

## Maiden Lane II LLC

As of September 30, 2009

### 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
<b>Most Recent Quarter Activity</b>		
Principal Balance on 6/30/2009 (including accrued and capitalized interest)	17,712	1,020
Accrued and Capitalized Interest 6/30/2009 to 9/30/2009	55	8
Repayment during the period from 6/30/2009 to 9/30/2009	(966)	-
Principal Balance on 9/30/2009 (including accrued and capitalized interest)	<b>\$16,801</b>	<b>\$1,028</b>

Note: Unaudited

### Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 9/30/2009	Fair Value on 6/30/2009
Alt-A ARM	\$4,903	\$4,455
Subprime	\$8,758	8,348
Option ARM	\$939	840
Other <sup>1</sup>	\$1,299	1,371
Cash & Cash Equivalents	297	327
Adjustment for other Assets <sup>2</sup>	3	3
Adjustment for other Liabilities <sup>3</sup>	(2)	(2)
<b>Total</b>	<b>\$16,197</b>	<b>\$15,341</b>

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

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

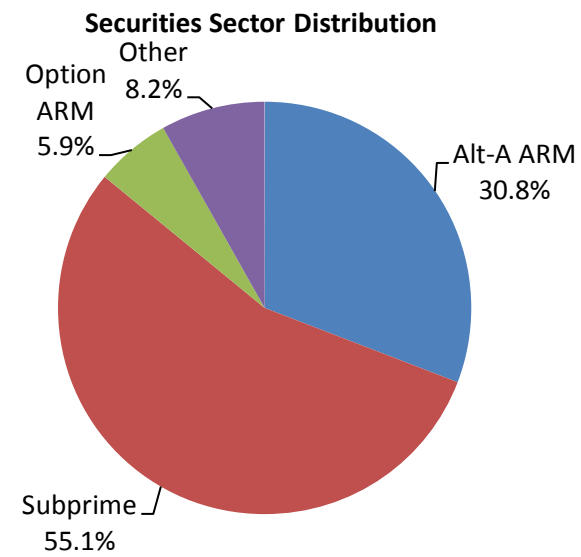
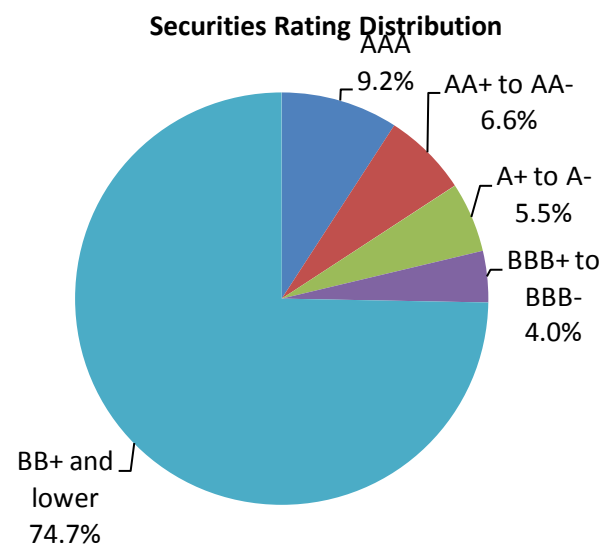
<sup>2</sup> Including interest and principal receivable

<sup>3</sup> Including accrued expenses and other payables

## Maiden Lane II LLC

At Sep 30, 2009, 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					Total
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	
Alt-A ARM	0.9%	3.0%	2.6%	1.4%	23.0%	30.8%
Subprime	8.1%	3.0%	2.9%	2.6%	38.5%	55.1%
Option ARM	0.0%	0.0%	0.0%	0.0%	5.9%	5.9%
Other <sup>1</sup>	0.1%	0.6%	0.0%	0.0%	7.4%	8.2%
<b>Total</b>	<b>9.2%</b>	<b>6.6%</b>	<b>5.5%</b>	<b>4.0%</b>	<b>74.7%</b>	<b>100.0%</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

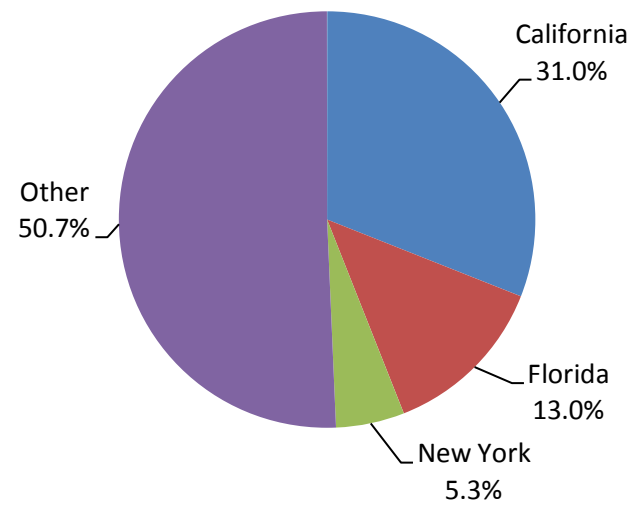
<sup>1</sup> Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

## Maiden Lane II LLC

At Sep 30, 2009, 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 <sup>1</sup>
California	31.0%
Florida	13.0%
New York	5.3%
Other <sup>2</sup>	50.7%
Total	100.0%

Geographic Concentration



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

<sup>1</sup> Based on geographic location information that was available for approximately 90% of underlying mortgage loans by aggregate outstanding unpaid principal balance

<sup>2</sup> Includes all geographic locations that, individually, represent less than 5% of total aggregate outstanding unpaid principal balance of the underlying loans