

Maiden Lane III LLC

As of June 30, 2011

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 03/31/2011 (including accrued and capitalized interest)	12,933	5,409
Accrued and Capitalized Interest 3/31/2011 to 6/30/2011	38	43
Repayment during the period from 3/31/2011 to 6/30/2011	(647)	-
Principal Balance on 6/30/2011 (including accrued and capitalized interest)	\$12,324	\$5,452

Note: Unaudited

Summary of Portfolio Composition, Cash/Cash Equivalents and Other Assets and Liabilities

(in Millions)	Fair Value on 6/30/2011 ³	Fair Value on 3/31/2011 ³
High Grade ABS CDO	\$13,578	\$15,372
Mezzanine ABS CDO	1,788	1,986
Commercial Real Estate CDO	5,597	6,174
RMBS, CMBS, & Other	314	317
Cash & Cash Equivalents	865	576
Adjustment for other Assets ¹	25	28
Adjustment for other Liabilities ²	(3)	(3)
Total	\$22,165	\$24,450

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

¹ Including interest and principal receivable

² Including accrued expenses and other payables

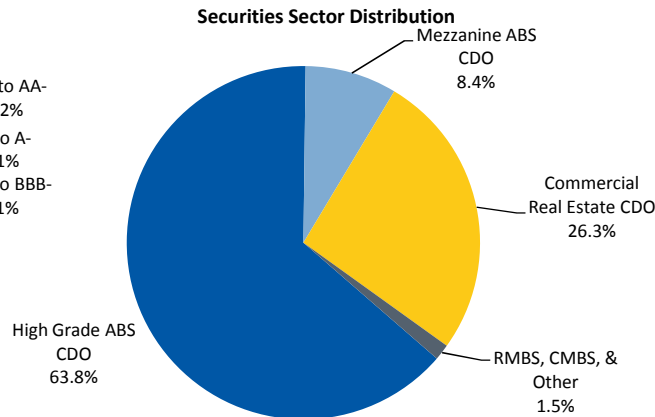
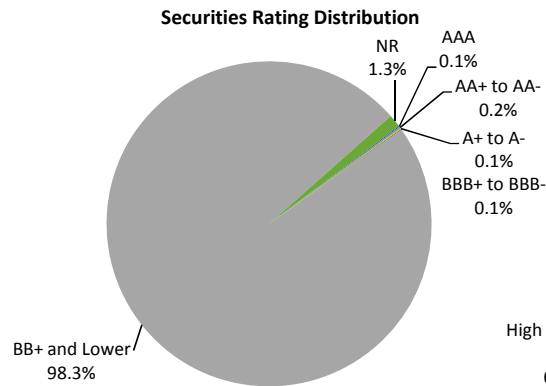
³ Change in fair value from the prior quarter reflects a combination of asset repayment of principal, change in the price, realized gains and losses as a result of sales, and the disbursement of cash to repay the Senior Loan

Maiden Lane III LLC

As of June 30, 2011

At June 30, 2011, the ABS CDO type/vintage/rating composition of the \$21.3 billion fair value of securities in the ML III 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	NR	
High Grade ABS CDO	0.0%	0.0%	0.0%	0.0%	62.7%	1.1%	63.8%
Pre-2005	0.0%	0.0%	0.0%	0.0%	21.8%	0.0%	21.8%
2005	0.0%	0.0%	0.0%	0.0%	28.8%	1.1%	29.9%
2006	0.0%	0.0%	0.0%	0.0%	5.6%	0.0%	5.6%
2007	0.0%	0.0%	0.0%	0.0%	6.5%	0.0%	6.5%
Mezzanine ABS CDO	0.0%	0.0%	0.0%	0.0%	8.2%	0.2%	8.4%
Pre-2005	0.0%	0.0%	0.0%	0.0%	4.6%	0.2%	4.8%
2005	0.0%	0.0%	0.0%	0.0%	3.0%	0.0%	3.0%
2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
2007	0.0%	0.0%	0.0%	0.0%	0.6%	0.0%	0.6%
Commercial Real Estate CDO	0.0%	0.0%	0.0%	0.0%	26.3%	0.0%	26.3%
Pre-2005	0.0%	0.0%	0.0%	0.0%	3.2%	0.0%	3.2%
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%	0.0%	0.0%	23.1%	0.0%	23.1%
RMBS, CMBS, & Other	0.1%	0.2%	0.1%	0.1%	1.0%	0.0%	1.5%
Pre-2005	0.0%	0.0%	0.0%	0.0%	0.1%	0.0%	0.2%
2005	0.1%	0.1%	0.1%	0.1%	0.8%	0.0%	1.2%
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	0.1%	0.2%	0.1%	0.1%	98.3%	1.3%	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.