

Maiden Lane III LLC

As of September 30, 2010

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 06/30/2010 (including accrued and capitalized interest)	16,294	5,278
Accrued and Capitalized Interest 06/30/2010 to 09/30/2010	52	44
Repayment during the period from 06/30/2010 to 09/30/10	(1,208)	-
Principal Balance on 09/30/2010 (including accrued and capitalized interest)	15,138	5,322

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 09/30/2010	Fair Value on 06/30/2010
High Grade ABS CDO	\$15,382	\$15,500
Mezzanine ABS CDO	2,068	1,997
Commercial Real Estate CDO	5,589	5,564
RMBS, CMBS, & Other	288	266
Cash & Cash Equivalents	362	390
Adjustment for other Assets ¹	34	32
Adjustment for other Liabilities ²	(3)	(3)
Total	\$23,719	\$23,747

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

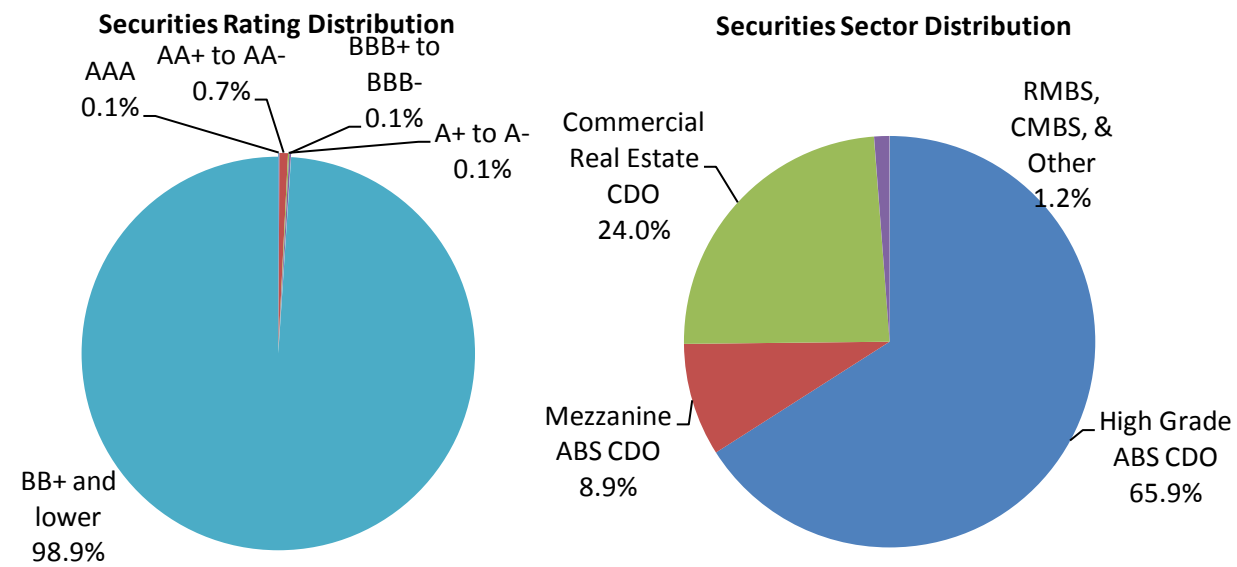
¹ Including interest and principal receivable and other receivables

² Including accrued expenses

Maiden Lane III LLC

At September 30, 2010, the ABS CDO type/vintage/rating composition of the ML III LLC's \$23.3 billion portfolio, as a percentage of aggregate fair value of all securities in the portfolio, was as follows:

Security Type/Vintage 1:		Rating					Total
		AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	
High Grade ABS CDO		0.0%	0.0%	0.0%	0.0%	65.9%	65.9%
	Pre-2005	0.0%	0.0%	0.0%	0.0%	22.6%	22.6%
	2005	0.0%	0.0%	0.0%	0.0%	30.4%	30.4%
	2006	0.0%	0.0%	0.0%	0.0%	6.5%	6.5%
	2007	0.0%	0.0%	0.0%	0.0%	6.5%	6.5%
Mezzanine ABS CDO		0.0%	0.0%	0.0%	0.1%	8.8%	8.9%
	Pre-2005	0.0%	0.0%	0.0%	0.1%	5.2%	5.3%
	2005	0.0%	0.0%	0.0%	0.0%	2.9%	2.9%
	2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2007	0.0%	0.0%	0.0%	0.0%	0.6%	0.6%
Commercial Real Estate CDO		0.0%	0.5%	0.0%	0.0%	23.4%	24.0%
	Pre-2005	0.0%	0.5%	0.0%	0.0%	3.0%	3.6%
	2005	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%
	2007	0.0%	0.0%	0.0%	0.0%	20.4%	20.4%
RMBS, CMBS, & Other		0.1%	0.2%	0.1%	0.0%	0.8%	1.2%
	Pre-2005	0.0%	0.0%	0.0%	0.0%	0.1%	0.2%
	2005	0.1%	0.1%	0.1%	0.0%	0.6%	0.9%
	2006	0.0%	0.0%	0.0%	0.0%	0.1%	0.1%
	2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Total		0.1%	0.7%	0.1%	0.1%	98.9%	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.