

# Maiden Lane LLC

As of June 30, 2010

## Outstanding Principal Balance of Loans

(in Millions)	FRBNY Senior Loan	JPMC Subordinate Loan
Principal Balance at Closing	\$28,820	\$1,150
<b>Most Recent Quarter Activity</b>		
Principal Balance on 03/31/2010 (including accrued and capitalized interest)	29,276	1,264
Accrued and Capitalized Interest 3/31/2010 to 6/30/2010	55	17
Repayment during the period from 3/31/2010 to 6/30/2010	-	-
<b>Principal Balance on 6/30/2010 (including accrued and capitalized interest)</b>	<b>\$29,331</b>	<b>\$1,280</b>

Note: Unaudited

## Summary of Portfolio Composition, Cash/Cash Equivalents and Other Assets and Liabilities

(in Millions)	Fair Value on 6/30/2010	Fair Value on 3/31/2010
Federal Agency & GSE MBS	\$19,880	\$18,794
Non-Agency RMBS	1,922	1,936
Commercial loans	4,823	4,464
Residential loans	611	604
Swap contracts	958	903
Other Investments	1,029	969
Cash & Cash Equivalents	1,299	1,229
Other Assets <sup>1</sup>	463	297
Other Liabilities <sup>2</sup>	(1,671)	(1,173)
<b>Net Assets</b>	<b>\$29,314</b>	<b>\$28,022</b>

Note: Unaudited. Columns may not sum to totals because of rounding

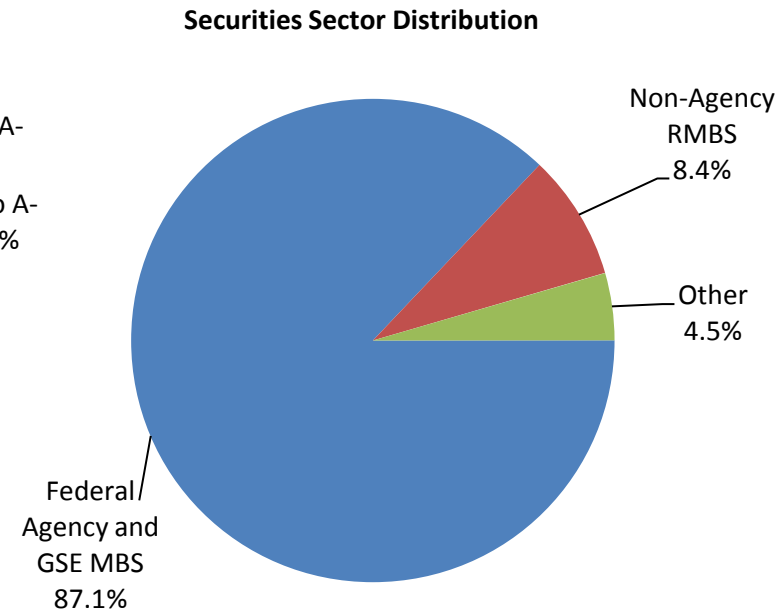
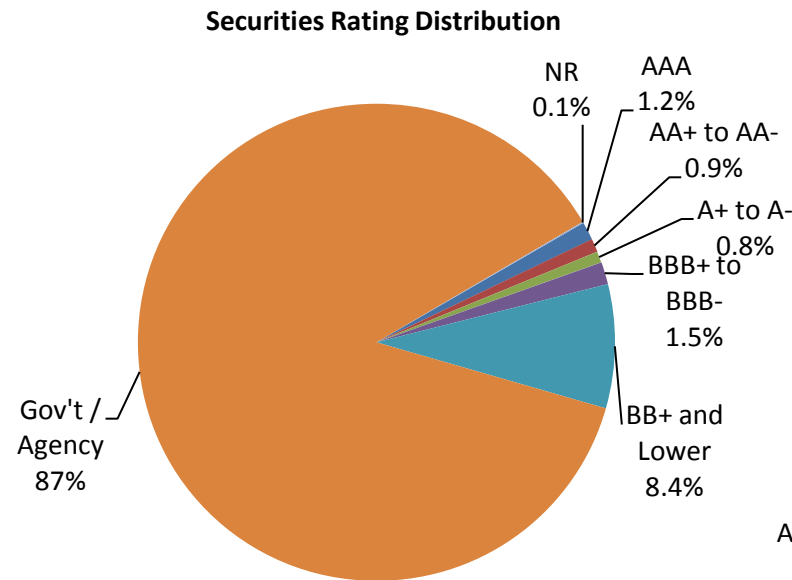
<sup>1</sup> Including interest and principal receivable and other assets

<sup>2</sup> Including amounts payable for securities purchased, collateral posted to ML LLC by swap counterparties, and other liabilities/accrued expenses

# Maiden Lane LLC

At June 30, 2010, the ratings breakdown of the \$22.8 billion fair value of securities in the ML LLC portfolio (as a percentage of aggregate fair value of all securities in the portfolio) was as follows:

Sector <sup>1</sup> :	Rating							Total
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and Lower	Gov't / Agency	NR	
Federal Agency and GSE MBS	0.0%	0.0%	0.0%	0.0%	0.0%	87.1%	0.0%	87.1%
Non-Agency RMBS	0.3%	0.4%	0.5%	0.2%	7.1%	0.0%	0.0%	8.4%
Other <sup>2</sup>	1.0%	0.5%	0.3%	1.3%	1.3%	0.1%	0.1%	4.5%
<b>Total</b>	<b>1.2%</b>	<b>0.9%</b>	<b>0.8%</b>	<b>1.5%</b>	<b>8.4%</b>	<b>87.1%</b>	<b>0.1%</b>	<b>100%</b>



Note: Unaudited. Lowest of all ratings was used for purposes of this table. Rows and columns may not sum to totals because of rounding

<sup>1</sup> This table does not include the ML LLC's swaps and other derivative contracts, commercial and residential mortgage loans and TBA investments

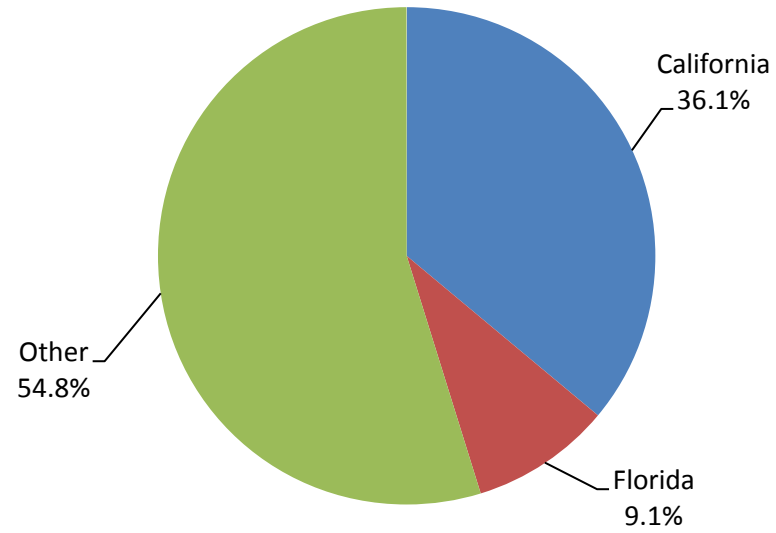
<sup>2</sup> Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of securities in the portfolio

# Maiden Lane LLC

The following table summarizes the state in which residential mortgage loans held in the ML LLC are secured at June 30, 2010:

Geographic Location	Percentage <sup>1</sup>
California	36.1%
Florida	9.1%
Other <sup>2</sup>	54.8%
<b>Total</b>	<b>100.0%</b>

Geographic Concentration



Note: Unaudited. Column may not sum to total because of rounding

<sup>1</sup> Based on a percentage of aggregate unpaid principal balance of the underlying loans

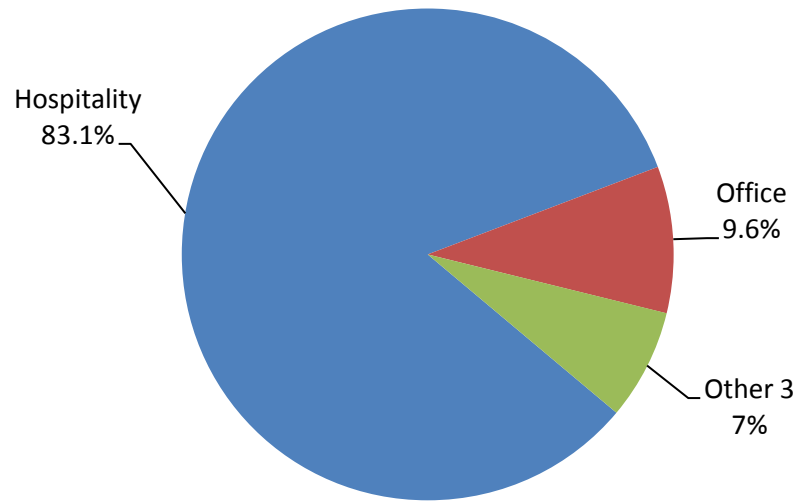
<sup>2</sup> No other individual state comprises more than 5% of the total

# Maiden Lane LLC

The following table summarizes Commercial Mortgage Loans Property Type Concentration at June 30, 2010:

Property Type	Percentage <sup>1,2</sup>
Hospitality	83.1%
Office	9.6%
Other <sup>3</sup>	7.3%
<b>Total</b>	<b>100.0%</b>

Property Type Concentration



Note: Unaudited. Column may not sum to total because of rounding

<sup>1</sup> Based on a percentage of aggregate unpaid principal balance of the underlying loans

<sup>2</sup> At June 30, 2010, one issuer represented approximately 50% of aggregate unpaid principal balance of the commercial mortgage loan portfolio

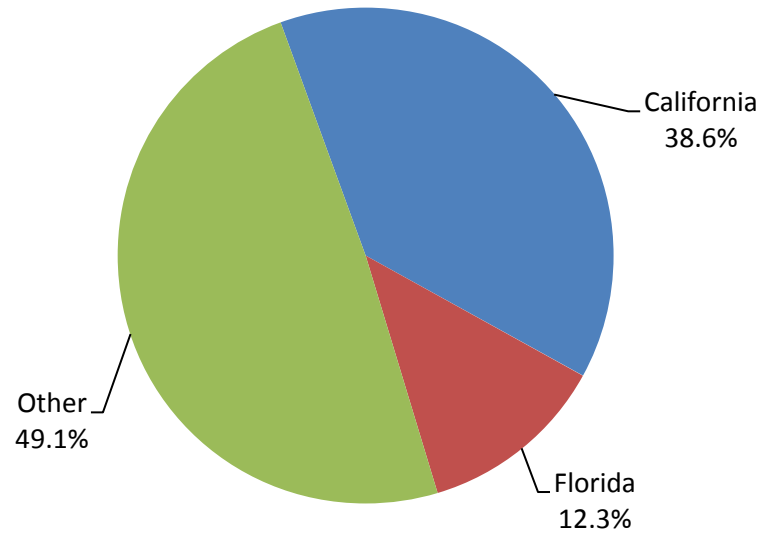
<sup>3</sup> No other individual property type comprises more than 5% of the total.

# Maiden Lane LLC

At June 30, 2010, Non-Agency RMBS held by ML LLC were secured by properties at the locations identified below:

Geographic Location	Percentage <sup>1</sup>
California	38.6%
Florida	12.3%
Other <sup>2</sup>	49.1%
<b>Total</b>	<b>100.0%</b>

Geographic Concentration



Note: Unaudited. Column may not sum to total because of rounding

<sup>1</sup> Based on a percentage of aggregate unpaid principal balance of the underlying loans.

Geographic location information was available for approximately 97% of underlying mortgage loans by unpaid principal balance

<sup>2</sup> No other individual state comprises more than 5% of the total