

Maiden Lane II LLC

As of March 31, 2010

Outstanding Principal Balance of Senior Loan and Fixed Deferred Purchase Price

(in Millions)	FRBNY Senior Loan	AIG Fixed Deferred Purchase Price
Principal Balance at Closing	\$19,494	\$1,000
Most Recent Quarter Activity		
Principal Balance on 12/31/2009 (including accrued and capitalized interest)	16,005	1,037
Accrued and Capitalized Interest 12/31/2009 to 03/31/2010	47	8
Repayment during the period from 12/31/2009 to 03/31/2010	(769)	-
Principal Balance on 03/31/2010 (including accrued and capitalized interest)	15,283	1,045

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 03/31/2010	Fair Value on 12/31/2009
Alt-A ARM	\$4,934	\$4,894
Subprime	8,791	8,566
Option ARM	1,032	953
Other ¹	1,225	1,230
Cash & Cash Equivalents	220	267
Adjustment for other Assets ²	3	2
Adjustment for other Liabilities ³	(7)	(2)
Total	\$16,198	\$15,910

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

¹ Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

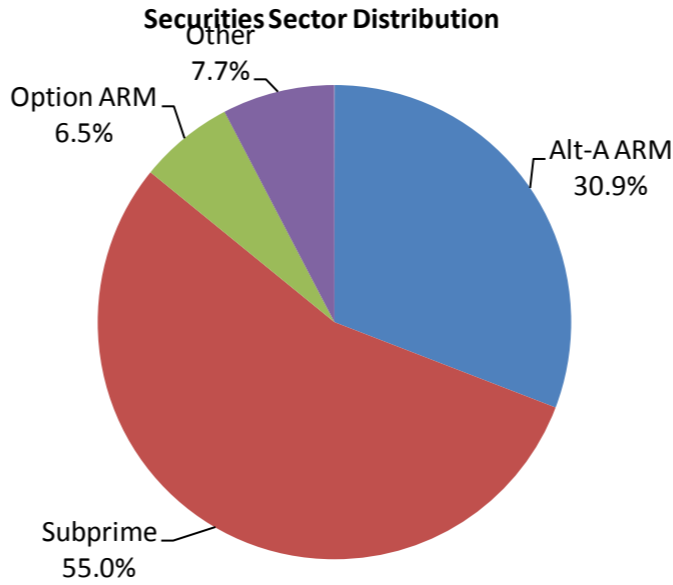
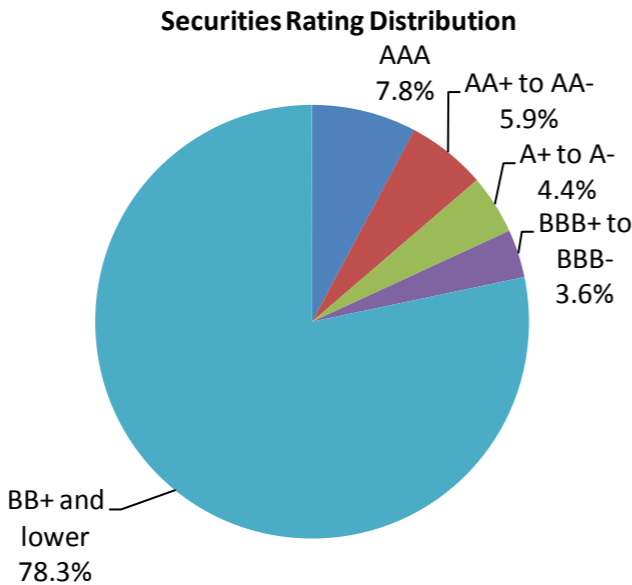
² Including interest and principal receivable

³ Including accrued expenses and other payables

Maiden Lane II LLC

At March 31, 2010, the sector/rating composition of ML II LLC's \$15.9 billion RMBS portfolio, as a percentage of aggregate fair value, was as follows:

RMBS Sector:	Rating					
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	Total
Alt-A ARM	0.7%	3.0%	1.3%	1.5%	24.5%	30.9%
Subprime	7.1%	2.4%	3.1%	2.0%	40.5%	55.0%
Option ARM	0.0%	0.0%	0.0%	0.1%	6.4%	6.5%
Other ¹	0.1%	0.6%	0.0%	0.1%	7.0%	7.7%
Total	7.8%	5.9%	4.4%	3.6%	78.3%	100.0%



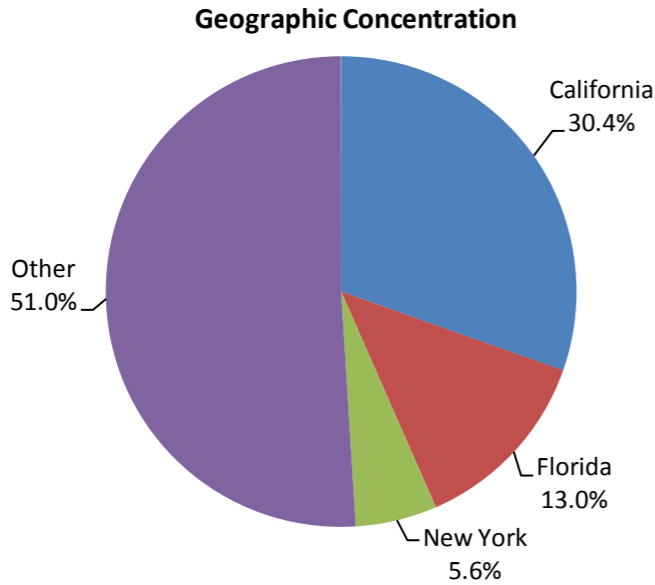
Note: Unaudited. Lowest of all ratings was used for purposes of this table. Rows and columns may not sum to totals because of rounding

¹ Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

Maiden Lane II LLC

At March 31, 2010, RMBS held by the ML II LLC were secured by properties at the locations identified below, as a percentage of the total unpaid principal balance of the underlying loans:

Geographic Location	Percentage ¹
California	30.4%
Florida	13.0%
New York	5.6%
Other ²	51.0%
Total	100.0%



Note: Unaudited. Column may not sum to total because of rounding
¹ Based on geographic location information that was available for approximately 90% of underlying mortgage loans by aggregate outstanding unpaid principal balance
² Includes all geographic locations that, individually, represent less than 5% of total aggregate outstanding unpaid principal balance of the underlying loans