

## Information regarding AIG's Multi-Sector CDO Portfolio

### Aggregate Portfolio Information as of November, 2007

Sources: AIG internal memo, publicly available deal information

Counterparties	Par	Mark
Merrill	\$ 9,920.0	\$ 610.0
Bank of Montreal	\$ 1,600.0	\$ 41.0
Calyon	\$ 4,500.0	\$ 343.0
Deutsche Bank	\$ 600.0	\$ -
Goldman Sachs	\$ 23,000.0	\$ 3,000.0
RBS	\$ 1,350.0	\$ -
Societe Generale	\$ 18,640.0	\$ ?
UBS	\$ 6,300.0	\$ 40.0
Wachovia	\$ 818.0	\$ -
<b>Total</b>	<b>\$ 66,728.0</b>	<b>\$ 4,034.0</b>

### Portfolio Details, Based on Publicly Available Information

High Grade CDO			Mezzanine CDO		
Year of Issuance	Insured Par	% of Portfolio	Year of Issuance	Insured Par	% of Portfolio
2006	\$ 12,585.3	23%	2006	\$ 1,985.0	4%
2005	\$ 18,006.6	33%	2005	\$ 6,851.5	12%
2004	\$ 9,551.6	17%	2004	\$ 3,957.1	7%
2003 or earlier	\$ 1,457.3	3%	2003 or earlier	\$ 690.0	1%
<b>Total:</b>	<b>\$ 41,600.9</b>	<b>76%</b>	<b>Total:</b>	<b>\$ 13,483.6</b>	<b>24%</b>

High Grade + Mezzanine	Insured Par	% of Portfolio
2006	\$ 14,570.3	26%
2005	\$ 24,858.1	45%
2004	\$ 13,508.7	25%
2003 or earlier	\$ 2,147.3	4%
<b>Total Analyzed Portfolio</b>	<b>\$ 55,084.5</b>	<b>100%</b>
<b>Analyzed Portfolio as % of 11/07 Portfolio:</b>	<b>83%</b>	

### Implied Portfolio Values

Implied Portfolio Values				Implied Portfolio Values, as of:					
AIG Memo Mark				December, 2007		September, 2008		January, 2010	
High Grade CDO									
	2006	\$	10,656.0	\$	12,585.3	\$	5,207.5	\$	3,654.5
	2005	\$	14,505.7	\$	15,129.3	\$	7,272.2	\$	4,720.2
	2004	\$	8,590.3	\$	9,129.2	\$	4,511.5	\$	2,662.1
	2003 or earlier	\$	1,396.2	\$	1,457.3	\$	1,457.3	\$	1,457.3
Total		\$	35,148.2	\$	38,301.1	\$	18,448.4	\$	12,494.1
Mezzanine CDO Portfolio									
	2006	\$	1,522.5	\$	667.6	\$	158.3	\$	147.8
	2005	\$	5,150.7	\$	3,495.8	\$	913.9	\$	433.2
	2004	\$	3,404.4	\$	2,328.0	\$	608.6	\$	288.5
	2003 or earlier	\$	690.0	\$	690.0	\$	690.0	\$	690.0
Total		\$	10,767.6	\$	7,181.4	\$	2,370.9	\$	1,559.5
High Grade + Mezzanine									
	2006	\$	12,178.5	\$	13,252.9	\$	5,365.8	\$	3,802.4
	2005	\$	19,656.4	\$	18,625.1	\$	8,186.1	\$	5,153.4
	2004	\$	11,994.6	\$	11,457.2	\$	5,120.1	\$	2,950.5
	2003 or earlier	\$	2,086.2	\$	2,147.3	\$	2,147.3	\$	2,147.3
Total		\$	45,915.8	\$	45,482.5	\$	20,819.3	\$	14,053.6
High Grade + Mezzanine, Value as % of Par:				83%	83%	38%		26%	

Top Deal Managers (or Advisors)	Insured Par
TCW	\$ 10,482.4
ICP	\$ 5,399.9
Goldman*	\$ 5,200.0
Vanderbilt	\$ 4,517.6
Aladdin	\$ 3,473.0
Maxim	\$ 3,029.5
Strategos/Cohen	\$ 1,720.0
Clinton Group	\$ 1,626.4
Fortis	\$ 1,559.5
<b>Total</b>	<b>\$ 37,008.3</b>

\*based on AIG memo, deal amounts unavailable

counterparties	par	mark	par via memo	mark via memo	par missing*	top deal managers
merrill	\$ 12,355.7	\$ 3,470.2	\$ 9,920.0	\$ 610.0	\$ (2,435.7)	TCW \$ 10,482.4
bank of montreal	\$ 1,881.5	\$ 74.8	\$ 1,600.0	\$ 41.0	\$ (281.5)	ICP \$ 5,399.9
calyon	\$ 3,781.0	\$ 368.1	\$ 4,500.0	\$ 343.0	\$ 719.0	Vanderbilt \$ 4,517.6
deutsche bank	\$ 366.0	\$ 329.4	\$ 600.0	\$ -	\$ 234.0	Goldman \$ -
goldman	\$ 17,533.6	\$ 5,283.3	\$ 23,000.0	\$ 3,000.0	\$ 5,466.5	Aladdin \$ 3,473.0
RBS	\$ 680.0	\$ 680.0	\$ 1,350.0	\$ -	\$ 670.0	Maxim \$ 3,029.5
soc gen	\$ 13,412.5	\$ 4,422.2	\$ 18,640.0	\$ -	\$ 5,227.5	Strategos/C \$ 1,720.0
UBS	\$ 4,561.5	\$ 24.8	\$ 6,300.0	\$ 40.0	\$ 1,738.5	Clinton Grou \$ 1,626.4
Wachovia	\$ 818.0	\$ 752.6	\$ 818.0	\$ -	\$ -	Fortis \$ 1,559.5
Total	\$ 55,389.8	\$ 15,405.4	\$ 66,728.0	\$ 4,034.0	\$ 11,338.3	\$ 31,808.3

with full abacus

year closed			deal type		
2007	\$ -	0.0%	Mezz	\$ 16,363.3	30%
2006	\$15,940.3	28.8%	high grade	\$ 37,256.5	67%
2005	\$21,947.7	39.6%	unknown/other	\$ 1,770.00	3%
2004	\$14,298.3	25.8%		\$ 55,389.8	
2003	\$ 1,267.5	2.3%			
2002	\$ 1,936.0	3.5%			
\$55,389.8					

% of memo deals found: 83% \*certain deals give full credit to single counterparty

abacus	par	memo par	absnet total deal
\$ -	\$ -	\$ 5,200.0	\$ 4,095.3

deal	class	counterparty	lead bank	AIG 11/07 memo Marks	Est. 11/07	par Exposure	Calculated Clas	mezz or high	reason for	deal manager	issue date	total deal size	W.A collateral rating (via fitch)
				%	price thresho	\$ of mark							
abacus 2007-18?		goldman	goldman			\$ -			cmbs	goldman	15/05/2007	\$ 146.5	0%
abacus 2004-1		goldman	goldman			\$ -				goldman	01/07/2004	\$ 195.0	0%
abacus 2004-2		goldman	goldman			\$ -			mezz	goldman	26/10/2004	\$ 1,000.0	0%
abacus 2005-2		goldman	goldman			\$ -			mezz	goldman	07/07/2005	\$ 1,250.0	0%
abacus 2005-3		goldman	goldman			\$ -			mezz	goldman	28/07/2005	\$ 528.0	0%
abacus 2005-CB1		goldman	goldman			\$ -				C-Bass	08/12/2005	\$ 750.0	0%
abacus 2006-NS1		goldman	goldman			\$ -			CMBS	North Star Capital	17/08/2006	\$ 225.8	0%
adirondack (2005-1)	A-1LT	soc gen		79.84	8%	\$ 32.5	\$ 267.5		high grade	the clinton group	11/05/2005	\$ 1,520.0	AA+ rating 80%
adirondack (2005-1)	CP	soc gen		72.06	8%	\$ -		yes	high grade	the clinton group	11/05/2005		72%
adirondack II (2005-2)	A-1LT	soc gen	goldman	82.21	8%	\$ 26.6	\$ 271.9		high grade	the clinton group	15/11/2005	\$ 1,545.0	82%
adirondack II (2005-2)	CP	soc gen	goldman	76.84	8%	\$ 164.8	\$ 1,087.0		high grade	the clinton group	15/11/2005		77%
alexander park CDO I	A1	soc gen		77.52	8%	\$ 29.5	\$ 203.5		mezz	princeton advisory	26/02/2004	\$ 300.0	78%
altius II	A-1	goldman	goldman	87.5	4%	\$ 111.6	\$ 1,313.0		high grade	aladdin capital mar	11/10/2005		88%
altius I	A-1LT	soc gen	goldman	82.41	8%	\$ 33.9	\$ 354.0			aladdin capital mar	11/08/2004	\$ 2,000.0	82%
altius I	CP	soc gen	goldman	78.59	8%	\$ 189.9	\$ 1,416.0			aladdin capital mar	11/08/2004		79%
belle haven ABS CDO (2004-1A)	A1ST	soc gen		92+	8%	\$ 316.5	\$ 344.0		high grade	NIBC	14/12/2004	\$ 1,000.0	
belle haven ABS CDO (2004-1A)	CP	soc gen		92+	8%	\$ -		yes	high grade	NIBC	14/12/2004		
bernoulli high grade CDO I	a-1a	merrill	merrill	74.9	8%	\$ 161.6	\$ 945.0		high grade	babcock & brown	30/03/2006	\$ 1,176.0	AA-/A 75%
bernoulli high grade CDO I	a-1b	merrill	merrill	74.17	8%	\$ 64.2	\$ 360.0		high grade	babcock & brown	30/03/2006		74%
bernoulli high grade CDO I	a-1A	RBS	merrill		0%	\$ -		double count	high grade	babcock & brown	30/03/2006		0%
BFC Genesee	A-1LA	soc gen		64.85	8%	\$ 51.3	\$ 189.0		mezz	braddock financial	28/02/2006	\$ 301.3	65%
bluegrass ABS CDO II (2004-II)	A1TB	bank of montreal		99.35	0%	\$ 1.1	\$ 173.0		mezz	invesco	14/04/2004	\$ 391.2	99%
bluegrass ABS CDO II (2004-II)	A1TA	bank of montreal		98.89	0%	\$ 0.8	\$ 75.0		mezz	invesco	14/04/2004		99%
broderick CDO I Ltd.	A-IV	goldman		67.5	4%	\$ 71.3	\$ 250.0		high grade	seneca capital mar	13/12/2005	\$ 1,000.0	AA/AA- 68%
broderick CDO I Ltd.	A-1XVA	goldman		67.5	4%	\$ 101.1	\$ 354.8		high grade	seneca capital mar	13/12/2005		68%
camber 3 plc	A-1	soc gen		86.5	8%	\$ 23.2	\$ 422.5		mezz	cambridge place in	20/04/2005	\$ 710.0	87%
cascade funding CDO I	a1	merrill	merrill	91.16	8%	\$ 2.8	\$ 328.0		high grade	Terwin/Winter Grou	26/07/2004	\$ 402.7	91%
coolidge funding	A-1	goldman	goldman	96+	4%	\$ 263.0	\$ 274.0		mezz	allianz risk transfer	22/06/2005	\$ 410.0	
davis square I (2003-1)	A1B	bank of montr	goldman	99.55	0%	\$ 0.9	\$ 192.5		high grade	TCW	16/10/2003	\$ 995.0	100%
davis square I (2003-1)	A1C	bank of montr	goldman	99.55	0%	\$ 0.9	\$ 192.5		high grade	TCW	16/10/2003		100%
davis square I (2003-1)	A1D	bank of montr	goldman	99.55	0%	\$ 0.9	\$ 192.5		high grade	TCW	16/10/2003		100%
Davis Square Funding II	A1DMT	soc gen	goldman	92+	8%	\$ 230.0	\$ 250.0		high grade	TCW	06/05/2004	\$ 1,225.0	
Davis Square Funding II	A1AMT	wachovia	goldman	92+	8%	\$ 69.0	\$ 75.0		high grade	TCW	06/05/2004		
Davis Square Funding II	A-1BMT	wachovia	goldman	92+	8%	\$ 110.4	\$ 120.0		high grade	TCW	06/05/2004		
Davis Square Funding II	A-1CMT	wachovia	goldman	92+	8%	\$ 69.0	\$ 75.0		high grade	TCW	06/05/2004		
Davis Square Funding II	A1AMM	wachovia	goldman	92+	8%	\$ 90.2	\$ 98.0		high grade	TCW	06/05/2004		
Davis Square Funding II	A1B MM	wachovia	goldman	92+	8%	\$ 207.0	\$ 225.0		high grade	TCW	06/05/2004		
Davis Square Funding II	A1C MM	wachovia	goldman	92+	8%	\$ 207.0	\$ 225.0		high grade	TCW	06/05/2004		