

Goldman Sachs International
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Collateral Invoice

To AIG FINANCIAL PRODUCTS CORP
Attn: Group
Phone No:
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 27-JUL-2007
Valuation as of Close 26-JUL-2007

Market Exposure (USD)	
Credit Derivatives	1,835,008,531.89
Equity Options	43,895,485.23
Equity Structured Product	6,722,114.70
Total Exposure	1,885,626,131.82
Trigger/Threshold	75,000,000.00
Margin Required	1,810,626,131.82
Collateral Value (USD)	0.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	1,810,630,000.00

Instructions

GS CO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA #021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. If specifically stated, the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the mid-market value for the transaction at approximately the time specified and there is no representation that any transaction could have been effected at that price. The attached valuation may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would receive from another dealer, and is not necessarily indicative of values carried on our books and records. In addition, we reserve the right to use different valuation models in the future. The information provided herein was supplied in good faith based on information which we believe, but do not guarantee, to be accurate or complete. However, we are not responsible for errors or omissions that may occur. The Approx Mid Current Rate is based upon a good faith estimate of the mid market Fixed Rate of a new transaction with the same terms and conditions as the transaction and with the same term to maturity as the remaining term to maturity of the transaction of approximately the time specified and there is no representation that any transaction can or could have been effected at that price.
 27-July-2007 14:04:12

tradeRefId	transactionType	accountNumber	FXIntrkExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expiryDate	buySellIND
9EFS5N1J6	Equity Derivative	033958843	-4820.524417	1670409.112	USD	1970409.112	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1J8	Equity Derivative	033958843	-215185.6953	613528.8534	USD	613528.8534	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1J9	Equity Derivative	033958843	-1761.66432	1414686.008	USD	1414686.008	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K0	Equity Derivative	033958843	-46237.68575	239120.5988	USD	239120.5988	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K1	Equity Derivative	033958843	-692230.7007	710099.2483	USD	710099.2483	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K2	Equity Derivative	033958843	-3526.811553	10062.84524	USD	10062.84524	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EFS5N1K3	Equity Derivative	033958843	-799812.7812	5294688.49	USD	5294688.49	13-NOV-2006	13-NOV-2006	13-NOV-2015	13-NOV-2015	S
9EFS5N1K4	Equity Derivative	033958843	-3612.201486	130273.6572	USD	130273.6572	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K5	Equity Derivative	033958843	-696610.0663	1292912.442	USD	1292912.442	26-DEC-2006	26-DEC-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K6	Equity Derivative	033958843	-687.695942	350895.4176	USD	350895.4176	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
9EFS5N1K7	Equity Derivative	033958843	-2211997.5	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EFS5N1K8	Equity Derivative	033958843	-281775	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	B
9EFS5N1K9	Equity Derivative	033958843	601815	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JUN-2009	15-JUN-2009	B
9EFS5N1K10	Equity Derivative	033958843	-5571.592788	1318582.623	USD	1318582.623	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K11	Equity Derivative	033958843	-8.05	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EFS5N1K12	Equity Derivative	033958843	-481074.3885	2835227.49	USD	2835227.49	19-NOV-2006	19-NOV-2006	13-NOV-2015	13-NOV-2015	S
9EFS5N1K13	Equity Derivative	033958843	-10936.8045	930820.9716	USD	930820.9716	20-DEC-2006	20-DEC-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K14	Equity Derivative	033958843	-151572.8177	1368181.248	USD	1368181.248	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K15	Equity Derivative	033958843	612250	8500000	USD	8500000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	B
9EFS5N1K16	Equity Derivative	033958843	4640289.773	49595907.1	USD	49595907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EFS5N1K17	Equity Derivative	033958843	8908519.013	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EFS5N1K18	Equity Derivative	033958843	3638598.79	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	21-DEC-2016	21-DEC-2016	B
9EFS5N1K19	Equity Derivative	033958843	2554595.935	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-MAR-2016	19-MAR-2016	B
9EFS5N1K20	Equity Derivative	033958843	5103985.957	33330462	USD	33330462	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	B
9EFS5N1K21	Equity Derivative	033958843	-537376.3844	1019366.58	USD	1019366.58	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K22	Equity Derivative	033958843	-485.375855	46149912	USD	46149912	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K23	Equity Derivative	033958843	-13900.73889	2312202.196	USD	2312202.196	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K24	Equity Derivative	033958843	-3483.20498	1179592.173	USD	1179592.173	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K25	Equity Derivative	033958843	-1492283.582	2108316.273	USD	2108316.273	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K26	Equity Derivative	033958843	26663364	107068000	USD	107068000	16-NOV-2006	16-NOV-2006	15-MAY-2013	15-MAY-2013	B
9EFS5N1K27	Equity Derivative	033958843	-23139843	123599000	USD	123599000	16-NOV-2006	16-NOV-2006	23-AUG-2013	23-AUG-2013	S
9EFS5N1K28	Equity Derivative	033958843	-2446060.872	15615350.45	USD	15615350.45	13-NOV-2006	13-NOV-2006	13-NOV-2019	13-NOV-2019	S
9EFS5N1K29	Equity Derivative	033958843	-900378.8727	1544466.684	USD	1544466.684	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K30	Equity Derivative	033958843	-396.635825	859955.9351	USD	859955.9351	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K31	Equity Derivative	033958843	-209396.0185	1651506.945	USD	1651506.945	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K32	Equity Derivative	033958843	-358043.9422	1129689.898	USD	1129689.898	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K33	Equity Derivative	033958843	-4546.524011	2484435.61	USD	2484435.61	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K34	Equity Derivative	033958843	-55927.2167	1179592.173	USD	1179592.173	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFS5N1K35	Equity Derivative	033958843	-334578.8424	1173672.174	USD	1173672.174	28-MAY-2007	28-MAY-2007	21-DEC-2007	21-DEC-2007	S
9EFS5N1K36	Equity Derivative	033958843	-5817.647646	1173672.174	USD	1173672.174	28-MAY-2007	28-MAY-2007	21-DEC-2007	21-DEC-2007	S
9EFS5N1K37	Equity Derivative	033958843	4438764	5906600	USD	5906600	01-JUN-2007	01-JUN-2007	11-AUG-2015	11-AUG-2015	B
9EFS5N1K38	Equity Derivative	033958843	29293827.5	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	15-JUN-2012	15-JUN-2012	B

tradeRefId	transactionType	accountNumber	FxmktExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySell#	ND
9EF651F90	Equity Derivative	033968843	-25498012.5	37500000	USD	37500000	16-NOV-2006	16-NOV-2006	15-JUN-2012	15-JUN-2012	S	
9EF651FC3	Equity Derivative	033968843	30834667.5	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	21-JUN-2013	21-JUN-2013	B	
9EF651FF6	Equity Derivative	033968843	-27375987.5	37500000	USD	37500000	16-NOV-2006	16-NOV-2006	21-JUN-2013	21-JUN-2013	S	
9EF64XTA3	Equity Derivative	033968843	-1440007.275	8409588.15	USD	8409588.15	13-NOV-2006	13-NOV-2006	13-NOV-2019	13-NOV-2019	S	
9EF6566A6	Equity Derivative	033968843	-2600831.767	48896907.1	USD	48896907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S	
9EF6FH5S3	Equity Derivative	033968843	-395273.1665	799771.05	USD	799771.05	01-JUN-2007	01-JUN-2007	21-DEC-2007	21-DEC-2007	S	
9EF6FH541	Equity Derivative	033968843	-731.051276	799771.05	USD	799771.05	01-JUN-2007	01-JUN-2007	21-DEC-2007	21-DEC-2007	S	
9EF6SMNKE8	Equity Derivative	033968843	-2376.11128	803504.0706	USD	803504.0706	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SMNJ18	Equity Derivative	033968843	-194135.4892	930820.8716	USD	930820.8716	20-DEC-2006	20-DEC-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SBMEM1	Equity Derivative	033968843	-1025455.2	17640000	USD	17640000	16-NOV-2006	16-NOV-2006	16-JAN-2009	16-JAN-2009	S	
9EF6SMNJ9	Equity Derivative	033968843	-4654.725331	1292912.442	USD	1292912.442	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF64XTE5	Equity Derivative	033968843	-1471989.796	8880889.33	USD	8880889.33	13-NOV-2006	13-NOV-2006	13-NOV-2020	13-NOV-2020	S	
9EF6SMNIP6	Equity Derivative	033968843	-230397.1287	673637.0256	USD	673637.0256	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SMNI27	Equity Derivative	033968843	-821524.4923	1281967.762	USD	1281967.762	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SMNI01	Equity Derivative	033968843	-98462.7962	1414886.008	USD	1414886.008	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SMNIJ0	Equity Derivative	033968843	-370096.7698	1158070.188	USD	1158070.188	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF6SMNIHW2	Equity Derivative	033968843	-1195484.889	1398352.342	USD	1398352.342	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JQ0	Equity Derivative	033968843	19010475	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B	
9EF650JTC4	Equity Derivative	033968843	-1473.836978	1398352.342	USD	1398352.342	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-16439475	48825000	USD	48825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S	
9EF650JTC4	Equity Derivative	033968843	-638272.637	858955.9351	USD	858955.9351	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-180224.5175	618882.115	USD	618882.115	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	406667.1376	22500000	USD	22500000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B	
9EF650JTC4	Equity Derivative	033968843	-29820.59528	4661616.846	USD	4661616.846	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-4975.747567	1025458.217	USD	1025458.217	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-170757.0448	350895.4176	USD	350895.4176	29-DEC-2006	29-DEC-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-86284.48211	474471.8883	USD	474471.8883	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-34763591.25	30000000	USD	30000000	16-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S	
9EF650JTC4	Equity Derivative	033968843	-287.479485	863524.1004	USD	863524.1004	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-801711.6929	1840183.91	USD	1840183.91	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-403450.0583	1318582.623	USD	1318582.623	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF64XTH8	Equity Derivative	033968843	-1648103.809	11049729.45	USD	11049729.45	13-NOV-2008	13-NOV-2008	14-NOV-2022	14-NOV-2022	S	
9EF650JTC4	Equity Derivative	033968843	-807893.4853	2538437.773	USD	2538437.773	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	27743406.23	68699447.65	USD	68699447.65	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	B	
9EF650JTC4	Equity Derivative	033968843	-9068.645591	616882.115	USD	616882.115	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-220607.989	419759.9678	USD	419759.9678	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-329.884039	165910.1153	USD	165910.1153	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	STRUCTB	033968843	6722114.698	38116	USD	38116	13-NOV-2006	13-NOV-2006	13-NOV-2023	13-NOV-2023	B	
9EF650JTC4	Equity Derivative	033968843	-3111.344513	1471525.256	USD	1471525.256	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-11506.06276	2759085.627	USD	2759085.627	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-1197708.194	1173804.504	USD	1173804.504	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-512631.4629	881282.0715	USD	881282.0715	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-3062.070712	1840183.91	USD	1840183.91	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	
9EF650JTC4	Equity Derivative	033968843	-964562.3335	1970403.112	USD	1970403.112	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S	

tradeRefId	transactionType	accountNumber	FXMktExposure	primaryArmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF5MNMK9	Equity Derivative	033968843	-447,685308	526102.1955	USD	526102.1955	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNMK2	Equity Derivative	033968843	-433148.6989	3128992.201	USD	3128992.201	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNMJ8	Equity Derivative	033968843		722353.8444	USD	722353.8444	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNI09	Equity Derivative	033968843	-382469.7551	526102.1955	USD	526102.1955	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNI06	Equity Derivative	033968843	-63252.19253	1127201.955	USD	1127201.955	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ6	Equity Derivative	033968843	-806.128453	1281967.762	USD	1281967.762	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNI35	Equity Derivative	033968843	-760001.812	863524.1004	USD	863524.1004	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIW1	Equity Derivative	033968843	-334659.8887	825625.1821	USD	825625.1821	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ1	Equity Derivative	033968843	-3224.551598	981267.5502	USD	981267.5502	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIKNB	Equity Derivative	033968843	-3146.743101	2210282.575	USD	2210282.575	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ1	Equity Derivative	033968843	-1102.711866	837765.7059	USD	837765.7059	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ7	Equity Derivative	033968843	-2491100.335	16119064.39	USD	16119064.39	13-NOV-2006	13-NOV-2006	13-NOV-2020	13-NOV-2020	S
9EF5MNIKQ1	Equity Derivative	033968843	-7492.805615	2538437.773	USD	2538437.773	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJAB	Equity Derivative	033968843	-1339716.711	4661616.846	USD	4661616.846	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJEO	Equity Derivative	033968843	-1058.116352	419753.9678	USD	419753.9678	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ26	Equity Derivative	033968843	-20867.23631	3128992.201	USD	3128992.201	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK06	Equity Derivative	033968843	-1293.052578	1544466.684	USD	1544466.684	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ87	Equity Derivative	033968843	-862697.6127	1471525.256	USD	1471525.256	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ87	Equity Derivative	033968843	-318498.2335	894851.4754	USD	894851.4754	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK57	Equity Derivative	033968843	-186375.0201	981267.5502	USD	981267.5502	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ08	Equity Derivative	033968843	-3858.750658	913628.8534	USD	913628.8534	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK81	Equity Derivative	033968843	-6321.058463	1919897.07	USD	1919897.07	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ76	Equity Derivative	033968843	-318421.3828	1025458.217	USD	1025458.217	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK11	Equity Derivative	033968843	-2947.775844	825625.1821	USD	825625.1821	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ45	Equity Derivative	033968843	-980573.6845	5949873.28	USD	5949873.28	13-NOV-2006	13-NOV-2006	14-NOV-2022	14-NOV-2022	S
9EF5MNIK03	Equity Derivative	033968843	-30392.5055	4278187.748	USD	4278187.748	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK00	Equity Derivative	033968843	-689.943929	681282.0715	USD	681282.0715	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK09	Equity Derivative	033968843	-2229.047937	2108316.273	USD	2108316.273	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK40	Equity Derivative	033968843	-37.326286	710099.2483	USD	710099.2483	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ67	Equity Derivative	033968843	-80737.22129	165910.1153	USD	165910.1153	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK27	Equity Derivative	033968843	-2615.349766	694951.4754	USD	694951.4754	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJW0	Equity Derivative	033968843	-3414.281305	1129689.898	USD	1129689.898	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ80	Equity Derivative	033968843	-1330591.865	2759095.627	USD	2759095.627	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK16	Equity Derivative	033968843	-6563.793202	1158070.198	USD	1158070.198	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ45	Equity Derivative	033968843	1032668.75	15825000	USD	15825000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5MNIK5	Equity Derivative	033968843	538574.4	8400000	USD	8400000	16-NOV-2006	16-NOV-2006	16-JAN-2009	16-JAN-2009	B
9EF5MNIJ60	Equity Derivative	033968843	-7592816.75	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5MNIK7	Equity Derivative	033968843	-22763.88366	1368161.248	USD	1368161.248	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK05V9	Equity Derivative	033968843	86215	9900000	USD	9900000	16-APR-2007	16-APR-2007	29-MAR-2010	29-MAR-2010	B
9EF5MNIK05V9	Equity Derivative	033968843	-58470	5400000	USD	5400000	16-APR-2007	16-APR-2007	29-MAR-2010	29-MAR-2010	S
9EF5MNIJ66	Equity Derivative	033968843	3746667.5	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5MNIJ11	Equity Derivative	033968843	-2339765	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5MNIJ03	Equity Derivative	033968843	-22088.47867	1651508.945	USD	1651508.945	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIK48	Equity Derivative	033968843	-2379.018597	678637.0256	USD	678637.0256	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S

tradeRefId	transactionType	accountNumber	FXmkExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EFSMNJ42	Equity Derivative	033968843	-1337354.713	2210292.575	USD	2210292.575	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNI1	Equity Derivative	033968843	-721496.8949	1919897.07	USD	1919897.07	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNI18	Equity Derivative	033968843	-952720.0399	722353.8444	USD	722353.8444	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFGACU4	Equity Derivative	033968843	-319619.6301	655378.4342	USD	655378.4342	13-JUN-2007	13-JUN-2007	21-DEC-2007	21-DEC-2007	S
9EFSMNKJ9	Equity Derivative	033968843	-1357.279228	1019388.58	USD	1019388.58	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNJU4	Equity Derivative	033968843	-346.883856	1173804.504	USD	1173804.504	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNIJ3	Equity Derivative	033968843	-940612.5073	4276167.746	USD	4276167.746	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSFIJ07	Equity Derivative	033968843	-5283095	3940000	USD	3940000	01-JUN-2007	01-JUN-2007	11-AUG-2016	11-AUG-2015	S
9EFSMNJB3	Equity Derivative	033968843	-760.789466	239120.5588	USD	239120.5588	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNIJ3	Equity Derivative	033968843	-15687.91591	474471.9883	USD	474471.9883	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNI82	Equity Derivative	033968843	-464043.773	637755.7059	USD	637755.7059	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNJ16	Equity Derivative	033968843	-64711.82972	310273.6572	USD	310273.6572	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNI18	Equity Derivative	033968843	-320675.0814	803504.0706	USD	803504.0706	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNIK5	Equity Derivative	033968843	170445.5405	68699447.65	USD	68699447.65	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	B
9EFSMNJ00	Equity Derivative	033968843	-1178468.906	2484435.61	USD	2484435.61	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSGAC67	Equity Derivative	033968843	-737.664222	655378.4342	USD	655378.4342	13-JUN-2007	13-JUN-2007	21-DEC-2007	21-DEC-2007	S
9EFSMNJ08	Equity Derivative	033968843	-63.246519	10062.84824	USD	10062.84824	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EFSMNJY6	Equity Derivative	033968843	-26959.54294	1127201.955	USD	1127201.955	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EFSMNIH4	Equity Derivative	033968843	-547826.7516	2312202.196	USD	2312202.196	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
SDB1625969016.0.0.0	EQOTC-OTCNFI	03396884	18464298.38	83521350	USD	83521350	16-NOV-2006	16-NOV-2006	06-MAY-2013	06-MAY-2013	B
SDB1625969093.0.0.0	EQOTC-OTCFF	03396884	-8181346.199	113895000	USD	113895000	16-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SDB1505589308.0.0.0	EQOTC-OTCNFI	02340543	2963736.914	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SDB1505589312.0.0.0	EQOTC-OTCNFI	02340543	120641.0488	4789080	USD	4789080	27-JUN-2007	27-JUN-2007	21-SEP-2007	21-SEP-2007	B
SDB1505589325.0.0.0	EQOTC-OTCFF	02340543	-148736.4074	4789080	USD	4789080	27-JUN-2007	27-JUN-2007	21-SEP-2007	21-SEP-2007	S
SDB1624655254.0.1.0	EQOTC-OTCNFI	03396884	365318.0372	16140150	USD	16140150	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	B
SDB1624655258.0.1.0	EQOTC-OTCFF	03396884	-68733.75725	20140150	USD	20140150	16-NOV-2006	16-NOV-2006	10-DEC-2010	10-DEC-2010	S

tradeRefId	putCall	IND	underlier	underlierQuantity	strikePrice
9EF5MNIJ0	P		BNPP	25970	55.22
9EF5MNI68	C		CAGR	20977	21.29
9EF5MNIJ3	P		ALVG	10887	94.76
9EF5MNIKR9	P		TIT	67454.43023	2.58
9EF5MNIIM3	C		IBE.MC	24332	21.24
9EF5MNI68	C		CAGR	344	21.29
9EF64XT54	P		SPX	2817	1868.97
9EF5MNIK4	P		SAPG	8630	34.06
9EF5MNI19	C		AXAF	48083	19.57
9EF5MNIK3	P		SPI	70160	3.64
9EF5CY2K9	C		ABG	250000	45
9EF5V66B7	P		GT	1500000	10
9EF5V66F8	P		GT	1500000	10
9EF5X2J87	P		NAVZ	500000	15
9EF5MNIKJ2	P		UNC	53793	17.84
9EF5X2Q30	P		NAVZ	500000	15
9EF64XT62	C		SPX	1517	1868.97
9EF5MNIK4	P		SAPG	19880	34.06
9EF5MNIK24	P		FTE	44289.58771	22.46
9EF5CY2G8	C		ABG	250000	34
9EF566899	C		SPX	42146	1196.35
9EF5668B4	C		SPX	19821	1513.58
9EF5668C2	P		SPX	19821	1513.56
9EF5668E8	P		SPX	19542	1279.3
9EF5668D0	P		SPX	38941	1284
9EF54ZMI9	C		STOXXSDE	5000	4851.6
9EF5MNIK73	C		RWEG	14403	51.51
9EF54ZMP2	C		STOXXSDE	5000	6717.6
9EF5MNIJ23	P		ENI	79043	21.29
9EF5MNIK5	P		PHG	40738	21.08
9EF5MNI12	C		EOHG	22394	66.62
9EF551DH4	C		SNDK	1300000	82.36
9EF551DL5	C		SNDK	1300000	95.03
9EF64XT70	P		SPX	7277	2145.85
9EF5MNIJ59	C		SOGN	13850	81.16
9EF5MNIK84	P		LYOE	27886	22.58
9EF5MNIJ2	P		DTEG	80561	14.92
9EF5MNI1	C		EAUG	33193	24.77
9EF5MNIK7	P		SAN.MC	193595	9.34
9EF5MNIU5	C		PHG	40738	21.08
9EF587CV8	P		GASI	37630	22.7
9EF587D72	P		GASI	37630	22.7
9EF5FLJ9	C		NRG	200000	29.543
9EF551F74	C		PCLN	750000	40

InstrId	Underlier	putCall	underlier	underlierQuantity	strikePrice
9EF651F9D	PCLN	C	PCLN	760000	50
9EF651FC3	PCLN	C	PCLN	750000	40
9EF651FE6	PCLN	C	PCLN	750000	50
9EF64XTA3	SPX	C	SPX	3919	2145.85
9EF6566A6	SPX	P	SPX	42146	1186.35
9EF6FH833	DANO	C	DANO	15222	37.5
9EF6FH841	DANO	P	DANO	15222	37.5
9EF6SMKEB	OREP	P	OREP	9658	60.85
9EF6MNJ16	SAPG	C	SAPG	18890	34.06
9EF6MEM1	NTAP	C	NTAP	420000	42
9EF6MNJJ9	AXAF	P	AXAF	48083	16.57
9EF6AXTE5	SPX	C	SPX	3919	2215.07
9EF6MNIJ6	LVMH	C	LVMH	7959	61.6
9EF6MNI01	BASF	C	BASF	16975	55.28
9EF6MNIJ0	ALVG	C	ALVG	10867	94.76
9EF6MNIJ2	FOR	C	FOR	37745	22.33
9EF6MNIJ4	AAH	C	AAH	52711	19.23
9EF6MNIJ0	CIEN	C	CIEN	7500000	5.65
9EF6MNIJ4	AAH	P	AAH	52711	19.28
9EF6MNIQ4	LYOE	C	LYOE	27686	6.51
9EF6MNIHQ	AEGN	C	AEGN	42745	22.59
9EF6G2CK4	MA	C	MA	375000	10.5
9EF6MNIK5	TOTFBSK	P	TOTFBSK	73948	60
9EF6MNIJ5	CARR	P	CARR	18378	45.88
9EF6MNIJ7	SPI	C	SPI	70180	40.61
9EF6MNIJ6	ALU.PA	C	ALU.PA	36284	3.64
9EF6G2CT5	MA	C	MA	375000	9.02
9EF6MNIJ4	BAYG	P	BAYG	22807	27.8
9EF6MNI43	BBVA.MC	C	BBVA.MC	104960	12.76
9EF6MNIJ6	UNC	C	UNC	53793	17.84
9EF6AXTH8	SPX	P	SPX	4695	2353.61
9EF6MNIJ75	TEF.MC	C	TEF.MC	141241.3504	13.07
9EF6MNIK57	STOXX50E	C	STOXX50E	16060	3113.3
9EF6MNIJ02	AEGN	P	AEGN	42745	10.5
9EF6MNIHY8	AHLN	C	AHLN	47512	8.43
9EF6MNIK3	SPI	P	SPI	33173	3.64
9EF6MNIK3	SPI	P	SPI	36116	1
9EF6MNIJ7	DBKG	P	DBKG	16834	63.62
9EF6MNIK00	NOKIA	P	NOKIA	144682	13.91
9EF6MNIK5	DCXG	C	DCXG	25833	33.07
9EF6MNIJ34	SGOB	C	SGOB	10552	49.59
9EF6MNIJ2	BBVA.MC	P	BBVA.MC	104960	12.76
9EF6MNI50	BNFP	C	BNFP	25970	55.22

TradeRefId	putCall	IND	underlier	underlierQuantity	strikePrice
9EFSMNK99	P		LAFP	5285	72.45
9EFSMNKL2	P		SASY	31346	72.65
9EFSMNJX9	P		ELE.MC	30980	16.97
9EFSMNI09	O		LAFP	5285	72.45
9EFSMNI06	O		ENEL	113031.1215	7.258
9EFSMNJK6	O		BASF	16875	55.29
9EFSMNI35	O		BAYG	22607	27.8
9EFSMNIW1	O		REP.MC	28703	20.23
9EFSMNJ91	O		TIT	277347.0019	2.575
9EFSMNKN8	A		SIEG	25788	62.38
9EFSMNJR1	A		CRDI	150084.8984	4.9825
9EFS4XTD7	A		SPX	7277	2216.07
9EFSMNKQ1	A		TEF.MC	141241.3604	13.07
9EFSMNJA6	O		TOTFBSK	73948	45.88
9EFSMNJE0	O		AHLN	47512	6.43
9EFSMNJ26	O		SASY	31346	72.65
9EFSMNK06	O		SOGN	13850	81.18
9EFSMNI87	O		DBKG	16834	63.62
9EFSMNI82	O		MUVG	5730	88.27
9EFSMNK57	O		TIT	277347.0019	2.575
9EFSMNJO8	P		CAGR	20977	21.29
9EFSMNK81	P		ING	61420	22.75
9EFSMNI76	O		CARR	18378	40.61
9EFSMNKH1	O		REP.MC	28703	20.23
9EFS4XTI6	O		SPX	2528	2353.51
9EFSMNKG3	P		RDSA.AS	128984	24.14
9EFSMNK00	P		SGOB	10552	45.89
9EFSMNK08	P		EONG	22394	68.52
9EFSMNK40	P		IBE.MC	24332	21.24
9EFSMNJ67	O		SPI	33173	3.64
9EFSMNKC2	P		MUVG	5730	88.27
9EFSMNJV0	P		EALG	33193	24.77
9EFSMNI50	O		NOKIA	144362	13.91
9EFSMNK16	P		FOR	37745	22.33
9EFSVL145	O		CAL	625000	25
9EFS8MEK5	A		NTAP	420000	20
9EFSVL160	O		CAL	625000	35
9EFSMNIK7	O		FTE	44268.58771	22.46
9EFSGOSV5	O		LSI	600000	19.8
9EFSGOSV9	O		LSI	500000	10.8
9EFSVL186	O		LCC	250000	30
9EFSVL1A1	O		LCC	250000	45
9EFSMNI03	O		DTEG	80561	14.82
9EFSMNKA6	P		LVMH	7959	61.8

tradeRefId	putCall	IND	underlier	underlierQuantity	strikePrice
9EF5MNIJ42	C		SIEG	25788	62.38
9EF5MNIIN1	C		ING	61420	22.75
9EF5MNIIF8	C		ELE.MC	30890	16.97
9EF6GACU4	C		AIRP	7432	64.18
9EF5MNIK19	F		RWEG	14403	51.51
9EF5MNIJU4	F		DCXG	25893	33.07
9EF5MNIJ3	C		RDSA.AS	128984	24.14
9EF6FIJ07	C		NRG	200000	19.7
9EF5MNIJ83	C		TIT	67454.43023	2.58
9EF5MNIJQ3	F		ALU.PA	36284	9.02
9EF5MNI92	C		CRDI	150084.8994	4.0625
9EF5MNIJ18	C		SAPG	8690	34.05
9EF5MNIIT8	C		OREP	9658	60.55
9EF5MNIK65	F		STOXX50E	18060	3113.3
9EF5MNIJ00	F		SAN.MC	193695	9.34
9EF6GAC67	F		AIRP	7432	64.18
9EF5MNIJQ8	F		CAGR	344	21.29
9EF5MNIJY8	F		ENEL	113031.1215	7.258
9EF5MNIH4	C		ENI	79043	21.29
SDB1825989016.0.0.0	C		MDT.N	1500000	55.8809
SDB1825989089.0.0.0	C		MDT.N	1500000	75.93
SDB1805589308.0.0.0	F		.SPX	16738	1483.65
SDB1805589312.0.0.0	C		.SPX	3180	1506
SDB1805589325.0.0.0	F		.SPX	3180	1506
SDB1824855254.0.1.0	C		VRX.N	500000	32.2803
SDB1824855256.0.1.0	C		VRX.N	500000	40.2803

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ4123N00800.0.0.0	006441678	29914639.5	15-MAY-2007	271101326.9	USD	15-MAR-2013	B
NUUQ5076S00800.0.0.0	006441679	126527821.3	15-MAY-2007	1253495357	USD	09-JUN-2042	B
SDB2012989056.0.0.0	006441679	316795.8997	12-JUL-2008	42500000	USD	16-JUL-2042	B
SDB2012989092.0.0.0	006441679	88637.01365	12-JUL-2008	12500000	USD	15-JAN-2045	B
SDB2012989042.0.0.0	006441679	226925.8045	12-JUL-2008	42500000	USD	10-AUG-2042	B
SDB2012989168.0.0.0	006441679	137002.4332	12-JUL-2008	12500000	USD	15-JAN-2046	B
SDB2012886155.0.0.0	006441679	775385.3251	21-APR-2006	44500000	USD	15-JAN-2045	B
SDB9816523252.0.0.0	006815922	39335275.37	22-MAR-2007	470000000	USD	28-MAR-2047	B
NUUQ409IP0080000000	006441679	2637.6	23-SEP-2004	89774.61	USD	07-DEC-2040	B
NUUQ6014M0080000000	006441679	39727.2	12-JAN-2006	247447.12	USD	08-OCT-2043	B
NUUQ5030K00800.0.0.0	006441679	67442987.8	15-MAY-2007	406500000	USD	05-NOV-2040	B
SDB2012886145.0.0.0	006441679	714493.121	21-APR-2006	44500000	USD	15-AUG-2042	B
NUUQ5030L0080000000	006441679	41477.8	02-MAR-2005	250000	USD	05-NOV-2040	B
SDB532092397.0	008815922	-488325.9241	23-OCT-2008	54960002.86	USD	20-DEC-2011	S
NUUQ5068Q0420000000	006441679	150617.7899	17-JUN-2005	235623089.4	USD	09-JUL-2040	B
NUUQ507C00800000000	006441678	24341.5	20-JUL-2005	244765.86	USD	08-JUN-2042	B
NUUQ5055C0080000000	006441679	30866129.5	13-MAY-2005	233861950.3	USD	06-JUN-2044	B
SDB2012886119.0.0.0	006441679	773030.2423	21-APR-2006	44500000	USD	10-SEP-2045	B
BUUQ5066J0080000000	006441679	38374110	28-JUN-2005	213750000	USD	09-AUG-2040	B
SDB2012989058.0.0.0	006441679	97334.40407	12-JUL-2006	12500000	USD	15-AUG-2042	B
BUUQ5060K0080000000	006441679	8976400	28-JUN-2005	50000000	USD	08-AUG-2040	B
SDB2012987936.0.0.0	006441679	140024.7078	12-JUL-2008	12500000	USD	10-SEP-2045	B
BUUQ5120L00800.0.0.0	006441679	73771128.6	11-MAY-2007	858902890.3	USD	05-DEC-2042	B
SDB2012886123.0.0.0	006441679	719725.2709	21-APR-2006	44500000	USD	11-SEP-2042	B
NUUQ506L0338000A00	006441679		23-JUN-2005	10000000	USD	10-NOV-2039	B
SDB532354296.0	006441679	-284420.7592	19-JAN-2007	75000000	USD	20-JUN-2010	B
SDB532354359.0	006441679	-93048.77652	19-JAN-2007	25000000	USD	20-JUN-2010	B
SDB2012987947.0.0.0	006441679	107919.7148	12-JUL-2008	12500000	USD	11-SEP-2042	B
BUUQ5111400800.0.0.0	006441679	58038514	11-MAY-2007	322250000	USD	05-OCT-2045	B
NUUQ504GE00800.0.0.0	006441679	35761.8	15-MAY-2007	221100.99	USD	07-JAN-2041	B
NUUQ504GD0080000000	006441679	110646873.1	21-APR-2005	718755705.4	USD	06-JAN-2041	B
SDB2012989060.0.0.0	006441679	13725.23713	12-JUL-2006	12500000	USD	15-AUG-2029	B
SDB2012989048.0.0.0	006441679	183489.8489	12-JUL-2006	15000000	USD	10-JUN-2048	B
SDB2012886201.0.0.0	006441679	39350.64666	21-APR-2006	44500000	USD	15-AUG-2029	B
NUUQ6013A0080000000	006441679	54744090.7	12-JAN-2006	338475648.7	USD	06-OCT-2043	B
SDB2012987952.0.0.0	006441679	207347.8441	12-JUL-2006	15000000	USD	10-MAY-2043	B
SDB2012987959.0.0.0	006441679	313879.4706	12-JUL-2006	42500000	USD	10-MAY-2043	B
SDB2012888048.0.0.0	006441679	230487.8801	12-JUL-2006	42500000	USD	10-JUN-2048	B
SDB2012888047.0.0.0	006441679	345534.1743	12-JUL-2008	46500000	USD	10-MAY-2043	B
SDB504678635.0.0.0	006441679	11194700	08-DEC-2006	100000000	USD	03-OCT-2039	B
NUUQ4102N0080000000	006441679	6902159.5	20-OCT-2004	211235903.9	USD	08-DEC-2040	B
NUUQ4102O0080000000	006441679	2301.8	20-OCT-2004	70443.79	USD	08-DEC-2040	B
SDB2012887809.0.0.0	006441679	13916.8189	12-JUL-2008	12500000	USD	10-DEC-2042	B
SDB2012987858.0.0.0	006441679	90210.89809	12-JUL-2006	12500000	USD	10-NOV-2042	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012888048.0.0.0	005441679	166277.624	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012888052.0.0.0	005441679	281944.8009	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012888109.0.0.0	005441679	14245.89234	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012888111.0.0.0	005441679	537229.5373	21-APR-2006	44500000	USD	10-NOV-2042	B
NUUQ5035800800000000	005441679	16518205.5	11-MAR-2005	106870583.6	USD	15-NOV-2040	B
SD82012888113.0.0.0	005441679	711945.9238	21-APR-2006	44500000	USD	10-JUL-2045	B
SD820128881940.0.0.0	005441679	13935.38228	12-JUL-2006	12500000	USD	13-FEB-2048	B
SD8504493409.0.0.0	005441679	156709007.9	08-NOV-2005	1399850000	USD	03-OCT-2039	B
SD8531906737.0	005441679	-28309.36775	17-AUG-2006	10305000.54	USD	20-JUN-2009	B
SD82012888050.0.0.0	005441679	430595.3508	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD8504678636.0.0.0	005441679	11194700	09-DEC-2005	100000000	USD	03-OCT-2039	B
SD820128881916.0.0.0	005441679	107228.6342	12-JUL-2006	12500000	USD	10-JUL-2045	B
BUUQ5111600800000000	005441679	41577440.6	24-NOV-2005	478401136	USD	03-JAN-2043	B
SD82012888053.0.0.0	005441679	139987.3151	12-JUL-2006	12500000	USD	10-NOV-2045	B
BUUQ5111900800000000	005441679	21431.7	23-NOV-2005	249402.93	USD	03-JAN-2043	B
SD8533080300.1.4	006815922	-88255.00453	18-JUL-2007	20000000	USD	20-SEP-2012	S
SD82012888159.0.0.0	005441679	39732.22498	21-APR-2006	44500000	USD	13-FEB-2046	B
SD82012888163.0.0.0	005441679	343770.0053	21-APR-2006	44500000	USD	15-AUG-2038	B
NUUQ4125H00800000000	005441679	26517730	22-DEC-2004	149750000	USD	06-FEB-2040	B
SD82012888197.0.0.0	005441679	731110.3725	21-APR-2006	44500000	USD	10-NOV-2045	B
SD820128881971.0.0.0	005441679	98842.61529	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD8504492863.0.0.0	005441679	158709007.9	08-NOV-2005	1399850000	USD	03-OCT-2039	B
NUUQ5091U00800000000	005441679	14886140.8	27-SEP-2005	195448300.8	USD	06-MAY-2042	B
NUUQ5091V00800000000	005441679	16854.3	27-SEP-2005	244922.68	USD	06-MAY-2042	B
SD82012888147.0.0.0	005441679	737685.1541	21-APR-2006	44500000	USD	15-DEC-2044	B
SD820128881973.0.0.0	005441679	123774.4773	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012888133.0.0.0	005441679	720304.4014	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012888039.0.0.0	005441679	137131.5428	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD82012888071.0.0.0	005441679	138735.206	12-JUL-2006	13000000	USD	14-NOV-2042	B
SD8503565511.0.0.0	005441679	219752250	19-JUL-2006	1187850000	USD	04-NOV-2041	B
SD82012888521.0.0.0	005441679	474698.8378	21-APR-2006	44500000	USD	14-NOV-2042	B
SD82012888094.0.0.0	005441679	138557.7134	12-JUL-2006	12500000	USD	10-OCT-2045	B
SD82012888043.0.0.0	005441679	161960.6304	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012888135.0.0.0	005441679	731999.2507	21-APR-2006	44500000	USD	15-DEC-2040	B
SD85035655139.0.0.0	005441679	219770750	19-JUL-2006	1187950000	USD	04-NOV-2041	B
SD82012888218.0.0.0	005441679	38450.46428	21-APR-2006	44500000	USD	15-AUG-2041	B
SD82012888074.0.0.0	005441679	13493.43019	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012888054.0.0.0	005441679	140547.1981	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012888117.0.0.0	005441679	719541.5604	21-APR-2006	44500000	USD	10-OCT-2045	B
SD82012888165.0.0.0	005441679	853303.557	21-APR-2006	44500000	USD	15-FEB-2039	B
SD820128887952.0.0.0	005441679	131070.0807	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012888139.0.0.0	005441679	766523.9246	21-APR-2006	44500000	USD	10-NOV-2045	B
SD82012888181.0.0.0	005441679	488307.4504	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012888141.0.0.0	005441679	554211.518	21-APR-2006	44500000	USD	10-JUL-2039	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ409ND08000000	006441679	9093.3	23-SEP-2004	96592	USD	12-NOV-2042	B
NUUQ6080V0030000A00	006015922	298638.0059	12-SEP-2006	327585532.6	USD	28-SEP-2046	B
SDB2012988077.0.0.0	006441679	87943.26652	12-JUL-2006	12500000	USD	15-MAR-2042	B
NUUQ510DL0080000000	006441679	23763.5	07-OCT-2005	250000	USD	03-OCT-2045	B
SDB2012886126.0.0	006441679	726280.6921	21-APR-2006	44500000	USD	15-JUL-2044	B
SDB2012988040.0.0.0	006441679	237676.4961	12-JUL-2006	12500000	USD	15-FEB-2039	B
NUUQ5022A00700.0.0.0	006441679		15-FEB-2005	600000000	USD	12-FEB-2035	B
SDB532092188.0	006441679	697329.1293	23-OCT-2006	68700003.57	USD	20-DEC-2011	B
SDB2012988084.0.0.0	006441679	125928.8468	12-JUL-2008	15500000	USD	15-OCT-2044	B
SDB2012886153.0.0.0	006441679	735502.2513	21-APR-2006	44500000	USD	15-DEC-2044	B
SDB2012888088.0.0.0	006441679	134076.1798	12-JUL-2006	12500000	USD	15-DEC-2044	B
SDB2012886220.0.0	006441679	366694.999	21-APR-2006	44500000	USD	15-OCT-2044	B
NUUQ409HSC008000000	006441679	9885893.5	23-SEP-2004	327138982.9	USD	07-DEC-2012	B
SDB2012886131.0.0	006441679	550286.0729	21-APR-2006	44500000	USD	15-MAY-2043	B
NUUQ5128M0080000000	006441679	21210.8	19-DEC-2005	250000	USD	05-DEC-2042	B
NUUQ510L300800.0.0.0	006441679	98978333.5	15-MAY-2007	115336443	USD	05-DEC-2040	B
SDB2012987954.0.0.0	006441679	88953.01813	12-JUL-2006	12500000	USD	15-MAY-2043	B
NUUQ409HRC0600000000	006441679	28340232.6	23-SEP-2004	293155153.8	USD	12-NOV-2042	B
SDB2012886149.0.0	006441679	559635.3704	21-APR-2008	44500000	USD	12-JUN-2043	B
SDB2012886127.0.0	006441679	777499.5006	21-APR-2006	44500000	USD	15-JAN-2046	B
NUUQ412300080000000	006441679	22783.7	16-DEC-2004	217477.24	USD	04-JAN-2041	B
SDB2012988167.0.0.0	006441679	93385.11205	12-JUL-2006	12500000	USD	12-JUN-2043	B
BUUQ5111500800.0.0.0	006441679	30390108.7	11-MAY-2007	345420648.5	USD	05-JAN-2043	B
SDB2012988057.0.0.0	006441679	211175.4244	12-JUL-2006	15000000	USD	15-JUL-2042	B
NUUQ510DP00800.0.0.0	006441679	61523701.5	15-MAY-2007	647250000	USD	03-OCT-2045	B
SDB2012889055.0.0.0	006441679	93102.82089	12-JUL-2008	12500000	USD	10-JUL-2039	B
SDB2012889062.0.0.0	006441679	184584.1504	12-JUL-2008	15000000	USD	15-FEB-2040	B
SDB2012887943.0.0.0	006441679	131821.5147	12-JUL-2006	12500000	USD	11-DEC-2040	B
SDB2012888061.0.0.0	006441679	227985.0074	12-JUL-2006	42500000	USD	15-FEB-2030	B
NUUQ510ND0800.0.0.0	006441679	61761335.5	15-MAY-2007	649750000	USD	03-OCT-2045	B
SDB2012888059.0.0.0	006441679	138608.6578	12-JUL-2006	12500000	USD	15-DEC-2044	B
SDB2012886121.0.0	006441679	736830.2859	21-APR-2006	44500000	USD	11-DEC-2040	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ4123N00800.0.0.0	DUNHILL ABS CDO LTD	
NUUQ507BS00800.0.0.0	JUPITER HIGH GRADE CDO LTD	
SDB2012888056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012888052.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012888042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012888168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
SDB2012888155.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB981652352.0.0.0		
NUUQ409IP0080000000	RESERVOIR FUNDING LTD.	
NUUQ6014M0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ5030K00800.0.0.0	HUNTINGTON CDO, LTD.	
SDB2012888145.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
NUUQ5030L0080000000	HUNTINGTON CDO, LTD.	
SDB532092397.0	MUNICH RE FINANCE B.V.	
NUUQ5068C00420000000	COOLIDGE FUNDING, LTD.	
NUUQ507CD0080000000	JUPITER HIGH GRADE CDO LTD	
NUUQ5055C0080000000	SATURN VENTURES I, LTD.	
SDB2012888119.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
BUUQ5060J0080000000	ISCHUS CDO I LTD	
SDB2012888058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
BUUQ5060K0080000000	ISCHUS CDO I LTD	
SDB2012887936.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
BUUQ5120L00800.0.0.0	KLEROS PREFERRED FUNDING II, LLC	
SDB2012888123.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
NUUQ505L00800000A00	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB532354298.0	REPUBLIC OF ITALY	659038
SDB532354359.0	REPUBLIC OF ITALY	659037
SDB2012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
BUUQ5111400800.0.0.0	SHERWOOD FUNDING CDO, LTD.	
NUUQ504GE00800.0.0.0	SOUTH COAST FUNDING	
NUUQ504GD0080000000	SOUTH COAST FUNDING	
SDB2012888060.0.0.0	LE-UBS COMMERCIAL MORTGAGE TRUST	
SDB2012888046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012885201.0.0.0	LE-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ5013A0080000000	SOUTH COAST FUNDING VIII LTD	
SDB2012887962.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012887959.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SDB2012888045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012888047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB504676935.0.0.0		
NUUQ4102N0080000000	MERCURY CDO 2004-1, LTD.	
NUUQ4102Q0080000000	MERCURY CDO 2004-1, LTD.	
SDB2012887809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SDB2012887658.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SDB2012986049.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012986052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB2012986109.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012986111.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
NUUQ503580060000000	QRCHD STRUCTURED FINANCE CDO, LTD.	
SDB2012986113.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB504493409.0.0.0		
SDB531906737.0	VALEO	
SDB2012986050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SDB504678606.0.0.0		
SDB2012987916.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
BUUQ611160089000000	BRODERICK CDO 1 LTD	
SDB2012986053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
BUUQ611190089000000	BRODERICK 1 CDO LTD.	
SDB533080300.1.4	KRAFT FOODS INC.	
SDB2012986159.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SDB2012986163.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
NUUQ4125H0080000000	RIVER NORTH CDO LTD.	
SDB2012986137.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SDB2012987971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB504492863.0.0.0		
NUUQ6091U0080000000	LEXINGTON CAPITAL FUNDING, LTD.	
NUUQ5091V0080000000	LEXINGTON CAPITAL FUNDING, LTD.	
SDB2012986147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SDB2012987973.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	
SDB2012986133.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012986039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SDB2012986071.0.0.0	MORGAN STANLEY CAPITAL	
SDB503565139.0.0.0		5295309/5295309/5295309/5295309/5295309/5295309/5295309/5295309/
SDB2012986211.0.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SDB2012987934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	
SDB2012986043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SDB2012986135.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB503565139.0.0.0		5295188/5295188/5295188/5295188/5295188/5295188/5295188/5295188/
SDB2012986216.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012989074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012989054.0.0.0	GMAC MORTGAGE CORPORATION	
SDB2012986117.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SDB2012986165.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SDB2012987952.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	
SDB2012986139.0.0.0	GMAC MORTGAGE CORPORATION	772240-772244
SDB2012986161.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012986141.0.0.0	COLUMBIA CENTER TRUST	772240-772244

CONFIDENTIAL TREATMENT REQUESTED BY GOLDMAN, SACHS & CO.

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ4091NC080000000	GLACIER FUNDING CDO II, LTD.	
NUUQ5090V0030000A00	ABACUS 2006-NS1, LTD.	
SDB2012868077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
NUUQ510DL0080000000	ORIENT POINT CDO, LTD.	
SDB2012866125.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SDB2012868040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
NUUQ5022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
SD8532092188.0	DEUTSCHE BANK FINANCE N.V.	856085
SDB2012868094.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012866153.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SDB2012868088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SDB2012866220.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
NUUQ409HSC0800000000	RESERVOIR FUNDING LTD.	
SDB2012866131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	772240-772244
NUUQ512BM00600000000	KLEROS PREFERRED FUNDING II, LLC	727404
NUUQ510L300600.0.0.0	ALTIUS II FUNDING LTD	
SDB2012867954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
NUUQ409HR00800000000	GLACIER FUNDING CDO II, LTD.	
SDB2012866148.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SDB2012866127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
NUUQ4123000800000000	DUNHILL ABS CDO LTD	
SDB2012868187.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
BUUG5111500800.0.0.0	BRODERICK 1 CDO LTD.	
SDB2012868057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
NUUQ510DP00800.0.0.0	ORIENT POINT CDO, LTD.	
SDB2012868055.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	
SDB2012868062.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
SDB2012867943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SDB2012868081.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	
NUUQ510DN00600.0.0.0	ORIENT POINT CDO, LTD.	
SDB2012868059.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SDB2012866121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244

GS 06031

Trade Reference Id	GS Number	Fixed Rate
NUUQ4123N00800.0.0.0	80I480	0
NUUQ5078S00800.0.0.0	80BZN3	0
SD82012989056.0.0.0	8PZDX3	8
SD82012989092.0.0.0	8RYBS7	8
SD82012989042.0.0.0	80UB99	8
SD82012989168.0.0.0	8S8464	8
SD82012989155.0.0	8SHAU8	12
SD8981652352.0.0.0		0
NUUQ4091F008000000	8NVZM0	11
NUUQ6014M0080000000		14
NUUQ5030K00800.0.0.0	8P3J11	0
SD82012886145.0.0	8SHAGO	12
NUUQ5030L0080000000	8P3J11	10
SD8532092397.0	2ECM08	17
NUUQ5068D0420000000	8P5JC8	10
NUUQ5055C0080000000	8C8BZ3	10
NUUQ507CD0080000000	8P7TK6	10
SD82012886119.0.0	8SH9T4	12
BUUQ5060U0080000000	80BFPJ3	10
SD82012989058.0.0.0	8SIER0	8
BUUQ5060K0080000000	80BFPJ3	10
SD82012987938.0.0.0	8516C9	8
BUUQ5120L00800.0.0.0	8RHKE5	0
SD82012886123.0.0	8SH9V9	12
NUUQ5061G0390000A00	8N3SS1	34
SD8532854298.0	2116T4	18
SD8532854359.0	2116T4	19
SD82012987947.0.0.0	8RPD05	8
BUUQ5111400800.0.0.0	8R9U93	0
NUUQ504GE00800.0.0.0	8PRL46	0
NUUQ504GD00800000000	8PRLB0	10
SD82012989060.0.0.0	806RJ4	8
SD82012989046.0.0.0	8P8WRS	10
SD82012886201.0.0	806RJ4	8
NUUQ6013A0080000000		14
SD82012887362.0.0.0	8PSCP4	10
SD82012887658.0.0.0	8P5S97	8
SD82012886045.0.0.0	8P1VR1	8
SD82012989047.0.0.0	8PZDW5	8
SD8504876535.0.0.0	8TW8K9	0
NUUQ4102Q0080000000		11
SD82012887609.0.0.0	80JJEE	11
SD82012987658.0.0.0	8C4658	8

Trade Reference Id	GS Number	Fixed Rate
SD82012889048.0.0.0	8PS9L0	8
SD82012889052.0.0.0	8SZF34	10
SD82012889109.0.0.0	8P8M13	12
SD82012886111.0.0.0	8PT1P7	12
NUUJQ5095B0280000000	8PHUP1	12
SD82012886113.0.0.0	8SH686	12
SD82012887940.0.0.0	8O3LE8	8
SD8504683409.0.0.0	8TW9L7	0
SD8531806737.0	2RDGW2	38
SD82012888050.0.0.0	8Q1ST9	8
SD8504678906.0.0.0	8TW9L7	0
SD82012887818.0.0.0	8REP12	8
BUUQ511600800000000	8RCNC7	10
SD82012888053.0.0.0	8R97W8	8
BUUQ511900800000000	8RCHF7	10
SD8533800300.1.4	2RF6P8	42
SD82012886159.0.0.0	8O3LE8	8
SD82012886163.0.0.0	8RXN72	8
NUUJQ4125H0080000000		11
SD82012886137.0.0.0	8S4SK9	12
SD82012887871.0.0.0	8RXN72	8
SD8504492863.0.0.0	8TW9K9	0
NUUJQ5091J02800000000	8R98Z3	10
NUUJQ5091V02800000000	8R98Z3	10
SD82012886147.0.0.0	8SHB61	12
SD82012887873.0.0.0	8R1U17	8
SD82012886133.0.0.0	8SHAB1	12
SD82012888039.0.0.0	8RGWF1	8
SD82012888071.0.0.0	8R9LP7	8
SD8503565516.0.0.0	8SXUF5	0
SD82012886211.0.0.0	8R9LP7	8
SD82012887834.0.0.0	8R5JM6	8
SD82012889043.0.0.0	8O3W98	10
SD82012886135.0.0.0	8RTY55	12
SD85035655139.0.0.0	8SXUE8	0
SD82012886216.0.0.0	8P3TB5	8
SD82012888074.0.0.0	8P3TB5	8
SD82012888054.0.0.0	8RPDO7	8
SD82012886117.0.0.0	8RLM36	12
SD82012886165.0.0.0	8S65E7	8
SD82012887852.0.0.0	8R06U2	8
SD82012886139.0.0.0	8SHAD7	12
SD82012886151.0.0.0	8PT1Q5	12
SD82012886141.0.0.0	8PXN17	12

Trade Reference Id	GS Number	Fixed Rate
NUUQ4091N0080000000	8NV2P3	11
NUUQ6090V0030000A00		13
SD82012998077.0.0.0	8P9EW2	8
NUUQ510D10080000000	8R06L2	10
SD82012998125.0.0	8RMDG7	12
SD82012998040.0.0.0	8S55E7	8
NUUQ5022A00700.0.0.0		0
SD8532092188.0	6Z0XY9	15
SD82012998084.0.0.0	8R0J04	8
SD82012998153.0.0	8RLSG3	12
SD82012998088.0.0.0	8RGY13	8
SD82012998220.0.0	8R0J04	8
NUUQ409HS00600000000	8NV2L2	11
SD82012998131.0.0	8Q1SG8	12
NUUQ5128M0080000000		10
NUUQ510L300900.0.0.0	8R2SG5	0
SD82012997954.0.0.0	8R9781	8
NUUQ409HR00800000000	8NV2P3	11
SD82012998148.0.0	8Q50A2	12
SD82012998127.0.0	8SHA88	12
NUUQ4123C0080000000		11
SD82012998167.0.0.0	8Q3IX8	8
BUUQ5111500900.0.0.0	8RCHF7	0
SD82012998057.0.0.0	8Q5081	10
NUUQ510DP00800.0.0.0	8QXYP1	0
SD82012998055.0.0.0	8PXCL5	8
SD82012998052.0.0.0	8P8M62	10
SD82012998043.0.0.0	8RG769	8
SD82012998061.0.0.0	8P8W18	8
NUUQ510DN00800.0.0.0	8R06L2	0
SD82012998059.0.0.0	8RGWNH7	8
SD82012998121.0.0	8SH9U1	12