

## Maiden Lane II LLC

As of September 30, 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
<b>Most Recent Quarter Activity</b>		
Principal Balance on 06/30/2010 (including accrued and capitalized interest)	14,672	1,053
Accrued and Capitalized Interest 06/30/2010 to 09/30/2010	47	9
Repayment during the period from 06/30/2010 to 09/30/2010	(655)	-
Principal Balance on 09/30/2010 (including accrued and capitalized interest)	<b>14,064</b>	<b>1,062</b>

Note: Unaudited

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

(in Millions)	Fair Value on 09/30/2010	Fair Value on 06/30/2010
Alt-A ARM	\$5,001	\$4,957
Subprime	8,998	8,781
Option ARM	1,111	1,089
Other <sup>1</sup>	1,296	1,264
Cash & Cash Equivalents	211	230
Adjustment for other Assets <sup>2</sup>	2	4
Adjustment for other Liabilities <sup>3</sup>	(1)	(1)
<b>Total</b>	<b>\$16,618</b>	<b>\$16,323</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

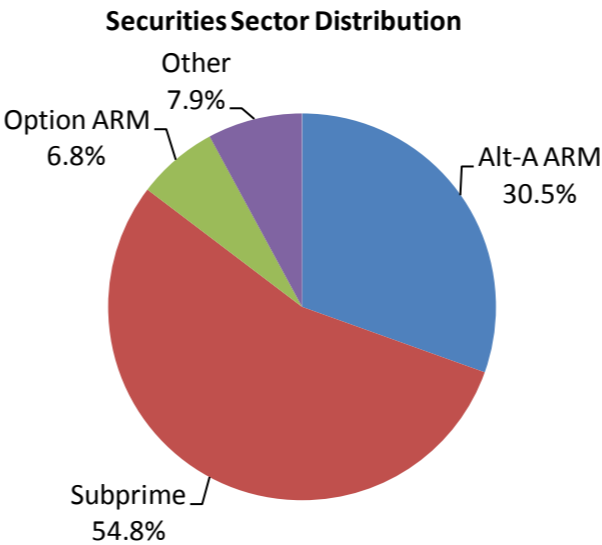
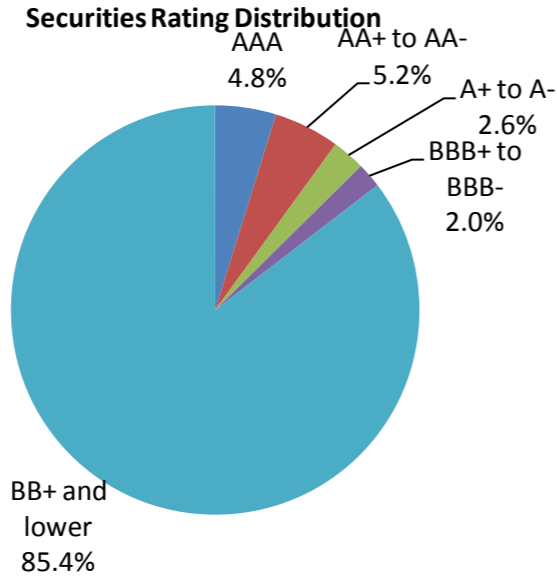
<sup>2</sup> Including interest and principal receivable

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

# Maiden Lane II LLC

At September 30, 2010, the sector/rating composition of ML II LLC's \$16.4 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	0.3%	2.3%	1.2%	1.0%	25.7%	30.5%
Subprime	4.5%	2.4%	1.4%	0.8%	45.7%	54.8%
Option ARM	0.0%	0.0%	0.0%	0.1%	6.7%	6.8%
Other <sup>1</sup>	0.0%	0.5%	0.0%	0.1%	7.3%	7.9%
<b>Total</b>	<b>4.8%</b>	<b>5.2%</b>	<b>2.6%</b>	<b>2.0%</b>	<b>85.4%</b>	<b>100.0%</b>



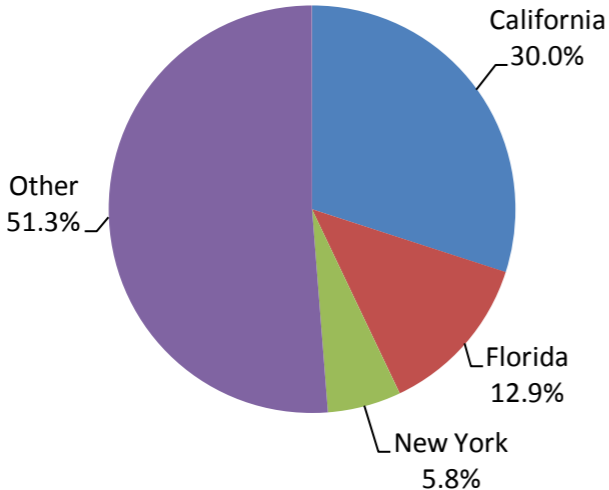
Note: Unaudited. Lowest of all ratings was used for purposes of this table. Rows and columns may not sum to totals because of rounding  
<sup>1</sup> Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

# Maiden Lane II LLC

At September 30, 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 <sup>1</sup>
California	30.0%
Florida	12.9%
New York	5.8%
Other <sup>2</sup>	51.3%
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