

## Maiden Lane III LLC

As of June 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
<b>Most Recent Quarter Activity</b>		
Principal Balance on 03/31/2010 (including accrued and capitalized interest)	17,324	5,235
Accrued and Capitalized Interest 03/31/2010 to 06/30/2010	54	43
Repayment during the period from 03/31/2010 to 06/30/2010	(1,083)	-
<b>Principal Balance on 06/30/2010 (including accrued and capitalized interest)</b>	<b>\$16,294</b>	<b>\$5,278</b>

Note: Unaudited

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

(in Millions)	Fair Value on 06/30/2010	Fair Value on 03/31/2010
High Grade ABS CDO	\$15,500	\$15,437
Mezzanine ABS CDO	1,997	2,098
Commercial Real Estate CDO	5,564	5,517
RMBS, CMBS, & Other	266	269
Cash & Cash Equivalents	390	354
Adjustment for other Assets <sup>1</sup>	32	28
Adjustment for other Liabilities <sup>2</sup>	(3)	(5)
<b>Total</b>	<b>\$23,747</b>	<b>\$23,699</b>

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

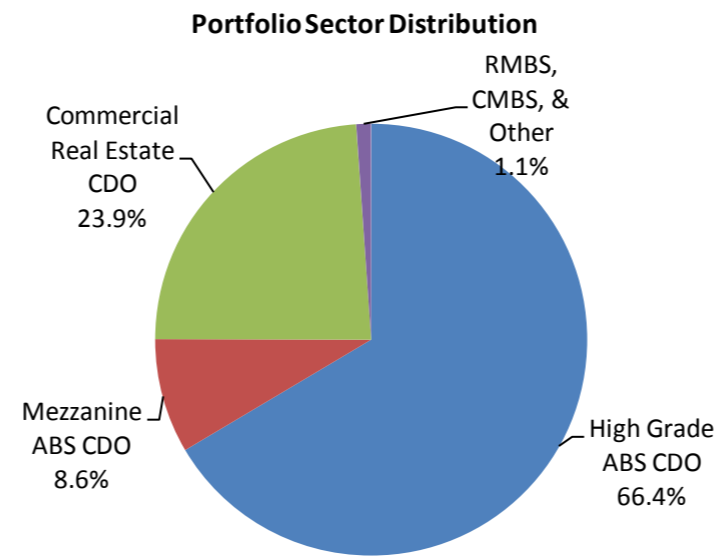
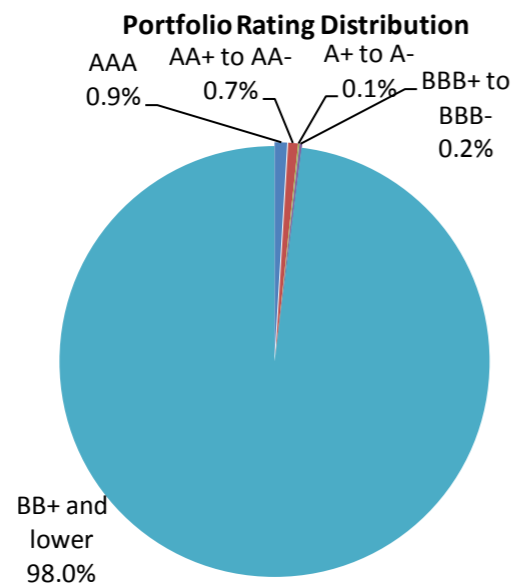
<sup>1</sup> Including interest and principal receivable and other receivables

<sup>2</sup> Including accrued expenses

# Maiden Lane III LLC

At June 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 <sup>1</sup> :		Rating <sup>1</sup>					Total
		AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	
High Grade ABS CDO		<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>66.4%</b>	<b>66.4%</b>
	Pre-2005	0.0%	0.0%	0.0%	0.0%	22.8%	22.8%
	2005	0.0%	0.0%	0.0%	0.0%	30.2%	30.2%
	2006	0.0%	0.0%	0.0%	0.0%	6.7%	6.7%
	2007	0.0%	0.0%	0.0%	0.0%	6.8%	6.8%
Mezzanine ABS CDO		<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.1%</b>	<b>8.4%</b>	<b>8.6%</b>
	Pre-2005	0.0%	0.0%	0.0%	0.1%	5.1%	5.2%
	2005	0.0%	0.0%	0.0%	0.0%	2.7%	2.7%
	2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2007	0.0%	0.0%	0.0%	0.0%	0.7%	0.7%
Commercial Real Estate CDO		<b>0.9%</b>	<b>0.6%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>22.4%</b>	<b>23.9%</b>
	Pre-2005	0.9%	0.6%	0.0%	0.0%	3.1%	4.5%
	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%	19.4%	19.4%
RMBS, CMBS, & Other		<b>0.1%</b>	<b>0.2%</b>	<b>0.1%</b>	<b>0.1%</b>	<b>0.7%</b>	<b>1.1%</b>
	Pre-2005	0.0%	0.0%	0.0%	0.0%	0.1%	0.2%
	2005	0.1%	0.1%	0.1%	0.1%	0.5%	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%
<b>Total</b>		<b>0.9%</b>	<b>0.7%</b>	<b>0.1%</b>	<b>0.2%</b>	<b>98.0%</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> The year of issuance with the highest concentration of underlying assets as measured by outstanding principal balance determines the vintage of the CDO.