

AIG HIGH LEVEL SUMMARY

			CE	Coll Held	Coll Req'd	Coll Exc/Short	CCE	MTM	<u>Comments</u>
GSIL	AIGFP	X-Prod	9,412	6,979	9,113	- 2,135	2,433	9,412	To receive \$600 vs. dispute today. Trigger 50
Group	AIG	Lease					169		Lease payments - not including options (amount to be confirmed)
MMDP	SunAmerica	Swaps	98	-	-	-	98	-30	No netting. Trigger 35
GSCO	Various	SecLend	74	-	-	-	74	71	To migrate to MRA
GSCO	AIG Intl	FX	36	-	-	-	36	36	Trigger - 50
Various	AIG/AGF	Loans	-	-	-	-	34	-	Worst case CE fully draw. Reviewing legal docs. 25 unhedged, 5% 145
GSCM	AIG CDS	CDS	24	-	-	-	24	19	Trigger - 50
GSCM	AIG Intl	FX/Swaps	64	46	49	4	19	64	Trigger - 15
Other < 15mln							34		
Total			9,957	7,025	9,163	- 2,131	2,921	9,702	

NCL Hedges	- 2,870	NCL applies to GSIL/AIGFP. CVA desk has excess hedges.
Net Exposure	51	
Market Value	500	Est 450 CDS Desk plus other misc

Risk mitigation steps

- | | |
|--|---|
| 1 High-risk payments review w \$1mln threshold | Done |
| 2 Assignments w NPV to be aggregated through Credit | Rolled-out |
| 3 Obtain payment on collateral dispute | \$600mln for value today |
| 4 Review CPs to bank loan draws (AIG/AGF) | Being reviewed by Credit/Legal. \$170mln (92.5mln AIG/\$77.5mln AGF). \$145mln Sumitomo (\$92.5/52/5) |
| 5 Move SecLending to MRA agreement | Currently trading flat. CE across all entities - \$74.3 (GSCO) |
| 6 Consolidate entities to share thresholds | Under research (for example, if could combine AIG Intl/GSCO to AIG Intl/GSCM would reduce CCE by 36mln) |
| 7 Confirming changes to thresholds should ratings change | Ensuring coordination on revised margin calls |
| 8 Free delivery settlement risk | Working with operations |
| 9 Preparation to turn off e-platforms | Ready to move as needed |

From: Viniar, David [Fin] [david.viniar@ny.email.gs.com]
Sent: Sunday, September 28, 2008 11:19 AM
To: timothy.geithner@ny.frb.org
Subject: FW: aig high level summary at 9/12/08

I'm at home Private Information Redacted

From: Wildermuth, David
Sent: Sunday, September 28, 2008 11:10 AM
To: Viniar, David
Subject: aig high level summary at 9/12/08

Here is the high level credit exposure summary for AIG for EOD 9/12/08

<<aig high level summary.xls>>

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| 9 Preparation to turn off e-platforms | Ready to move as needed |

From: Dias, Marina [Ops] [Marina.Dias@ny.email.gs.com]
Sent: Monday, September 15, 2008 7:45 AM
To: aigfpcollateral@aigfpc.com; Riso, Max [Fin]; Dias, Marina [Ops]; Simpson, Michael [Fin]
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP

The 6 attachments to this Email contain the Margin Call Report for close of business 12-SEP-2008.
Please confirm receipt of this report by contacting us via e-mail or phone.

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

Prepared Monday, September 15, 2008 at 07:45 AM
Compass Tracking Code 24834_259074133

<<Invoice>> <<NSP Details>> <<FX Details>> <<Equity Options Details>> <<Credit Derivatives Details>> <<Collateral Details>>

Goldman Sachs International

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**Collateral Invoice**

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

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

Today's date 15-SEP-2008
Valuation as of Close 12-SEP-2008

Market Exposure (USD)	
Credit Derivatives	9,113,973,928.00
Equity NSP	8,318,121.44
Equity Options	33,199,990.69
Foreign Exchange - Forwards	(2,758,997.29)
Foreign Exchange - Options	10,707,765.12
Total Exposure	9,163,440,807.96
Trigger/Threshold	50,000,000.00
Margin Required	9,113,440,807.96
<hr/>	
Collateral Value (USD)	6,978,763,314.00
Cash Collateral:	6,978,763,314.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,134,680,000.00

Instructions

Chase Manhattan Bank, New York, ABA # 021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

All valuations are mid-market valuations, unless otherwise indicated

Disclaimer

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If the attached information relates to collateral or margin requirements, then any material regarding the valuation of

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15-September-2008 07:45:17

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CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut USD Amount
CASH	70000000	U S DOLLAR	Cash-USD		1	70000000	70000000
CASH	6908763314	U S DOLLAR	Cash-USD		1	6908763314	6908763314

tradeRefid	transactionType	buySellIND	expireDate
SDB1622963468Z.0.0.0	GENERIC-EQ	B	13-NOV-2023

tradeRefId	sourceSystem	tradeVersion Num	transactionType	buySellIND	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity	FXsecdbID
59277514A	OMNI	2	FXO	S	Op ion	GSIL	79599004	02587567	15000000	O JYUD CE 756000 20Oct16 9TP 0
64549267A	OMNI	4	FXO	S	Op ion	GSIL	79599004	02587567	10000000	O JYUD PE 927500 10Sep09 C4A 0
66826741A	OMNI	2	FXO	B	Op ion	GSIL	79599004	02587567	25000000	O JYUD CE 948500 28Jan11 XA3 0
54635010A	OMNI	1	FXO	S	Op ion	GSIL	79599004	02587567	25000000	O JYUD PE 890500 22Sep09 A9V 0
54635021A	OMNI	1	FXO	S	Op ion	GSIL	79599004	02587567	25000000	O JYUD CE 890500 22Sep09 5HZ 0
64282974A	OMNI	4	FXO	B	Op ion	GSIL	79599004	02587567	10000000	O JYUD PE 723000 27Aug20 3PR 0
56455702A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	31000000	O JYUD CE 995000 5Mar09 9FH 0
56482382A	OMNI	2	FXO	B	Op ion	GSIL	79599004	02587567	30000000	O JYUD CE 100000 6Mar09 BY3 0
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000	Fwd USD 10Mar09
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000	Fwd USD 24Oct16
64285360A	OMNI	2	FXO	B	Op ion	GSIL	79599004	02587567	10000000	O JYUD CE 723000 27Aug20 27H 0
59708750A	OMNI	1	FXO	B	Op ion	GSIL	79599004	02587567	10000000	O JYUD CE 868500 17Nov09 YEG 0
61149411A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	15000000	O JYUD CE 723500 16Feb15 5T2 0
61191581A	OMNI	1	FXO	B	Op ion	GSIL	79599004	02587567	20000000	O JYUD PE 867000 16Feb10 BAR 0
61191573A	OMNI	1	FXO	B	Op ion	GSIL	79599004	02587567	20000000	O JYUD CE 867000 16Feb10 ST4 0
62706861A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	25000000	O JYUD PE 911500 22May09 YJ3 0
64549259A	OMNI	4	FXO	S	Op ion	GSIL	79599004	02587567	10000000	O JYUD CE 927500 10Sep09 2JE 0
62706876A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	25000000	O JYUD CE 911500 22May09 93W 0
61149457A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	15000000	O JYUD PE 723500 16Feb15 HRW 0
59277522A	OMNI	2	FXO	S	Op ion	GSIL	79599004	02587567	15000000	O JYUD PE 756000 20Oct16 687 0
59708758A	OMNI	1	FXO	B	Op ion	GSIL	79599004	02587567	10000000	O JYUD PE 868500 17Nov09 P97 0
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1260075600	Fwd USD 9Mar09
61679075A	OMNI	1	FXO	S	Op ion	GSIL	79599004	02587567	15000000	O JYUD PE 642000 18Mar20 9TZ 0
61679084A	OMNI	1	FXO	S	Op ion	GSIL	79599004	02587567	15000000	O JYUD CE 642000 18Mar20 MLM 0
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000	Fwd USD 23Mar20
66826733A	OMNI	3	FXO	B	Op ion	GSIL	79599004	02587567	25000000	O JYUD PE 948500 28Jan11 62R 0
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-166290000	Fwd USD 31Aug20

tradeDate	tradeLocation	putCallIND	optionStyle	payoutAmnt	strikePrice	strikePriceTerms	expireDate	expireLocation	cashPhysInd	settlementDate	valueDate	usdEquivalent
20-OCT-2004	TKO	C	E		75.6	JPY/USD	20-OCT-2016	TKO	P	24-OCT-2016	20-OCT-2016	
12-SEP-2005	TKO	P	E		92.75	JPY/USD	10-SEP-2009	TKO	P	14-SEP-2009	10-SEP-2009	
30-JAN-2006	TKO	C	E		94.85	JPY/USD	28-JAN-2011	TKO	P	01-FEB-2011	28-JAN-2011	
22-SEP-2003	TKO	P	E		89.05	JPY/USD	22-SEP-2009	TKO	P	25-SEP-2009	22-SEP-2009	
22-SEP-2003	TKO	C	E		89.05	JPY/USD	22-SEP-2009	TKO	P	25-SEP-2009	22-SEP-2009	
29-AUG-2005	NYC	P	E		72.3	JPY/USD	27-AUG-2020	TKO	P	31-AUG-2020	27-AUG-2020	
05-MAR-2004	TKO	C	E		99.5	JPY/USD	05-MAR-2009	TKO	P	09-MAR-2009	05-MAR-2009	
08-MAR-2004	TKO	C	E		100	JPY/USD	06-MAR-2009	TKO	P	10-MAR-2009	06-MAR-2009	
08-MAR-2004							10-MAR-2009			28-JUN-2006	10-MAR-2009	13200000
20-OCT-2004							24-OCT-2016			28-JUN-2006	24-OCT-2016	2700000
29-AUG-2005	NYC	C	E		72.3	JPY/USD	27-AUG-2020	TKO	P	31-AUG-2020	27-AUG-2020	
17-NOV-2004	TKO	C	E		86.85	JPY/USD	17-NOV-2009	TKO	P	19-NOV-2009	17-NOV-2009	
16-FEB-2005	TKO	C	E		72.35	JPY/USD	16-FEB-2015	TKO	P	18-FEB-2015	16-FEB-2015	
16-FEB-2005	TKO	P	E		86.7	JPY/USD	16-FEB-2010	TKO	P	18-FEB-2010	16-FEB-2010	
16-FEB-2005	TKO	C	E		86.7	JPY/USD	16-FEB-2010	TKO	P	18-FEB-2010	16-FEB-2010	
20-MAY-2005	TKO	P	E		91.15	JPY/USD	22-MAY-2009	TKO	P	26-MAY-2009	22-MAY-2009	
12-SEP-2005	TKO	C	E		92.75	JPY/USD	10-SEP-2009	TKO	P	14-SEP-2009	10-SEP-2009	
20-MAY-2005	TKO	C	E		91.15	JPY/USD	22-MAY-2009	TKO	P	26-MAY-2009	22-MAY-2009	
16-FEB-2005	TKO	P	E		72.35	JPY/USD	16-FEB-2015	TKO	P	18-FEB-2015	16-FEB-2015	
20-OCT-2004	TKO	P	E		75.6	JPY/USD	20-OCT-2016	TKO	P	24-OCT-2016	20-OCT-2016	
17-NOV-2004	TKO	P	E		86.85	JPY/USD	17-NOV-2009	TKO	P	19-NOV-2009	17-NOV-2009	
05-MAR-2004							09-MAR-2009			28-JUN-2006	09-MAR-2009	13020000
18-MAR-2005	TKO	P	E		64.2	JPY/USD	18-MAR-2020	TKO	P	23-MAR-2020	18-MAR-2020	
18-MAR-2005	TKO	C	E		64.2	JPY/USD	18-MAR-2020	TKO	P	23-MAR-2020	18-MAR-2020	
18-MAR-2005							23-MAR-2020			28-JUN-2006	23-MAR-2020	3750000
30-JAN-2006	TKO	P	E		94.85	JPY/USD	28-JAN-2011	TKO	P	01-FEB-2011	28-JAN-2011	
29-AUG-2005							31-AUG-2020			28-DEC-2006	31-AUG-2020	2300000

primaryAmnt	primaryCcy	primaryType	secondaryAmnt	secondary Ccy	FXexchange Rate	exchangeRate Terms	notionalValue	FXdelta	FXmktExposure	valuedNtnlValue	margnGroupName	closingPrice
15000000	USD	P	1134000000	JPY			15000000	0.509543331	-2135959.098	10517529.22	Foreign Exchange	0.142397273
10000000	USD	R	927500000	JPY			10000000	-0.15848771	-127776.8241	8602300.13	Foreign Exchange	0.012777682
25000000	USD	R	2371250000	JPY			25000000	0.645716546	2440565.564	21992672.97	Foreign Exchange	0.097622623
25000000	USD	R	2226250000	JPY			25000000	-0.118901432	-246768.7672	20647838.99	Foreign Exchange	0.009870751
25000000	USD	P	2226250000	JPY			25000000	0.851906892	-4039580.834	20647838.99	Foreign Exchange	0.161583233
10000000	USD	P	723000000	JPY			10000000	-0.195978123	794365.2753	6705620.479	Foreign Exchange	0.079436528
31000000	USD	R	3084500000	JPY			31000000	0.778090111	2432704.495	28607864.96	Foreign Exchange	0.078474339
30000000	USD	R	3000000000	JPY			30000000	0.764551068	2238450.556	27824151.36	Foreign Exchange	0.074615019
1302180000	JPY	R	-13200000	USD	98.65	JPY/USD	12077351.14		-986956.4509	13200000	Foreign Exchange	106.7443705
204120000	JPY	R	-2700000	USD	75.6	JPY/USD	1893155.259		-247324.8201	2700000	Foreign Exchange	86.81012909
10000000	USD	R	723000000	JPY			10000000	0.38790227	1292825.027	6705620.479	Foreign Exchange	0.129282503
10000000	USD	R	868500000	JPY			10000000	0.85735926	1782784.359	8055091.82	Foreign Exchange	0.178278436
15000000	USD	R	1085250000	JPY			15000000	0.620662622	2829879.566	10065386.76	Foreign Exchange	0.188658638
20000000	USD	P	1734000000	JPY			20000000	-0.122073025	235875.5067	16082359.49	Foreign Exchange	0.011793775
20000000	USD	R	1734000000	JPY			20000000	0.836364227	3516655.184	16082359.49	Foreign Exchange	0.175832759
25000000	USD	P	2278750000	JPY			25000000	-0.106348579	178150.9934	21134761.64	Foreign Exchange	0.00712604
10000000	USD	P	927500000	JPY			10000000	0.813214665	-1311220.328	8602300.13	Foreign Exchange	0.131122033
25000000	USD	R	2278750000	JPY			25000000	0.874142435	3670941.411	21134761.64	Foreign Exchange	0.146837656
15000000	USD	P	1085250000	JPY			15000000	-0.150017699	478489.8916	10065386.76	Foreign Exchange	0.031899326
15000000	USD	R	1134000000	JPY			15000000	-0.200014578	-761932.3198	10517529.22	Foreign Exchange	0.050795488
10000000	USD	P	868500000	JPY			10000000	-0.108929689	96891.09931	8055091.82	Foreign Exchange	0.00968911
1260075600	JPY	R	-13020000	USD	96.78	JPY/USD	11686844.74		-1199184.763	13020000	Foreign Exchange	106.7506249
15000000	USD	R	963000000	JPY			15000000	-0.146628417	-854876.0959	8931552.588	Foreign Exchange	0.05699174
15000000	USD	P	963000000	JPY			15000000	0.45052754	-2615584.078	8931552.588	Foreign Exchange	0.174372272
240750000	JPY	R	-3750000	USD	64.2	JPY/USD	2232888.147		-440176.9954	3750000	Foreign Exchange	79.91258332
25000000	USD	P	2371250000	JPY			25000000	-0.278818731	812884.5363	21992672.97	Foreign Exchange	0.032515381
-166290000	JPY	P	2300000	USD	72.3	JPY/USD	1542292.71		114645.7428	2300000	Foreign Exchange	79.05048306

tradeRefId	transactionType	accountNumber	FXmktExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND	putCallIND	underlier	underlierQuantity	strikePrice
9EF656699	Equity Derivative	033968843	7940799.93	49999907.1	USD	49999907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B	P	SPX	42146	1186.35
9EF6566B4	Equity Derivative	033968843	5167768.978	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B	C	SPX	19821	1513.56
9EF6566C2	Equity Derivative	033968843	6178217.394	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B	P	SPX	19821	1513.56
9EF6566E8	Equity Derivative	033968843	4335474.19	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B	P	SPX	19542	1279.3
9EF6566D0	Equity Derivative	033968843	8685513.179	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B	P	SPX	38941	1284
9EF6566A8	Equity Derivative	033968843	-5236321.033	49999907.1	USD	49999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S	P	SPX	42146	1186.35
SDB1623043827.0.0.0	EQOTC-OTCFF	03396884	-5662963.55	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S	C	MA.N	375000	80
SDB1623043841.0.0.0	EQOTC-OTCNFF	03396884	62854765.56	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B	C	MA.N	375000	60
SDB1624655344Z.0.0.0	EQOTC-OTCNFF	03396884	336430.1684	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B	P	NTAP.O	420000	20
SDB1624655346Z.0.0.0	EQOTC-OTCFF	03396884	-13654.99496	17640000	USD	17640000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	S	C	NTAP.O	420000	42
SDB1625549836Z.0.0.0	EQOTC-OTCFF	03396884	-253395.5522	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	S	C	LSI.N	500000	10.8
SDB1625549837Z.0.0.0	EQOTC-OTCNFF	03396884	35390.62549	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B	C	LSI.N	500000	19.8
SDB1623049426Z.0.0.0	EQOTC-OTCNFF	03396884	1394387.938	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B	C	SNDK.O	1300000	82.36
SDB594243882U.0.0.0	EQOTC-OTCNFF	03396884	523857.1897	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B	C	LCC.N	250000	30
SDB594243884U.0.0.0	EQOTC-OTCFF	03396884	-349252.2575	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S	C	LCC.N	250000	45
SDB1623049431Z.0.0.0	EQOTC-OTCFF	03396884	-1271522.722	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S	C	SNDK.O	1300000	95.03
SDB1627547189.0.0.0	EQOTC-OTCFF	03396884	-4460635.049	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S	C	NRG.N	200000	19.7
SDB1623049454Z.0.0.0	EQOTC-OTCNFF	03396884	42736015.05	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B	C	PCLN.O	750000	40
SDB1627548011.0.0.0	EQOTC-OTCNFF	03396884	3668638.412	5908600	USD	5908600	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B	C	NRG.N	200000	29.543
SDB1623049496Z.0.0.0	EQOTC-OTCFF	03396884	-39021693.39	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S	C	PCLN.O	750000	50
SDB1625989016.0.0.0	EQOTC-OTCNFF	03396884	18131299.69	83521350	USD	83521350	16-NOV-2006	16-NOV-2006	06-MAY-2013	06-MAY-2013	B	C	MDT.N	1500000	55.6809
SDB1625989093.0.0.0	EQOTC-OTCFF	03396884	-7292807.239	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S	C	MDT.N	1500000	75.93
SDB1623049567Z.0.0.0	EQOTC-OTCNFF	03396884	44872369.07	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B	C	PCLN.O	750000	40
SDB1623049574Z.0.0.0	EQOTC-OTCFF	03396884	-41602637.85	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S	C	PCLN.O	750000	50
SDB1623043896.0.0.0	EQOTC-OTCNFF	03396884	1914295.486	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B	C	CIEND_B=B	7500000	5.85
SDB1623043906.0.0.0	EQOTC-OTCFF	03396884	-1531211.806	48825000	USD	48825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S	C	CIEND_B=B	7500000	6.51
SDB594243831U.0.0.0	EQOTC-OTCNFF	03396884	47826.01854	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	19-JUN-2009	19-JUN-2009	B	P	NAV.N	500000	15
SDB1603413787.0.0.0	EQOTC-OTCNFF	02340543	2275029.041	24426636.99	USD	24426636.99	23-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B	P	.N225	200000	13168.4
SDB594223071U.0.0.0	EQOTC-OTCNFF	03396884	2220761.23	15000000	USD	15000000	16-JAN-2008	16-JAN-2008	15-JAN-2010	15-JAN-2010	B	P	GT.N	1500000	10
SDB1622963271Z.0.0.0	EQOTC-OTCFF	03396884	-1346798.112	5264888.49	USD	5264888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S	P	.SPX	2817	1868.97
SDB1622963288Z.0.0.0	EQOTC-OTCFF	03396884	-242817.178	2835227.49	USD	2835227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S	P	.SPX	1517	1868.97
SDB162296331Z.0.0.0	EQOTC-OTCFF	03396884	-3908252.777	15615350.45	USD	15615350.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S	P	.SPX	7277	2145.85
SDB1624655254.0.0.0	EQOTC-OTCNFF	03396884	937452.6315	16230200	USD	16230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B	C	VRX.N	500000	32.4604
SDB1624655256.0.0.0	EQOTC-OTCFF	03396884	-514023.2699	20230200	USD	20230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S	C	VRX.N	500000	40.4604
SDB1622963364Z.0.0.0	EQOTC-OTCFF	03396884	-833521.8105	8409586.15	USD	8409586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S	C	.SPX	3919	2145.85
SDB1622963386Z.0.0.0	EQOTC-OTCFF	03396884	-3962424.909	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S	P	.SPX	7277	2215.07
SDB1622963400Z.0.0.0	EQOTC-OTCFF	03396884	-875954.8882	8680859.33	USD	8680859.33	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S	C	.SPX	3919	2215.07
SDB1622963409Z.0.0.0	EQOTC-OTCFF	03396884	-2605125.735	11049729.45	USD	11049729.45	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S	P	.SPX	4695	2353.51
SDB1622963427Z.0.0.0	EQOTC-OTCFF	03396884	-613148.6456	5949673.28	USD	5949673.28	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	S	C	.SPX	2528	2353.51
SDB1627200199.0.0.0	EQOTC-OTCFF	02340543	-4557995.141	24999470.1	USD	24999470.1	30-APR-2008	30-APR-2008	30-APR-2013	30-APR-2013	S	P	.SPX	17874	1398.65
SDB1627200201.0.0.0	EQOTC-OTCFF	02340543	-3805134.061	24999470.1	USD	24999470.1	30-APR-2008	30-APR-2008	30-APR-2013	30-APR-2013	S	C	.SPX	17874	1398.65
SDB5942438352U.0.0.0	EQOTC-OTCNFF	03396884	5108370.623	15625000	USD	15625000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B	C	CAL.N	625000	25
SDB1627247853.0.0.0	EQOTC-OTCFF	02340543	-10309191.9	49999409.4	USD	49999409.4	09-MAY-2008	09-MAY-2008	11-MAY-2015	11-MAY-2015	S	C	.SPX	36059	1386.6
SDB1627247856.0.0.0	EQOTC-OTCFF	02340543	-9355042.661	49999409.4	USD	49999409.4	09-MAY-2008	09-MAY-2008	11-MAY-2015	11-MAY-2015	S	P	.SPX	36059	1386.6
SDB1627247858.0.0.0	EQOTC-OTCNFF	02340543	3329804.199	49999409.4	USD	49999409.4	09-MAY-2008	09-MAY-2008	10-MAY-2010	10-MAY-2010	B	C	.SPX	36059	1386.6
SDB1627248032.0.0.0	EQOTC-OTCNFF	02340543	7313584.938	49999409.4	USD	49999409.4	09-MAY-2008	09-MAY-2008	10-MAY-2010	10-MAY-2010	B	P	.SPX	36059	1386.6
SDB1505589308A.0.0.0	EQOTC-OTCNFF	02340543	5120760.139	25000713.7	USD	25000713.7	14-JUL-2008	14-JUL-2008	27-JUN-2017	27-JUN-2017	B	P	.SPX	16738	1493.65
SDB594243857U.0.0.0	EQOTC-OTCFF	03396884	-3768761.179	21875000	USD	21875000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S	C	CAL.N	625000	35
SDB1626828357.0.0.0	EQOTC-OTCFF	03396884	-4314.115622	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	21-SEP-2011	21-SEP-2011	S	C	NCC.N	1800000	27.792
SDB1626828358.0.0.0	EQOTC-OTCFF	03396884	-4098.583068	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	14-SEP-2011	14-SEP-2011	S	C	NCC.N	1800000	27.792
SDB1626828359.0.0.0	EQOTC-OTCFF	03396884	-3693.737018	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	31-AUG-2011	31-AUG-2011	S	C	NCC.N	1800000	27.792
SDB1626828360.0.0.0	EQOTC-OTCFF	03396884	-3316.380375	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	17-AUG-2011	17-AUG-2011	S	C	NCC.N	1800000	27.792
SDB1626828361.0.0.0	EQOTC-OTCFF	03396884	-2970.521673	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	03-AUG-2011	03-AUG-2011	S	C	NCC.N	1800000	27.792
SDB1626828367.0.0.0	EQOTC-OTCNFF	03396884	22406.59985	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	26-JAN-2011	26-JAN-2011	B	C	NCC.N	1800000	18.914
SDB1626828369.0.0.0	EQOTC-OTCNFF	03396884	21323.97595	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	19-JAN-2011	19-JAN-2011	B	C	NCC.N	1800000	18.914
SDB1626828370.0.0.0	EQOTC-OTCNFF	03396884	23237.43707	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	29-DEC-2010	29-DEC-2010	B	C	NCC.N	1800000	18.914
SDB1626828376.0.0.0	EQOTC-OTCNFF	03396884	20172.83577	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	15-DEC-2010	15-DEC-2010	B	C	NCC.N	1800000	18.914
SDB1626828380.0.0.0	EQOTC-OTCNFF	03396884	18021.18419	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	01-DEC-2010	01-DEC-2010	B	C	NCC.N	1800000	18.914
SDB1626849485.0.0.0	EQOTC-OTCFF	03396884	-192389.927	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	S	C	ABG.N	250000	45
SDB507094078U.0.0.0	EQOTC-OTCNFF	03396884	313287.4911	8500000	USD	8500000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	B	C	ABG.N	250000	34
SDB1627482168.0.0.0	EQOTC-OTCNFF	03396884	3328052.536	30600000	USD	30600000	16-JUN-2008	16-JUN-2008	21-MAY-2013	21-MAY-2013	B	C	BID.N	900000	34
SDB1627482169.0.0.0	EQOTC-OTCFF	03396884	-1806809.008	40500000	USD	40500000	16-JUN-2008	16-JUN-2008	21-OCT-2013	21-OCT-2013	S	C	BID.N	900000	45
SDB1603441134.0.0.0	EQOTC-OTCNFF	02340543	703456.9493												

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell	Reference Obligation	Counterparty Ref. Number	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
NIUJQ5074F0030000A00	006441679	105939575.5	06-JUL-2005	682235849	USD	28-JUL-2039	B	ABACUS 2005-3, LTD.			12		N
SDB2012886155.0.0	006441679	7178520.135	21-APR-2006	44500000	USD	15-JAN-2045	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244	8SHAU9	12		N
SDB2012988077.0.0.0	006441679	215861.5921	12-JUL-2006	12500000	USD	15-MAR-2042	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		8P9EW2	8		N
SDB2012987809.0.0.0	006441679	166502.5182	12-JUL-2006	12500000	USD	10-DEC-2042	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST		8OJUE6	8		N
SDB2012988052.0.0.0	006441679	1075863.632	12-JUL-2006	15000000	USD	10-JUL-2045	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8SZF34	10		N
SDB532092188.0	006441679	2913875.656	23-OCT-2006	71069972.65	USD	20-DEC-2011	B	DEUTSCHE BANK FINANCE N.V.	856085	620XY9	15		N
SDB2012988055.0.0.0	006441679	278688.7621	12-JUL-2006	12500000	USD	10-JUL-2039	B	(GS) GS MORTGAGE SECURITIES CORPORATION II		8PXC5	8		N
SDB2012987954.0.0.0	006441679	278360.312	12-JUL-2006	12500000	USD	15-MAY-2043	B	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2		8R9781	8		N
SDB2012987938.0.0.0	006441679	744912.568	12-JUL-2006	12500000	USD	10-SEP-2045	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST		8S16C9	8		N
SDB2012988092.0.0.0	006441679	745031.8093	12-JUL-2006	12500000	USD	15-JAN-2045	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		8RYBS7	8		N
SDB2012987952.0.0.0	006441679	575497.6547	12-JUL-2006	12500000	USD	15-JUL-2044	B	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST		8R06U2	8		N
SDB2012886159.0.0	006441679	584783.2604	21-APR-2006	44500000	USD	13-FEB-2046	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244	8O3LE8	8		N
SDB2012886153.0.0	006441679	5078957.025	21-APR-2006	44500000	USD	15-DEC-2044	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244	8RLSG3	12		N
SDB2012988045.0.0.0	006441679	733514.9657	12-JUL-2006	42500000	USD	15-JUN-2048	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8P1VR1	8		N
NIUJQ505G0030000A00	006441679	77677192.21	26-MAY-2005	730000000	USD	28-OCT-2044	B	ABACUS 2004-2, INC.		8NV602	12		N
NIUJQ505G0030000A00	006441679	358036694.4	26-MAY-2005	1760000000	USD	28-JUL-2044	B	ABACUS 2004-1, LTD.		8M2M06	12		N
SDB532092397.0	006815922	-1466312.598	23-OCT-2006	56855978.12	USD	20-DEC-2011	S	MUNICH RE FINANCE B.V.		2ECM09	17		N
SDB2012987962.0.0.0	006441679	1084393.274	12-JUL-2006	15000000	USD	10-MAY-2043	B	COMM 2005-C8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES		8PSP04	10		N
SDB2012886117.0.0	006441679	5029925.093	21-APR-2006	44500000	USD	10-OCT-2045	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244	8RLM38	12		N
SDB2012987934.0.0.0	006441679	575542.243	12-JUL-2006	12500000	USD	10-OCT-2045	B	BANC OF AMERICA COMMERCIAL MORTGAGE INC		8R5JM5	8		N
SDB2012988059.0.0.0	006441679	575708.3994	12-JUL-2006	12500000	USD	15-DEC-2044	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP		8R9W47	8		N
SDB2012886147.0.0	006441679	5091645.19	21-APR-2006	44500000	USD	15-DEC-2044	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP		8SHB61	12		N
NIUJQ605590240000A00	006441679	454262565.3	19-MAY-2006	755914939.1	USD	05-JUL-2041	B	HOUT BAY 2006-1 LTD.		8SA509	8		N
SDB2012988040.0.0.0	006441679	744912.8686	12-JUL-2006	12500000	USD	15-FEB-2039	B	CS FIRST BOSTON MORTGAGE TRUST		8S55E7	8		N
SDB2012988057.0.0.0	006441679	1099780.628	12-JUL-2006	15000000	USD	15-JUL-2042	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP		8C05061	10		N
SDB2012886137.0.0	006441679	5064481.895	21-APR-2006	44500000	USD	10-NOV-2045	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244	8S05K9	12		N
SDB2012886131.0.0	006441679	3168418.352	21-APR-2006	44500000	USD	15-MAY-2043	B	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244	8O1SG8	12		N
SDB2012988062.0.0.0	006441679	916658.7367	12-JUL-2006	15000000	USD	15-FEB-2040	B	LB-UBS COMMERCIAL MORTGAGE TRUST		8P8M62	10		N
SDB2012987940.0.0.0	006441679	166796.1281	12-JUL-2006	12500000	USD	13-FEB-2046	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC		8O3LE8	8		N
NIUJQ506B004200.0.1.0	006441679	113736857.4	22-JUN-2005	196659772.1	USD	09-JUL-2040	B	COOLIDGE FUNDING, LTD.			10		N
SDB2012988053.0.0.0	006441679	575737.718	12-JUL-2006	12500000	USD	10-NOV-2045	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8R97W8	8		N
NIUJQ5102A0030000A00	006441679	233793084.2	07-OCT-2005	1000000000	USD	21-MAR-2045	B	ABACUS 2005-2, LTD.	699460	8PSNH3	13		N
SDB2012988056.0.0.0	006441679	948278.5027	12-JUL-2006	42500000	USD	15-JUL-2042	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP		8PZDX3	8		N
SDB2012886109.0.0	006441679	2040055.059	21-APR-2006	44500000	USD	10-DEC-2042	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244	8P8M13	12		N
SDB2012886151.0.0	006441679	2679721.581	21-APR-2006	44500000	USD	15-MAR-2042	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244	8PT1Q5	12		N
SDB2012987947.0.0.0	006441679	574420.5507	12-JUL-2006	12500000	USD	11-SEP-2042	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC		8RPD05	8		N
SDB2012988060.0.0.0	006441679	156275.8828	12-JUL-2006	12500000	USD	15-AUG-2029	B	LB-UBS COMMERCIAL MORTGAGE TRUST		8O6RJ4	8		N
SDB2012886201.0.0	006441679	547781.1402	21-APR-2006	44500000	USD	15-AUG-2029	B	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244	8O6RJ4	8		N
SDB2012988088.0.0.0	006441679	575873.5162	12-JUL-2006	12500000	USD	15-DEC-2044	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		8RGY13	8		N
SDB2012886139.0.0	006441679	5082776.388	21-APR-2006	44500000	USD	10-NOV-2045	B	GMAC MORTGAGE CORPORATION	772240-772244	8SHAD7	12		N
SDB2012886123.0.0	006441679	5027758.609	21-APR-2006	44500000	USD	11-SEP-2042	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244	8SH9V9	12		N
SDB2012987973.0.0.0	006441679	575242.4039	12-JUL-2006	12500000	USD	15-AUG-2038	B	CS FIRST BOSTON MORTGAGE SECURITIES CORP		8R1U17	8		N
SDB2012886211.0.0	006441679	2055566.802	21-APR-2006	44500000	USD	14-NOV-2042	B	MORGAN STANLEY CAPITAL	772240 - 772244	8R9LP7	8		N
SDB2012886121.0.0	006441679	5084089.847	21-APR-2006	44500000	USD	11-DEC-2040	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244	8SH9U1	12		N
SDB2012886220.0.0	006441679	2051755.033	21-APR-2006	44500000	USD	15-OCT-2044	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244	8R0J04	8		N
BUUQ511030030000A00	006441679	40437349.19	10-NOV-2005	256134458.8	USD	28-DEC-2045	B	ABACUS 2005-CB1, LTD.	717970	8R2VK2	19		N
SDB2012886149.0.0	006441679	3200336.288	21-APR-2006	44500000	USD	12-JUN-2043	B	MERRILL LYNCH MORTGAGE TRUST	772240-772244	8Q05A2	12		N
SDB2012988054.0.0.0	006441679	575843.3057	12-JUL-2006	12500000	USD	10-NOV-2045	B	GMAC MORTGAGE CORPORATION		8RPO07	8		N
SDB2012988168.0.0.0	006441679	744854.4016	12-JUL-2006	12500000	USD	15-JAN-2046	B	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB		8S54B4	8		N
SDB2012886163.0.0	006441679	1218732.985	21-APR-2006	44500000	USD	15-AUG-2038	B	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244	8RXN72	8		N
SDB2012988074.0.0.0	006441679	157454.399	12-JUL-2006	12500000	USD	15-AUG-2041	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		8P3TB5	8		N
SDB2012988046.0.0.0	006441679	913183.8022	12-JUL-2006	15000000	USD	10-JUN-2048	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8P8WR5	10		N
SDB2012886218.0.0	006441679	551859.2738	21-APR-2006	44500000	USD	15-AUG-2041	B	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244	8P3TB5	8		N
SDB2012886135.0.0	006441679	5069664.858	21-APR-2006	44500000	USD	15-DEC-2040	B	CS FIRST BOSTON MORTGAGE TRUST	772240-772244	8RTY95	12		N
SDB2012988050.0.0.0	006441679	1161707.993	12-JUL-2006	42500000	USD	10-JUL-2045	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8Q0T59	8		N
SDB2012988167.0.0.0	006441679	278688.4139	12-JUL-2006	12500000	USD	12-JUN-2043	B	MERRILL LYNCH MORTGAGE TRUST		8Q3IX8	8		N
SDB2012930412.0.1.0	006441679	229997101.8	08-MAR-2006	327598430.8	USD	12-JUL-2041	B	FORTIUS I FUNDING, LTD.		8RRMP6	14		N
SDB2012988039.0.0.0	006441679	575826.0692	12-JUL-2006	12500000	USD	15-DEC-2040	B	CS FIRST BOSTON MORTGAGE TRUST		8RGWF1	8		N
SDB2012886145.0.0	006441679	3144904.357	21-APR-2006	44500000	USD	15-AUG-2042	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244	8SHAG0	12		N
SDB2012886127.0.0	006441679	7183070.343	21-APR-2006	44500000	USD	15-JAN-2046	B	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244	8SIA88	12		N
SDB2012988058.0.0.0	006441679	341042.921	12-JUL-2006	12500000	USD	15-AUG-2042	B	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP		8SIE90	8		N
SDB2012987916.0.0.0	006441679	574224.8603	12-JUL-2006	12500000	USD	10-JUL-2045	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST		8R6P12	8		N
SDB2012886113.0.0	006441679	5002989.244	21-APR-2006	44500000	USD	10-JUL-2045	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244	8SH9S6	12		N
SDB2012987943.0.0.0	006441679	575686.3557	12-JUL-2006	12500000	USD	11-DEC-2040	B	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC		8R76V9	8		N
SDB2012988043.0.0.0	006441679	907300.7627	12-JUL-2006	15000000	USD	10-AUG-2042	B	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.		8OU3V8	10		N
SDB2012988042.0.0.0	006441679	732613.3164	12-JUL-2006	42500000	USD	10-AUG-2042	B	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.		8OU3R9	8		N
SDB2012987971.0.0.0	006441679	354206.4661	12-JUL-2006	13000000	USD	15-AUG-2038	B	FIRST BOSTON MORTGAGE SECURITIES CORP		8RXN72	8		N
SDB2012987959.0.0.0	006441679	947042.5676	12-JUL-2006	42500000	USD	10-MAY-2043	B	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES		8P8S97	8		N
SDB2012886111.0.0	006441679	3108323.555	21-APR-2006	44500000	USD	10-NOV-2042	B	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244	8PT1P7	12		

SD82012886165.0.0.0	006441679	2658979.707	21-APR-2006	44500000	USD	15-FEB-2039	B	CS FIRST BOSTON MORTGAGE TRUST	772240-772244	8555E7	8	N
SD82012886047.0.0.0	006441679	1096641.383	12-JUL-2006	46500000	USD	10-MAY-2043	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244	8PZDM5	8	N
SD82012886141.0.0.0	006441679	3176837.162	21-APR-2006	44500000	USD	10-JUL-2039	B	COLUMBIA CENTER TRUST	772460-772464	8PZDM5	12	N
SD82012886133.0.0.0	006441679	5032461.322	21-APR-2006	44500000	USD	15-AUG-2038	B	CS FIRST BOSTON MORTGAGE TRUST	772460-772464	8SHAB1	12	N
SD82012886048.0.0.0	006441679	609015.4668	12-JUL-2006	11000000	USD	10-MAY-2046	B	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION		8S9L0	8	N
SD82012886000.000000.0.0.0	006441679	125297573.98	28-JUN-2005	185626055.3	USD	06-AUG-2040	B	ISCHUS CDO I LTD		8O8AL0	0	N
SD82012886000.000000.0.0.0	006441679	29309873.99	28-JUN-2005	43421294.8	USD	06-AUG-2040	B	ISCHUS CDO II LTD		8O8AL3	0	N
SD82012886000.0.0.0	006441679	2313456902.1	11-MAY-2007	304407502.8	USD	05-OCT-2045	B	SHERWOOD FUNDING CDO, LTD.		889J83	0	N
SD82012886000.0.0.0	006441679	2166475973.6	11-MAY-2007	336241819.6	USD	05-JAN-2043	B	BRODERICK 1 CDO LTD.		88CJHF7	0	N
SD82012886000.000000.0.0.0	006441679	282113044.8	23-NOV-2005	46602054.3	USD	05-JAN-2043	B	BRODERICK CDO I LTD.		88CSE8	0	N
SD82012886000.000000.0.0.0	006441679	74101.24668	23-NOV-2005	237123.98	USD	05-JAN-2043	B	BRODERICK 1 CDO LTD.		88KME5	0	N
SD82012886000.0.0.0	006441679	411368949.9	11-MAY-2007	791089942.1	USD	05-DEC-2042	B	GLACIER FUNDING CDO II, LTD.		88VZ12	0	N
SD82012886000.0.0.0	006441679	53627171.47	23-SEP-2004	143005170.0	USD	12-NOV-2042	B	RESERVOIR FUNDING CDO II, LTD.		88VZ06	0	N
SD82012886000.0.0.0	006441679	131721026.2	23-SEP-2004	292713391.7	USD	07-DEC-2040	B	RESERVOIR FUNDING CDO II, LTD.		88VZ06	0	N
SD82012886000.0.0.0	006441679	15410.101	08-OCT-2004	44028.89	USD	12-NOV-2042	B	GLACIER FUNDING CDO II, LTD.		88VZ06	0	N
SD82012886000.0.0.0	006441679	22258.08997	23-SEP-2004	78098.56131	USD	07-DEC-2040	B	RESERVOIR FUNDING CDO II, LTD.		88VZ06	0	N
SD82012886000.0.0.0	006441679	64353476.06	20-OCT-2004	160883990.2	USD	10-DEC-2040	B	MERCURY CDO 2004-1, LTD.		8OZPT7	0	N
SD82012886000.0.0.0	006441679	44353476.06	20-OCT-2004	53652.13	USD	10-DEC-2040	B	MERCURY CDO 2004-1, LTD.		8OZT00	0	N
SD82012886000.0.0.0	006441679	79609055.44	15-MAY-2007	164142382.3	USD	15-MAY-2013	B	DUNHILL ABS CDO LTD		8OHE4	0	N
SD82012886000.0.0.0	006441679	48918.36127	15-DEC-2004	125434.2597	USD	04-JAN-2041	B	DUNHILL ABS CDO LTD		8OHE4	0	N
SD82012886000.0.0.0	006441679	75596037.93	22-DEC-2004	129223996.5	USD	06-FEB-2040	B	RIVER NORTH CDO LTD.		8OXN03	0	N
SD82012886000.0.0.0	006441679	123656175	15-FEB-2005	600000000	USD	12-FEB-2035	B	ORKNEY HOLDINGS, LLC		8OXG91	0	N
SD82012886000.0.0.0	006441679	145117781.6	15-MAY-2007	378923902.8	USD	05-NOV-2040	B	HUNTINGTON CDO, LTD.		8P3J11	0	N
SD82012886000.0.0.0	006441679	96202.7436	08-APR-2005	231813.84	USD	05-NOV-2040	B	HUNTINGTON CDO, LTD.		8P3J19	0	N
SD82012886000.0.0.0	006441679	38697058.85	11-MAR-2005	63765670.24	USD	05-FEB-2043	B	ORCHID STRUCTURED FINANCE CDO, LTD.		8P4ZB7	0	N
SD82012886000.0.0.0	006441679	337680218.5	21-APR-2005	469406115.3	USD	07-JAN-2041	B	SOUTH COAST FUNDING		8P5A07	0	N
SD82012886000.0.0.0	006441679	97280.1342	15-MAY-2007	158178.08	USD	07-JAN-2041	B	SOUTH COAST FUNDING		8P6L46	0	N
SD82012886000.0.0.0	006441679	38205934.7	13-MAY-2005	99236194.02	USD	06-JUN-2044	B	SATIURN VENTURES I, LTD.		8P7J76	0	N
SD82012886000.0.0.0	006441679	776081121.1	15-MAY-2007	1178889487	USD	09-JUN-2042	B	JUPITER HIGH GRADE CDO LTD		8O8ZNS	0	N
SD82012886000.0.0.0	006441679	111128.53	20-JUL-2005	229795	USD	09-JUN-2042	B	JUPITER HIGH GRADE CDO III, LTD		8O8ZNS	0	N
SD82012886000.0.0.0	006441679	97316611.86	28-SEP-2005	14744841.19	USD	06-MAY-2042	B	LEXINGTON CAPITAL FUNDING, LTD.		8O8ZNS	0	N
SD82012886000.0.0.0	006441679	97006.1925	28-SEP-2005	184773.7	USD	06-MAY-2042	B	LEXINGTON CAPITAL FUNDING, LTD.		8O8ZNS	0	N
SD82012886000.0.0.0	006441679	132923.4841	07-OCT-2005	248455.1105	USD	03-OCT-2045	B	ORIENT POINT CDO, LTD.		8OXV17	0	N
SD82012886000.0.0.0	006441679	464929078.1	15-MAY-2007	645734832.1	USD	03-OCT-2045	B	ORIENT POINT CDO, LTD.		8OXL2	0	N
SD82012886000.0.0.0	006441679	463140202.4	15-MAY-2007	643250281	USD	03-OCT-2045	B	ORIENT POINT CDO, LTD.		8OXL2	0	N
SD82012886000.0.0.0	006441679	525605394.8	19-DEC-2005	108372244.3	USD	05-DEC-2040	B	ALTUS II FUNDING LTD		8P2SG5	0	N
SD82012886000.0.0.0	006441679	84158.92975	19-DEC-2005	227456.5669	USD	05-DEC-2042	B	KLEROS PREFERRED FUNDING II, LLC		8P2SG5	0	N
SD82012886000.0.0.0	006441679	209669564	12-JAN-2006	280093374.5	USD	06-OCT-2043	B	SOUTH COAST FUNDING VIII LTD		8P4L56	0	N
SD82012886000.0.0.0	006441679	131611.2615	12-JAN-2006	203260.79	USD	06-OCT-2043	B	SOUTH COAST FUNDING VIII LTD		8P4L56	0	N
SD82012886000.0.0.0	006441679	6186899505.5	19-JUL-2006	1066706644	USD	04-NOV-2041	B	WEST COAST FUNDING LTD 2006-1A		85XUE8	0	N
SD82012886000.0.0.0	006441679	754284750	19-JUL-2006	1181850000	USD	04-NOV-2041	B	WEST COAST FUNDING LTD 2006-1A		85XUE8	0	N
SD82012886000.0.0.0	006441679	363961000	08-NOV-2008	1398650000	USD	03-OCT-2039	B	UNKNOWN		81W8K9	0	N
SD82012886000.0.0.0	006441679	363961000	08-NOV-2008	1398650000	USD	03-OCT-2039	B	UNKNOWN		81W8L7	0	N
SD82012886000.0.0.0	006441679	260000000	08-DEC-2006	1000000000	USD	03-OCT-2039	B	UNKNOWN		81W8L7	0	N
SD82012886000.0.0.0	006441679	260000000	08-DEC-2006	1000000000	USD	03-OCT-2039	B	UNKNOWN		81W8K9	0	N
SD82012886000.0.0.0	006441679	276584794.2	22-MAR-2007	4700000000	USD	28-MAR-2041	B	UNKNOWN		81W8K9	0	N

From: Tom.Athan@aigfpc.com
Sent: Friday, September 12, 2008 6:16 PM
To: Simpson, Michael [Fin]
Cc: William.Dooley@aig.com
Subject: GSI/AIG Monday

Mike-

I was out this afternoon but it is my understanding that there is an agreement that we will post approximately \$617mm. First thing monday AM I will review the calculations and set up the wire. My team has reviewed it today while in contact with me so there should be no issues.

I will ask our legal team to prepare the letter also so that I can get a GSI signature on it first thing on Monday as well and release the funds.

Regards,
Tom

Tom Athan
AIG Financial Products Co.
203-222-4714 phone
Athan@aigfpc.com

The information contained herein is being furnished for discussion purposes only and may be subject to completion or amendment through the delivery of additional documentation. This communication does not constitute an offer to sell or the solicitation of an offer to purchase any security, future or other financial instrument or product. The information contained herein (including historical prices or values) has been obtained from sources that we consider to be reliable; however, we make no representation as to, and accept no responsibility or liability for, the accuracy or completeness of the information contained herein. Such information is presented as of the date and, if applicable, time indicated. We do not accept any responsibility for updating any such information. Any projections, valuations and statistical analyses contained herein have been provided to assist the recipient in the evaluation of the matters described herein; such projections, valuations and analyses may be based on subjective assessments and assumptions and may utilize one among alternative methodologies that produce differing results; accordingly, such projections, valuations and statistical analyses are not to be viewed as facts and should not be relied upon as an accurate representation of future events.

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From: Tom, Do [do.tom@ny.email.gs.com]
Sent: Monday, September 15, 2008 5:03 PM
To: Simpson, Michael; Riso, Max; Fredman, Sheara
Subject: FW: AIG Margin Transfer - \$617,569,903

Funds are in.

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From: Tom, Do
Sent: Monday, September 15, 2008 5:00 PM
To: Thompson, Gregory; Harris, Julie A (NY); Hemsell, Richard
Subject: FW: AIG Margin Transfer - \$617,569,903

AIG funds are in

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From: Ramdoss, Dinesh **On Behalf Of** gs-treasury-cd-spoc
Sent: Monday, September 15, 2008 4:58 PM
To: Dias, Marina; gs-treasury-cd-spoc; Riso, Max
Cc: Tom, Do; Levy, David B.
Subject: RE: AIG Margin Transfer - \$617,569,903

Funds are in.

{1:F01GOLDUS33EXXX0567377863}{2:O9101654080915CITIUS33BXXX85446627240809151654N}{3:
{108:089151654204DA00}}{4:
:20:F04825901AF201
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:25:40616408
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:52D:AIGFUS33
50 DANBURY RD.
WILTON CT, 06897-4444
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IRVTUS3NXXX
:72:/BNF/BNF/REF: COLLATERAL ACC 023752
//934 //AIG FINANCIAL PRODUCTS CORP
/BNF/ IMAD 20080915B1Q8152C007686
-}{5:{CHK:4F9FB876FFD3}}

From: Dias, Marina
Sent: Tuesday, September 16, 2008 2:27 AM

Confidential Treatment
Requested by Goldman Sachs

GS COP 000017

To: gs-treasury-cd-spoc
Cc: Tom, Do; Dias, Marina; Levy, David B.
Subject: FW: AIG Margin Transfer - \$617,569,903
Importance: High

Treasury,

Please also look out for \$617,569,903 that may come in today.

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From: Harrop, Thomas
Sent: Monday, September 15, 2008 4:55 PM
To: Dias, Marina
Cc: Simpson, Michael
Subject: AIG Margin Transfer
Importance: High

The expected amount is 617,569,903-- pls let us know when u see it cross. Thanks v much.

Contact: Teri Watson (Investment Community)
(212) 770-7074

Nick Ashooh (News Media)
(212) 770-3523

AIG DISCLOSES COUNTERPARTIES TO CDS, GIA AND SECURITIES LENDING TRANSACTIONS

NEW YORK, March 15, 2009 – American International Group, Inc. (AIG) recognizes the importance of upholding a high degree of transparency with respect to the use of public funds. As a result, after close consultation with the Federal Reserve, AIG is disclosing information identifying certain credit default swap counterparties, municipal counterparties and securities lending counterparties. Before disclosing this information, AIG consulted with the Federal Reserve about the potential public benefit of counterparty disclosure and the potential that such disclosure would cause competitive harm to AIG or its counterparties.

Severe valuation losses on the super senior multi-sector credit default swap portfolio of AIG Financial Products Corp. (AIGFP) triggered collateral provisions in the swap contracts, creating a liquidity crisis for AIG in September 2008. The Federal Reserve Bank of New York (FRBNY) provided an emergency \$85 billion loan to AIG to meet short-term cash needs. The aid received by AIG helped avoid severe financial disruptions by providing liquidity to important financial institutions and municipalities.

Using funds from the emergency loan, financial counterparties listed on Attachment A (all attachments are posted online at http://www.aig.com/Related-Resources_385_136430.html) received a total of \$22.4 billion in collateral relating to CDS transactions from AIGFP between September 16, 2008 and December 31, 2008. This amount represents funds provided to such counterparties after the date on which AIG began receiving government assistance. The counterparties received additional collateral from AIG prior to September 16, 2008.

On November 10, 2008, AIG and the FRBNY established Maiden Lane III, a financing entity, to purchase the securities underlying certain CDS contracts from the counterparties to such contracts, allowing the cancellation of the contracts. Attachment B lists payments made by Maiden Lane III to such counterparties.

Municipalities in the states listed on Attachment C received a total of \$12.1 billion from AIGFP between September 16, 2008 and December 31, 2008 in satisfaction of Guaranteed Investment Agreement (GIA) obligations. GIAs are structured investments with a guaranteed rate of return. Municipalities typically use GIAs to invest the proceeds from bond issuances until the funds are needed.

Public aid was also used to satisfy obligations to financial counterparties related to AIG's securities lending operations. Securities lending counterparties listed on Attachment D received \$43.7 billion from September 18, 2008 to December 31, 2008.

--more--

American International Group, Inc.

70 Pine Street, New York, NY 10270

AIG Discloses Counterparties...

March 15, 2008

Page two

AIG has used the balance of the public aid it received during that time period for other purposes, including the funding of Maiden Lane II and III, debt repayment and capital support for some of its businesses.

AIG Chairman and Chief Executive Officer Edward M. Liddy said that the counterparty and collateral information show that billions in government assistance flowed to dozens of financial counterparties and municipalities during a time of acute stress in the economy.

Mr. Liddy emphasized that AIG's disclosure of the counterparties does not change AIG's commitment to maintaining the confidentiality of its business transactions. "Our decision to disclose these transactions was made following conversations with the counterparties and the recognition of the extraordinary nature of these transactions," Mr. Liddy said.

#

American International Group, Inc., a world leader in insurance and financial services, is the leading international insurance organization with operations in more than 130 countries and jurisdictions. AIG companies serve commercial, institutional and individual customers through the most extensive worldwide property-casualty and life insurance networks of any insurer. In addition, AIG companies are leading providers of retirement services, financial services and asset management around the world. AIG's common stock is listed on the New York Stock Exchange, as well as the stock exchanges in Ireland and Tokyo.

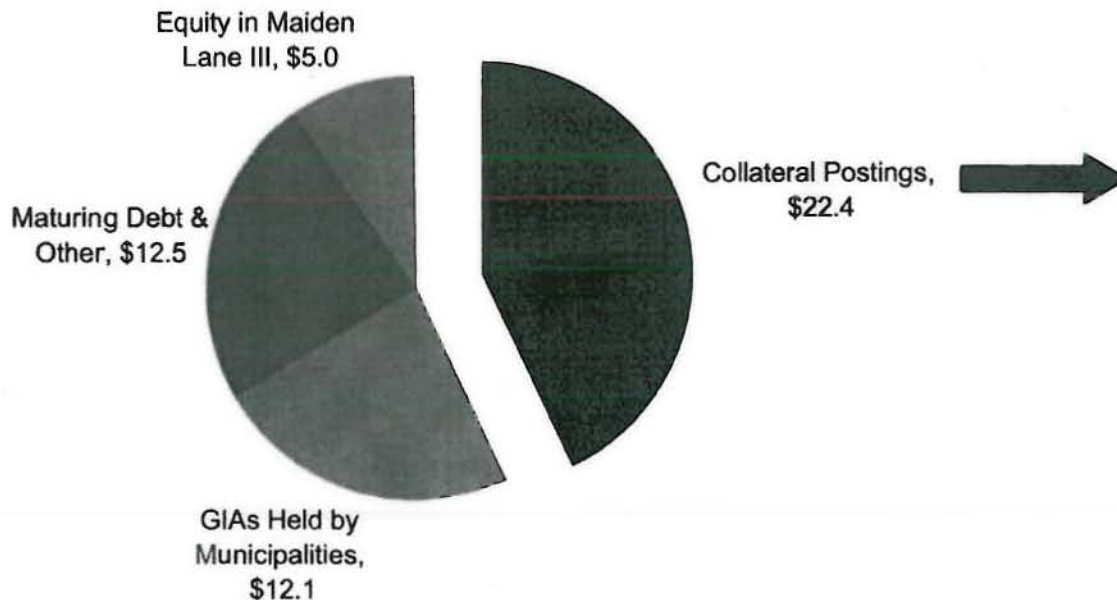
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Attachment A - Collateral Postings Under AIGFP CDS †

Use of Direct Support to AIG from 9/16/08-12/31/08

AIGFP Related Uses: \$52.0 bn



<u>Counterparty</u>	<u>Amount Posted</u> <u>(\$ bn)</u>
Societe Generale	\$4.1
Deutsche Bank	2.6
Goldman Sachs	2.5
Merrill Lynch	1.8
Calyon	1.1
Barclays	0.9
UBS	0.8
DZ Bank	0.7
Wachovia	0.7
Rabobank	0.5
KFW	0.5
JPMorgan	0.4
Banco Santander	0.3
Danske	0.2
Reconstruction Finance Corp	0.2
HSBC Bank	0.2
Morgan Stanley	0.2
Bank of America	0.2
Bank of Montreal	0.2
Royal Bank of Scotland	0.2
Top 20 CDS Total	\$18.3
Other	4.1
Total Collateral Postings	\$22.4

† The collateral amounts reflected in Schedule A represent funds provided by AIG to the counterparties indicated after September 16, 2008, the date on which AIG began receiving government assistance. The counterparties received additional collateral from AIG prior to this date, and AIG's SEC report relating to ML III reflects the aggregate amount of collateral that counterparties were entitled to retain pursuant to the terms of the ML III transaction.



Attachment B – Maiden Lane III Payments to AIGFP CDS Counterparties

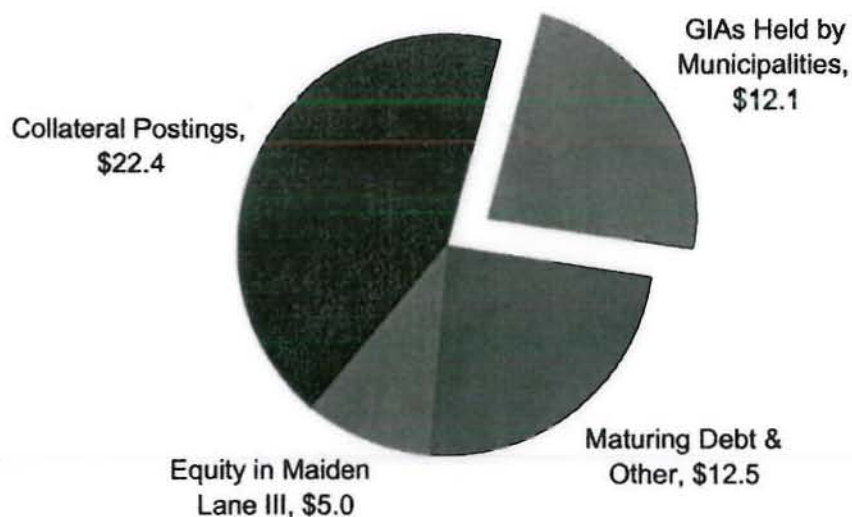
Institution (Counterparty may differ)	Maiden Lane III Payments Made to Counterparties	Maiden Lane III Payments Made to AIGFP
Deutsche Bank	\$2.8	
Landesbank Baden-Wuerttemberg	0.1	
Wachovia	0.8	
Calyon	1.2	
Rabobank	0.3	
Goldman Sachs	5.6	
Société Générale	6.9	
Merrill Lynch	3.1	
Bank of America	0.5	
The Royal Bank of Scotland	0.5	
HSBC Bank USA	0.0*	
Deutsche Zentral-Genossenschaftsbank	1.0	
Dresdner Bank AG	0.4	
UBS	2.5	
Barclays	0.6	
Bank of Montreal	0.9	
Other payments to AIGFP under Shortfall Agreement		\$2.5
Total	\$27.1	\$2.5

* Amount rounds to zero

AIG Attachment C – Payments Under Guaranteed Investment Agreements

Use of Direct Support to AIG from 9/16/08-12/31/08

AIGFP Related Uses: \$52.0 bn



<u>State</u>	<u>Amount (\$ bn)</u>
California	\$1.02
Virginia	1.01
Hawaii	0.77
Ohio	0.49
Georgia	0.41
Colorado	0.36
Illinois	0.35
Massachusetts	0.34
Kentucky	0.29
Oregon	0.27
Delaware	0.26
New York	0.21
New Jersey	0.21
Mississippi	0.18
Washington	0.17
Pennsylvania	0.15
Florida	0.15
Rhode Island	0.14
Arizona	0.12
Texas	<u>0.10</u>
Top 20 Total	\$7.00
Other	5.10
Total GIAs	\$12.10



Attachment D – Payments to AIG Securities Lending Counterparties

Use of Direct Support to AIG from 9/16/08-12/31/08

(\$ billions)

Institution	Payments to Counterparties by U.S. Securities Lending
Barclays	\$7.0
Deutsche Bank	6.4
BNP Paribas	4.9
Goldman Sachs	4.8
Bank of America	4.5
HSBC	3.3
Citigroup	2.3
Dresdner Kleinwort	2.2
Merrill Lynch	1.9
UBS	1.7
ING	1.5
Morgan Stanley	1.0
Societe Generale	0.9
AIG International Inc.	0.6
Credit Suisse	0.4
Paloma Securities	0.2
Citadel	<u>0.2</u>
Total	\$43.7

AIG - CDS Exposure/Collateral Call Summary
November 6, 2008

Name	CUSIP/ISIN	Original Notional	Factor	Current Notional	November 6th				
					GS Mid Nov 6th	Total Nov 6th GS Exposure	Per CSA Threshold	Collateral Due Nov 6th GS Px	Collateral Posted
ALTS 2005-2A A1	02149WAA5	1,277,900,000	0.8418	1,075,774,844	37.00	677,738,152	0.00%	677,738,152	584,568,581
ICM 2005-2A A1A	46426RAA7	213,750,000	0.8480	181,255,747	18.00	148,629,713	0.00%	148,629,713	130,474,880
ICM 2005-2A A1B	46426RAB5	50,000,000	0.8480	42,399,005	18.00	34,767,184	0.00%	34,767,184	30,520,440
WESTC 2006-1A A1A	952186AA2	1,187,950,000	0.8883	1,055,261,964	27.00	770,341,234	0.00%	770,341,234	671,530,476
WESTC 2006-1A A1B	952186AB0	1,187,850,000	1.0000	1,187,850,000	22.50	920,583,750	0.00%	920,583,750	800,050,235
RIVER 2005-1A A1	768277AA3	149,750,000	0.8629	129,223,996	29.00	91,749,037	0.00%	91,749,037	79,645,207
MRCY 2004-1A A1NV	58936RAB3	299,800,000	0.5366	160,883,690	44.00	90,094,866	0.00%	90,094,866	75,735,434
RESF 2004-1A A1NV	76112CAB4	374,800,000	0.7810	292,713,392	31.00	201,972,240	0.00%	201,972,240	171,276,411
JPTR 2005-3A A1NV	48206AAG3	1,299,500,000	0.9072	1,178,880,487	21.50	925,421,182	0.00%	925,421,182	809,568,470
BROD 2005-1A A1NA	112021AB6	354,500,000	0.9439	334,622,618	25.00	250,966,963	0.00%	250,966,963	218,024,620
BROD 2005-1A A1B1	112021AC4	485,000,000	0.9439	457,805,266	25.00	343,353,949	0.00%	343,353,949	298,284,736
ORPT 2005-1A A1VF	68619MAL5	647,250,000	0.9879	639,443,403	18.50	521,146,373	0.00%	521,146,373	458,833,637
ORPT 2005-1A A1VB	68619MAQ4	649,750,000	0.9879	641,913,250	18.50	523,159,299	0.00%	523,159,299	460,605,880
KLROS 2006-2A A1NV	498588AC6	869,500,000	0.9098	791,093,942	34.50	518,166,532	0.00%	518,166,532	449,293,693
INDE5 5A A1	45343PAA3						0.00%		
DUNHL 2004-1A A1NV	26545QAA2	327,000,000	0.4653	152,147,155	35.00	98,895,651	0.00%	98,895,651	85,798,709
GLCR 2004-2A A1NV	37638VAG8	324,800,000	0.4403	143,005,791	48.50	73,647,982	0.00%	73,647,982	61,657,090
HUNTN 2005-1A A1A	446279AA9	406,500,000	0.8748	355,590,663	37.00	224,022,118	0.00%	224,022,118	187,540,421
SCF 7A A1AN	83743YAS2	773,500,000	0.5717	442,192,152	17.50	364,808,526	0.00%	364,808,526	321,400,704
SCF 8A A1NV	83743LAC5	344,500,000	0.7683	264,686,822	13.25	229,615,818	0.00%	229,615,818	202,220,037
LEXN 2005-1A A1AN	52902TAC0	199,500,000	0.6794	135,535,567	16.00	113,849,877	0.00%	113,849,877	101,906,122
ORCHD 2005-2A A1	68571UAA7	113,750,000	0.5432	61,787,309	23.00	47,576,228	0.00%	47,576,228	41,264,742
SATV 2005-1A A1	80410RAA4	267,750,000	0.3706	99,236,194	35.50	64,007,345	0.00%	64,007,345	54,177,256
TRIAX 2006-2A A1B2	896008AC3	1,499,850,000	1.0000	1,499,850,000	51.00	734,926,500	0.00%	734,926,500	640,669,927
TRIAX 2006-2A A1B1	896008AB5	1,499,850,000	0.9922	1,488,180,701	51.00	729,208,543	0.00%	729,208,543	640,669,927
SHERW 2005-2A A1	82437XAA6	322,250,000	0.9200	296,485,307	12.00	260,907,070	0.00%	260,907,070	228,425,707
ORKNEY HOLDINGS, LLC	686335AA8	600,000,000	1.0000	600,000,000	46.00	324,000,000	0.00%	324,000,000	245,734,860
Hout 2006-1A A1 (Top)	442451AA8	825,000,000	0.9084	749,445,762	32.08	509,045,790	0.00%	509,045,790	442,543,147
FORTS 2006-1A A1	34958CAA2	390,000,000	0.8357	325,935,452	20.85	257,972,411	0.00%	257,972,411	222,869,594
COOL 2005-1A A1	216444AA7	274,700,000	0.8929	190,351,823	28.76	135,598,489	0.00%	135,598,489	115,271,719
ABACUS04-1*	N/A	1,760,000,000	1.0000	1,760,000,000	70.73	515,207,116	0.00%	515,207,116	503,395,310
ABACUS05-2*	N/A	1,000,000,000	1.0000	1,000,000,000	66.40	335,961,932	0.00%	335,961,932	324,609,180
ABACUS05-CB1*	N/A	480,000,000	0.5013	240,642,687	63.45	87,952,756	0.00%	87,952,756	85,887,729
ABACUS04-2*	N/A	730,000,000	1.0000	730,000,000	79.11	152,514,155	0.00%	152,514,155	140,844,623
ABACUS05-3*	N/A	1,200,000,000	0.4946	593,502,471	61.76	226,969,545	0.00%	226,969,545	206,620,043
ABACUS06-NS1 IG	N/A	329,000,000	0.9925	326,533,915	47.12	172,683,598	Rating based		
ABAC07-18	N/A	470,000,000	1.0000	470,000,000	30.06	328,739,422	0.00%	328,739,422	308,147,741
Misc. CMBS CDS	Numerous	2,002,500,000		2,002,500,000		321,797,064	0.00%	321,797,064	271,464,113
Subtotal Credit Derivatives		25,187,760,000		22,096,731,375		12,327,998,411		12,166,314,813	10,671,631,540
Other Trades								71,791,986	69,387,431
Total								12,227,106,800	10,740,918,971
								Collateral Posted (10,740,918,971)	
								Approximate Collateral Shortfall 1,486,187,829	

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From: Tom, Do
Sent: Friday, November 07, 2008 10:00 AM
To: 'aigfpcollateral@aigfpc.com'; Riso, Max; Dias, Marina; Simpson, Michael
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP

The 6 attachments to this Email contain the Margin Call Report for close of business 06-NOV-2008.

Please confirm receipt of this report by contacting us via e-mail or phone.

Do Tom

212-902-7461

do.tom@gs.com

Prepared Friday, November 07, 2008 at 09:59 AM

Compass Tracking Code 24834_312095933

<<Invoice>> <<NSP Details>> <<FX Details>> <<Equity Options Details>>
<<Credit Derivatives Details>> <<Collateral Details>>

Goldman Sachs International

Peterborough Court | 133 Fleet St | London, EC4A2BB
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**Collateral Invoice**

To AIG FINANCIAL PRODUCTS CORP
Attn: Group
Phone No: 203-221-4805
Email: aigfpcollateral@aigfpc.com

From Do Tom
Phone No: 212-902-7461
Fax No: 212-428-4775
Email: do.tom@gs.com

Today's date 07-NOV-2008
Valuation as of Close 06-NOV-2008

Market Exposure (USD)	
Credit Derivatives	12,161,461,644.47
Equity NSP	13,701,885.62
Equity Options	48,993,688.22
Foreign Exchange - Forwards	(260,749.67)
Foreign Exchange - Options	9,357,162.15
Total Exposure	12,233,253,630.79
Trigger/Threshold	0.00
Margin Required	12,233,253,630.79
<hr/>	
Collateral Value (USD)	
Cash Collateral:	10,740,918,971.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	1,492,340,000.00

Instructions

Chase Manhattan Bank, New York, ABA # 021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co

Reference: COLLATERAL

All valuations are mid-market valuations, unless otherwise indicated

Disclaimer:

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If the attached information relates to collateral or margin requirements, then any material regarding the valuation of

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If a valuation listed in the attached information is expressed in terms of a position of a specified size, then the valuation is applicable only with respect to that size. The valuation does not indicate a price at which Goldman Sachs would be willing to enter into a transaction with respect to any other size, or the collateral or margin requirements applicable to positions of a different size, nor does it reflect a valuation that relates to a position or transaction of any other size. If no size is specified with respect to an unwind valuation for a position, then the valuation indicated refers to the full amount of the position. The valuations listed in the attached information do not necessarily reflect your entire portfolio.

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tradeRefid transactionType buySellIND expireDate
SDB1622963468Z 0.0.0 GENERIC-EQ B 13-NOV-2023

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GS COP 000032

tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellIND	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity	FXsecdbID	tradeDate
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1260075800	Fwd USD 9Mar09	05-MAR-2004
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000	O JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005
61679084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000	O JYUD CE 642000 18Mar20 MLM 0	18-MAR-2005
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000	Fwd USD 23Mar20	18-MAR-2005
66826733A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000	O JYUD PE 948500 28Jan11 6ZR 0	30-JAN-2006
92763946A	OMNI	0	FXO	B	Option	GSIL	79599004	02587567	25000000	O JYUD CE 976000 15Sep11 9X7 0	15-SEP-2008
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000	O JYUD PE 723000 27Aug20 3PR 0	29-AUG-2005
64285360A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	10000000	O JYUD CE 723000 27Aug20 27H 0	29-AUG-2005
92763970A	OMNI	0	FXO	B	Option	GSIL	79599004	02587567	25000000	O JYUD PE 976000 15Sep11 XVB 0	15-SEP-2008
92790870A	OMNI	0	FXO	S	Option	GSIL	79599004	02587567	10000000	O JYUD PE 741000 20Sep18 76Q 0	22-SEP-2008
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-166290000	Fwd USD 31Aug20	29-AUG-2005
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000	O JYUD CE 756000 20Oct16 9TP 0	20-OCT-2004
64549267A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	29000000	O JYUD CE 948500 28Jan11 XA3 0	30-JAN-2006
54635010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000	O JYUD PE 890500 22Sep09 AGV 0	22-SEP-2003
54635021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000	O JYUD CE 890500 22Sep09 5HZ 0	22-SEP-2003
92790853A	OMNI	0	FXO	S	Option	GSIL	79599004	02587567	10000000	O JYUD CE 741000 20Sep18 9ZE 0	22-SEP-2008
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	31000000	O JYUD CE 995000 5Mar09 9FH 0	05-MAR-2004
56482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000	O JYUD CE 100000 6Mar09 BY3 0	08-MAR-2004
902899716A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000	Fwd USD 10Mar09	08-MAR-2004
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000	Fwd USD 24Oct16	20-OCT-2004
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000	O JYUD CE 868500 17Nov09 YEG 0	17-NOV-2004
61149411A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000	O JYUD CE 723500 16Feb15 5T2 0	16-FEB-2005
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000	O JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000	O JYUD PE 911500 22May09 YJ3 0	20-MAY-2005
64549259A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005
62706876A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000	O JYUD CE 911500 22May09 93W 0	20-MAY-2005
61149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000	O JYUD PE 756000 20Oct16 687 0	20-OCT-2004
59708758A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000	O JYUD PE 868500 17Nov09 P97 0	17-NOV-2004

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tradeLocation	putCall	ND	optionStyle	payoutAmnt	strikePrice	strikePrice	expireDate	expireLocation	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmnt	primaryCcy	primaryType	secondaryAmnt
							09-MAR-2009			28-JUN-2006	09-MAR-2009	13020000	1260075600	JPY	R	-13020000
TKO	P		E	64.2	JPY/USD	18-MAR-2020	TKO	P		23-MAR-2020	18-MAR-2020		15000000	USD	R	963000000
TKO	C		E	64.2	JPY/USD	18-MAR-2020	TKO	P		23-MAR-2020	18-MAR-2020		15000000	USD	P	963000000
							23-MAR-2020			28-JUN-2006	23-MAR-2020	3750000	240750000	JPY	R	-3750000
TKO	P		E	84.85	JPY/USD	28-JAN-2011	TKO	P		01-FEB-2011	28-JAN-2011		25000000	USD	P	2371250000
LDN	C		F	97.6	JPY/USD	15-SEP-2011	NYC	P		20-SEP-2011	15-SEP-2011		25000000	USD	R	2440000000
NYC	P		E	72.3	JPY/USD	27-AUG-2020	TKO	P		31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000
NYC	C		E	72.3	JPY/USD	27-AUG-2020	TKO	P		31-AUG-2020	27-AUG-2020		10000000	USD	R	723000000
LDN	P		E	97.6	JPY/USD	15-SEP-2011	NYC	P		20-SEP-2011	15-SEP-2011		25000000	USD	P	2440000000
LDN	P		E	74.1	JPY/USD	20-SEP-2018	NYC	P		25-SEP-2018	20-SEP-2018		10000000	USD	R	741000000
							31-AUG-2020			28-DEC-2006	31-AUG-2020	2300000	-166290000	JPY	P	2300000
TKO	C		E	75.6	JPY/USD	20-OCT-2016	TKO	P		24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000
TKO	P		E	92.75	JPY/USD	10-SEP-2009	TKO	P		14-SEP-2009	10-SEP-2009		10000000	USD	R	927500000
TKO	C		E	94.85	JPY/USD	28-JAN-2011	TKO	P		01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000
TKO	P		E	89.05	JPY/USD	22-SEP-2009	TKO	P		25-SEP-2009	22-SEP-2009		25000000	USD	R	2226250000
TKO	C		E	89.05	JPY/USD	22-SEP-2009	TKO	P		25-SEP-2009	22-SEP-2009		25000000	USD	P	2226250000
LDN	C		E	74.1	JPY/USD	20-SEP-2018	NYC	P		25-SEP-2018	20-SEP-2018		10000000	USD	P	741000000
TKO	C		E	99.5	JPY/USD	05-MAR-2009	TKO	P		09-MAR-2009	05-MAR-2009		31000000	USD	R	3084500000
TKO	C		E	100	JPY/USD	06-MAR-2009	TKO	P		10-MAR-2009	06-MAR-2009		30000000	USD	R	3000000000
							10-MAR-2009			28-JUN-2006	10-MAR-2009	13200000	1302180000	JPY	R	-13200000
							24-OCT-2016			28-JUN-2006	24-OCT-2016	2700000	204120000	JPY	R	-2700000
TKO	C		E	86.85	JPY/USD	17-NOV-2009	TKO	P		19-NOV-2009	17-NOV-2009		10000000	USD	R	868500000
TKO	C		E	72.35	JPY/USD	16-FEB-2015	TKO	P		18-FEB-2015	16-FEB-2015		15000000	USD	R	1085250000
TKO	P		E	86.7	JPY/USD	16-FEB-2010	TKO	P		18-FEB-2010	16-FEB-2010		20000000	USD	P	1734000000
TKO	C		E	56.7	JPY/USD	16-FEB-2010	TKO	P		18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000
TKO	P		E	91.15	JPY/USD	22-MAY-2009	TKO	P		26-MAY-2009	22-MAY-2009		25000000	USD	P	2278750000
TKO	C		E	92.75	JPY/USD	10-SEP-2009	TKO	P		14-SEP-2009	10-SEP-2009		10000000	USD	P	927500000
TKO	C		E	91.15	JPY/USD	22-MAY-2009	TKO	P		26-MAY-2009	22-MAY-2009		25000000	USD	R	2278750000
TKO	P		E	72.35	JPY/USD	16-FEB-2015	TKO	P		18-FEB-2015	16-FEB-2015		15000000	USD	P	1085250000
TKO	P		E	75.6	JPY/USD	20-OCT-2016	TKO	P		24-OCT-2016	20-OCT-2016		15000000	USD	R	1134000000
TKO	P		E	86.85	JPY/USD	17-NOV-2009	TKO	P		19-NOV-2009	17-NOV-2009		10000000	USD	P	868500000

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secondaryCcy	FXexchangeRate	exchangeRateTerms	notionalValue	FXalpha	FXmktExposure	valuedInValue	margnGroupName	closingPrice
USD	96.78	JPY/USD	12886843.94		-74875.76854	13020000	Foreign Exchange	97.3435498
JPY			15000000	-0.189978	-1442554.446	9848639.804	Foreign Exchange	0.096170296
JPY			15000000	0.428266	-2531420.03	9848639.804	Foreign Exchange	0.168761335
USD	64.2	JPY/USD	2462159.951		-272216.396	3750000	Foreign Exchange	72.74138421
JPY			25000000	-0.452032	2021861.556	24250869.3	Foreign Exchange	0.080874462
JPY			25000000	0.398715	1301686.984	24953978.32	Foreign Exchange	0.052067479
JPY			10000000	-0.241315	1281856.687	7394150.133	Foreign Exchange	0.128185669
JPY			10000000	0.364836	1259142.962	7394150.133	Foreign Exchange	0.125914296
JPY			25000000	-0.526026	2607737.338	24953978.32	Foreign Exchange	0.104309494
JPY			10000000	-0.261814	-1143655.492	7578236.858	Foreign Exchange	0.114365549
USD	72.3	JPY/USD	1700654.531		-5224.156544	2300000	Foreign Exchange	72.03007356
JPY			15000000	0.451044	-1929947.021	11597463.69	Foreign Exchange	0.128663135
JPY			10000000	-0.365191	-462992.5011	9485579.873	Foreign Exchange	0.04629925
JPY			25000000	0.493442	1801152.148	24250869.3	Foreign Exchange	0.072946086
JPY			25000000	-0.293579	-959737.8138	22767948.46	Foreign Exchange	0.038389513
JPY			25000000	0.6802	-2873038.894	22767948.46	Foreign Exchange	0.114821556
JPY			10000000	0.400094	-1248576.505	7578236.858	Foreign Exchange	0.124857651
JPY			31000000	0.43424	980556.8952	31545305.79	Foreign Exchange	0.031630868
JPY			30000000	0.413741	873413.4309	30681120.88	Foreign Exchange	0.029113781
USD	98.65	JPY/USD	13317447.33		176459.1936	13200000	Foreign Exchange	97.34
USD	75.6	JPY/USD	2087543.465		-84891.54351	2700000	Foreign Exchange	79.02648105
JPY			10000000	0.712954	1340256.93	8882184.496	Foreign Exchange	0.134025693
JPY			15000000	0.556831	2595676.832	11098895.48	Foreign Exchange	0.173045122
JPY			20000000	-0.275533	837191.0128	17733687.87	Foreign Exchange	0.041859551
JPY			20000000	0.698377	2711489.623	17733687.87	Foreign Exchange	0.135574481
JPY			25000000	-0.311445	847072.0516	23304868.07	Foreign Exchange	0.033882882
JPY			10000000	0.61822	-856648.6785	9485579.873	Foreign Exchange	0.085664868
JPY			25000000	0.67784	2348697.527	23304868.07	Foreign Exchange	0.093947901
JPY			15000000	-0.230799	1080349.615	11098895.48	Foreign Exchange	0.072023308
JPY			15000000	-0.274142	-1458327.335	11597463.69	Foreign Exchange	0.097221822
JPY			10000000	-0.266627	375919.2726	8882184.496	Foreign Exchange	0.037591927

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TradeRefId	InstrumentType	accountNo	FXRateExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND	buSellIND	underlier	underlierQuantity	strikePrice
9E656646	Equity Derivative	03368843	13021999.24	49999907.1	USD	49999907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S	P	SPA	42146	1166.35
9E656659	Equity Derivative	03368843	14505230.35	49999907.1	USD	49999907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B	P	SPX	42146	1166.35
9E656684	Equity Derivative	03368843	3401015.422	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B	P	SPX	18821	1513.56
9E6566C7	Equity Derivative	03368843	10103069.93	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B	P	SPX	18821	1513.56
9E6566E8	Equity Derivative	03368843	1522412.243	25000089.6	USD	25000089.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B	P	SPA	15542	1279.3
9E6566H0	Equity Derivative	03368843	1520360.87	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	16-JAN-2016	16-JAN-2016	B	P	SPX	38841	1284
SDB1622963271Z 0.0.0	EQDTC-OTCFF	0336884	2115145.704	5284888.49	USD	5284888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S	P	SPX	2617	1668.67
SDB1622963282Z 0.0.0	EQDTC-OTCFF	0336884	139689.0355	2635227.49	USD	2635227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S	C	SPX	1517	1668.67
SDB162296311Z 0.0.0	EQDTC-OTCFF	0336884	5761688.507	15615350.45	USD	15615350.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S	P	SPX	7277	2145.65
SDB1622963364Z 0.0.0	EQDTC-OTCFF	0336884	513792.8877	8409586.15	USD	8409586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S	C	SPX	3919	2145.65
SDB1603441134.0.0.0	EQDTC-OTCFF	02240543	3607774.732	12714256.49	USD	12714256.49	09-NOV-2007	09-NOV-2007	12-DEC-2008	12-DEC-2008	B	P	NZ25	100000	12432
SDB1622963386Z 0.0.0	EQDTC-OTCFF	0336884	5802610.542	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S	P	SPA	7277	2215.07
SDB1622963402Z 0.0.0	EQDTC-OTCFF	0336884	536917.7613	8580859.33	USD	8580859.33	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S	C	SPX	3919	2215.07
SDB1623049574Z 0.0.0	EQDTC-OTCFF	0336884	20285347.75	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S	C	PCLN Q	750000	58
SDB1622963405Z 0.0.0	EQDTC-OTCFF	0336884	378542.994	11049729.45	USD	11049729.45	10-OCT-2007	13-OCT-2007	14-NOV-2002	14-NOV-2002	S	P	SPX	4695	2553.51
SDB1626828357 0.0.0	EQDTC-OTCFF	0336884	337607.07	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	21-SEP-2011	21-SEP-2011	S	C	NCC N	1800000	27.792
SDB1626828358 0.0.0	EQDTC-OTCFF	0336884	2132016.07	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	14-SEP-2011	14-SEP-2011	S	C	NCC N	1800000	27.792
SDB1623043896 0.1.0	EQDTC-OTCFF	0336884	276928.5973	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B	C	CIEND B+B	7500000	5.66
SDB1622963427Z 0.0.0	EQDTC-OTCFF	0336884	367781.5816	5949873.28	USD	5949873.28	10-OCT-2007	10-OCT-2007	14-NOV-2002	14-NOV-2002	S	C	SPX	2528	2353.51
SDB1625589308A 0.0.0	EQDTC-OTCFF	02240543	8234487.808	25000713.7	USD	25000713.7	14-JUL-2008	14-JUL-2008	27-JUN-2017	27-JUN-2017	B	P	SPX	16738	1493.65
SDB1626828359 0.0.0	EQDTC-OTCFF	0336884	8210336.48	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	31-AUG-2011	31-AUG-2011	S	C	NCC N	1800000	27.792
SDB1626828360 0.0.0	EQDTC-OTCFF	0336884	2990795.08	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	17-AUG-2011	17-AUG-2011	S	C	NCC N	1800000	27.792
SDB1623043906 0.1.0	EQDTC-OTCFF	0336884	555189.679	48825000	USD	48825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S	C	CIEND B+B	7500000	6.51
SDB1626828361 0.0.0	EQDTC-OTCFF	0336884	1531956.09	50025600	USD	50025600	25-JAN-2008	25-JAN-2008	03-AUG-2011	03-AUG-2011	S	C	NCC N	1800000	27.792
SDB1626828367 0.0.0	EQDTC-OTCFF	0336884	1080126.06	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	26-JAN-2011	26-JAN-2011	B	C	NCC N	1800000	18.914
SDB1626828369 0.0.0	EQDTC-OTCFF	0336884	840655.07	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	19-JAN-2011	19-JAN-2011	B	C	NCC N	1800000	18.914
SDB1626828370 0.0.0	EQDTC-OTCFF	0336884	352778.05	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	29-DEC-2010	29-DEC-2010	B	C	NCC N	1800000	18.914
SDB1626828378 0.0.0	EQDTC-OTCFF	0336884	66016.05	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	15-DEC-2010	15-DEC-2010	B	C	NCC N	1800000	18.914
SDB1626828380 0.0.0	EQDTC-OTCFF	0336884	4945376.25	34045200	USD	34045200	25-JAN-2008	25-JAN-2008	01-DEC-2010	01-DEC-2010	S	C	NCC N	1800000	18.914
SDB1626849485 0.0.0	EQDTC-OTCFF	0336884	1148.927813	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	S	C	ABG N	250000	45
SDB507094078U 0.0.0	EQDTC-OTCFF	0336884	2078.337483	8500000	USD	8500000	16-JAN-2008	16-JAN-2008	21-SEP-2012	21-SEP-2012	B	C	ABG N	250000	34
SDB1625549836Z 0.0.0	EQDTC-OTCFF	0336884	128503.4787	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	S	C	LBIF	500000	10.6
SDB54243882A 0.1.0	EQDTC-OTCFF	0336884	341169.7251	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B	C	LCC N	250000	30
SDB54243884A 0.1.0	EQDTC-OTCFF	0336884	185711.678	11250000	USD	11250000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S	C	LCC N	250000	45
SDB1627547189 0.0.0	EQDTC-OTCFF	0336884	2849236.17	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S	C	NRG N	200000	19.7
SDB1627548011 0.0.0	EQDTC-OTCFF	0336884	2526782.602	5908000	USD	5908000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B	C	NRG N	200000	29.543
SDB54243891U 0.1.0	EQDTC-OTCFF	0336884	909755.06	7500000	USD	7500000	16-JAN-2008	16-JAN-2008	19-JUN-2009	19-JUN-2009	B	P	NAV N	500000	15
SDB16223071U 0.1.0	EQDTC-OTCFF	0336884	6687365.738	15000000	USD	15000000	16-JAN-2008	16-JAN-2008	15-JAN-2010	15-JAN-2010	B	P	GTN	1500000	10
SDB54243892U 0.1.0	EQDTC-OTCFF	0336884	4558413.569	15625000	USD	15625000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	B	C	CAL N	825000	25
SDB54243897U 0.1.0	EQDTC-OTCFF	0336884	1453755.262	21875000	USD	21875000	16-JAN-2008	16-JAN-2008	17-SEP-2010	17-SEP-2010	S	C	CAL N	825000	25
SDB1623043841 0.1.0	EQDTC-OTCFF	0336884	34959195.8	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B	C	MAN	375000	60
SDB1625549837Z 0.0.0	EQDTC-OTCFF	0336884	36287.37715	9600000	USD	9600000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B	C	LBIF	500000	19.8
SDB1624655254 0.1.0	EQDTC-OTCFF	0336884	842301.5243	16230200	USD	16230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B	C	VRX N	500000	22.4604
SDB1624655256 0.1.0	EQDTC-OTCFF	0336884	574556.2979	26230200	USD	26230200	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S	C	VRX N	500000	40.4604
SDB1625989016 0.0.0	EQDTC-OTCFF	0336884	5419551.881	83213350	USD	83213350	16-NOV-2006	16-NOV-2006	08-MAY-2013	08-MAY-2013	B	C	MDT N	1500000	55.6809
SDB1627482169 0.0.0	EQDTC-OTCFF	0336884	890173089	30500000	USD	30500000	16-JUN-2008	16-JUN-2008	21-MAY-2013	21-MAY-2013	B	C	BID N	600000	34
SDB1627200169 0.1.0	EQDTC-OTCFF	02340543	3884073.075	24999470.1	USD	24999470.1	09-MAY-2008	09-MAY-2008	30-APR-2008	30-APR-2008	S	P	SPX	17874	1398.65
SDB1627482169 0.0.0	EQDTC-OTCFF	0336884	3167.491585	40500000	USD	40500000	16-JUN-2008	16-JUN-2008	21-OCT-2013	21-OCT-2013	S	C	BID N	600000	45
SDB1627200201 0.1.0	EQDTC-OTCFF	02340543	1890866.519	24999470.1	USD	24999470.1	09-MAY-2008	09-MAY-2008	30-APR-2008	30-APR-2008	S	C	SPX	17874	1398.65
SDB1625989030 0.0.0	EQDTC-OTCFF	0336884	1540490.481	113865000	USD	113865000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S	C	MDT N	1500000	75.93
SDB1633413787 0.0.0	EQDTC-OTCFF	02340543	8700518.609	26934751.48	USD	26934751.48	23-OCT-2007	23-OCT-2007	12-DEC-2008	12-DEC-2008	B	P	NZ25	200000	13168.4
SDB1623049426Z 0.0.0	EQDTC-OTCFF	0336884	1912428.101	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B	C	SNK Q	1300000	52.36
SDB1623049431Z 0.0.0	EQDTC-OTCFF	0336884	1852967.142	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S	C	SNK Q	1300000	25.03
SDB1623049434Z 0.0.0	EQDTC-OTCFF	0336884	20016919.97	30500000	USD	30500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B	C	PCLN Q	750000	40
SDB1623049496Z 0.0.0	EQDTC-OTCFF	0336884	17837879.05	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S	C	PCLN Q	750000	50
SDB1623049567Z 0.0.0	EQDTC-OTCFF	0336884	21987127.15	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B	C	PCLN Q	750000	40
SDB1627247851 0.0.0	EQDTC-OTCFF	02340543	5913844.079	49999409.4	USD	49999409.4	09-MAY-2008	09-MAY-2008	11-MAY-2015	11-MAY-2015	S	C	SPX	36059	1386.6
SDB1627247856 0.0.0	EQDTC-OTCFF	02340543	17075013.69	49999409.4	USD	499									

CUSIP	Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut USD Amount
CASH	2.19E+08	U S DOLLAR	Cash-USD		1	218525931.5	218525931.5
CASH	1.05E+10	U S DOLLAR	Cash-USD		1	10522393040	10522393040

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