Maiden Lane III LLC

As of September 30, 2009

Outstanding Principal Balance of Senior Loan and Equity Contribution

(in Millions)	**FRBNY Senior Loan**	**AIG Equity Contribution**
Principal Balance at Closing	$24,339	$5,000
Most Recent Quarter Activity		
Principal Balance on 6/30/2009 (including accrued and capitalized interest)	22,614	5,108
Accrued and Capitalized Interest 6/30/2009 to 9/30/2009	66	43
Repayment during the period from 6/30/2009 to 9/30/09	(2,825)	-
Principal Balance on 9/30/2009 (including accrued and capitalized interest)	**$19,855**	**$5,151**

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	**Fair Value on 9/30/2009**	**Fair Value on 6/30/2009**
High Grade ABS CDO	$16,001	$14,491
Mezzanine ABS CDO	$2,099	$1,882
Commercial Real Estate CDO	$4,572	$4,186
RMBS, CMBS, & Other	$246	$225
Cash & Cash Equivalents	$547	$1,645
Other Assets [1]	$38	$59
Other Liabilities [2]	($3)	($4)
Total	**$23,500**	**$22,485**

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

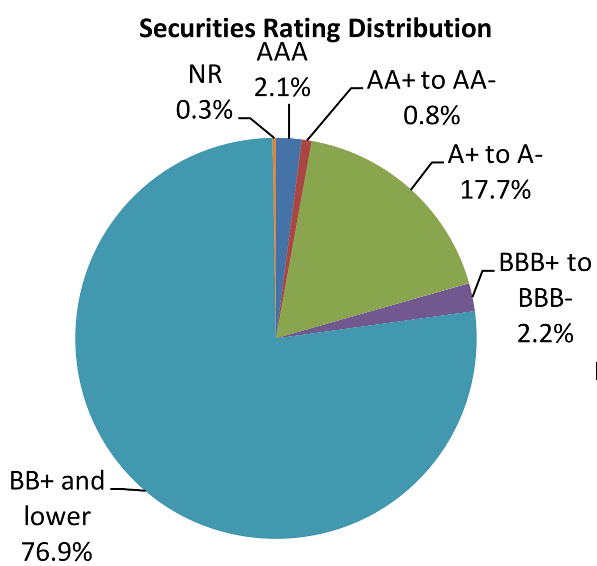
[1] *Including interest and principal receivable and other receivables*

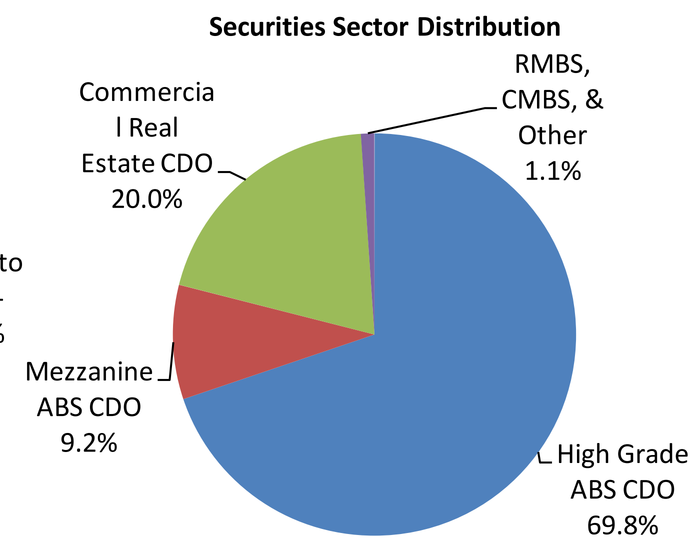
[2] *Including accrued expenses*

Maiden Lane III LLC

At September 30, 2009, the ABS CDO type/vintage/rating composition of the ML III LLC's $22.9 billion portfolio, as a percentage of aggregate fair value of all securities in the portfolio, was as follows:

Security Type/Vintage 1:		Rating [1] AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	NR	Total [2]
High Grade ABS CDO		**0.0%**	**0.0%**	**0.0%**	**0.7%**	**69.1%**	**0.0%**	**69.8%**
	Pre-2005	0.0%	0.0%	0.0%	0.7%	23.9%	0.0%	24.6%
	2005	0.0%	0.0%	0.0%	0.0%	30.1%	0.0%	30.1%
	2006	0.0%	0.0%	0.0%	0.0%	7.5%	0.0%	7.5%
	2007	0.0%	0.0%	0.0%	0.0%	7.6%	0.0%	7.6%
Mezzanine ABS CDO		**0.0%**	**0.2%**	**0.0%**	**1.4%**	**7.3%**	**0.3%**	**9.2%**
	Pre-2005	0.0%	0.2%	0.0%	1.0%	4.0%	0.3%	5.5%
	2005	0.0%	0.0%	0.0%	0.0%	2.9%	0.0%	2.9%
	2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2007	0.0%	0.0%	0.0%	0.4%	0.3%	0.0%	0.7%
Commercial Real Estate CDO		**1.9%**	**0.5%**	**17.6%**	**0.0%**	**0.0%**	**0.0%**	**20.0%**
	Pre-2005	1.9%	0.5%	2.8%	0.0%	0.0%	0.0%	5.2%
	2005	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2007	0.0%	0.0%	14.8%	0.0%	0.0%	0.0%	14.8%
RMBS, CMBS, & Other		**0.2%**	**0.2%**	**0.1%**	**0.1%**	**0.5%**	**0.0%**	**1.1%**
	Pre-2005	0.0%	0.0%	0.0%	0.1%	0.1%	0.0%	0.2%
	2005	0.2%	0.1%	0.1%	0.1%	0.4%	0.0%	0.8%
	2006	0.0%	0.0%	0.0%	0.0%	0.1%	0.0%	0.1%
	2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Total		**2.1%**	**0.8%**	**17.7%**	**2.2%**	**76.9%**	**0.3%**	**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] The year of issuance with the highest concentration of underlying assets as measured by outstanding principal balance determines the vintage of the CDO.