

AIG Financial Products

Multi-Sector CDO Credit Derivative Portfolio

June 30, 2008

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Multi-Sector CDO Credit Derivative Portfolio
June 30, 2008

Deal	Gross Notional	Net Notional	Attachment Point	RMBS							CDO	Non ABS	Total
				Prime	ALT-A	Subprime	Non US	CMBS	Other ABS				
High Grade Transactions with Sub-prime Collateral													
CDO1	\$1,713,361,494	\$1,473,361,494	14.01%			32.27%		29.72%		5.84%	32.17%	100.00%	
CDO2	1,167,631,778	917,631,778	21.41%	1.07%		55.76%		21.41%		6.42%	15.33%	100.00%	
CDO3	1,264,235,155	1,103,261,738	12.73%	4.57%	10.32%	59.80%		10.84%		4.75%	9.73%	100.00%	
CDO4	1,409,803,289	1,234,207,015	12.46%	8.28%	19.28%	58.89%		12.76%			0.78%	100.00%	
CDO5	1,710,427,586	1,502,168,162	12.18%	16.77%	28.00%	36.82%		12.94%		2.54%	2.94%	100.00%	
CDO6	1,301,414,108	1,106,751,262	12.62%	11.44%	46.78%	37.96%		1.70%		0.96%	1.15%	100.00%	
CDO7	856,927,799	727,309,689	15.13%	5.21%	8.19%	54.90%		13.33%		2.71%	15.65%	100.00%	
CDO8	1,419,283,155	1,231,498,381	13.23%	3.52%	27.07%	36.87%					32.54%	100.00%	
CDO9	957,402,222	801,210,218	16.29%	5.20%	28.87%	46.08%		0.23%			19.62%	100.00%	
CDO10	257,910,843	185,549,310	28.06%	17.91%	12.16%	34.09%					35.83%	100.00%	
CDO11	938,391,858	636,729,405	12.87%	14.22%	21.15%	33.20%		11.05%		0.21%	20.17%	100.00%	
CDO12	1,180,869,971	1,053,246,280	10.81%	12.83%	15.10%	33.66%		8.76%		0.72%	28.93%	100.00%	
CDO13	1,464,203,270	1,304,921,685	10.88%	8.49%	18.27%	46.55%		14.48%		0.68%	11.53%	100.00%	
CDO14	1,467,746,261	1,302,274,839	11.27%	8.37%	19.65%	49.68%		6.51%		0.69%	15.10%	100.00%	
CDO15	1,953,180,905	1,699,540,249	12.99%	3.90%	17.56%	68.42%		4.18%		0.28%	5.66%	100.00%	
CDO16	1,998,672,987	1,435,345,063	13.22%	7.32%	16.32%	70.76%		3.15%			2.44%	100.00%	
CDO17	2,490,350,207	2,164,571,901	13.08%	12.17%	29.87%	48.98%		4.04%		4.03%	0.91%	100.00%	
CDO18	866,894,896	753,588,696	13.07%	16.08%	20.64%	38.38%		0.11%			24.80%	100.00%	
CDO19	1,303,269,175	1,144,622,812	12.17%	4.67%	29.08%	56.43%		1.07%		0.42%	8.33%	100.00%	
CDO20	1,437,713,299	765,968,775	46.72%	5.89%	31.12%	41.66%		9.27%		0.87%	11.19%	100.00%	
CDO21	1,481,440,774	1,350,000,000	8.87%	1.39%	15.71%	38.45%	7.55%	3.22%		17.83%	15.84%	100.00%	
CDO22	1,186,101,648	1,024,027,928	13.66%	9.81%	12.43%	69.52%		3.25%			4.99%	100.00%	
CDO23	636,817,804	129,953,920	37.51%	6.42%	23.49%	41.83%					28.26%	100.00%	
CDO24	875,134,518	765,305,823	12.55%	6.26%	21.42%	50.22%		0.12%			21.97%	100.00%	
CDO25	1,859,463,965	1,579,488,498	15.04%	13.58%	20.25%	37.01%		0.11%			29.05%	100.00%	
CDO26	860,565,012	731,060,332	15.05%	7.24%	15.61%	60.61%					16.53%	100.00%	
CDO27	947,416,678	819,559,571	13.47%	11.96%	13.43%	60.79%		0.53%			13.30%	100.00%	
CDO28	1,270,692,549	1,052,572,208	17.17%	20.97%	11.35%	55.47%		2.22%		1.85%	7.29%	0.86%	
CDO29	539,652,146	362,998,017	32.73%	22.37%	4.13%	23.38%		0.40%			49.71%	100.00%	
CDO30	1,076,913,718	743,984,725	30.92%	24.48%	5.72%	34.58%		0.30%			34.92%	100.00%	
CDO31	1,024,221,490	804,186,462	21.48%	5.60%	21.08%	61.59%		4.12%		1.25%	6.36%	100.00%	
CDO32	487,409,179	366,636,945	24.77%	12.89%	16.50%	49.72%					20.88%	100.00%	
CDO33	961,439,974	792,299,808	15.11%	7.36%	19.59%	56.29%		1.40%			15.37%	100.00%	
CDO34	1,498,371,016	1,317,793,023	12.05%	8.95%	27.62%	48.57%		0.05%			14.80%	100.00%	
CDO35	148,180,159	46,436,608	39.14%		0.44%	19.49%		0.66%		10.06%	69.34%	100.00%	
CDO36	1,498,440,078	1,293,705,543	13.65%	0.12%	7.45%	64.89%					27.54%	100.00%	
CDO37	1,941,585,476	1,029,306,432	11.64%	20.56%	2.00%	10.18%		52.83%		1.99%	11.15%	1.29%	
CDO38	426,283,021	301,104,514	29.35%	13.39%	3.67%	30.69%					52.25%	100.00%	
CDO39	1,519,279,970	1,345,000,000	11.47%	18.12%	22.21%	46.56%		5.72%		5.49%	0.72%	1.18%	
CDO40	739,577,208	589,640,462	20.27%	18.23%	21.78%	41.09%		0.35%		0.27%	18.27%	100.00%	
CDO41	1,096,461,874	725,000,000	14.73%	6.83%	33.64%	55.80%		2.54%		1.19%		100.00%	
CDO42	959,887,725	860,347,868	10.37%	26.02%	12.38%	36.33%					25.26%	100.00%	
CDO43	989,024,245	641,555,850	15.17%	2.13%	14.19%	55.67%		4.81%		3.45%	19.75%	100.00%	
CDO44	870,049,325	739,801,209	14.97%	7.06%	10.17%	30.57%		5.47%		9.09%	37.64%	100.00%	
Total	\$ 52,054,099,807	\$ 41,955,524,497											
High Grade Transactions with no Sub-prime Collateral													
CDO45	\$341,373,394	\$289,393,220	15.02%								100.00%	100.00%	
CDO46	2,898,797,189	917,093,857	18.10%								100.00%	100.00%	
CDO47	7,890,447,014	7,499,869,887	4.95%								100.00%	100.00%	
CDO48	3,681,877,724	52,916,732	36.79%								100.00%	100.00%	
CDO49	2,658,237,976	2,250,000,000	9.71%	49.04%	50.96%						100.00%	100.00%	
CDO50	4,999,073,718	3,749,700,000	9.98%								100.00%	100.00%	
CDO51	2,611,199,687	2,289,051,576	12.33%	48.58%	51.42%						100.00%	100.00%	
CDO52	1,554,809,275	1,370,313,507	11.87%								100.00%	100.00%	
CDO53	1,526,977,650	1,068,932,183	24.92%								100.00%	100.00%	
CDO54	3,150,115,723	2,217,391,219	16.50%								100.00%	100.00%	
Total	\$ 31,312,909,352	\$ 21,704,662,181											

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Multi-Sector CDO Credit Derivative Portfolio

June 30, 2008

	Gross Notional	Net Notional	Attachment Point	RMBS								Total
				Prime	ALT-A	Subprime	Non US	CMBS	Other ABS	CDO	Non ABS	
Mezzanine Transactions with Sub-prime Collateral												
CDO55	\$760,282,949	\$490,282,949	35.51%			36.87%		30.25%		10.52%	22.36%	100.00%
CDO56	1,553,485,890	753,485,890	51.50%			62.26%		24.33%		7.47%	5.94%	100.00%
CDO57	571,822,564	301,822,564	47.22%			72.02%		20.99%		7.00%		100.00%
CDO58	225,749,714	127,875,568	43.36%	15.47%	17.57%	48.64%		14.44%		3.88%		100.00%
CDO59	387,905,473	111,132,375	52.57%	1.46%	9.40%	69.30%		6.99%		7.85%	5.01%	100.00%
CDO60	268,474,007	180,762,730	32.67%	3.48%	10.09%	70.67%		4.68%			11.08%	100.00%
CDO61	295,735,162	168,495,667	43.02%	0.77%	11.33%	46.62%		11.15%		20.08%	10.06%	100.00%
CDO62	571,965,749	361,037,620	36.88%		0.33%	62.24%	8.91%	12.48%		7.44%	8.60%	100.00%
CDO63	404,386,930	220,000,000	45.60%	1.33%	0.73%	64.73%		11.63%		5.88%	15.70%	100.00%
CDO64	320,842,835	207,337,416	35.38%	5.97%	14.56%	32.35%		23.02%		7.52%	16.58%	100.00%
CDO65	383,751,052	244,530,303	35.63%	2.54%		85.31%		3.06%		1.86%	7.23%	100.00%
CDO66	841,251,918	461,910,219	33.41%	6.90%	26.49%	61.73%		0.22%				4.66%
CDO67	700,356,994	458,188,024	33.51%	4.98%	29.59%	61.51%		2.16%		0.66%		1.09%
CDO68	1,053,646,701	691,412,264	34.38%	6.99%	23.14%	64.28%		3.62%				1.99%
CDO69	342,539,636	190,146,800	41.06%	6.73%	9.98%	73.01%		1.93%		0.60%	7.75%	100.00%
CDO70	525,044,217	329,938,422	37.16%	3.77%	8.58%	72.77%		9.52%		1.90%	3.45%	100.00%
CDO71	477,826,815	282,826,815	40.81%	1.58%	21.70%	62.86%					13.87%	100.00%
CDO72	336,259,442	139,450,476	40.76%	20.92%	8.50%	57.97%		6.23%		6.38%		100.00%
CDO73	551,513,550	304,217,593	40.87%	3.17%	0.65%	82.91%		6.33%		6.03%	0.91%	100.00%
CDO74	328,061,103	157,845,882	51.87%	10.18%	15.72%	53.22%		11.66%		1.10%	7.21%	0.91%
CDO75	405,118,876	273,299,196	32.54%	9.54%	15.27%	56.26%		8.30%			9.14%	1.48%
CDO76	746,670,174	404,766,744	38.43%	11.27%	8.40%	61.07%		4.27%		9.73%	1.68%	3.58%
CDO77	245,385,885	65,679,787	47.74%	2.64%	11.49%	53.43%		8.68%		11.67%	9.57%	2.53%
CDO78	388,421,985	59,429,513	49.93%	10.51%	13.17%	58.04%		10.04%		1.36%	5.57%	1.31%
CDO79	750,802,851	503,099,409	32.99%	9.85%	9.46%	67.52%		0.68%		1.50%	10.98%	100.00%
CDO80	391,949,151	254,307,702	35.06%	11.63%	12.28%	64.00%		7.21%		0.59%	4.29%	100.00%
CDO81	663,468,507	424,600,943	36.00%	24.73%	10.38%	60.64%					4.25%	100.00%
CDO82	424,244,643	163,535,391	35.35%	10.42%	8.30%	68.91%		2.83%			9.54%	100.00%
CDO83	707,061,370	492,790,802	30.30%	0.80%	16.79%	75.59%		0.37%		0.51%	5.93%	100.00%
CDO84	152,719,671	20,411,300	83.17%	5.79%	21.76%	50.43%		16.04%		3.36%	2.62%	100.00%
CDO85	291,378,099	171,560,658	41.12%	9.72%	15.79%	53.88%		9.41%		3.39%	7.81%	100.00%
CDO86	609,901,580	435,992,615	28.51%	5.25%	22.78%	61.75%		6.21%			4.02%	100.00%
CDO87	386,061,633	247,174,107	35.98%		1.48%	87.18%		2.09%			9.25%	100.00%
CDO88	377,352,051	236,017,960	37.45%	9.34%	18.10%	56.10%		6.92%			9.53%	100.00%
CDO89	271,235,487	168,720,346	37.80%	11.15%	16.64%	61.05%		1.13%			8.27%	1.75%
CDO90	76,466,535	22,952,525	69.98%	9.26%	1.76%	18.26%		7.20%		29.84%	33.67%	100.00%
CDO91	223,140,430	70,090,604	43.67%	3.95%	7.57%	47.37%		8.98%		4.17%	27.95%	100.00%
CDO92	603,335,600	348,474,538	40.48%	11.22%	4.23%	57.45%		5.59%		10.17%	5.49%	5.84%
CDO93	380,369,576	220,014,214	42.16%	9.45%	8.14%	68.48%		2.09%		1.84%	9.99%	100.00%
CDO94	646,952,064	433,500,000	32.99%		1.35%	98.65%						100.00%
CDO95	291,155,832	138,849,398	38.38%	4.69%	10.02%	63.83%		13.52%		4.97%	2.97%	100.00%
CDO96	271,237,093	142,237,814	47.51%	20.25%	8.91%	36.42%		3.62%		17.55%	13.24%	100.00%
CDO97	454,894,693	96,286,165	68.93%	14.19%	9.03%	39.79%		14.42%		7.90%	8.05%	6.61%
CDO98	608,295,301	237,600,749	58.14%	9.78%	6.15%	43.33%		19.26%		8.37%	8.33%	4.79%
CDO99	888,739,045	556,129,486	33.77%	4.73%	8.40%	61.75%		9.95%		1.38%	10.79%	3.00%
CDO100	443,916,575	295,820,765	33.31%		14.77%	73.33%		2.83%			7.95%	1.13%
CDO101	536,686,548	323,154,819	38.90%	2.04%	27.02%	58.34%		3.58%		3.82%	5.19%	100.00%
CDO102	493,696,047	314,973,129	36.15%	7.15%	37.74%	42.35%		6.38%			6.37%	100.00%
CDO103	748,094,463	590,279,517	21.10%		1.81%	77.91%		8.69%		2.12%	9.46%	100.00%
CDO104	260,073,863	109,100,710	58.05%	13.64%	12.86%	47.55%		3.84%		2.49%	19.61%	100.00%
CDO105	920,775,443	607,554,323	34.02%	0.92%	8.07%	91.02%						100.00%
CDO106	469,528,428	298,940,254	36.33%	1.06%	11.17%	87.77%						100.00%
CDO107	383,770,868	245,184,382	36.11%	44.00%	39.72%	16.29%						100.00%
CDO108	394,320,467	251,826,470	36.14%		11.85%	68.13%		3.42%		5.35%	11.25%	100.00%
CDO109	415,561,322	267,940,349	35.52%	5.29%	16.32%	65.23%		0.49%		0.87%	11.80%	100.00%
CDO110	297,793,352	167,743,877	43.67%	7.41%	34.11%	38.09%		9.00%		5.20%	5.85%	0.34%
Total	\$ 27,521,478,208	\$ 15,842,740,140										
Mezzanine Transactions with no Sub-prime Collateral												
CDO111	698,177,266	327,177,265	53.14%					88.80%			9.77%	1.43%
CDO112	1,000,000,000	470,000,000	53.00%					92.38%			7.62%	100.00%
Total	\$ 1,698,177,266	\$ 797,177,265										

AIG Financial Products
Breakout of Prime RMBS Collateral
June 30, 2008

Deal	Gross Notional	Net Notional	Ratings Breakdown - Prime							Vintage Breakdown - Prime						
			AAA	AA	A	BBB	BB	BELOW BB	NA	Total	<= 2004	2005	2006	2007	2008	
High Grade Transactions with Sub-prime Collateral																
CDO1	\$1,713,361,494	\$1,473,361,494														
CDO2	1,167,631,778	917,631,778			1.07%								1.07%			
CDO3	1,264,235,155	1,103,261,738	2.50%	1.04%	1.04%							4.57%	1.88%	2.69%		
CDO4	1,409,803,289	1,234,207,015	3.87%	3.24%	0.82%							8.28%	1.59%	6.69%		
CDO5	1,710,427,586	1,502,168,162	13.50%	1.10%	1.42%	0.75%						16.77%		16.77%		
CDO6	1,301,414,108	1,106,751,262	10.96%		0.48%							11.44%	1.58%	9.86%		
CDO7	856,927,799	727,309,689	1.67%	0.74%	2.28%			0.10%				5.21%	4.74%	0.47%		
CDO8	1,419,283,155	1,231,498,381	1.06%	1.43%					0.19%	0.84%		3.52%		3.32%	0.19%	
CDO9	957,402,222	801,210,218	5.20%									5.20%		5.20%		
CDO10	257,910,843	185,549,310	14.92%	2.99%								17.91%				
CDO11	938,391,858	636,729,405	9.87%	2.90%	0.61%	0.64%	0.11%	0.11%				14.22%	7.23%	2.50%	2.02%	2.48%
CDO12	1,180,869,971	1,053,246,280	9.88%	2.19%	0.13%	0.42%		0.21%				12.83%	6.85%	1.19%	1.87%	2.93%
CDO13	1,464,203,270	1,304,921,685	7.10%	1.11%	0.10%	0.03%	0.08%	0.07%				8.49%	5.27%	0.24%	1.10%	1.88%
CDO14	1,467,746,261	1,302,274,839	6.07%	1.33%	0.39%	0.21%	0.07%					8.37%	2.77%	2.77%	1.07%	1.76%
CDO15	1,953,180,905	1,699,540,249	1.08%	1.86%	0.97%							3.90%		3.90%		
CDO16	1,998,672,987	1,435,345,063	2.22%		1.50%	0.10%	1.63%	1.86%				7.32%		7.17%		0.15%
CDO17	2,490,350,207	2,164,571,901	4.68%	6.55%	0.94%							12.17%	12.17%			
CDO18	866,894,896	753,588,696	10.58%	0.18%	2.96%	0.14%	0.35%	0.49%		1.37%		16.08%	4.38%	11.70%		
CDO19	1,303,269,175	1,144,622,812	3.96%	0.21%	0.51%							4.67%		4.67%		
CDO20	1,437,713,299	765,968,775	4.74%		0.84%							5.89%		3.72%	2.17%	
CDO21	1,481,440,774	1,350,000,000	1.00%	0.39%								1.39%	0.64%			0.74%
CDO22	1,186,101,648	1,024,027,928	0.20%	2.34%	2.69%	2.71%	0.26%	1.60%				9.81%	1.79%	8.02%		
CDO23	636,817,804	129,953,920	6.42%									6.42%	6.42%			
CDO24	875,134,518	765,305,823	6.26%									6.26%	2.55%	3.72%		
CDO25	1,859,463,965	1,579,488,498	13.47%		0.11%							13.58%	0.12%	13.46%		
CDO26	860,565,012	731,060,332	6.57%	0.67%								7.24%	0.79%	6.46%		
CDO27	947,416,678	819,559,571	11.44%	0.19%	0.33%							11.96%	1.26%	10.70%		
CDO28	1,270,692,549	1,052,572,208	7.02%	3.90%	7.01%	2.78%		0.27%				20.97%	14.00%	0.60%	4.19%	2.18%
CDO29	539,652,146	362,998,017	21.37%	1.00%								22.37%	22.37%			
CDO30	1,076,913,718	743,984,725	24.48%									24.48%	24.48%			
CDO31	1,024,221,490	804,186,462	0.64%	1.88%	2.18%	0.40%		0.50%				5.60%	2.82%	0.86%	1.03%	0.89%
CDO32	487,409,179	366,636,945	11.05%	1.43%	0.41%							12.89%	11.84%	1.05%		
CDO33	961,439,974	792,299,808	2.06%	4.62%	0.67%							7.36%	0.90%	6.11%	0.35%	
CDO34	1,498,371,016	1,317,793,023	8.95%									8.95%	1.00%	7.51%	0.44%	
CDO35	148,180,159	46,436,608										0.00%				
CDO36	1,498,440,078	1,293,705,543			0.12%							0.12%		0.12%		
CDO37	1,941,585,476	1,029,306,432	19.86%	0.70%								20.56%	10.95%	6.13%	3.48%	
CDO38	426,283,021	301,104,514	13.07%	0.32%								13.39%	13.39%			
CDO39	1,519,279,970	1,345,000,000	5.49%	7.70%	3.78%	0.24%	0.61%	0.24%		0.06%		18.12%	10.79%	4.43%	0.95%	1.95%
CDO40	739,577,208	589,640,462	15.17%	1.56%	1.10%	0.41%						18.23%	18.23%			
CDO41	1,096,461,874	725,000,000	3.01%	1.10%	1.42%	1.31%						6.83%	1.41%	3.05%	2.37%	
CDO42	959,887,725	860,347,868	17.63%	4.13%	1.27%	0.92%		2.08%				26.02%	5.37%	20.65%		
CDO43	989,024,245	641,555,850	0.47%	1.65%								2.13%		2.13%		
CDO44	870,049,325	739,801,209	3.19%	0.17%	2.66%	0.82%		0.22%				7.06%	4.19%		2.87%	
Total	\$ 52,054,099,807	\$ 41,955,524,497														
High Grade Transactions with no Sub-prime Collateral																
CDO45	\$341,373,394	\$289,393,220										0.00%				
CDO46	2,898,797,189	917,093,857										0.00%				
CDO47	7,890,447,014	7,499,869,887										0.00%				
CDO48	3,681,877,724	52,916,732										0.00%				
CDO49	2,658,237,976	2,250,000,000	49.04%									49.04%		4.67%	26.01%	18.36%
CDO50	4,999,073,718	3,749,700,000	53.71%									53.71%		18.34%	35.37%	
CDO51	2,611,199,687	2,289,051,576	45.50%	0.35%	0.71%	0.11%		1.92%				48.58%	2.65%	18.27%	23.33%	4.32%
CDO52	1,554,809,275	1,370,313,507										0.00%				
CDO53	1,526,977,650	1,068,932,183										0.00%				
CDO54	3,150,115,723	2,217,391,219										0.00%				
Total	\$ 31,312,909,352	\$ 21,704,662,181														

AIG Financial Products
Breakout of Prime RMBS Collateral

June 30, 2008

	Gross Notional	Net Notional	Ratings Breakdown - Prime							Vintage Breakdown - Prime					
			AAA	AA	A	BBB	BB	BELOW_BB	NA	Total	<= 2004	2005	2006	2007	2008
Mezzanine Transactions with Sub-prime Collateral															
CDO55	\$760,282,949	\$490,282,949													
CDO56	1,553,485,890	753,485,890													
CDO57	571,822,564	301,822,564													
CDO58	225,749,714	127,875,568	9.06%		0.88%	2.55%		2.98%		15.47%	12.49%				2.98%
CDO59	387,905,473	111,132,375	0.71%		0.37%	0.38%				1.46%	0.10%	1.35%			
CDO60	268,474,007	180,762,730						3.48%		3.48%		2.36%	1.12%		
CDO61	295,735,162	168,495,667				0.77%				0.77%					
CDO62	571,965,749	361,037,620								0.00%					
CDO63	404,386,930	220,000,000						1.33%		1.33%		1.33%			
CDO64	320,842,835	207,337,416			1.89%	2.67%		1.41%		5.97%	4.92%	1.05%			
CDO65	383,751,052	244,530,303				2.54%				2.54%		1.51%	1.03%		
CDO66	841,251,918	461,910,219	0.92%	2.49%	1.72%	1.77%				6.90%	6.54%		0.36%		
CDO67	700,356,994	458,188,024			1.49%	3.50%				4.98%					
CDO68	1,053,646,701	691,412,264		0.88%	1.45%	2.58%	1.01%	1.06%		6.99%	3.42%	2.64%	0.45%	0.48%	
CDO69	342,539,636	190,146,800	0.09%	2.16%	0.49%	2.88%	0.41%	0.70%		6.73%	4.87%	1.86%			
CDO70	525,044,217	329,938,422	1.56%			1.64%	0.57%			3.77%		2.21%	1.56%		
CDO71	477,826,815	282,826,815				1.58%				1.58%		1.58%			
CDO72	336,259,442	139,450,476			5.29%	2.72%	1.19%	11.72%		20.92%	2.19%	18.73%			
CDO73	551,513,550	304,217,593								3.17%	0.88%	2.30%			
CDO74	328,061,103	157,845,882	0.59%	3.94%	0.99%	4.43%		0.23%		10.18%	10.18%				
CDO75	405,118,876	273,299,196	5.23%		1.37%	2.95%				9.54%	6.78%	2.76%			
CDO76	746,670,174	404,766,744	1.51%	1.18%	4.06%	2.77%	1.51%	0.24%		11.27%	6.34%	3.53%	0.94%	0.47%	
CDO77	245,385,885	65,679,787		0.12%	0.06%	2.20%	0.26%			2.64%		2.64%			
CDO78	388,421,985	59,429,513	0.31%		0.58%	4.57%	1.66%	3.40%		10.51%	7.57%	0.64%	2.30%		
CDO79	750,802,851	503,099,409				4.20%	1.52%	4.12%		9.85%	3.84%	5.68%	0.33%		
CDO80	391,949,151	254,307,702			0.15%	2.12%	1.28%	8.09%		11.63%	1.59%	9.98%	0.06%		
CDO81	663,468,507	424,600,943			1.72%	9.77%	3.65%	9.59%		24.73%	11.61%	12.36%		0.75%	
CDO82	424,244,643	163,535,391	10.42%							10.42%		10.42%			
CDO83	707,061,370	492,790,802		0.45%		0.11%		0.23%		0.80%	0.80%				
CDO84	152,719,671	20,411,300	3.25%		0.67%	1.87%				5.79%	5.79%				
CDO85	291,378,099	171,560,658		4.51%	0.69%	4.52%				9.72%	9.72%				
CDO86	609,901,580	435,992,615			2.24%	1.82%		1.19%		5.25%	0.50%	4.22%		0.53%	
CDO87	386,061,633	247,174,107								0.00%					
CDO88	377,352,051	236,017,960			1.13%	4.45%		3.77%		9.34%	5.68%	2.01%	1.65%		
CDO89	271,235,487	168,720,346				3.03%	1.86%	6.27%		11.15%	1.53%	9.63%			
CDO90	76,466,535	22,952,525	9.26%							9.26%	9.26%				
CDO91	223,140,430	70,090,604	1.35%		1.74%	0.86%				3.95%	3.95%				
CDO92	603,335,600	348,474,538	0.93%	3.16%	3.39%	0.82%	0.39%	2.36%	0.16%	11.22%	6.41%	2.83%	0.34%	1.65%	
CDO93	380,369,576	220,014,214				0.98%		8.47%		9.45%	0.48%	8.00%	0.45%	0.53%	
CDO94	646,952,064	433,500,000								0.00%					
CDO95	291,155,832	138,849,398	1.97%		0.84%	1.10%		0.79%		4.69%	2.96%		0.79%	0.94%	
CDO96	271,237,093	142,237,814			2.34%	3.52%	6.64%	7.74%		20.25%	13.61%	6.63%			
CDO97	454,894,693	96,286,165			8.39%	5.80%				14.19%	14.19%				
CDO98	608,295,301	237,600,749		1.03%	4.68%	3.85%		0.21%		9.78%	9.78%				
CDO99	888,739,045	556,129,486			2.74%	1.99%				4.73%	4.73%				
CDO100	443,916,575	295,820,765								0.00%					
CDO101	536,686,548	323,154,819	0.42%		0.44%	0.20%		0.98%		2.04%	0.65%	0.98%	0.42%		
CDO102	493,696,047	314,973,129	1.33%			3.30%	1.26%	1.26%		7.15%	5.83%	1.33%			
CDO103	748,094,463	590,279,517								0.00%					
CDO104	260,073,863	109,100,710				6.32%	3.56%	3.76%		13.64%	12.69%		0.95%		
CDO105	920,775,443	607,554,323				0.92%				0.92%		0.92%			
CDO106	469,528,428	298,940,254						1.06%		1.06%		1.06%			
CDO107	383,770,868	245,184,382	1.67%	6.57%	18.25%	17.20%		0.31%		44.00%	37.86%	0.70%	1.01%	3.09%	1.34%
CDO108	394,320,467	251,826,470								0.00%					
CDO109	415,561,322	267,940,349	1.18%	0.55%		0.48%	1.34%	1.74%		5.29%	1.15%	2.96%	1.18%		
CDO110	297,793,352	167,743,877		0.13%	4.27%	3.01%				7.41%	7.41%				
Total	\$27,521,478,208	\$15,842,740,140													
Mezzanine Transactions with no Sub-prime Collateral															
CDO111	\$698,177,266	\$327,177,265								0.00%					
CDO112	1,000,000,000	470,000,000								0.00%					
Total	\$1,698,177,266	\$797,177,265													

AIG Financial Products
Breakout of Alt-A RMBS Collateral
June 30, 2008

Deal	Gross Notional	Net Notional	Ratings Breakdown - RMBS Alt-A							Vintage Breakdown - RMBS Alt-A					
			AAA	AA	A	BBB	BB	BELOW_BB	NA	Total	<= 2004	2005	2006	2007	2008
High Grade Transactions with Sub-prime Collateral															
CDO1	\$1,713,361,494	\$1,473,361,494									0.00%				
CDO2	1,167,631,778	917,631,778									0.00%				
CDO3	1,264,235,155	1,103,261,738	6.26%	1.54%	2.47%					0.05%	10.32%	4.81%	5.51%		
CDO4	1,409,803,289	1,234,207,015	18.68%	0.35%	0.25%						19.28%	0.11%	19.18%		
CDO5	1,710,427,586	1,502,168,162	20.28%	3.35%	4.32%	0.06%					28.00%	0.64%	27.36%		
CDO6	1,301,414,108	1,106,751,262	34.52%	6.10%	3.99%	0.23%	0.50%	1.44%			46.78%	0.71%	46.07%		
CDO7	856,927,799	727,309,689	2.60%	0.90%	2.94%	0.92%		0.83%			8.19%	3.70%	1.76%	2.73%	
CDO8	1,419,283,155	1,231,498,381	15.40%	4.69%	2.44%	0.24%	2.85%	1.45%			27.07%		13.51%	13.56%	
CDO9	957,402,222	801,210,218	18.11%	8.44%	0.89%			1.43%			28.87%		28.69%	0.18%	
CDO10	257,910,843	185,549,310	8.59%	2.55%	1.02%						12.16%				
CDO11	938,391,858	636,729,405	5.18%	5.80%	1.74%	0.68%	0.72%	7.04%			21.15%	7.70%	4.03%	5.14%	4.27%
CDO12	1,180,869,971	1,053,246,280	6.12%	3.11%	0.83%	0.37%	0.80%	3.87%			15.10%	7.42%	2.67%	2.59%	2.41%
CDO13	1,464,203,270	1,304,921,685	9.02%	3.63%	1.76%	0.48%	0.44%	2.95%			18.27%	9.77%	2.30%	3.01%	3.19%
CDO14	1,467,746,261	1,302,274,839	8.20%	5.03%	2.71%	0.37%	0.95%	2.39%			19.65%	10.22%	3.83%	2.59%	3.00%
CDO15	1,953,180,905	1,699,540,249	2.39%	6.45%	5.57%	0.21%	1.23%	1.71%			17.56%	0.52%	17.04%		
CDO16	1,998,672,987	1,435,345,063	1.10%	4.85%	2.94%	2.18%	1.92%	3.34%			16.32%	0.05%	15.80%	0.27%	0.20%
CDO17	2,490,350,207	2,164,571,901	2.61%	21.00%	3.18%		0.42%	2.65%			29.87%	21.53%	5.22%	2.02%	1.11%
CDO18	866,894,896	753,588,696	14.72%	1.41%	3.67%	0.83%					20.64%	4.45%	14.92%	1.27%	
CDO19	1,303,269,175	1,144,622,812	18.32%	4.84%	5.29%	0.62%					29.08%	2.63%	26.44%		
CDO20	1,437,713,299	765,968,775	19.10%	3.94%	0.98%	0.81%	0.58%	5.71%			31.12%	0.40%	24.19%	6.53%	
CDO21	1,481,440,774	1,350,000,000	10.45%	2.47%		0.34%	1.90%	0.54%			15.71%	0.94%	3.80%	10.68%	0.29%
CDO22	1,186,101,648	1,024,027,928	3.67%	4.03%	2.57%		0.29%	0.69%	1.17%		12.43%	0.04%	8.63%	3.28%	0.48%
CDO23	636,817,804	129,953,920	19.91%	2.83%	0.75%						23.49%	22.31%	1.18%		
CDO24	875,134,518	765,305,823	14.94%	3.36%	3.12%						21.42%	11.21%	10.21%		
CDO25	1,859,463,965	1,579,488,498	14.89%	2.13%	3.23%						20.25%	0.96%	19.29%		
CDO26	860,565,012	731,060,332	11.41%	3.97%	0.23%						15.61%	2.00%	13.61%		
CDO27	947,416,678	819,559,571	9.18%	3.29%	0.78%				0.17%		13.43%	0.80%	12.63%		
CDO28	1,270,692,549	1,052,572,208	6.80%	1.45%	2.37%	0.32%		0.40%			11.35%	3.75%	5.20%	2.40%	
CDO29	539,652,146	362,998,017	3.83%	0.31%							4.13%	4.13%			
CDO30	1,076,913,718	743,984,725	3.36%	1.84%	0.07%	0.44%					5.72%	5.72%			
CDO31	1,024,221,490	804,186,462	4.91%	3.93%	5.74%	0.16%	0.44%	5.90%			21.08%	11.27%	1.53%	2.64%	5.64%
CDO32	487,409,179	366,636,945	8.70%	5.33%	2.47%						16.50%	12.67%	3.83%		
CDO33	961,439,974	792,299,808	4.59%	10.76%	2.94%	0.60%	0.36%	0.33%			19.59%	1.69%	16.93%	0.96%	
CDO34	1,498,371,016	1,317,793,023	17.47%	4.84%	4.48%		0.33%	0.50%			27.62%		23.56%	4.06%	
CDO35	148,180,159	46,436,608	0.44%								0.44%	0.44%			
CDO36	1,498,440,078	1,293,705,543	0.31%	6.38%	0.76%						7.45%		7.38%	0.07%	
CDO37	1,941,585,476	1,029,306,432	1.97%	0.04%							2.00%	0.43%	0.34%	0.32%	0.91%
CDO38	426,283,021	301,104,514	3.46%		0.20%						3.67%	3.67%			
CDO39	1,519,279,970	1,345,000,000	9.90%	9.09%	2.77%	0.46%					22.21%	1.81%	12.62%	1.98%	5.81%
CDO40	739,577,208	589,640,462	18.08%	1.17%	0.47%	1.68%		0.38%			21.78%	12.53%	7.20%	0.32%	1.73%
CDO41	1,096,461,874	725,000,000	10.26%	4.83%	9.51%	2.39%	2.07%	4.59%			33.64%	3.26%	28.46%	1.28%	0.65%
CDO42	959,887,725	860,347,868	10.93%	1.11%	0.34%						12.38%	2.13%	10.25%		
CDO43	989,024,245	641,555,850	6.04%	4.42%	2.72%	1.02%					14.19%	0.40%	13.53%	0.25%	
CDO44	870,049,325	739,801,209	2.60%	3.48%	3.53%	0.19%					10.17%	8.58%	1.59%		
Total	\$ 52,054,099,807	\$ 41,955,524,497													
High Grade Transactions with no Sub-prime Collateral															
CDO45	\$341,373,394	\$289,393,220									0.00%				
CDO46	2,898,797,189	917,093,857									0.00%				
CDO47	7,890,447,014	7,499,869,887									0.00%				
CDO48	3,681,877,724	52,916,732									0.00%				
CDO49	2,658,237,976	2,250,000,000	50.96%								50.96%	0.97%	15.58%	30.62%	3.79%
CDO50	4,999,073,718	3,749,700,000	46.29%								46.29%		8.91%	18.55%	16.97%
CDO51	2,611,199,687	2,289,051,576	10.79%	1.46%	7.54%	1.85%	4.36%	25.42%			51.42%	0.85%	18.35%	30.99%	1.23%
CDO52	1,554,809,275	1,370,313,507									0.00%				
CDO53	1,526,977,650	1,068,932,183									0.00%				
CDO54	3,150,115,723	2,217,391,219									0.00%				
Total	\$ 31,312,909,352	\$ 21,704,662,181													

AIG Financial Products
Breakout of Alt-A RMBS Collateral

June 30, 2008

	Gross Notional	Net Notional	Ratings Breakdown - RMBS Alt-A							Vintage Breakdown - RMBS Alt-A					
			AAA	AA	A	BBB	BB	BELOW_BB	NA	Total	<= 2004	2005	2006	2007	2008
Mezzanine Transactions with Sub-prime Collateral															
CDO55	\$760,282,949	\$490,282,949									0.00%				
CDO56	1,553,485,890	753,485,890									0.00%				
CDO57	571,822,564	301,822,564									0.00%				
CDO58	225,749,714	127,875,568	8.87%		3.56%	4.20%	0.13%	0.81%		17.57%	12.33%	1.29%	1.79%	2.16%	
CDO59	387,905,473	111,132,375	0.43%	0.94%	0.03%	1.31%	0.10%	6.59%		9.40%	0.61%	7.73%	1.07%		
CDO60	268,474,007	180,762,730				0.75%	0.37%	8.97%		10.09%		5.38%	4.72%		
CDO61	295,735,162	168,495,667		1.27%	8.08%	1.97%				11.33%	11.33%				
CDO62	571,965,749	361,037,620				0.33%				0.33%	0.33%				
CDO63	404,386,930	220,000,000			0.12%	0.62%				0.73%	0.73%				
CDO64	320,842,835	207,337,416	0.82%		5.07%	7.47%	0.92%	0.28%		14.56%	4.43%	9.66%	0.47%		
CDO65	383,751,052	244,530,303								0.00%					
CDO66	841,251,918	461,910,219		13.71%	5.22%	0.68%	0.38%	6.49%		26.49%	15.73%	2.48%	8.29%		
CDO67	700,356,994	458,188,024	1.44%	13.06%	6.59%	4.98%	0.71%	2.81%		29.59%	23.79%	2.04%	3.05%	0.71%	
CDO68	1,053,646,701	691,412,264		4.77%	3.52%	11.24%	1.60%	2.00%		23.14%	11.82%	7.39%	3.58%	0.34%	
CDO69	342,539,636	190,146,800	0.96%		1.92%	5.03%	0.86%	1.20%		9.98%	6.71%	3.26%			
CDO70	525,044,217	329,938,422				6.96%		1.62%		8.58%		8.58%			
CDO71	477,826,815	282,826,815		0.92%	3.14%	8.92%	4.35%	4.36%		21.70%	2.90%	14.17%	3.55%	1.08%	
CDO72	336,259,442	139,450,476	2.97%	3.61%		0.88%	1.04%			8.50%	1.33%	7.17%			
CDO73	551,513,550	304,217,593		0.65%						0.65%	0.65%				
CDO74	328,061,103	157,845,882	0.07%	6.84%	4.88%	3.75%	0.18%			15.72%	15.72%				
CDO75	405,118,876	273,299,196	1.38%	3.57%	4.97%	4.62%		0.74%		15.27%	4.82%	10.45%			
CDO76	746,670,174	404,766,744	4.19%	1.29%	0.29%	1.83%		0.81%		8.40%	1.69%	1.94%	1.00%	3.79%	
CDO77	245,385,885	65,679,787			4.85%	1.76%		4.88%		11.49%	2.26%	0.46%	8.77%		
CDO78	388,421,985	59,429,513	2.83%		1.12%	2.09%		7.14%		13.17%	3.46%	5.37%	4.34%		
CDO79	750,802,851	503,099,409		0.24%		7.64%	0.21%	1.37%		9.46%	5.84%	2.39%	1.24%		
CDO80	391,949,151	254,307,702				8.09%	2.65%	1.53%		12.28%		12.28%			
CDO81	663,468,507	424,600,943			1.52%	8.86%				10.38%	7.83%	2.55%			
CDO82	424,244,643	163,535,391	2.36%		1.48%	4.46%				8.30%		8.30%			
CDO83	707,061,370	492,790,802	1.26%		1.87%	8.81%	1.30%	3.56%		16.79%	2.25%	13.54%	1.00%		
CDO84	152,719,671	20,411,300		12.12%	5.74%	2.99%	0.51%	0.39%		21.76%	21.30%	0.46%			
CDO85	291,378,099	171,560,658	1.41%	1.25%	4.35%	7.41%	1.37%			15.79%	15.29%	0.50%			
CDO86	609,901,580	435,992,615	1.15%	2.96%	4.00%	12.80%	0.59%	1.27%		22.78%		22.05%	0.72%		
CDO87	386,061,633	247,174,107				1.48%				1.48%		1.48%			
CDO88	377,352,051	236,017,960			5.45%	10.97%	0.34%	1.34%		18.10%	15.24%	2.87%			
CDO89	271,235,487	168,720,346			2.07%	12.98%		1.59%		16.64%	1.79%	14.86%			
CDO90	76,466,535	22,952,525	0.88%	0.89%						1.76%	1.76%				
CDO91	223,140,430	70,090,604			1.08%	5.79%				7.57%		1.20%			
CDO92	603,335,600	348,474,538	2.48%	0.27%	0.24%	1.05%	0.05%	0.15%		4.23%	0.77%	0.83%	0.15%	2.48%	
CDO93	380,369,576	220,014,214			1.29%	4.35%		2.50%		8.14%		5.74%	2.40%		
CDO94	646,952,064	433,500,000				1.35%				1.35%		1.35%			
CDO95	291,155,832	138,849,398	2.99%	1.43%	2.04%	1.36%		2.19%		10.02%	7.83%	0.69%	0.57%	0.92%	
CDO96	271,237,093	142,237,814			0.39%	8.31%		0.22%		8.91%	2.45%	6.47%			
CDO97	454,894,693	96,286,165		0.39%	5.76%	2.89%				9.03%		9.03%			
CDO98	608,295,301	237,600,749		0.21%	4.25%	1.69%				6.15%	6.15%				
CDO99	888,739,045	556,129,486			3.17%	4.48%		0.76%		8.40%	6.30%	0.69%	1.41%		
CDO100	443,916,575	295,820,765			0.29%	3.87%	0.87%	9.74%		14.77%	1.43%	13.34%			
CDO101	536,686,548	323,154,819	2.53%	2.25%	4.01%	8.12%	2.74%	7.36%		27.02%	6.39%	12.83%	3.54%	4.25%	
CDO102	493,696,047	314,973,129	0.10%		2.53%	23.55%	0.95%	10.61%		37.74%	1.12%	32.91%	2.14%	1.56%	
CDO103	748,094,463	590,279,517		1.33%		0.48%				1.81%		1.81%			
CDO104	260,073,863	109,100,710		0.70%	0.94%	7.14%		4.08%		12.86%	8.88%		3.98%		
CDO105	920,775,443	607,554,323				5.64%	1.17%	1.26%		8.07%		8.07%			
CDO106	469,528,428	298,940,254			0.55%	7.95%		2.66%		11.17%	1.33%	9.83%			
CDO107	383,770,868	245,184,382	1.71%	7.57%	6.81%	14.60%	2.47%	6.54%		39.72%	24.97%	6.76%	3.27%	4.71%	
CDO108	394,320,467	251,826,470				3.54%	0.34%	7.98%		11.85%	0.28%	8.17%	3.40%		
CDO109	415,561,322	267,940,349	1.38%	0.95%		12.21%	0.97%	0.82%		16.32%	1.53%	14.79%			
CDO110	297,793,352	167,743,877	3.53%	1.98%	12.68%	11.49%	0.91%	3.52%		34.11%	23.37%	4.61%	3.24%	2.90%	
Total	\$27,521,478,208	\$15,842,740,140													
Mezzanine Transactions with no Sub-prime Collateral															
CDO111	\$698,177,266	\$327,177,265									0.00%				
CDO112	1,000,000,000	470,000,000									0.00%				
Total	\$1,698,177,266	\$797,177,265													

AIG Financial Products
Breakout of Sub-Prime RMBS Collateral
 June 30, 2008

Deal	Gross Notional	Net Notional	Ratings Breakdown - Subprime								Vintage Breakdown - Subprime						
			AAA	AA	A	BBB	BB	BELOW BB	NA	Total	<= 2004	2005	2006	2007	2008		
High Grade Transactions with Sub-prime Collateral																	
CDO1	\$1,713,361,494	\$1,473,361,494		25.47%	4.71%	2.10%						32.27%	32.27%				
CDO2	1,167,631,778	917,631,778			21.04%	14.88%	7.96%	11.89%				55.76%	20.32%	35.44%			
CDO3	1,264,235,155	1,103,261,738	1.25%	23.26%	16.38%	11.36%	4.83%	2.71%				59.80%	31.58%	28.10%	0.12%		
CDO4	1,409,803,289	1,234,207,015	2.02%	20.27%	10.51%	12.44%	8.96%	4.69%				58.89%	11.84%	47.06%			
CDO5	1,710,427,586	1,502,168,162	1.21%	15.80%	8.60%	5.73%	1.91%	3.57%				36.82%	1.71%	35.11%			
CDO6	1,301,414,108	1,106,751,262	2.63%	14.62%	7.06%	4.87%	4.37%	4.41%				37.96%	1.84%	36.12%			
CDO7	856,927,799	727,309,689	2.43%	6.34%	22.53%	11.69%	1.78%	10.13%				54.90%	35.66%	7.95%	8.02%	3.27%	
CDO8	1,419,283,155	1,231,498,381	7.61%	9.95%	2.59%	4.26%	1.90%	10.56%				36.87%		32.95%	3.92%		
CDO9	957,402,222	801,210,218	1.08%	15.84%	8.29%	5.04%	6.95%	8.88%				46.08%	1.05%	43.10%	1.94%		
CDO10	257,910,843	185,549,310	7.41%	6.39%	14.70%	3.66%	0.42%	1.52%				34.09%	34.09%				
CDO11	938,391,858	636,729,405	0.80%	18.12%	5.61%	1.73%	0.50%	6.44%				33.20%	15.57%	4.88%	7.31%	5.44%	
CDO12	1,180,869,971	1,053,246,280	1.41%	21.99%	5.82%	0.65%	0.87%	2.92%				33.66%	22.03%	2.76%	5.07%	3.81%	
CDO13	1,464,203,270	1,304,921,685	3.59%	23.56%	9.91%	2.29%	2.87%	4.33%				46.55%	33.55%	2.30%	4.01%	6.68%	
CDO14	1,467,746,261	1,302,274,839	4.33%	27.98%	10.84%	2.41%	1.05%	3.07%				49.68%	35.50%	7.36%	2.60%	4.22%	
CDO15	1,953,180,905	1,699,540,249	0.58%	33.49%	14.47%	8.38%	4.52%	6.99%				68.42%	9.81%	57.95%		0.66%	
CDO16	1,998,672,987	1,435,345,063		19.18%	13.64%	7.14%	9.81%	20.99%				70.76%	1.31%	67.52%	0.54%	1.39%	
CDO17	2,490,350,207	2,164,571,901	6.52%	23.25%	7.62%	2.30%	1.27%	8.02%				48.98%	24.61%	3.79%	1.73%	18.84%	
CDO18	866,894,896	753,588,696	2.08%	11.00%	13.70%	6.40%	3.52%	1.68%				38.38%	15.15%	16.88%	1.53%	4.81%	
CDO19	1,303,269,175	1,144,622,812	4.89%	24.90%	9.90%	8.16%	4.03%	4.54%				56.43%	3.60%	52.83%			
CDO20	1,437,713,299	765,968,775	4.47%	8.44%	5.67%	5.75%	4.57%	12.77%				41.66%	2.52%	24.50%	14.64%		
CDO21	1,481,440,774	1,350,000,000	10.63%	14.88%	7.76%	3.51%	0.77%	0.91%				38.45%	16.83%	6.18%	9.78%	5.66%	
CDO22	1,186,101,648	1,024,027,928	4.10%	16.60%	16.63%	11.34%	6.77%	14.08%				69.52%	1.12%	64.78%	1.04%	2.58%	
CDO23	636,817,804	129,953,920	8.71%	16.28%	11.92%	4.62%	0.31%					41.83%	41.18%	0.65%			
CDO24	875,134,518	765,305,823	4.14%	17.63%	10.40%	7.54%	3.75%	6.77%				50.22%	28.18%	22.04%			
CDO25	1,859,463,965	1,579,488,498	1.43%	8.49%	9.95%	7.69%	3.50%	5.94%				37.01%	2.01%	35.00%			
CDO26	860,565,012	731,060,332	0.61%	35.81%	12.82%	6.39%	3.48%	1.50%				60.61%	26.91%	33.70%			
CDO27	947,416,678	819,559,571	0.17%	34.66%	9.07%	4.99%	4.26%	7.64%				60.79%	5.89%	54.58%	0.32%		
CDO28	1,270,692,549	1,052,572,208	15.75%	13.91%	13.38%	6.08%	2.56%	3.78%				55.47%	31.12%	3.33%	13.19%	7.83%	
CDO29	539,652,146	362,998,017	4.44%	18.37%	0.57%							23.38%	23.38%				
CDO30	1,076,913,718	743,984,725	4.24%	16.85%	8.63%	3.85%	0.94%	0.08%				34.58%	34.58%				
CDO31	1,024,221,490	804,186,462	6.85%	11.58%	24.97%	9.93%	1.60%	6.66%				61.59%	43.25%	4.25%	1.04%	11.86%	1.19%
CDO32	487,409,179	366,636,945	0.29%	24.36%	15.74%	6.07%	1.66%	1.61%	0.01%			49.72%	46.93%	2.79%			
CDO33	961,439,974	792,299,808	10.66%	20.64%	11.70%	2.78%	4.06%	6.44%				56.29%	0.88%	43.01%	4.68%	7.72%	
CDO34	1,498,371,016	1,317,793,023	0.92%	17.72%	13.42%	6.54%	4.20%	5.77%				48.57%	43.58%	1.96%	3.04%		
CDO35	148,180,159	46,436,608	3.86%	15.06%	0.57%							19.49%	19.49%				
CDO36	1,498,440,078	1,293,705,543	0.81%	15.75%	14.96%	12.39%	5.95%	15.02%				64.89%		63.21%	1.18%	0.50%	
CDO37	1,941,585,476	1,029,306,432	7.33%	1.69%	0.08%	0.72%	0.35%					10.18%	4.41%	2.05%	3.22%	0.50%	
CDO38	426,283,021	301,104,514	1.54%	13.69%	10.79%	4.19%	0.48%					30.69%	30.10%	0.59%			
CDO39	1,519,279,970	1,345,000,000	21.81%	13.39%	6.34%	3.16%	0.94%	0.91%				46.56%	23.98%	5.29%	9.55%	7.74%	
CDO40	739,577,208	589,640,462	2.31%	18.33%	12.45%	7.61%	0.30%	0.09%				41.09%	40.21%	0.74%		0.14%	
CDO41	1,096,461,874	725,000,000	5.95%	18.34%	17.60%	4.30%	2.88%	6.73%				55.80%	8.81%	38.89%	3.08%	5.01%	
CDO42	959,887,725	860,347,868	1.51%	10.87%	6.61%	7.94%	3.75%	5.66%				36.33%	7.09%	29.25%			
CDO43	989,024,245	641,555,850	7.07%	18.55%	8.87%	5.90%	2.24%	13.04%				55.67%	7.84%	34.85%	10.94%	2.04%	
CDO44	870,049,325	739,801,209	2.51%	3.69%	13.45%	8.26%	1.26%	1.41%				30.57%	27.42%	2.06%		1.10%	
Total	\$ 52,054,099,807	\$ 41,955,524,497															
High Grade Transactions with no Sub-prime Collateral																	
CDO45	\$341,373,394	\$289,393,220										0.00%					
CDO46	2,898,797,189	917,093,857										0.00%					
CDO47	7,890,447,014	7,499,869,887										0.00%					
CDO48	3,681,877,724	52,916,732										0.00%					
CDO49	2,658,237,976	2,250,000,000										0.00%					
CDO50	4,999,073,718	3,749,700,000										0.00%					
CDO51	2,611,199,687	2,289,051,576										0.00%					
CDO52	1,554,809,275	1,370,313,507										0.00%					
CDO53	1,526,977,650	1,068,932,183										0.00%					
CDO54	3,150,115,723	2,217,391,219										0.00%					
Total	\$ 31,312,909,352	\$ 21,704,662,181															

AIG Financial Products
Breakout of Sub-Prime RMBS Collateral

June 30, 2008

	Gross Notional	Net Notional	AAA	AA	A	BBB	BB	Ratings Breakdown - Subprime			Vintage Breakdown - Subprime							
								BELOW_BB	NA	Total	<= 2004	2005	2006	2007	2008			
Mezzanine Transactions with Sub-prime Collateral																		
CDO55	\$760,282,949	\$490,282,949				8.73%	6.46%	21.68%			36.87%	18.27%	18.60%					
CDO56	1,553,485,890	753,485,890				6.47%	11.27%	44.52%			62.26%	14.11%	48.15%					
CDO57	571,822,564	301,822,564			7.26%	9.30%	11.07%	44.39%			72.02%	20.32%	51.70%					
CDO58	225,749,714	127,875,568		5.92%	4.83%	12.55%	2.50%	22.85%			48.64%	25.79%	3.56%	9.32%	9.97%			
CDO59	387,905,473	111,132,375	1.47%	1.03%	17.88%	10.44%	8.37%	30.10%			69.30%	40.13%	17.03%	2.52%	9.61%			
CDO60	268,474,007	180,762,730				2.21%	11.31%	57.14%			70.67%	0.50%	52.40%	17.77%				
CDO61	295,735,162	168,495,667			1.16%	8.31%	4.17%	32.97%			46.62%	20.90%	7.61%	11.14%	6.96%			
CDO62	571,965,749	361,037,620	1.93%	1.93%	2.86%	9.70%	11.72%	34.09%			62.24%	17.92%	34.72%	6.16%	3.44%			
CDO63	404,386,930	220,000,000	3.35%	0.89%		10.83%	6.49%	43.17%			64.73%	23.35%	37.23%		4.15%			
CDO64	320,842,835	207,337,416			5.00%	11.64%	6.13%	5.17%			32.35%	26.20%	3.32%	2.83%				
CDO65	383,751,052	244,530,303		1.58%	0.26%	4.23%	7.40%	71.83%			85.31%	6.74%	70.38%	7.54%	0.64%			
CDO66	841,251,918	461,910,219		0.81%	4.48%	7.48%	6.61%	42.35%			61.73%	16.72%	11.00%	22.95%	11.06%			
CDO67	700,356,994	458,188,024		4.41%	4.65%	15.86%	4.88%	31.71%			61.51%	23.98%	7.98%	9.45%	20.10%			
CDO68	1,053,646,701	691,412,264	2.16%	4.48%	1.56%	18.20%	16.93%	20.95%			64.28%	31.27%	18.01%	5.27%	9.73%			
CDO69	342,539,636	190,146,800			13.84%	26.30%	13.51%	19.36%			73.01%	47.63%	18.56%	1.18%	5.64%			
CDO70	525,044,217	329,938,422			0.42%	12.66%	10.41%	49.28%			72.77%	11.44%	58.45%	2.87%				
CDO71	477,826,815	282,826,815			2.39%	14.31%	8.90%	37.26%			62.86%	12.19%	44.30%	2.16%	4.21%			
CDO72	336,259,442	139,450,476	6.24%		5.43%	8.45%	12.56%	25.30%			57.97%	7.01%	44.72%	3.12%	3.12%			
CDO73	551,513,550	304,217,593		2.57%	5.87%	9.79%	7.07%	57.62%			82.91%	1.82%	78.10%	2.27%	0.73%			
CDO74	328,061,103	157,845,882	0.11%	4.22%	14.49%	9.31%	4.70%	20.38%			53.22%	44.42%	1.04%	2.51%	5.25%			
CDO75	405,118,876	273,299,196		2.27%	7.47%	6.05%	7.45%	33.03%			56.26%	14.84%	39.52%	1.55%	0.35%			
CDO76	746,670,174	404,766,744	9.43%	5.70%	9.06%	15.07%	6.62%	15.18%			61.07%	35.28%	7.28%	7.54%	10.97%			
CDO77	245,385,885	65,679,787			1.60%	7.05%	1.91%	42.87%			53.43%	12.26%	23.36%	17.81%				
CDO78	388,421,985	59,429,513			0.57%	8.88%	2.14%	46.45%			58.04%	16.79%	6.72%	26.31%	8.22%			
CDO79	750,802,851	503,099,409			1.17%	19.99%	11.04%	35.32%			67.52%	22.32%	43.34%	1.61%	0.25%			
CDO80	391,949,151	254,307,702		1.87%	4.01%	5.82%	6.12%	46.19%			64.00%	7.06%	54.20%	2.61%	0.13%			
CDO81	663,468,507	424,600,943		3.30%	6.01%	8.34%	9.25%	33.74%			60.64%	21.21%	26.70%	6.63%	6.93%			
CDO82	424,244,643	163,535,391			1.53%	8.09%	13.12%	46.17%			68.91%	4.21%	64.70%					
CDO83	707,061,370	492,790,802	0.98%	0.81%	4.13%	7.74%	6.76%	55.16%			75.59%	24.35%	33.16%	9.64%	8.44%			
CDO84	152,719,671	20,411,300			10.41%	17.18%	6.01%	16.84%			50.43%	39.85%	3.00%	7.59%				
CDO85	291,378,099	171,560,658		0.58%	4.77%	18.03%	12.37%	18.13%			53.88%	39.24%	12.97%	0.70%	0.97%			
CDO86	609,901,580	435,992,615			1.93%	8.80%	4.47%	46.55%			61.75%	2.77%	54.22%	3.61%	1.15%			
CDO87	386,061,633	247,174,107	1.03%			6.78%	10.68%	68.68%			87.18%	74.92%	11.23%	1.03%				
CDO88	377,352,051	236,017,960		4.95%	5.79%	19.05%	6.14%	20.17%			56.10%	26.65%	7.46%	1.93%	20.06%			
CDO89	271,235,487	168,720,346		1.88%	1.47%	12.12%	8.12%	37.47%			61.05%	5.76%	51.37%	0.54%	3.39%			
CDO90	76,466,535	22,952,525		0.11%	1.31%	0.95%	1.51%	14.38%			18.26%		18.26%					
CDO91	223,140,430	70,090,604			4.46%	12.28%	12.04%	18.59%			47.37%		31.96%	15.42%				
CDO92	603,335,600	348,474,538	4.75%	5.56%	9.15%	15.62%	3.98%	18.39%			57.45%	27.14%	8.43%	8.31%	13.57%			
CDO93	380,369,576	220,014,214			3.09%	13.64%	9.82%	41.92%			68.48%	4.04%	60.70%	1.71%	2.03%			
CDO94	646,952,064	433,500,000	1.80%	4.69%	0.90%	33.60%	15.49%	42.15%			98.65%	37.29%	43.04%	8.93%	9.38%			
CDO95	291,155,832	138,849,398		2.85%	6.49%	16.39%	9.50%	28.60%			63.83%	29.14%	16.89%	3.93%	12.88%		1.00%	
CDO96	271,237,093	142,237,814				8.68%	6.73%	21.01%			36.42%		16.59%	19.83%				
CDO97	454,894,693	96,286,165			10.43%	9.45%	4.50%	15.41%			39.79%		39.79%					
CDO98	608,295,301	237,600,749		0.37%	8.63%	12.68%	7.95%	13.71%			43.33%		42.35%		0.99%			
CDO99	888,739,045	556,129,486			0.35%	9.85%	10.81%	40.74%			61.75%	19.46%	39.41%	2.87%				
CDO100	443,916,575	295,820,765			0.23%	10.75%	6.10%	56.25%			73.33%	8.24%	63.80%	1.28%				
CDO101	536,686,548	323,154,819			6.29%	11.08%	5.46%	35.52%			58.34%	28.09%	16.05%	6.63%	7.58%			
CDO102	493,696,047	314,973,129		1.05%	2.60%	4.89%	5.84%	27.97%			42.35%	3.81%	35.92%		2.63%			
CDO103	748,094,463	590,279,517		2.01%	1.34%	6.29%	12.70%	55.58%			77.91%		75.91%					
CDO104	260,073,863	109,100,710			0.55%	17.16%	6.04%	23.80%			47.55%	33.11%	1.92%	11.71%	0.81%			
CDO105	920,775,443	607,554,323				10.43%	17.54%	63.05%			91.02%		91.02%					
CDO106	469,528,428	298,940,254				9.05%	14.16%	64.55%			87.77%		87.77%					
CDO107	383,770,868	245,184,382		1.30%	0.86%	5.73%	5.12%	3.27%			16.29%	12.43%	2.55%		1.30%			
CDO108	394,320,467	251,826,470	0.56%			2.80%	0.45%	64.32%			68.13%	0.37%	59.77%	4.85%	3.14%			
CDO109	415,561,322	267,940,349		3.38%	1.44%	11.50%	5.36%	43.54%			65.23%	6.57%	48.77%	4.98%	4.91%			
CDO110	297,793,352	167,743,877	0.34%	0.34%	6.99%	7.61%	1.01%	21.79%			38.09%	14.18%	3.86%	17.07%	2.98%			
Total	\$27,521,478,208	\$15,842,740,140																
Mezzanine Transactions with no Sub-prime Collateral																		
CDO111	\$698,177,266	\$327,177,265									0.00%							
CDO112	1,000,000,000	470,000,000									0.00%							
Total	\$1,698,177,266	\$797,177,265																

AIG Financial Products
Breakout of CDO Collateral
June 30, 2008

Deal	Gross Notional	Net Notional	Ratings Breakdown - CDO							Vintage Breakdown - CDO					
			AAA	AA	A	BBB	BB	BELOW BB	NA	Total	<= 2004	2005	2006	2007	2008
High Grade Transactions with Sub-prime Collateral															
CDO1	\$1,713,361,494	\$1,473,361,494	1.17%	12.69%	4.54%	1.17%	5.84%	6.77%			32.17%	29.97%	2.20%		
CDO2	1,167,631,778	917,631,778			5.35%	2.07%	2.03%	5.89%			15.33%	7.08%	8.25%		
CDO3	1,264,235,155	1,103,261,738	2.85%	3.16%	2.14%	0.79%		0.79%			9.73%	6.17%	3.56%		
CDO4	1,409,803,289	1,234,207,015	0.21%	0.57%							0.78%		0.78%		
CDO5	1,710,427,586	1,502,168,162		1.04%	0.83%		0.42%	0.65%			2.94%		2.94%		
CDO6	1,301,414,108	1,106,751,262						1.15%			1.15%		1.15%		
CDO7	856,927,799	727,309,689	4.08%	2.27%	3.37%	2.68%	0.56%	2.68%			15.65%	9.12%	3.03%	3.50%	
CDO8	1,419,283,155	1,231,498,381			8.29%	5.85%	2.11%	6.95%	9.35%		32.54%	17.22%	12.23%	3.10%	
CDO9	957,402,222	801,210,218		5.67%	1.42%	2.06%	3.08%	6.35%	1.05%		19.62%	4.18%	12.75%	2.69%	
CDO10	257,910,843	185,549,310	1.94%	10.47%	1.73%	2.71%	4.46%	14.52%			35.83%	35.83%			
CDO11	938,391,858	636,729,405	7.47%	3.81%	0.19%	0.70%	7.14%	0.86%			20.17%	17.35%	0.19%	2.52%	0.12%
CDO12	1,180,869,971	1,053,246,280	17.69%	6.48%	1.75%	1.31%	0.74%	0.97%			28.93%	25.08%	1.86%	1.34%	0.64%
CDO13	1,464,203,270	1,304,921,685	4.14%	3.06%	0.48%	0.34%	0.61%	2.90%			11.53%	8.73%	0.34%	0.68%	1.78%
CDO14	1,467,746,261	1,302,274,839	5.76%	2.78%	1.17%	1.05%	0.17%	4.17%			15.10%	5.18%	5.55%	4.33%	0.03%
CDO15	1,953,180,905	1,699,540,249	1.18%	1.92%	0.74%			1.81%			5.66%	0.51%	2.49%	1.32%	1.33%
CDO16	1,998,672,987	1,435,345,063		0.15%	1.33%	0.14%		0.82%			2.44%	0.15%	1.65%	0.64%	
CDO17	2,490,350,207	2,164,571,901			0.91%			0.91%			0.91%	0.91%			
CDO18	866,894,896	753,588,696	0.83%	3.71%	3.23%	4.84%	7.73%	4.45%			24.80%	4.30%	17.88%	1.68%	0.93%
CDO19	1,303,269,175	1,144,622,812	3.47%	0.84%	3.56%		0.31%	0.16%			8.33%		8.33%		
CDO20	1,437,713,299	765,968,775	2.99%	2.05%	3.67%		0.97%	1.50%			11.19%	0.17%	5.69%	5.32%	
CDO21	1,481,440,774	1,350,000,000	8.02%	5.22%	0.68%	1.01%	0.92%				15.84%	11.00%	1.35%	2.82%	0.68%
CDO22	1,186,101,648	1,024,027,928		1.02%	1.07%	1.07%	0.64%	2.26%			4.99%		4.01%	0.98%	
CDO23	636,817,804	129,953,920	4.51%	14.90%	1.18%	2.36%	2.13%	3.19%			28.26%	23.25%	5.02%		
CDO24	875,134,518	765,305,823	2.44%	6.63%	3.23%	3.20%	2.80%	3.66%			21.97%	9.21%	12.76%		
CDO25	1,859,463,965	1,579,488,498	2.27%	7.66%	4.56%	4.83%	5.09%	3.57%	1.08%		29.05%	6.75%	20.13%	2.17%	
CDO26	860,565,012	731,060,332	3.53%	7.40%	0.94%	1.34%	1.74%	1.60%			16.53%	13.74%	2.56%		0.23%
CDO27	947,416,678	819,559,571	2.58%	4.00%	2.67%	0.34%	1.37%	2.33%			13.30%	9.07%	4.22%		
CDO28	1,270,692,549	1,052,572,208	2.20%		1.02%	0.56%	0.59%	2.92%			7.29%	4.37%		1.96%	0.96%
CDO29	539,652,146	362,998,017	9.95%	10.05%	2.23%	9.86%	5.73%	11.89%			49.71%	49.71%			
CDO30	1,076,913,718	743,984,725	9.62%	11.43%	3.54%	5.45%	2.41%	2.48%			34.92%	34.92%			
CDO31	1,024,221,490	804,186,462	2.36%	2.83%	0.91%			0.25%			6.36%	5.09%	0.35%	0.91%	
CDO32	487,409,179	366,636,945	3.57%	8.22%	3.61%	4.69%	0.79%				20.88%	20.25%	0.63%		
CDO33	961,439,974	792,299,808	0.52%	3.48%	1.99%	1.83%	0.72%	6.84%			15.37%	2.03%	11.68%	0.72%	0.94%
CDO34	1,498,371,016	1,317,793,023	0.33%	1.23%	2.74%	1.50%	1.56%	7.45%			14.80%	2.87%	11.18%	0.75%	
CDO35	148,180,159	46,436,608	6.55%	10.88%	9.83%	18.36%	3.06%	20.67%			69.34%	69.34%			
CDO36	1,498,440,078	1,293,705,543	0.67%	2.67%	4.40%	0.46%	5.93%	13.41%			27.54%	7.87%	15.19%	4.48%	
CDO37	1,941,585,476	1,029,306,432	6.65%	0.61%	2.40%	0.98%		0.52%			11.15%	6.44%	1.03%	1.49%	2.19%
CDO38	426,283,021	301,104,514	8.39%	23.98%	2.13%	7.28%	4.34%	6.14%			52.25%	52.25%			
CDO39	1,519,279,970	1,345,000,000	0.08%	0.05%	0.15%			0.44%			0.72%	0.72%			
CDO40	739,577,208	589,640,462	2.70%	5.75%	1.11%	5.07%	1.88%	1.76%			18.27%	15.54%	2.73%		
CDO41	1,096,461,874	725,000,000						0.00%			0.00%				
CDO42	959,887,725	860,347,868	1.04%	4.17%	6.04%	2.50%	4.95%	6.56%			25.26%	15.11%	10.16%		
CDO43	989,024,245	641,555,850	3.81%	2.34%	3.12%	1.45%	2.18%	6.84%			19.75%	0.62%	6.78%	11.84%	0.51%
CDO44	870,049,325	739,801,209	14.14%	11.27%	2.82%	2.46%	2.41%	4.54%			37.64%	23.58%	5.49%	3.87%	4.69%
Total	\$ 52,054,099,807	\$ 41,955,524,497													
High Grade Transactions with no Sub-prime Collateral															
CDO45	\$341,373,394	\$289,393,220									0.00%				
CDO46	2,898,797,189	917,093,857									0.00%				
CDO47	7,890,447,014	7,499,869,887									0.00%				
CDO48	3,681,877,724	52,916,732									0.00%				
CDO49	2,658,237,976	2,250,000,000									0.00%				
CDO50	4,999,073,718	3,749,700,000									0.00%				
CDO51	2,611,199,687	2,289,051,576									0.00%				
CDO52	1,554,809,275	1,370,313,507									0.00%				
CDO53	1,526,977,650	1,068,932,183									0.00%				
CDO54	3,150,115,723	2,217,391,219									0.00%				
Total	\$ 31,312,909,352	\$ 21,704,662,181													

AIG Financial Products
Breakout of CDO Collateral

June 30, 2008

	Gross Notional	Net Notional	Ratings Breakdown - CDO							Total	Vintage Breakdown - CDO				
			AAA	AA	A	BBB	BB	BELOW	BB		NA	<= 2004	2005	2006	2007
Mezzanine Transactions with Sub-prime Collateral															
CDO55	\$760,282,949	\$490,282,949			6.58%	6.79%	1.94%	7.05%	22.36%	21.04%	1.32%				
CDO56	1,553,485,890	753,485,890				2.53%	3.41%		5.94%	3.43%	2.51%				
CDO57	571,822,564	301,822,564							0.00%						
CDO58	225,749,714	127,875,568							0.00%						
CDO59	387,905,473	111,132,375	1.50%	0.52%	1.39%	1.59%			5.01%	1.90%	1.19%	1.91%			
CDO60	268,474,007	180,762,730			1.12%	5.60%		4.36%	11.08%		9.77%	1.31%			
CDO61	295,735,162	168,495,667			3.01%	1.70%		5.35%	10.06%	8.36%		1.70%			
CDO62	571,965,749	361,037,620			3.07%	1.22%	1.49%	2.81%	8.60%		1.55%	5.29%	1.76%		
CDO63	404,386,930	220,000,000		1.00%	4.07%	3.33%	4.55%	2.75%	15.70%		15.70%				
CDO64	320,842,835	207,337,416			4.47%	4.62%	4.32%	3.17%	16.58%	14.32%	2.26%				
CDO65	383,751,052	244,530,303						7.23%	7.23%		4.89%	2.34%			
CDO66	841,251,918	461,910,219							0.00%						
CDO67	700,356,994	458,188,024							0.00%						
CDO68	1,053,646,701	691,412,264							0.00%						
CDO69	342,539,636	190,146,800				1.20%	3.10%	3.45%	7.75%	3.91%	3.84%				
CDO70	525,044,217	329,938,422				0.86%	0.48%	2.12%	3.45%		3.45%				
CDO71	477,826,815	282,826,815			1.08%			3.53%	13.87%	4.15%	8.65%	1.08%			
CDO72	336,259,442	139,450,476							0.00%						
CDO73	551,513,550	304,217,593	0.91%						0.91%		0.91%				
CDO74	328,061,103	157,845,882		0.76%	0.61%	2.52%	0.61%	2.71%	7.21%	5.72%		1.49%			
CDO75	405,118,876	273,299,196	1.85%	0.49%		0.85%	0.42%	5.52%	9.14%	1.18%	7.96%				
CDO76	746,670,174	404,766,744	0.46%	0.42%	0.07%	0.19%		0.54%	1.68%	1.27%				0.40%	
CDO77	245,385,885	65,679,787			0.83%	7.07%	1.66%		9.57%	5.41%	1.66%	2.50%			
CDO78	388,421,985	59,429,513				5.57%			5.57%	3.25%	2.32%				
CDO79	750,802,851	503,099,409		1.09%	2.14%	2.49%		5.27%	10.98%	2.47%	4.35%	3.03%	1.13%		
CDO80	391,949,151	254,307,702				4.04%		0.26%	4.29%		4.04%		0.26%		
CDO81	663,468,507	424,600,943		0.36%		0.73%	1.68%	1.48%	4.25%	4.25%					
CDO82	424,244,643	163,535,391					1.18%	8.36%	9.54%		9.54%				
CDO83	707,061,370	492,790,802			0.77%	2.65%		2.52%	5.93%		1.48%	1.84%	2.61%		
CDO84	152,719,671	20,411,300		0.98%	0.53%			1.11%	2.62%	2.62%					
CDO85	291,378,099	171,560,658			1.73%	1.22%	2.41%	2.46%	7.81%	2.76%	5.04%				
CDO86	609,901,580	435,992,615		0.82%				3.19%	4.02%		3.36%	0.66%			
CDO87	386,061,633	247,174,107				1.04%		8.21%	9.25%		3.94%	5.31%			
CDO88	377,352,051	236,017,960			1.93%	2.48%		5.12%	9.53%	6.02%	2.41%	1.10%			
CDO89	271,235,487	168,720,346				3.90%		4.37%	8.27%	1.07%	6.17%		1.03%		
CDO90	76,466,535	22,952,525		13.20%		6.60%		13.86%	33.67%	33.67%					
CDO91	223,140,430	70,090,604		1.35%	7.25%	1.72%	2.30%	15.33%	27.95%	23.51%	4.44%				
CDO92	603,335,600	348,474,538		1.68%	1.05%	2.37%		0.39%	5.49%	5.49%					
CDO93	380,369,576	220,014,214			3.71%	0.79%		5.49%	9.99%	0.79%	9.20%				
CDO94	646,952,064	433,500,000							0.00%						
CDO95	291,155,832	138,849,398		0.34%	0.22%	1.72%	0.34%	0.34%	2.97%	1.37%	1.59%				
CDO96	271,237,093	142,237,814			3.48%	3.42%		6.34%	13.24%	5.26%	7.98%				
CDO97	454,894,693	96,286,165			1.90%	1.87%		4.28%	8.05%		8.05%				
CDO98	608,295,301	237,600,749			0.27%	4.55%		3.51%	8.33%		8.33%				
CDO99	888,739,045	556,129,486				1.72%	0.65%	8.42%	10.79%	3.23%	4.47%	3.09%			
CDO100	443,916,575	295,820,765						7.95%	7.95%		1.87%	6.08%			
CDO101	536,686,548	323,154,819		2.10%	0.56%	0.10%		2.44%	5.19%	2.44%	1.73%		1.02%		
CDO102	493,696,047	314,973,129					0.99%	5.38%	6.37%	1.87%	2.26%		2.24%		
CDO103	748,094,463	590,279,517		1.30%	2.22%	0.56%	2.17%	3.21%	9.46%		9.46%				
CDO104	260,073,863	109,100,710		1.15%	2.88%	15.57%			19.61%	16.92%	2.69%				
CDO105	920,775,443	607,554,323							0.00%						
CDO106	469,528,428	298,940,254							0.00%						
CDO107	383,770,868	245,184,382							0.00%						
CDO108	394,320,467	251,826,470				3.43%	0.97%	6.84%	11.25%		6.98%	4.27%			
CDO109	415,561,322	267,940,349		2.92%	1.95%	2.13%	0.75%	4.06%	11.80%	2.66%	8.40%	0.75%			
CDO110	297,793,352	167,743,877		0.77%		2.49%	0.68%	1.92%	5.85%	2.13%	1.69%	1.69%	0.34%		
Total	\$27,521,478,208	\$15,842,740,140													
Mezzanine Transactions with no Sub-prime Collateral															
CDO111	\$698,177,266	\$327,177,265				7.01%	1.33%	1.43%	9.77%		7.06%	2.71%			
CDO112	1,000,000,000	470,000,000			2.50%		3.75%	1.37%	7.62%			3.75%	3.75%		
Total	\$1,698,177,266	\$797,177,265													