

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
Most Recent Quarter Activity		
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)	\$16,801	\$1,028

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 ¹	\$1,299	1,371
Cash & Cash Equivalents	297	327
Adjustment for other Assets ²	3	3
Adjustment for other Liabilities ³	(2)	(2)
Total	\$16,197	\$15,341

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

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

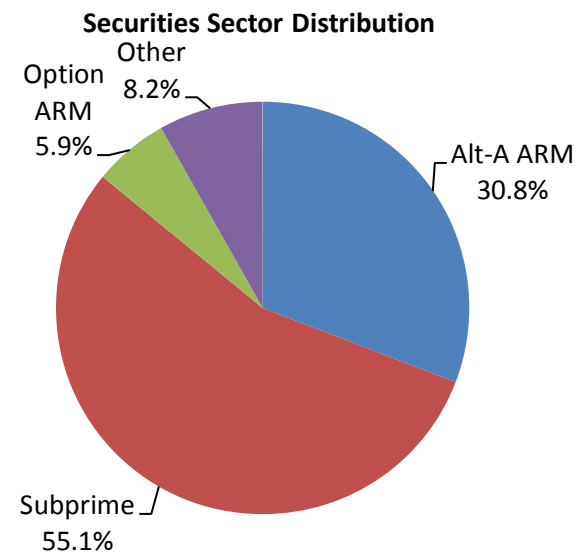
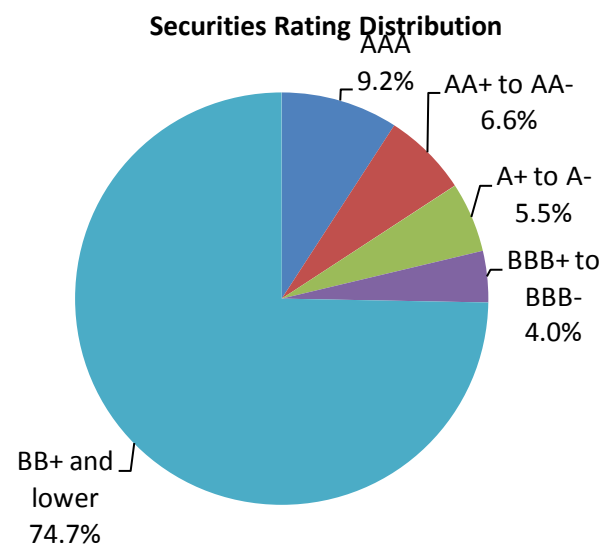
² Including interest and principal receivable

³ 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 ¹	0.1%	0.6%	0.0%	0.0%	7.4%	8.2%
Total	9.2%	6.6%	5.5%	4.0%	74.7%	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

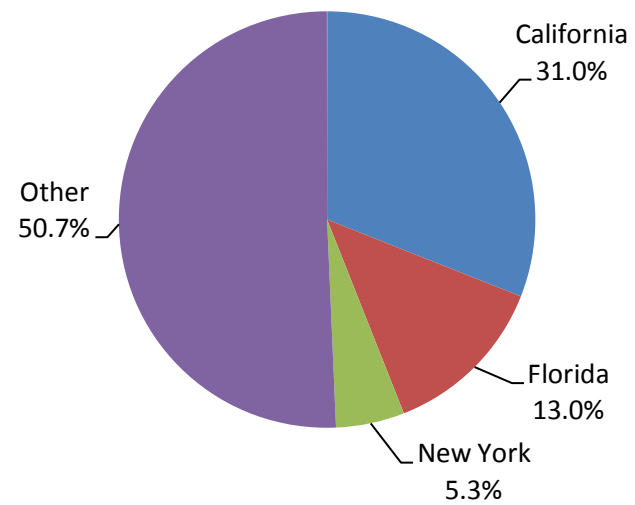
¹ Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

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 ¹
California	31.0%
Florida	13.0%
New York	5.3%
Other ²	50.7%
Total	100.0%

Geographic Concentration



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

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

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