,000		08/09/06	Rabobank	A	\$159,000,000
				A	\$159,000,000		08/09/06	Delaware Invs	B	\$6,000,000
				B	\$44,718,750		08/09/06	Credit Suisse Alternative Capital Inc.	B	\$27,000,000
				C	\$10,931,250		09/26/06	ALTIUS III FUNDING LTD	B	\$11,718,750
				D	\$11,925,000		08/09/06	Delaware Invs	C	\$5,000,000
				E	\$11,925,000		09/26/06	ALTIUS III FUNDING LTD	C	\$5,931,250
				F	\$11,925,000		08/09/06	Declaration Mgmt & Research LLC	D	\$5,925,000
				G	\$7,950,000		08/09/06	Delaware Invs	D	\$4,000,000
				H	\$11,925,000		09/26/06	ALTIUS III FUNDING LTD	D	\$2,000,000
				J	\$9,937,500		08/09/06	Princeton Advisory Group Inc	E	\$4,000,000
				K	\$8,943,750		09/26/06	ALTIUS III FUNDING LTD	E	\$7,925,000
				L	\$9,937,500		08/09/06	Deutsche Bank AG	F	\$7,000,000
				M	\$7,950,000		08/09/06	Princeton Advisory Group Inc	F	\$1,000,000
				N	\$5,962,500		08/09/06	Catamount Inv Group	F	\$3,925,000
				O	\$4,968,750		08/09/06	UBS Global Asset Mgmt	G	\$1,000,000
				P	\$5,962,500		08/09/06	Catamount Inv Group	G	\$4,000,000
				Q	\$1,987,500		09/26/06	ALTIUS III FUNDING LTD	G	\$2,950,000
				FL	\$15,900,000		08/09/06	UBS Global Asset Mgmt	H	\$3,400,000
							08/09/06	UBS Global Asset Mgmt	H	\$600,000
				Total	\$795,000,000	100%	08/09/06	Catamount Inv Group	H	\$3,925,000
							12/04/06	FORTIUS II FUNDING LTD	H	\$4,000,000
							08/09/06	UBS Global Asset Mgmt	J	\$5,000,000
							08/09/06	Catamount Inv Group	K	\$4,937,500
							08/09/06	UBS Global Asset Mgmt	K	\$6,000,000
							08/09/06	UBS Global Asset Mgmt	K	\$5,000,000
							08/09/06	Declaration Mgmt & Research LLC	K	\$2,943,750
							08/09/06	Catamount Inv Group	K	\$5,000,000
							08/09/06	UBS Global Asset Mgmt	L	\$4,500,000
							08/09/06	UBS Global Asset Mgmt	L	\$1,212,500
							08/09/06	UBS Global Asset Mgmt	L	\$500,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							08/09/06	UBS Global Asset Mgmt	L	\$1,975,000
							08/09/06	UBS Global Asset Mgmt	L	\$1,500,000
							08/09/06	UBS Global Asset Mgmt	L	\$250,000
							08/09/06	UBS Global Asset Mgmt	M	\$4,000,000
							08/09/06	UBS Global Asset Mgmt	M	\$1,250,000
							08/09/06	UBS Global Asset Mgmt	M	\$700,000
							08/09/06	UBS Global Asset Mgmt	M	\$600,000
							08/09/06	UBS Global Asset Mgmt	M	\$700,000
							08/09/06	UBS Global Asset Mgmt	M	\$700,000
							10/30/06	UBS Global Asset Mgmt	M	\$600,000
							08/09/06	UBS Global Asset Mgmt	N	\$1,000,000
							08/09/06	UBS Global Asset Mgmt	N	\$4,962,500
									Total	\$323,631,250
09/20/06	ABACUS 2006-11, Ltd.			SS	\$525,000,000		09/19/06	IKB	A1	\$82,500,000
				A1	\$82,500,000		08/16/06	CDO Desk (ALTS III)	A2	\$20,000,000
				A2	\$45,937,500		10/27/06	NY CDO DESK	A2 SR2	\$25,937,500
				B	\$31,875,000		10/02/06	Oppenheimer	B	\$12,500,000
				C	\$18,750,000		08/16/06	CDO Desk (ALTS III)	B	\$19,375,000
				D	\$17,812,500		08/16/06	CDO Desk (ALTS III)	C	\$18,750,000
				E	\$7,125,000		08/16/06	NY CDO DESK	D	\$10,000,000
				FL	\$21,000,000					
				Total	\$750,000,000	100%			Total	\$189,062,500
09/28/06	Altius III Funding, Ltd.	\$10,100,000	Underwriting	A1A	\$220,000,000		09/08/06	African Development Bank	A1A	\$10,000,000
				A1B1B	\$499,950,000		09/08/06	Barclays Global	A1A	\$110,000,000
				A1B1F	\$499,950,000		09/08/06	Evergreen	A1A	\$25,000,000
				A1B2	\$300,000,000		09/08/06	MBIA Capital	A1A	\$15,000,000
				A1B3	\$250,000,000		09/08/06	Metropolitan West	A1A	\$60,000,000
				A1BV	\$100,000		09/08/06	CIBC, XL, GS Funding Group	A1B1B	\$499,950,000
				A2	\$90,000,000		09/08/06	CIBC, XL, GS Funding Group	A1B1F	\$499,950,000
				B	\$88,000,000		09/08/06	AIOI Insurance	A1B2	\$300,000,000
				C	\$23,000,000		09/08/06	National Australia Bank	A1B3	\$250,000,000
				D	\$19,000,000		09/08/06	CIBC, XL, GS Funding Group	A1BV	\$100,000
				E	\$6,000,000		09/08/06	ARAB BANKING CORP.	A2	\$20,000,000
				INCOME	\$10,000,000		09/11/06	LB Saar	A2	\$15,000,000
				S	\$17,500,000		09/08/06	NORTHERN ROCK	A2	\$10,000,000
							09/08/06	TPG-AXON CA	A2	\$45,000,000
				Total	\$2,023,500,000	5.55%	09/08/06	DILLON READ	B	\$12,500,000
							09/08/06	DYNAMIC CREDIT PARTNERS	B	\$20,000,000
							09/08/06	ERSTE BANK	B	\$5,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							09/08/06	MERRILL LYNCH / NIR's CDO	B	\$12,500,000
							09/08/06	NORTHERN ROCK	B	\$10,000,000
							09/08/06	ROYAL BANK of Canada (UK)	B	\$28,000,000
							09/08/06	AOZORA BANK	C	\$12,000,000
							09/08/06	DYNAMIC CREDIT PARTNERS	C	\$5,000,000
							09/08/06	EVERGREEN	C	\$4,000,000
							09/08/06	NORTHERN ROCK	C	\$2,000,000
							09/08/06	Fort Denison Funding (Basis)	D	\$5,000,000
							09/08/06	Merrill Lynch (Gateway Funding-Basis)	D	\$5,000,000
							09/08/06	NORTHERN ROCK	D	\$4,000,000
							09/08/06	RETAINED	D	\$5,000,000
							11/17/06	Mariner	Income Notes	\$3,000,000
							09/26/06	Mizuho	Income Notes	\$5,000,000
							09/08/06	RETAINED	Income Notes	\$2,000,000
							06/08/07	MBIA Capital	S	\$17,500,000
									Total	\$2,017,500,000
10/04/06	Lochsong, Ltd.	\$25,000	Underwriting	SS	\$1,032,000,000		10/04/06	Deutsche Bank AG, London Branch	SS	\$1,032,000,000
				S	\$12,100,000		09/07/06	MBIA Capital	S	\$12,100,000
				A	\$18,000,000		09/07/06	KOCH GLOBAL	A	\$11,000,000
				B	\$78,000,000		09/07/06	PRINCETON Advisory	A	\$2,000,000
				C	\$24,000,000		09/07/06	RETAINED	A	\$5,000,000
				D	\$27,000,000		09/07/06	DECLARATION	B	\$10,000,000
				E	\$4,500,000		09/08/06	INVESTEC	B	\$15,000,000
				INCOME	\$24,000,000		01/18/07	JP MORGAN	B	\$10,000,000
							09/07/06	KOCH GLOBAL	B	\$10,000,000
				Total	\$1,219,600,000	100%	09/07/06	PRINCETON Advisory	B	\$5,000,000
							09/07/06	RETAINED	B	\$15,000,000
							09/07/06	VANDERBILT	B	\$13,000,000
							09/07/06	GREYWOLF/ TIMBERWOLF	C	\$12,000,000
							09/07/06	VANDERBILT	C	\$12,000,000
							09/07/06	Fort Denison Funding (Basis)	D	\$5,000,000
							09/07/06	Merrill Lynch (Basis CDO-Gateway)	D	\$5,000,000
							09/07/06	RETAINED	D	\$17,000,000
							09/07/06	MARINER SEC	E	\$4,500,000
							09/07/06	Deutsche Bank (Wincap)	INCOME	\$12,000,000
							09/07/06	RETAINED	INCOME	\$12,000,000
									Total	\$1,219,600,000
10/19/2006	ABACUS 2006-14			SS	\$570,180,000		05/29/07	Altius IV, Ltd.	A2 SR2	\$10,000,000
				A1	\$117,390,000		10/19/06	ALADDIN	A2	\$20,000,000
				A2	\$36,684,375		10/19/06	ALADDIN	B	\$20,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
				B	\$36,684,375		10/19/06	OPPENHEIMER	B	\$16,684,375
				C	\$25,155,000		10/19/06	ALADDIN	C	\$20,000,000
				D	\$15,721,875					
				E	\$10,481,250					
				FL	\$26,203,125					
				Total	\$838,500,000	100%			Total	\$86,684,375
10/21/2006	ABACUS 2006-15			SS	\$1,755,000,000		11/29/06	Davis Square VII (TCW)	A2	\$10,000,000
				A1	\$90,000,000		10/26/06	IKB DEUTSCH	A2	\$60,000,000
				A2	\$191,250,000		09/20/06	TCW	A3	\$16,000,000
				A3	\$56,250,000		11/29/06	Davis Square VII (TCW)	A3	\$20,000,000
				B	\$56,250,000		09/20/06	TCW	B	\$37,500,000
				C	\$47,812,500		09/20/06	TCW	B SR2	\$6,000,000
				D	\$22,500,000		11/29/06	Davis Square VII (TCW)	C	\$20,000,000
				FL	\$30,937,500		09/20/06	TCW	C	\$21,150,000
							09/20/06	TCW	C SR2	\$2,850,000
				Total	\$2,250,000,000	100%	11/08/06	NY CDO DESK	D	\$3,500,000
							09/20/06	TCW	D	\$11,150,000
							09/20/06	TCW	D SR2	\$2,850,000
									Total	\$211,000,000
11/01/2006	Hudson High Grade Funding 2006-1, Ltd.	\$3,150,000	Underwriting	A1	\$1,275,000,000		09/29/06	UBS	A1	\$1,275,000,000
				A2	\$123,750,000		10/05/06	Brightwater	A2	\$88,750,000
				B	\$60,750,000		09/29/06	Citigroup for ING	A2	\$10,000,000
				C	\$20,250,000		09/29/06	Dynamic Credit Partners	A2	\$5,000,000
				D	\$12,750,000		09/29/06	ING Capital	A2	\$10,000,000
				INCOME	\$7,500,000		09/29/06	Trust Company of the West	A2	\$10,000,000
				S	\$11,650,000		09/29/06	CHINA MINSHIN	B	\$10,000,000
							09/29/06	Citigroup for ING	B	\$10,000,000
				Total	\$1,511,650,000	6.67%	09/29/06	OPPENHEIMER	B	\$15,750,000
							09/29/06	Trust Company of the West	B	\$10,000,000
							09/29/06	VANDERBILT	B	\$15,000,000
							09/29/06	Citigroup for ING	C	\$5,000,000
							09/29/06	Davis Square VII (TCW)	C	\$8,000,000
							09/29/06	DILLON READ	C	\$7,250,000
							09/29/06	Fort Denison Funding (Basis)	D	\$5,000,000
							09/29/06	Merrill Lynch (Basis CDO- Gateway)	D	\$5,000,000
							09/29/06	RETAINED	D	\$2,750,000
							10/12/06	Ascent Holdings (Taiwan PWM)	Income Notes	\$1,000,000
							10/12/06	Clinton Group	Income Notes	\$3,000,000
							10/12/06	RETAINED	Income Notes	\$3,500,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS		Face	%	Cash Investments				
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							03/16/07	Default Swap Collateral - GS CDO	S	\$3,792,000
							11/06/06	Hout Bay Default Swap Collateral	S	\$1,058,000
							11/29/06	Hout Bay Default Swap Collateral	S	\$700,000
							09/29/06	MBIA Capital	S	\$6,100,000
									Total	\$1,511,650,000
11/30/2006	ABACUS 2006-HGS1, Ltd.			SS	\$450,000,000		11/03/06	BEAR STEARNS Asset Management	A1	\$99,000,000
				AMSS	\$135,000,000		11/03/06	BEAR STEARNS Asset Management	A2	\$94,500,000
				A1	\$99,000,000		11/07/06	BEAR STEARNS Asset Management	AMSS	\$67,500,000
				A2	\$94,500,000		02/02/07	BEAR STEARNS Asset Management	AMSS	\$67,500,000
				B	\$40,500,000		11/03/06	BEAR STEARNS Asset Management	B	\$20,250,000
				C	\$20,250,000		11/03/06	CREDIT SUISSE	B	\$10,000,000
				D	\$9,000,000		11/03/06	SECURITY BENEFIT LIFE	B	\$5,000,000
				E	\$24,750,000		11/03/06	SECURITY BENEFIT LIFE	C	\$10,000,000
				F	\$13,000,000		11/07/06	BEAR STEARNS Asset Management	E	\$15,000,000
				G	\$7,250,000		11/03/06	BEAR STEARNS Asset Management	F	\$5,400,000
				FL	\$6,750,000		11/03/06	CDO Desk (TWOLF)	C	\$6,000,000
							11/03/06	CDO Desk (TWOLF)	D	\$9,000,000
				Total	\$900,000,000	100%			Total	\$424,150,000
12/05/2006	Hudson Mezzanine Funding 2006-1, Ltd.	\$30,100,000	Underwriting	SS	\$1,200,000,000		12/05/06	Morgan Stanley Prop	SS	\$1,200,000,000
				AB	\$120,000,000		10/25/06	CHURCH TAVERN	AB	\$10,000,000
				AF	\$110,000,000		10/25/06	CITIGROUP ALTERNATIVE INVESTMENTS	AB	\$10,000,000
				B	\$230,000,000		10/25/06	National Australia Bank	AB	\$80,000,000
				C	\$170,000,000		10/25/06	PRINCETON Advisory	AB	\$16,000,000
				D	\$84,000,000		10/25/06	REDWOOD TRUST	AB	\$4,000,000
				E	\$26,000,000		11/15/06	GSC 06-3g Default Swap Collateral	AF	\$55,000,000
				INCOME	\$60,000,000		10/25/06	UBS AG	AF	\$55,000,000
				S	\$37,000,000		10/25/06	CHURCH TAVERN	B	\$40,000,000
							10/25/06	FAXTOR SECS	B	\$15,000,000
				Total	\$2,037,000,000	100%	10/25/06	KOCH GLOBAL	B	\$20,000,000
							10/25/06	PRINCETON Advisory	B	\$40,000,000
							10/25/06	RETAINED	B	\$66,000,000
							10/25/06	SECURITY BENEFIT LIFE	B	\$10,000,000
							10/25/06	SOLENT CAPITAL	B	\$5,000,000
							10/25/06	Trust Company of the West	B	\$10,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							01/11/07	Trust Company of the West	B	\$14,000,000
							10/25/06	VANDERBILT	B	\$10,000,000
							12/19/06	COMMERZBANK	C	\$15,000,000
							02/14/07	DILLON READ	C	\$8,000,000
							10/25/06	GSC 06-3g	C	\$15,000,000
							10/25/06	PRINCETON Advisory	C	\$7,500,000
							10/25/06	RETAINED	C	\$124,500,000
							10/25/06	FORTIS BANK	D	\$5,000,000
							09/06/07	GREYWOLF CAPITAL	D	\$5,000,000
							11/09/06	GSCP (NJ)	D	\$7,000,000
							10/30/06	GSCP (NJ)	D	\$3,000,000
							10/25/06	IXIS FINANCE	D	\$4,000,000
							03/28/07	MARINER BRIDGE	D	\$5,000,000
							10/25/06	RETAINED	D	\$55,000,000
							10/25/06	DYNAMIC CREDIT PARTNERS	E	\$13,000,000
							10/25/06	RETAINED	E	\$11,000,000
							10/25/06	TCW	E	\$2,000,000
							10/25/06	BEAR STEARNS Asset Management	INCOME	\$5,000,000
							01/03/07	COLONIAL	INCOME	\$1,000,000
							04/16/07	DILLON READ	INCOME	\$3,500,000
							10/25/06	GREYWOLF CAPITAL	INCOME	\$10,000,000
							10/26/06	MARINER SEC	INCOME	\$5,000,000
							12/08/06	SALOMON SMITH BARNEY (BSAM Orig Trade)	INCOME	\$30,000,000
							10/25/06	TCW	INCOME	\$2,000,000
							12/29/06	Default Swap Collateral - GS CDO	S	\$1,200,000
							12/29/06	Default Swap Collateral - GS CDO	S	\$1,850,000
							12/15/06	Hout Bay Default Swap Collateral	S	\$320,000
							01/16/07	Hout Bay Default Swap Collateral	S	\$390,000
							01/30/07	Hout Bay Default Swap Collateral	S	\$1,000,000
							02/15/07	Hout Bay Default Swap Collateral	S	\$370,000
							12/15/06	HUDSON HG DEF SWAP COLL	S	\$540,000
							10/25/06	MBIA Capital	S	\$30,000,000
							10/25/06	RETAINED	S	\$1,330,000
									Total	\$2,033,500,000

12/05/2006	Davis Square Funding VII, Ltd.	\$4,595,000	Underwriting	A1A	\$1,570,000,000		05/22/07	BNP PARIBAS	A1A	\$620,000,000
				A1B	\$50,000,000		05/18/07	HSBC BANK	A1A	\$150,000,000
				A2	\$100,000,000		05/22/07	SOCIETE GENERALE (FGIC Credit)	A1A	\$800,000,000
				A3	\$160,000,000		11/03/06	BMO Financial	A1B	\$50,000,000
				B	\$50,000,000		03/08/07	AC CAPITAL	A2	\$40,000,000
				C	\$39,000,000		11/27/06	ARAB BANKING CORP.	A2	\$30,000,000
				D	\$21,000,000		01/23/07	LANDESBANK	A2	\$10,000,000
				E	\$10,000,000		11/03/06	NORTHERN ROCK	A2	\$20,000,000
				S	\$20,000,000		02/28/07	DEERFIELD CAPITAL	A3	\$4,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOs		All Fees Received By GS		Face	%	Cash Investments				
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
				Combo	\$5,000,000		11/03/06	EIGER CAPITAL	A3	\$10,000,000
							11/03/06	NATIONAL AUSTRALIA BANK	A3	\$80,000,000
				Total	\$2,025,000,000	6%	11/03/06	NORTHERN ROCK	A3	\$25,000,000
							11/06/06	REDWOOD TRUST	A3	\$5,000,000
							11/03/06	ROYAL BANK of Canada (UK)	A3	\$30,000,000
				X	\$2,000,000,000		04/24/07	SECURITY BENEFIT LIFE	A3	\$6,000,000
							11/03/06	EIGER CAPITAL	B	\$7,000,000
							11/03/06	FORTIS SECURITIES	B	\$9,000,000
							11/03/06	KOCH GLOBAL	B	\$15,000,000
							11/03/06	NORTHERN ROCK	B	\$8,000,000
							11/03/06	RETAINED	B	\$11,000,000
							11/03/06	KOCH GLOBAL	C	\$15,000,000
							11/03/06	NORTHERN ROCK	C	\$9,000,000
							11/03/06	RETAINED	C	\$6,000,000
							11/03/06	ROYAL BANK of Canada (UK)	C	\$9,000,000
							11/03/06	NORTHERN ROCK	D	\$5,000,000
							11/06/06	REDWOOD TRUST	D	\$3,000,000
							11/03/06	RETAINED	D	\$13,000,000
							02/20/07	Loews Corporation	E	\$600,000
							11/03/06	Loews Corporation	E	\$4,000,000
							11/03/06	RETAINED	S	\$20,000,000
							11/28/06	BANK OF PANSHIN	Combo	\$5,000,000
								Total		\$2,019,600,000
12/07/2006	Fortius II Funding, Ltd.	\$9,000,000	Underwriting	A1	\$325,000,000		12/04/06	CIBC Funding + CIFG Credit	A1	\$325,000,000
				A2	\$50,000,000		11/03/06	IXIS FINANCIAL	A2	\$10,000,000
				B	\$45,000,000		03/02/07	MONEYGRAM	A2	\$15,000,000
				C	\$20,000,000		05/23/07	OPPENHEIMER	A2	\$10,000,000
				D	\$27,500,000		11/03/06	RETAINED	A2	\$15,000,000
				E	\$7,500,000		09/26/07	DYNAMIC CREDIT PARTNERS	B	\$15,000,000
				S	\$12,700,000		03/02/07	MONEYGRAM	B	\$5,000,000
				INCOME	\$25,000,000		11/03/06	RETAINED	B	\$25,000,000
				Combo	\$10,000,000		11/03/06	CATHAY UNITED	C	\$10,000,000
							11/03/06	UBS GLOBAL	C	\$3,000,000
				Total	\$522,700,000	34%	11/03/06	COMMERZBANK	D	\$15,000,000
							12/19/06	Fort Denison Funding (Basis)	D	\$5,000,000
							03/28/07	MARINER BRIDGE	D	\$3,500,000
							11/03/06	Merrill Lynch (Basis CDO- Gateway)	D	\$4,000,000
							11/03/06	DYNAMIC CREDIT PARTNERS	E	\$1,000,000
							11/03/06	Merrill Lynch (Basis CDO- Gateway)	E	\$1,000,000
							11/03/06	Trust Company of the West	E	\$1,500,000
							11/03/06	UBS GLOBAL (UK)	E	\$4,000,000
							03/16/07	Anderson Default Swap Collateral	S	\$5,135,000
							03/22/07	Default Swap Collateral - GS CDO	S	\$7,565,000
							11/03/06	ALADDIN CAPITAL	INCOME	\$5,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							11/24/06	MARINER BRIDGE	INCOME	\$4,000,000
							11/03/06	Trust Company of the West	INCOME	\$3,000,000
							11/03/06	UBS GLOBAL (UK)	INCOME	\$280,000
							11/03/06	UBS GLOBAL (UK)	INCOME	\$4,720,000
							11/03/06	ANGLO IRISH	Combo	\$10,000,000
								Total		\$507,700,000
12/21/2006	ABACUS 2006-17, Ltd.			SS	\$324,000,000		12/07/06	Oppenheimer Funds Inc	A1	\$36,000,000
				A1	\$66,000,000		12/07/06	KBC Financial Products UK Ltd	A1	\$30,000,000
				A2	\$72,000,000		12/07/06	Deutsche Bank AG	A2	\$50,000,000
				B	\$24,000,000		01/24/07	GSCP (NJ) LP	A2	\$22,000,000
				C	\$16,500,000		12/07/06	Allegiance Capital Inc	B	\$15,000,000
				D	\$10,020,000		12/14/06	Declaration Mgmt & Research LLC	B	\$5,000,000
				E	\$13,500,000		12/07/06	Allegiance Capital Inc	C	\$5,000,000
				F	\$4,200,000		12/07/06	Declaration Mgmt & Research LLC	C	\$7,500,000
				G	\$7,260,000		12/07/06	Aladdin Asset Mgmt LLC	C	\$4,000,000
				H	\$12,780,000		12/07/06	Aladdin Asset Mgmt LLC	D	\$10,020,000
				J	\$8,760,000		05/24/07	ALTIUS IV FUNDING, LTD	E	\$13,500,000
				K	\$9,480,000		12/07/06	UBS Global Asset Mgmt	H	\$12,780,000
				L	\$6,000,000		12/07/06	UBS Global Asset Mgmt	J	\$8,760,000
				M	\$4,500,000		12/07/06	UBS Global Asset Mgmt	K	\$9,480,000
				N	\$3,000,000		12/07/06	UBS Global Asset Mgmt	L	\$6,000,000
				O	\$3,000,000		12/07/06	UBS Global Asset Mgmt	M	\$4,500,000
				P	\$1,500,000		12/07/06	UBS Global Asset Mgmt	N	\$3,000,000
				Q	\$1,500,000					
				FL	\$12,000,000					
				Total	\$600,000,000	100%			Total	\$242,540,000
01/18/2007	GSC ABS Funding 2006-3g, Ltd.	\$6,000,000	Underwriting	A1A	\$35,000,000		12/07/06	CHEYNE CAPITAL	A1A	\$35,000,000
				A1B	\$192,000,000		03/09/07	AC CAPITAL	A1B	\$32,000,000
				A1LTE	\$1,085,000,000		12/07/06	NATIONAL AUSTRALIA BANK	A1B	\$100,000,000
				A2	\$104,000,000		01/24/07	NATIONAL AUSTRALIA BANK	A1B	\$50,000,000
				B	\$96,000,000		01/26/07	NORDEA BANK	A1B	\$10,000,000
				C	\$49,600,000		08/07/07	Morgan Stanley	A1LTe	\$1,085,000,000
				D	\$22,400,000		10/05/07	CAPITAL INTERNATIONAL	A2	\$3,000,000
				INCOME	\$16,000,000		10/09/07	CAPITAL INTERNATIONAL	A2	\$7,000,000
				Total	\$1,600,000,000	19.10%	12/08/06	SMBC	A2	\$104,000,000
							12/08/06	AOZORA BANK	B	\$25,000,000
							12/07/06	ROYAL BANK of Canada (UK)	B	\$31,000,000
							12/07/06	SOLENT CAPITAL	B	\$40,000,000
							12/07/06	RETAINED	C	\$24,600,000
							01/26/07	SOLENT CAPITAL	C	\$3,000,000
							01/09/07	Trust Company of the West	C	\$10,000,000
							02/07/07	Trust Company of the West	C	\$3,000,000
							04/12/07	WELLS FARGO	C	\$7,000,000
							05/09/07	WESTLB	C	\$2,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							12/07/06	RETAINED	D	\$16,400,000
							12/07/06	Trust Company of the West	D	\$1,000,000
							12/11/06	VANDERBILT	D	\$5,000,000
							12/07/06	GSCP (NJ)	Income Notes	\$4,000,000
							12/07/06	LOEWS CORP	Income Notes	\$7,000,000
							12/07/06	RETAINED	Income Notes	\$5,000,000
									Total	\$1,610,000,000
02/08/2007	Hudson Mezzanine Funding 2006-2, Ltd.	\$4,500,000	Underwriting	A1	\$240,000,000		02/21/07	RABOBANK	A1	\$125,000,000
				A2	\$46,000,000		12/21/06	RETAINED	A1	\$115,000,000
				B	\$56,000,000		12/21/06	CHURCH TAVERN	A2	\$26,000,000
				C	\$20,000,000		12/21/06	RABOBANK	A2	\$20,000,000
				D	\$18,000,000		12/21/06	CHURCH TAVERN	B	\$11,500,000
				E	\$4,000,000		12/21/06	ING INV MGM	B	\$20,000,000
				INCOME	\$16,000,000		12/21/06	RETAINED	B	\$24,500,000
				S	\$7,900,000		12/21/06	DILLON READ	C	\$12,000,000
							12/21/06	DIVERSEPORT	C	\$2,000,000
				Total	\$407,900,000	100%	12/21/06	RETAINED	C	\$6,000,000
							02/13/07	Fort Denison Funding (Basis)	D	\$4,790,000
							12/21/06	RETAINED	D	\$13,210,000
							12/21/06	III OFFSHORE	E	\$2,000,000
							12/21/06	RETAINED	E	\$2,000,000
							01/24/07	COLONIAL	INCOME	\$3,000,000
							12/21/06	III OFFSHORE	INCOME	\$8,000,000
							12/22/06	PROPHET CAP	INCOME	\$2,500,000
							12/22/06	RETAINED	INCOME	\$2,500,000
							03/16/07	Anderson Default Swap Collateral	S	\$3,600,000
							03/22/07	Default Swap Collateral - GS CDO	S	\$4,300,000
									Total	\$407,900,000
02/28/2007	Camber 7 plc	\$9,580,000	Underwriting	A1	\$485,000,000		02/16/07	CIBC (ACA Credit)	A1	\$365,000,000
				A2	\$100,000,000		01/25/07	RABOBANK	A1	\$120,000,000
				A3	\$72,000,000		01/25/07	AXON CREDIT	A2	\$50,000,000
				B	\$81,000,000		01/25/07	BABSON CAPITAL	A2	\$5,000,000
				C	\$78,300,000		01/25/07	RABOBANK	A2	\$20,000,000
				D	\$45,450,000		01/25/07	UBS AG	A2	\$25,000,000
				E	\$11,250,000		01/25/07	BABSON CAPITAL	A3	\$7,000,000
				INCOME	\$27,000,000		01/25/07	BANK OF CHINA	A3	\$30,000,000
				S	\$15,500,000		01/25/07	NEW BOND ST	A3	\$20,000,000
							01/25/07	SOLENT CAPITAL	A3	\$15,000,000
				Total	\$915,500,000	100%	01/25/07	BANK OF CHINA	B	\$5,000,000
							01/25/07	C-BASS	B	\$10,000,000
							01/25/07	DB ZWIRN	B	\$8,000,000
							01/25/07	FAXTOR SECS	B	\$10,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

All Fees Received By GS

Face %

Cash Investments

<u>Initial Closing Date</u>	<u>Deal Name</u>	<u>Amount</u>	<u>Nature</u>	<u>Tranche</u>	<u>Value</u>	<u>Synthetic</u>	<u>Date</u>	<u>Investor</u>	<u>Tranche</u>	<u>Amount*</u>
							01/25/07	ING INV MGM	B	\$6,000,000
							01/25/07	ISCHUS CAPITAL	B	\$7,500,000
							01/25/07	NIR CAPITAL	B	\$7,000,000
							01/25/07	STATE STREET	B	\$10,000,000
							01/25/07	TERWIN CAPITAL	B	\$10,000,000
							01/25/07	WACHOVIA SECURITIES	B	\$7,500,000
							01/25/07	ACA MGMT LL	C	\$8,000,000
							01/25/07	COMMERZBANK	C	\$10,000,000
							01/25/07	DILLON READ	C	\$10,000,000
							01/25/07	E*TRADE	C	\$10,000,000
							01/25/07	GSCP (NJ)	C	\$3,000,000
							01/25/07	INVESTEC BAML	C	\$4,000,000
							01/25/07	RETAINED	C	\$21,000,000
							01/25/07	WACHOVIA SECURITIES	C	\$12,300,000
							01/25/07	ACA MGMT LL	D	\$10,000,000
							01/25/07	CHURCH TAVERN	D	\$3,000,000
							01/25/07	CPM ADVISER	D	\$5,000,000
							01/25/07	GSCP (NJ)	D	\$4,000,000
							01/25/07	IVY ASSET MANAGEMENT	D	\$7,500,000
							01/25/07	SENECA CAPITAL	D	\$2,950,000
							01/25/07	WACHOVIA SECURITIES	D	\$10,000,000
							01/25/07	WASHINGTON SQUARE	D	\$3,000,000
							01/25/07	CPM ADVISER	E	\$2,000,000
							05/10/07	MORGAN STANLEY	E	\$1,600,000
							01/25/07	RETAINED	E	\$7,650,000
							02/28/07	CITIBANK (Cambridge Place)	Income Notes	\$1,350,000
							05/10/07	MORGAN STANLEY	Income Notes	\$13,230,000
							01/25/07	RETAINED	Income Notes	\$12,420,000
							02/08/07	MBIA CAPITAL	S	\$15,500,000
									Total	\$915,500,000

03/20/2007 Anderson Mezzanine Funding 2007-1, Ltd.

\$25,000 Underwriting

A1A	\$130,000,000		10/10/07	CAPITAL INTERNATIONAL	A1A	\$5,200,000
A1B	\$53,000,000		11/07/07	CAPITAL INTERNATIONAL	A1A	\$10,258,000
A2	\$30,500,000		09/07/07	EIGER CAPITAL	A1A	\$5,120,000
B	\$42,700,000		09/10/07	EIGER CAPITAL	A1A	\$640,000
C	\$16,775,000		09/12/07	EIGER CAPITAL	A1A	\$1,640,000
D	\$11,090,000		09/24/07	EIGER CAPITAL	A1A	\$2,540,000
INCOME	\$20,935,000		11/07/07	MAGNA ASSET	A1A	\$13,742,000
S	\$2,490,000		03/12/07	RETAINED	A1A	\$90,860,000
			04/03/07	BENEFICIAL LIFE	A1B	\$2,000,000
Total	\$307,490,000	100%	03/12/07	RETAINED	A1B	\$51,000,000
			03/20/07	MONEYGRAM	A2	\$15,000,000
			03/21/07	PIMCO - USA	A2	\$5,000,000
			03/26/07	PRINCETON Advisory	A2	\$10,500,000
			03/20/07	MONEYGRAM	B	\$5,000,000
			03/12/07	RETAINED	B	\$37,700,000
			03/21/07	GREYWOLF CAPITAL	C	\$10,000,000
			03/12/07	RETAINED	C	\$6,775,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS			Face	%	Cash Investments			
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
							03/12/07	GSCP (NJ)	D	\$11,090,000
							03/12/07	RETAINED	Income Notes	\$20,935,000
							04/13/07	MBIA CAPITAL	S	\$2,490,000
									Total	\$307,490,000
03/27/2007	Timberwolf I, Ltd	\$25,000	Underwriting	A1A	\$100,000,000		03/13/07	MBIA CAPITAL	A1A	\$50,000,000
				A1B	\$200,000,000		05/02/07	RABOBANK	A1A	\$50,000,000
				A1C	\$100,000,000		03/13/07	BEAR STEARNS Asset Management	A1B	\$200,000,000
				A1D	\$100,000,000		03/13/07	BEAR STEARNS Asset Management	A1C	\$100,000,000
				A2	\$305,000,000		03/13/07	BEAR STEARNS Asset Management	A1D	\$100,000,000
				B	\$107,000,000		06/11/07	CARLYLE	A2	\$20,000,000
				C	\$36,000,000		06/11/07	HUNGKUK LIFE	A2	\$56,000,000
				D	\$30,000,000		04/23/07	MONEYGRAM	A2	\$20,000,000
				S1	\$9,000,000		05/24/07	PARAMAX CAPITAL	A2	\$40,000,000
				S2	\$8,300,000		03/13/07	RETAINED	A2	\$149,000,000
				INCOME	\$22,000,000		05/30/07	TOKYO STAR	A2	\$20,000,000
							07/05/07	BANK HAPOAL	B	\$6,800,000
				Total	\$1,017,300,000	93%	07/11/07	BANK HAPOAL	B	\$1,700,000
							03/13/07	RETAINED	B	\$98,500,000
							04/04/07	GREYWOLF CAPITAL	C	\$20,000,000
							03/28/07	POLYGON INV	C	\$16,000,000
							03/13/07	GREYWOLF CAPITAL	D	\$30,000,000
							03/13/07	GREYWOLF CAPITAL	Income Notes	\$11,250,000
							05/24/07	GREYWOLF CAPITAL	Income Notes	\$10,750,000
							03/22/07	RETAINED	S1	\$9,000,000
							03/22/07	RETAINED	S2	\$8,300,000
									Total	\$1,017,300,000
04/18/2007	Point Pleasant Funding 2007-1, Ltd.	\$200,000	Underwriting	A1	\$254,930,000		04/11/07	DILLON READ	A1	\$127,465,000
				A2	\$170,000,000		04/10/07	RETAINED	A1	\$107,465,000
				B	\$100,000,000		06/19/07	TOKYO STAR	A1	\$20,000,000
				C	\$28,000,000		04/11/07	DILLON READ	A2	\$85,000,000
				D	\$32,000,000		08/21/07	IBTS FINANC	A2	\$1,000,000
				INCOME	\$20,170,000		09/20/07	IBTS FINANC	A2	\$1,000,000
				S	\$6,000,000		10/29/07	IBTS FINANC	A2	\$500,000
							04/24/07	MONEYGRAM	A2	\$20,000,000
				Total	\$611,100,000	100%	05/24/07	PARAMAX CAPITAL	A2	\$40,000,000
							04/11/07	RETAINED	A2	\$32,500,000
							04/11/07	DILLON READ	B	\$50,000,000
							04/10/07	RETAINED	B	\$50,000,000
							04/11/07	DILLON READ	C	\$14,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS

All Fees Received By GS

Face %

Cash Investments

<u>Initial Closing Date</u>	<u>Deal Name</u>	<u>Amount</u>	<u>Nature</u>	<u>Tranche</u>	<u>Value</u>	<u>Synthetic</u>	<u>Date</u>	<u>Investor</u>	<u>Tranche</u>	<u>Amount*</u>
							04/10/07	PLENUM ASSET	C	\$7,800,000
							07/23/07	PLENUM ASSET	C	\$2,000,000
							04/10/07	RETAINED	C	\$4,200,000
							04/11/07	DILLON READ	D	\$16,000,000
							04/19/07	Basis Capital	D	\$15,000,000
							04/19/07	RETAINED	D	\$3,000,000
							04/10/07	MARINER BRIDGE	D	\$11,000,000
							04/11/07	DILLON READ	INCOME	\$10,085,000
							04/11/07	RETAINED	INCOME	\$10,085,000
							04/10/07	RETAINED	S	\$6,000,000
									Total	\$634,100,000
04/26/07	ABACUS 2007-AC1, Ltd.			SS	\$1,100,000,000					
				A1	\$200,000,000		04/10/07	IKB	A1	\$50,000,000
				A2	\$280,000,000		04/10/07	IKB	A2	\$100,000,000
				B	\$60,000,000		04/10/07	ACA	A2	\$42,000,000
				C	\$100,000,000					
				D	\$60,000,000					
				FL	\$200,000,000					
				Total	\$2,000,000,000	100%			Total	\$192,000,000
05/17/2007	ABACUS 2007-18, Ltd.			SS	\$470,000,000		04/19/07	Banque AIG	A1	\$80,000,000
				A1	\$80,000,000		04/17/07	Fortis Bank	A2	\$50,000,000
				A2	\$50,000,000		04/26/07	Deerfield Capital Mgmt LLC	A3	\$11,500,000
				A3	\$95,000,000		04/17/07	ING Capital LLC	B	\$5,000,000
				B	\$22,500,000		09/14/07	Credit Suisse Alternative Capital Inc	B Series 2	\$17,500,000
				C	\$22,500,000					
				D	\$22,500,000					
				E	\$22,500,000					
				F	\$21,200,000					
				G	\$21,300,000					
				H	\$32,200,000					
				J	\$20,300,000					
				K	\$18,500,000					
				L	\$25,700,000					
				M	\$15,000,000					
				N	\$11,800,000					
				O	\$9,700,000					
				P	\$8,400,000					
									Total	\$164,000,000

2004-2007 GS Synthetic and Partially Synthetic CDOS		All Fees Received By GS		Face	%	Cash Investments				
Initial Closing Date	Deal Name	Amount	Nature	Tranche	Value	Synthetic	Date	Investor	Tranche	Amount*
				Q	\$6,900,000					
				R	\$7,100,000					
				FL	\$16,900,000					
				Total	\$1,000,000,000	100%				
05/31/2007	Altius IV Funding, Ltd.	\$5,941,000	Underwriting	A1B	\$644,850,000		05/09/07	CIBC, XL, GS Funding Group	A1B	\$644,850,000
				A1F	\$644,850,000		05/09/07	CIBC, XL, GS Funding Group	A1F	\$644,850,000
				A1V	\$300,000		05/09/07	CIBC, XL, GS Funding Group	A1V	\$300,000
				A2A	\$50,000,000		05/15/07	ARAB BANKING CORP.	A2A	\$50,000,000
				A2B	\$55,000,000		05/15/07	AXON CREDIT	A2B	\$12,500,000
				B	\$66,000,000		05/16/07	CHINA CONSTRUCTION BANK	A2B	\$30,000,000
				C	\$19,500,000		05/15/07	INTESA SANP	A2B	\$12,500,000
				D	\$12,000,000		06/04/07	AOZORA BANK	B	\$36,000,000
				E	\$0		05/16/07	CHINA CONSTRUCTION BANK	B	\$20,000,000
				INCOME	\$7,500,000		06/05/07	FIRST COMMERCIAL BANK	B	\$10,000,000
							06/04/07	AOZORA BANK	C	\$11,625,000
				Total	\$1,500,000,000	19.30%	05/15/07	BT FUNDS MG	C	\$3,000,000
							05/15/07	GENERAL MOTORS PENSION	C	\$4,875,000
							05/15/07	ALADDIN CAPITAL	D	\$5,100,000
							05/15/07	RETAINED	D	\$3,900,000
							05/16/07	YAMATO LIFE	D	\$3,000,000
							05/15/07	ALADDIN CAPITAL	Income Notes	\$2,750,000
							05/15/07	RETAINED	Income Notes	\$2,750,000
							05/16/07	YAMATO LIFE	Income Notes	\$2,000,000
									Total	\$1,500,000,000

* The amounts in Column L reflect the original face amount of each note, and not the price at which the securities were purchased.