

Intercompany Loan Analysis for Q1 2019

Borrower	Initial Principal
AIG Life Holdings, Inc.	18,000,000.00
AIG Transaction Execution Limited	27,000,000.00
Blackboard U.S. Holdings, Inc.	10,000,000.00
Fortitude Group Holdings, LLC	9,077,812.29
Lexington Insurance Company	507,000,000.00
Grand Total	571,077,812.29

Loan Population as of 3-31-19

As of March 31, 2019										
Loans from Parent										
Lender	Borrower	Limit	Outstanding (CCY)	CCY	Outstanding (USD)	Available	Inception Date	Maturity Date	Current Rate	Purpose
AIG, Inc.	AIG Financial Products Corp.	34,203,668,570	34,203,668,570	USD	34,203,668,570	0	9/17/08	09/22/19	2.70	Line was frozen in August of 2011, borrowings commenced September 2008, Interest is capitalized
AIG, Inc.	AIG Life Holdings, Inc.	500,000,000	0	USD	0	500,000,000	1/1/15	1/1/20120	MKT	Contingency line to cover short term funding needs for a group of Life Insurance entities
AIG, Inc.	AIG Life Holdings, Inc.	500,000,000	0	USD	0	500,000,000	4/1/15	04/01/20	MKT	Contingency Line used to pay legacy debt issuances.
AIG, Inc.	AIG Property Casualty Inc.	500,000,000	0	USD	0	500,000,000	12/18/14	12/18/19	MKT	Contingency line to cover short term funding needs for a group of PC Insurance entities
AIG, Inc.	Fortitude Reinsurance Company, Ltd	200,000,000	0	USD		200,000,000	2/6/18	02/18/20	MKT	Contingency line to cover short term funding needs
AIG, Inc.	Blackboard U.S. Holdings, Inc.	200,000,000	17,000,000	USD	17,000,000	183,000,000	12/20/18	12/20/19	3.25	Contingency Line to support business start up
AIG, Inc.	AIG Markets	100,000,000	0	USD	0	100,000,000	3/1/15	03/01/20	MKT	Contingency line to cover short term funding needs
AIG, Inc.	AIG Capital Corporation	50,000,000	0	USD	0	50,000,000	10/1/13	10/01/19	MKT	Contingency Line approved October 2013
AIG, Inc.	AIG Technologies- Direct Ops	75,000,000	18,500,000	USD	18,500,000	56,500,000	10/1/13	10/01/19	1.78	Used periodically to cover operating needs
AIG, Inc.	Fortitude Group Holdings, LLC	10,000,000	3,032,506	USD	3,032,506	6,967,494	10/2/18	10/01/19	2.64	Contingency line
AIG, Inc.	AIG Financial Products Corp.	957,952,830	957,952,830	USD	957,952,830	0	8/1/08	open	8.00	FP Tax Loan, parent paid tax on behalf of FP related to pending legal action
AIG, Inc.	AIG Financial Products Corp.	300,000	300,000	USD	300,000	0	12/21/06	12/05/46	2.38	Related to FSD debt Issuance
AIG, Inc.	AIG Financial Products Corp.	18,338,000	18,338,000	USD	18,338,000	0	11/21/06	11/27/46	2.38	
AIG, Inc.	AIG Financial Products Corp.	2,500,000	2,500,000	USD	2,500,000	0	12/12/07	11/27/23	2.38	
			Total from Parent		35,221,291,905					
Loans to Parent										
Lender	Borrower	Limit	Outstanding (CCY)	CCY	Outstanding (USD)	Available	Inception Date	Maturity	Current Rate	Purpose
AIG Transaction Execution LTD	AIG, Inc.	800,000,000	200,000,000	USD	200,000,000	600,000,000	09/24/12	09/27/19	2.58	Originally supported fungibility trades, now used general purposes. This is a multicurrency loan
MG Reinsurance Ltd	AIG Inc.	650,000,000	407,569,521	USD	407,569,521	242,430,479	08/01/11	08/01/19	2.96	To fund its obligation to MGRe as per the tax sharing agreements, AIG Inc. issued a promissory note. As MGRe tax liabilities to Parent come due, the outstanding line is reduced. Interest is capitalized quarterly

3-31-19 Loan & Capital meeting with Parent Controllers & Legal

FILE

MEETING

INSERT

FORMAT TEXT

REVIEW

DESIGN

LAYOUT

TABLE TOOLS

1Q Subsidiary Capitalization Meeting - Meeting

Save & Delete Close

Calendar

Appointment Scheduling Assistant

Meeting Notes

Accept Tentative Decline Propose New Time Respond

Show As: Busy

Reminder: None

Recurrence

Time Zones

Categorize

Private High Importance Low Importance Tags

Zoom

Accepted on 4/3/2019 8:30 AM.

Organizer Kwon, Ken

Sent Tue 4/2/2019 6:16 PM

Subject 1Q Subsidiary Capitalization Meeting

Location Conf call +1-240-454-0887 / Access code: 738 351 648

Start time Wed 4/10/2019 2:00 PM ☐ All day event

End time Wed 4/10/2019 2:30 PM

Hi all,

This is to set up a placeholder for 1Q capitalization meeting. Capitalization worksheet will be sent before meeting.

Below is the dial in information for this conference.

Thanks,
Ken

Join by phone

+1-240-454-0887 US Toll

Access code: 738 351 648

[Global call-in numbers](#) | [Toll-free calling restrictions](#)



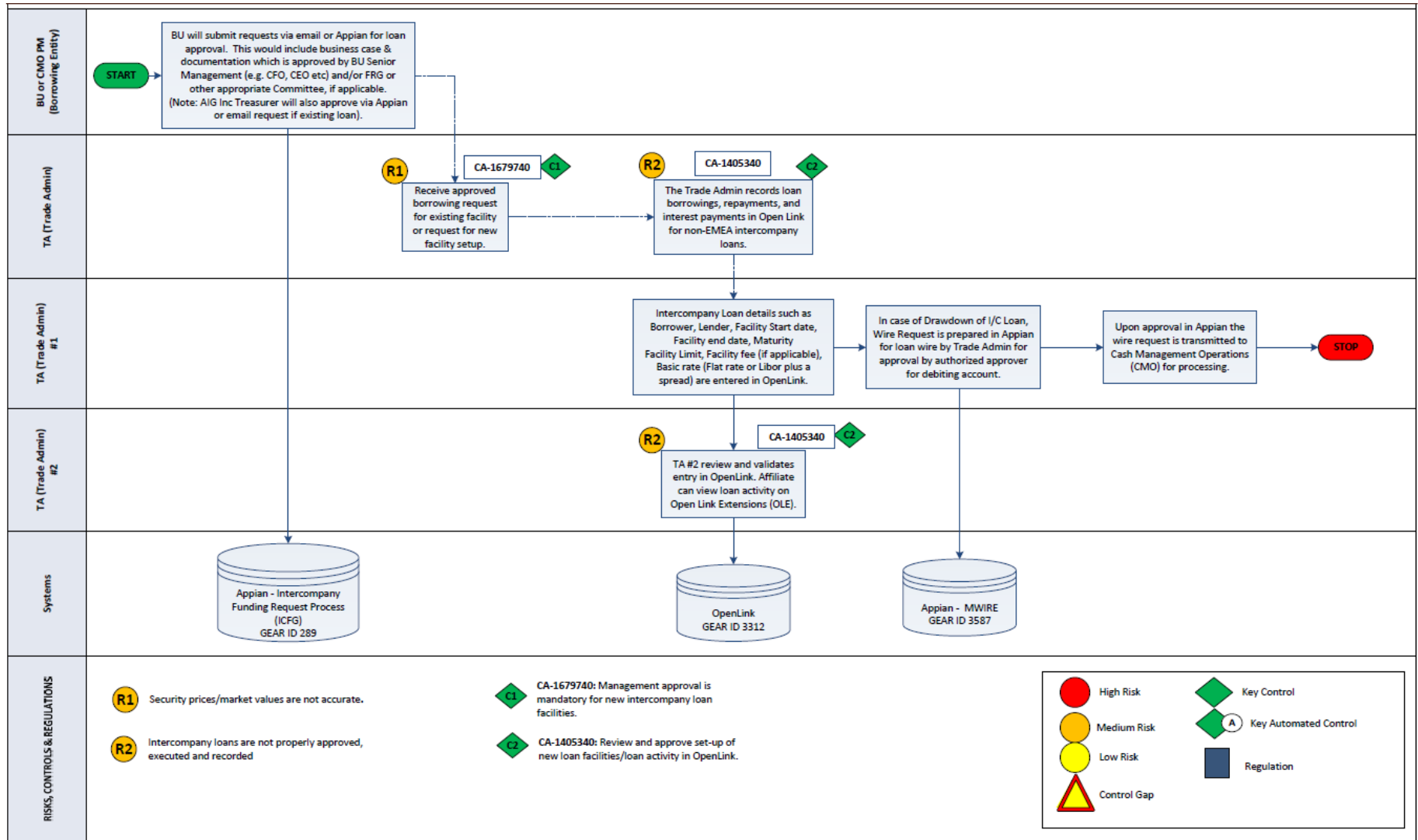
Parent Short term Facilities Activity Q119

Deal #	Instrument	Borrower	Settlement	Maturity	Principal	All in rate	Yield Basis	Pay Period	Cash Flow Type	Pay Amt	Reference
2173185	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	1/15/2019	3/27/2019	5,000,000.00	2.798	Act/360	71	Initial Principal	5,000,000.00	loan to cover debt
2177545	LOAN-DRAWDOWN	AIG Transaction Execution Limited	1/16/2019	1/18/2019	27,000,000.00	2.53013	Act/360	2	Initial Principal	27,000,000.00	loan to ATEL
2177545	LOAN-DRAWDOWN	AIG Transaction Execution Limited	1/16/2019	1/18/2019	-27,000,000.00	2.53013	Act/360	2	Final Principal	-27,000,000.00	loan to ATEL
2128264	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	12/3/2018	1/3/2019	-3,012,587.39	2.49925	Act/360	31	Final Principal	-3,012,587.39	rollover
2161199	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	1/3/2019	2/4/2019	3,019,070.88	2.66988	Act/360	32	Initial Principal	3,019,070.88	roll over of loan
2161281	LOAN-DRAWDOWN	Lexington Insurance Company	1/2/2019	1/4/2019	120,000,000.00	2.52825	Act/360	2	Initial Principal	120,000,000.00	loan to Lexington
2163095	LOAN-DRAWDOWN	Lexington Insurance Company	1/3/2019	1/4/2019	4,000,000.00	2.52825	Act/360	1	Initial Principal	4,000,000.00	LOAN TO LEXINGTON
2163095	LOAN-DRAWDOWN	Lexington Insurance Company	1/3/2019	1/4/2019	-4,000,000.00	2.52825	Act/360	1	Final Principal	-4,000,000.00	LOAN TO LEXINGTON
2164881	LOAN-DRAWDOWN	Lexington Insurance Company	1/4/2019	1/7/2019	164,000,000.00	2.53675	Act/360	3	Initial Principal	164,000,000.00	loan to Lexington
2161281	LOAN-DRAWDOWN	Lexington Insurance Company	1/2/2019	1/4/2019	-120,000,000.00	2.52825	Act/360	2	Final Principal	-120,000,000.00	loan to Lexington
2166549	LOAN-DRAWDOWN	Lexington Insurance Company	1/7/2019	1/8/2019	188,000,000.00	2.54188	Act/360	1	Initial Principal	188,000,000.00	LOAN TO LEXINGTON
2164881	LOAN-DRAWDOWN	Lexington Insurance Company	1/4/2019	1/7/2019	-164,000,000.00	2.53675	Act/360	3	Final Principal	-164,000,000.00	loan to Lexington
2166549	LOAN-DRAWDOWN	Lexington Insurance Company	1/7/2019	1/8/2019	-188,000,000.00	2.54188	Act/360	1	Final Principal	-188,000,000.00	LOAN TO LEXINGTON
2161199	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	1/3/2019	2/4/2019	-3,019,070.88	2.66988	Act/360	32	Final Principal	-3,019,070.88	roll over of loan
2198068	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	2/4/2019	3/4/2019	3,026,235.82	2.66375	Act/360	28	Initial Principal	3,026,235.82	rollover of loan
2202879	LOAN-DRAWDOWN	Blackboard U.S. Holdings, Inc.	2/7/2019	12/20/2019	5,000,000.00	3.3385	Act/360	316	Initial Principal	5,000,000.00	draw
2215713	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	2/15/2019	3/29/2019	5,000,000.00	2.63875	Act/360	49	Initial Principal	5,000,000.00	loan to cover debt
2242984	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	3/15/2019	3/29/2019	8,000,000.00	2.56588	Act/360	14	Initial Principal	8,000,000.00	draw to cover debt payment
2242984	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	3/15/2019	3/29/2019	-8,000,000.00	2.56588	Act/360	14	Buyout Proceeds	-8,000,000.00	draw to cover debt payment
2173185	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	1/15/2019	3/29/2019	-5,000,000.00	2.798	Act/360	73	Buyout Proceeds	-5,000,000.00	loan to cover debt
2215713	LOAN-DRAWDOWN	AIG Life Holdings, Inc.	2/15/2019	3/29/2019	-5,000,000.00	2.63875	Act/360	49	Buyout Proceeds	-5,000,000.00	loan to cover debt
2252792	LOAN-DRAWDOWN	Blackboard U.S. Holdings, Inc.	3/22/2019	12/20/2019	5,000,000.00	3.207	Act/360	273	Initial Principal	5,000,000.00	loan
2231858	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	3/4/2019	4/4/2019	3,032,505.59	2.64038	Act/360	31	Initial Principal	3,032,505.59	rollover of loan
2198068	LOAN-DRAWDOWN	Fortitude Group Holdings, LLC	2/4/2019	3/4/2019	-3,026,235.82	2.66375	Act/360	28	Final Principal	-3,026,235.82	rollover of loan
2248042	LOAN-DRAWDOWN	Lexington Insurance Company	3/18/2019	3/19/2019	10,000,000.00	2.54038	Act/360	1	Initial Principal	10,000,000.00	Lexington Draw
2249480	LOAN-DRAWDOWN	Lexington Insurance Company	3/19/2019	3/21/2019	17,000,000.00	2.54038	Act/360	2	Initial Principal	17,000,000.00	loan to Lexington
2248042	LOAN-DRAWDOWN	Lexington Insurance Company	3/18/2019	3/19/2019	-10,000,000.00	2.54038	Act/360	1	Final Principal	-10,000,000.00	Lexington Draw
2251424	LOAN-DRAWDOWN	Lexington Insurance Company	3/20/2019	3/21/2019	4,000,000.00	2.54038	Act/360	1	Initial Principal	4,000,000.00	loan to lexington
2251424	LOAN-DRAWDOWN	Lexington Insurance Company	3/20/2019	3/21/2019	-4,000,000.00	2.54038	Act/360	1	Final Principal	-4,000,000.00	loan to lexington
2249480	LOAN-DRAWDOWN	Lexington Insurance Company	3/19/2019	3/21/2019	-17,000,000.00	2.54038	Act/360	2	Final Principal	-17,000,000.00	loan to Lexington

Intercompany Controls (MAR)

Control Name	2019 Control Description
<u>CA-1405340</u>	For non-EMEA intercompany loans, Trade Admin. is responsible for maintaining loan activity and for setting up new loan facilities in OpenLink. When notified of activity on an existing facility or the creation of a new loan facility the entries are posted in OpenLink by an administrator and a 2nd administrator validates the entry.
<u>CA-1405332</u>	Market data rates are loaded daily via a Reuters feed. When rates related to active deals reset, the system rate is compared to Bloomberg screen shots provided by GCM traders. Any discrepancies are updated in Open Link and saved to the rate table. Once saved in Open Link all loans are systematically populated with the rates. Any manual changes are evidenced and signed off by a 2nd reviewer. Rates are confirmed with counterparties as time of reset or payment.
<u>CA-1679740</u>	Intercompany loan requests administered through either AIG Funding or AIG Inc. are formerly approved by Management per the delegation outlined by the FRG charter

Intercompany Loans Process Flow – Trade Entry Validation



FRG Approval Limits – Effective 4/30/2016

Loans		
Business Unit CFO From Key AIG Subs to other Subs ≤ \$25 Million From Non-Key AIG Subs to other Subs ≤ \$25 Million	AIG (Deputy) Treasurer From AIG Parent. ≤ \$100 Million and Tenor > 1yr ≤ \$500 Million and Tenor ≤ 1yr From Key AIG Subs to other Subs > \$25 Million ≤ \$100 Million and Tenor > 1yr > \$25 Million ≤ \$500 Million and Tenor ≤ 1yr From Non-Key AIG Subs to other Subs > \$25 Million Warning: > 100 Million and Tenor > 1yr Warning: > 500 Million regardless the tenor	AIG CFO/CRO From AIG Parent & AIG Funding, Inc. > 100 Million and Tenor > 1yr > 500 Million and Tenor ≤ 1yr From Key AIG Subs to other Subs > 100 Million and Tenor > 1yr > 500 Million regardless the tenor
Capital Contributions		
Business Unit CFO From Key AIG Subs to downstream entities (Non) Cash ≤ \$50 Million From Non-Key AIG Subs to downstream entities (Non) Cash ≤ \$50 Million	AIG (Deputy) Treasurer From AIG Parent to direct Subs (Non) Cash to Regulated Sub ≤ \$100 Million (Non) Cash to Unregulated Sub ≤ \$500 Million From Key AIG Subs to downstream entities (Non) Cash to Regulated Sub > \$50 Million ≤ \$100 Million (Non) Cash to Unregulated Sub > \$50 Million ≤ \$500 Million From Non-Key AIG Subs to downstream entities (Non) Cash to Regulated Sub > \$50 Million (Non) Cash to Unregulated Sub > \$50 Million Warning: (Non) Cash to Regulated Sub > \$100 Million	FRG From AIG Parent to direct Subs (Non) Cash to Regulated Sub > \$100 Million (Non) Cash to Unregulated Sub > \$500 Million From Key AIG Subs to downstream entities (Non) Cash to Regulated Sub > \$100 Million (Non) Cash to Unregulated Sub > \$500 Million
Guarantees		
Business Unit CFO N.A.	AIG (Deputy) Treasurer AIG Parent, or any Key AIG Sub ≤ \$100 Million Non-Key AIG Subsidiary ≤ \$100 Million Unspecified requests (Amount=0) Warning: > \$100mm	AIG CFO/CRO From AIG Parent, AIG Funding, or any Key AIG Sub > \$100 Million ≤ 500 Million TABPC Committee From AIG Parent, AIG Funding, or any Key AIG Sub > \$500 Million Unspecified requests (Amount=0)

Intercompany Loans Walkthrough of One – Trade Entry Validation

A

Evidence showing no new loan was set up for Q1 2019

AIG - Intercompany - Finder V14.2

File Desktop OpenLink Central View Configure Tasks Misc Credit Risk Script Trade Listing Help

Facility and Drawdown Loan Input Interest Expense Loan Outstanding Cash Flow Drawdowns

Intercompany Loans Interest/Fee Settlement Applied Interest Rates

Type: LOAN-INTERCO Ref: Fortitude Life and Annuity Fac Status: Validated Action: None Process

Deal Tracking Nui 2202119

Tran Num: 2202119

Borrower: AIG.FORTIT.US.2- BU
Borrower Pfolo: AIG.FORTIT.US.2- BU
Lender: AIG.FORTIT.BM.1- BU
Trade Date: 02/12/2019
Input Date: 02/06/2019
Active Date: 02/12/2019
Trader: KCosgrov
Comments:

Interest Cap: No
Evergreen: No

Pricing Model: Discounting
Master Agreement: None

Pyrrt Method:
Bvr Cash Acct:
Bvr Memo Acct:
Lndr Cash Acct:
Lndr Memo Acct:

Side Type: Side 1 Side 3

Fix / Float: Fixed Float
Proj Index: LIBOR/USD
Rate: 0.000000 0.000000
Float Spd (bps): 0.000000
Start Date: 02/12/2019 Tu 02/12/2019 Tu
Maturity Date: 02/11/2039 Fr 02/11/2039 Fr
Currency: USD USD
Notrl: 10,000,000.00 0.00
Yield Basis: Act/365 Fixed Act/360
Reset Yield Basis: Act/360
Front Roll Date:
Back Roll Date:
Reset Period: 1y
Index Tenor: 1y
Reset Shift: 0d
RFI Shift: 0d
Reset Holiday Schedule: NYC
Payment Period: 3m 1y
Averaging Period: n/a
Comp Period: n/a 1y
Holiday Schedule: NYC

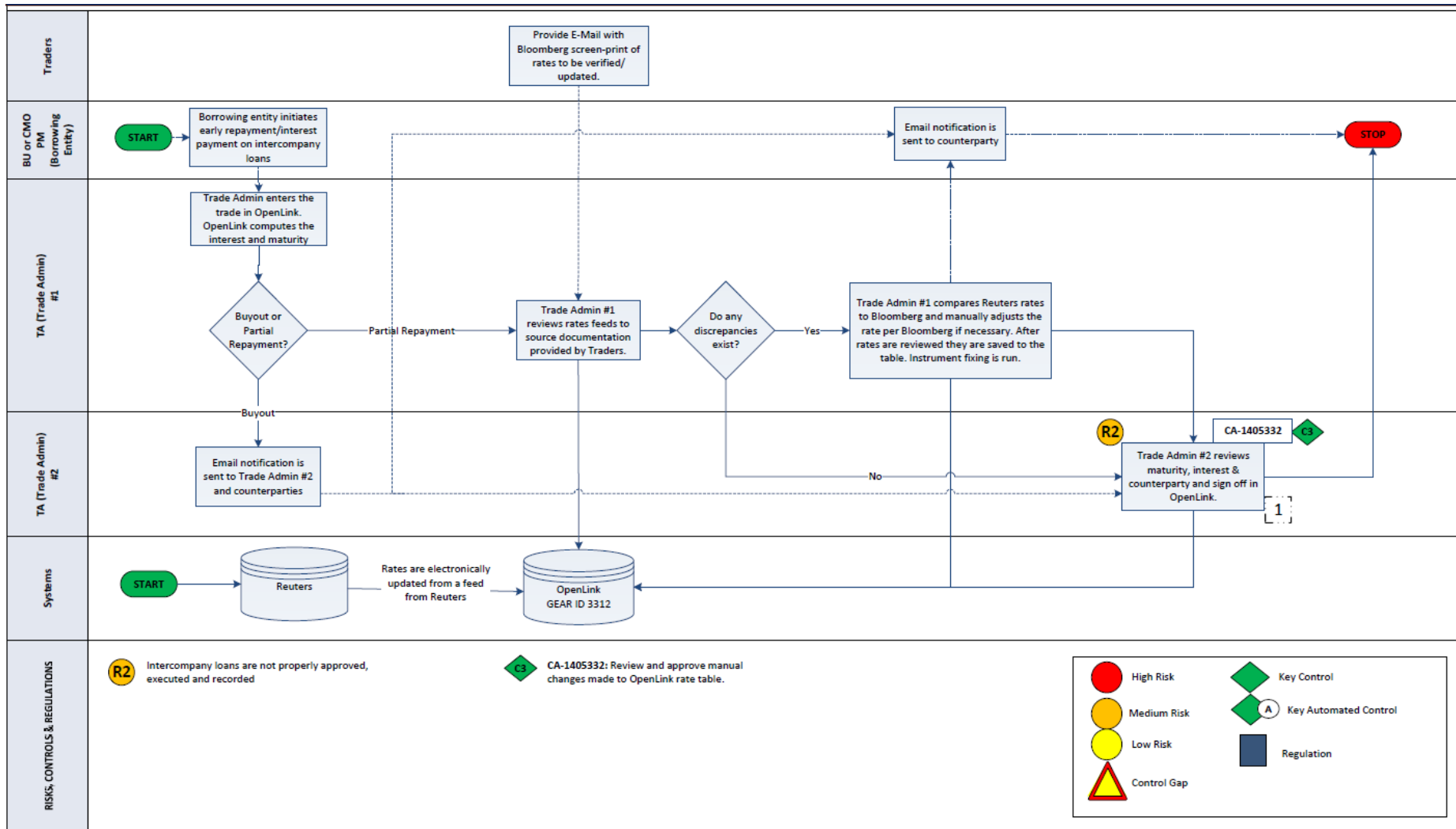
Definition: All IC Loans Configure Loaded Query: TL - All Loans Query Update

Drag a column header here to group by that column.

Deal #	Tran #	Status	Trader	Updated by	Ins Type	Reference	Borrower	Lender	Portfolio	Trade Date	Settle Date	Maturity Date	CCY	Position
334760	2161730	Validated	DStoddar	FINPRD_SRV3	LOAN-INTERCO	AIG Life Holdings S	AIG Life Holdings, Inc.	American International Group, Inc.	IC Loans	01/01/2015	01/01/2015	01/01/2020	USD	500,000,000
418038	2231453	Validated	NDixon	FINPRD_SRV3	LOAN-INTERCO		AIG Markets, Inc.	American International Group, Inc.	IC Loans	03/01/2015	03/01/2015	03/02/2020	USD	100,000,000
449299	2270127	Validated	KCosgrov	FINPRD_SRV1	LOAN-INTERCO		AIG Life Holdings, Inc.	American International Group, Inc.	IC Loans	04/01/2015	04/01/2015	04/03/2020	USD	500,000,000
1787035	1787035	Validated	KCosgrov	PMassaro	LOAN-INTERCO	DSA Short term Fe	Fortitude Reinsurance Company Ltd.	American International Group, Inc.	AIG.FORTIT.BM.1- BU	02/06/2018	02/06/2018	02/18/2020	USD	200,000,000
2055256	2055256	Validated	KCosgrov	PMassaro	LOAN-INTERCO	Fortitude Short Te	Fortitude Group Holdings, LLC	American International Group, Inc.	AIG.FORTIT.US.1- BU	10/01/2018	10/01/2018	10/01/2019	USD	10,000,000
2160654	2160654	Validated	KCosgrov	PMassaro	LOAN-INTERCO	Blackboard Facit	Blackboard U.S. Holdings, Inc.	American International Group, Inc.	AIG.BLACKB.US.2- BU	12/20/2018	12/20/2018	12/20/2019	USD	200,000,000
														2,140,000,000

100%

Intercompany Loans Process Flow – Market Rate Updates



Intercompany Loans Walkthrough – Market Rate Confirmations

B

Rate Reset Validation

AIG Inc. Loan to AIG Financial Products Corp Monthly Interest

OBalance @2-28-19	34,124,285,528.47
Daily Interest	2,560,743.26
31 day Interest	79,383,041.06
Balance 3/31/19	34,203,668,569.53

2.5015 1M LI**0.2 Spread****2.7015 All in**

AIG - Intercompany - Fintech V14.3

File Desktop OpenLink Central Edit View Configure Tools Misc Credit Risk Script Trade Listing Help

Facility and Drawdown Loan Input Interest Expense Loan Outstanding Cash Flow Drawdowns

Primary Input Secondary Input Transaction Profile Reset Cflow

Borrowing

No.	Reset Date	RFIS	RFIE	Days	Value	Notional - USD	Spot - BPS	Accrual Start	Accrual End	Reset DF	RFIS DF	RFIE DF	Rev Value	Unit Conv	Spot Conv
52	10/02/2017 Mo	10/02/2017 v=	11/02/2017 v=	31	1.242130	-34,029,693,020.84	0.000000	10/02/2017 v=	11/02/2017 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
53	11/02/2017 v=	11/02/2017 v=	12/02/2017 v=	30	1.246780	-34,072,198,435.07	0.000000	11/02/2017 v=	12/02/2017 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
54	12/02/2017 v=	12/02/2017 v=	01/02/2018 v=	31	1.251770	-34,116,300,091.45	0.000000	12/02/2017 v=	01/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
55	01/02/2018 v=	01/02/2018 v=	02/02/2018 v=	31	1.257120	-34,160,302,091.45	0.000000	01/02/2018 v=	02/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
56	02/02/2018 v=	02/02/2018 v=	03/02/2018 v=	31	1.262830	-34,207,072,210.42	0.000000	02/02/2018 v=	03/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
57	03/02/2018 v=	03/02/2018 v=	04/02/2018 v=	28	1.268890	-34,222,081,895.52	0.000000	03/02/2018 v=	04/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
58	04/02/2018 v=	04/02/2018 v=	05/02/2018 v=	12	1.275120	-34,217,146,729.98	0.000000	04/02/2018 v=	05/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
59	05/02/2018 v=	05/02/2018 v=	06/02/2018 v=	19	1.281510	-33,756,146,729.98	0.000000	05/02/2018 v=	06/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
60	06/02/2018 v=	06/02/2018 v=	07/02/2018 v=	30	1.288070	-33,816,986,887.96	0.000000	06/02/2018 v=	07/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
61	07/02/2018 v=	07/02/2018 v=	08/02/2018 v=	31	1.294790	-34,004,966,462.47	0.000000	07/02/2018 v=	08/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
62	08/02/2018 v=	08/02/2018 v=	09/02/2018 v=	31	1.301670	-34,071,463,365.13	0.000000	08/02/2018 v=	09/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
63	09/02/2018 v=	09/02/2018 v=	10/02/2018 v=	22	1.308710	-33,815,463,365.13	0.000000	09/02/2018 v=	10/02/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
64	09/04/2018 v=	09/04/2018 v=	10/04/2018 v=	30	1.330820	-33,661,463,824.80	0.000000	09/04/2018 v=	10/04/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
67	10/04/2018 v=	10/04/2018 v=	11/04/2018 v=	31	1.338500	-33,750,149,207.41	0.000000	10/04/2018 v=	11/04/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
68	11/04/2018 v=	11/04/2018 v=	12/04/2018 v=	30	1.346320	-33,822,863,903.88	0.000000	11/04/2018 v=	12/04/2018 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
69	12/03/2018 v=	12/03/2018 v=	01/04/2019 v=	31	1.354280	-33,894,716,390.39	0.000000	12/03/2018 v=	01/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
70	01/04/2019 v=	01/04/2019 v=	02/04/2019 v=	31	1.362380	-33,974,101,805.78	0.000000	01/04/2019 v=	02/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
71	02/04/2019 v=	02/04/2019 v=	03/04/2019 v=	28	1.370610	-34,053,058,626.35	0.000000	02/04/2019 v=	03/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
72	03/04/2019 v=	03/04/2019 v=	04/04/2019 v=	31	1.378960	-34,124,285,528.47	0.000000	03/04/2019 v=	04/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
73	04/04/2019 v=	04/04/2019 v=	05/04/2019 v=	14	1.387430	-34,203,668,569.53	0.000000	04/04/2019 v=	05/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
74	05/04/2019 v=	05/04/2019 v=	06/04/2019 v=	7	1.396020	-34,288,468,569.53	0.000000	05/04/2019 v=	06/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
75	06/04/2019 v=	06/04/2019 v=	07/04/2019 v=	9	1.404730	-33,766,468,569.53	0.000000	06/04/2019 v=	07/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
77	08/04/2019 v=	08/04/2019 v=	09/04/2019 v=	5	0.000000	-33,842,843,454.33	0.000000	08/04/2019 v=	09/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
78	09/04/2019 v=	09/04/2019 v=	10/04/2019 v=	26	0.000000	-33,758,843,454.33	0.000000	09/04/2019 v=	10/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000
79	10/04/2019 v=	10/04/2019 v=	11/04/2019 v=	30	0.000000	-33,758,843,454.33	0.000000	10/04/2019 v=	11/04/2019 v=	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000	0.0000000

Definition: All IC Loans

Configure Loaded Query: TL - All Loans

Query Update

Drag a column header here to group by that column.

Deal #	Tran #	Status	Trader	Updated by	Int Type	Reference	Borrower	Lender	Portfolio	Trade Date	Settle Date	Maturity Date	OCY	Position	remaining	drawdown	Rate %	evergreen	int cap
127688	2204725	Validated	ICGrogov	Phleasant	LOAN	Lender AIG, Inc. a AIG Financial Products Corp	AIG Funding, Inc.	IC Loans		09/22/2008	01/01/2014	01/01/2050	USD	36,822,810,274.16	36,822,810,274.16	0.00	0.000000	No	No
118721	2204949	Validated	ICGrogov	PHRSD, SRV4	LOAN-INTERCO	n.0174	AIG Japan Holdings Kabukishi Kaisha	AIG Property Casualty IC Loans		04/25/2013	04/25/2013	04/27/2020	JPY	25,000,000,000.00	25,000,000,000.00	0.00	0.000000	Yes	No
2286930	2286930	Validated	Ghatat	Risale	LOAN-INTERCO	n.0181	AIG Business Partners Kabukishi Kaisha	ABU Insurance Corp IC Loans		04/30/2019	04/25/2019	04/25/2021	JPY	4,000,000,000.00	4,000,000,000.00	0.00	0.000000	No	No
2286932	2286932	Validated	Ghatat	Risale	LOAN-ORANICO	n.0181 - 20140402	AIG Business Partners Kabukishi Kaisha	ABU Insurance Corp IC Loans		04/30/2019	04/25/2019	04/25/2021	JPY	4,000,000,000.00	4,000,000,000.00	0.00	0.000000	No	No
283638	495258	Validated	DSBdell	Sisto	LOAN-ORANICO	Loan Drawdown	AIG Funding, Inc.	American International IC Loans		11/14/2014	10/27/2014	01/01/2050	USD	2,037,528,563.75	2,037,528,563.75	0.00	0.000000	No	No
481235	1251253	Validated	Claparet	Risale	LOAN-INTERCO	n.0193	AIG Business Partners Kabukishi Kaisha	AIG Japan Holdings IC Loans		04/30/2015	04/30/2015	03/25/2020	JPY	2,000,000,000.00	2,000,000,000.00	0.00	0.000000	No	No
129961	1664712	Validated	ICGrogov	Phleasant	LOAN	Life Settlements LC Lavastone Capital LLC	National Union Fire IC Loans		08/25/2011	08/25/2011	08/01/2026	USD	1,340,155,467.00	1,340,155,467.00	0.00	5.300000	No	No	
129558	610626	Validated	Claparet	Claparet	LOAN	n.0173	AIG Property Casualty Europe Finar	AIG Property Casualty IC Loans		09/01/2013	09/01/2013	09/01/2033	GBP	1,200,000,000.00	1,200,000,000.00	0.00	5.500000	No	No
410638	1071611	Validated	J Adams	McGinn	LOAN	n.0173 amended	AIG Property Casualty Europe Finar	AIG Property Casualty IC Loans		07/31/2014	07/31/2014	06/01/2033	GBP	1,200,000,000.00	1,200,000,000.00	0.00	5.500000	No	No

GRAB

<Back> to Return

97 Settings 98 Output -> Show in Launch Page 1/2 ICE Benchmark Administration

Official ICE Libor Fixings (Digital)



Interest Settlement Rates

MSG Contributor 13:16:56

Zoom 0 100%

ICE Benchmark Administration -> Official ICE Libor Fixings (formerly known as BBA LIBOR) -> Daily Fixings -> Official ICE Libor Fixings (Digit...

	USD	GBP	EUR
1) 0/N	2.39275 03/28/19	0.67650 03/28/19	-0.46886 03/28/19
2) 1WK	2.40500 03/28/19	0.69288 03/28/19	-0.44414 03/28/19
3) 1MO	2.50150 03/28/19	0.73075 03/28/19	-0.41886 03/28/19
4) 2MO	2.55238 03/28/19	0.77675 03/28/19	-0.37100 03/28/19
5) 3MO	2.59175 03/28/19	0.83325 03/28/19	-0.34586 03/28/19
6) 6MO	2.64113 03/28/19	0.95825 03/28/19	-0.30429 03/28/19
7) 12MO	2.64425 03/28/19	1.06188 03/28/19	-0.19229 03/28/19

Page Forward For S/N Currencies

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Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2019 Bloomberg Finance L.P.
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