Maiden Lane III LLC
As of September 30, 2009

Outstanding Principal Balance of Senior Loan and Equity Contribution

<table>
<thead>
<tr>
<th>(in Millions)</th>
<th>FRBNY</th>
<th>AIG Equity</th>
</tr>
</thead>
<tbody>
<tr>
<td>Principal Balance at Closing</td>
<td>$24,339</td>
<td>$5,000</td>
</tr>
</tbody>
</table>

**Most Recent Quarter Activity**

<table>
<thead>
<tr>
<th></th>
<th>FRBNY</th>
<th>AIG Equity</th>
</tr>
</thead>
<tbody>
<tr>
<td>Principal Balance on 6/30/2009</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(including accrued and capitalized</td>
<td></td>
<td></td>
</tr>
<tr>
<td>interest)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Accrued and Capitalized Interest</td>
<td>22,614</td>
<td>5,108</td>
</tr>
<tr>
<td>6/30/2009 to 9/30/2009</td>
<td>66</td>
<td>43</td>
</tr>
<tr>
<td>Repayment during the period from</td>
<td></td>
<td></td>
</tr>
<tr>
<td>6/30/2009 to 9/30/09</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Principal Balance on 9/30/2009</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(including accrued and capitalized</td>
<td></td>
<td></td>
</tr>
<tr>
<td>interest)</td>
<td>(2,825)</td>
<td>-</td>
</tr>
</tbody>
</table>

**Note:** Unaudited

<table>
<thead>
<tr>
<th></th>
<th>FRBNY</th>
<th>AIG Equity</th>
</tr>
</thead>
<tbody>
<tr>
<td>Principal Balance on 9/30/2009</td>
<td>$19,855</td>
<td>$5,151</td>
</tr>
</tbody>
</table>

Summary of Portfolio Composition and Cash/Cash Equivalents

<table>
<thead>
<tr>
<th>(in Millions)</th>
<th>Fair Value on 6/30/2009</th>
<th>Fair Value on 9/30/2009</th>
</tr>
</thead>
<tbody>
<tr>
<td>High Grade ABS CDO</td>
<td>$16,001</td>
<td>$14,491</td>
</tr>
<tr>
<td>Mezzanine ABS CDO</td>
<td>$2,099</td>
<td>$1,882</td>
</tr>
<tr>
<td>Commercial Real Estate CDO</td>
<td>$4,572</td>
<td>$4,186</td>
</tr>
<tr>
<td>RMBS, CMBS, &amp; Other</td>
<td>$246</td>
<td>$225</td>
</tr>
<tr>
<td>Cash &amp; Cash Equivalents</td>
<td>$547</td>
<td>$1,645</td>
</tr>
<tr>
<td>Other Assets ¹</td>
<td>$38</td>
<td>$59</td>
</tr>
<tr>
<td>Other Liabilities ²</td>
<td>($3)</td>
<td>($4)</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>$23,500</strong></td>
<td><strong>$22,485</strong></td>
</tr>
</tbody>
</table>

**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 $22.3 billion portfolio, as a percentage of aggregate fair value of all securities in the portfolio, was as follows:

<table>
<thead>
<tr>
<th>Security Type/Vintage</th>
<th>AAA</th>
<th>AA+ to AA-</th>
<th>A+ to A-</th>
<th>BBB+ to BBB-</th>
<th>BB+ and lower</th>
<th>NR</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>High Grade ABS CDO</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>69.8%</td>
</tr>
<tr>
<td>Pre-2005</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.7%</td>
<td>69.1%</td>
<td>0.0%</td>
<td>69.8%</td>
</tr>
<tr>
<td>2005</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>33.9%</td>
<td>0.0%</td>
<td>34.6%</td>
</tr>
<tr>
<td>2006</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>7.5%</td>
<td>0.0%</td>
<td>7.5%</td>
</tr>
<tr>
<td>2007</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>7.6%</td>
<td>0.0%</td>
<td>7.6%</td>
</tr>
<tr>
<td>Mezzanine ABS CDO</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>9.2%</td>
</tr>
<tr>
<td>Pre-2005</td>
<td>0.0%</td>
<td>0.2%</td>
<td>0.0%</td>
<td>1.4%</td>
<td>7.3%</td>
<td>0.3%</td>
<td>9.2%</td>
</tr>
<tr>
<td>2005</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>2006</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>2007</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>Commercial Real Estate CDO</td>
<td>1.9%</td>
<td>0.5%</td>
<td>17.6%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>20.0%</td>
</tr>
<tr>
<td>Pre-2005</td>
<td>1.9%</td>
<td>0.5%</td>
<td>2.8%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>5.2%</td>
</tr>
<tr>
<td>2005</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>2006</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>2007</td>
<td>0.0%</td>
<td>0.0%</td>
<td>14.8%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>14.8%</td>
</tr>
<tr>
<td>RMBS, CMBS, &amp; Other</td>
<td>0.2%</td>
<td>0.2%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.5%</td>
<td>0.0%</td>
<td>1.1%</td>
</tr>
<tr>
<td>Pre-2005</td>
<td>0.2%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.0%</td>
<td>0.3%</td>
</tr>
<tr>
<td>2005</td>
<td>0.2%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.4%</td>
<td>0.0%</td>
<td>0.8%</td>
</tr>
<tr>
<td>2006</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.1%</td>
<td>0.1%</td>
<td>0.0%</td>
<td>0.1%</td>
</tr>
<tr>
<td>2007</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
<td>0.0%</td>
</tr>
<tr>
<td>Total</td>
<td>2.1%</td>
<td>0.8%</td>
<td>17.7%</td>
<td>2.2%</td>
<td>76.9%</td>
<td>0.3%</td>
<td>100.0%</td>
</tr>
</tbody>
</table>

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.