

Maiden Lane LLC

As of September 30, 2013

Net Realized Gain/Income for FRBNY¹

	FRBNY
Net Realized Gain/Income	\$765

Note: Unaudited

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

(in Millions)	Fair Value on 9/30/2013 ⁵	Fair Value on 6/30/2013 ⁵
Non-Agency RMBS	\$8	\$7
Commercial loans	532	515
Residential loans	0	0
Swap contracts	97	144
Other Investments ²	576	422
Cash & Cash Equivalents	399	539
Other Assets ³	1	1
Other Liabilities ⁴	(102)	(151)
Net Assets	\$1,510	\$1,477

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

¹ Net realized gain/income figure includes accrued interest earned on the senior loan and any current residual balance paid to the New York Fed.

As of September 30, 2013, the amount represents accrued interest only.

² Other investments were primarily comprised of short-term investments (consisting mainly of US Treasury Securities), CMBS and various structured debt instruments.

³ Including interest and principal receivable and amounts receivable for securities sold.

⁴ Including amounts payable for securities purchased, collateral posted to ML LLC by swap counterparties, and other liabilities/accrued expenses.

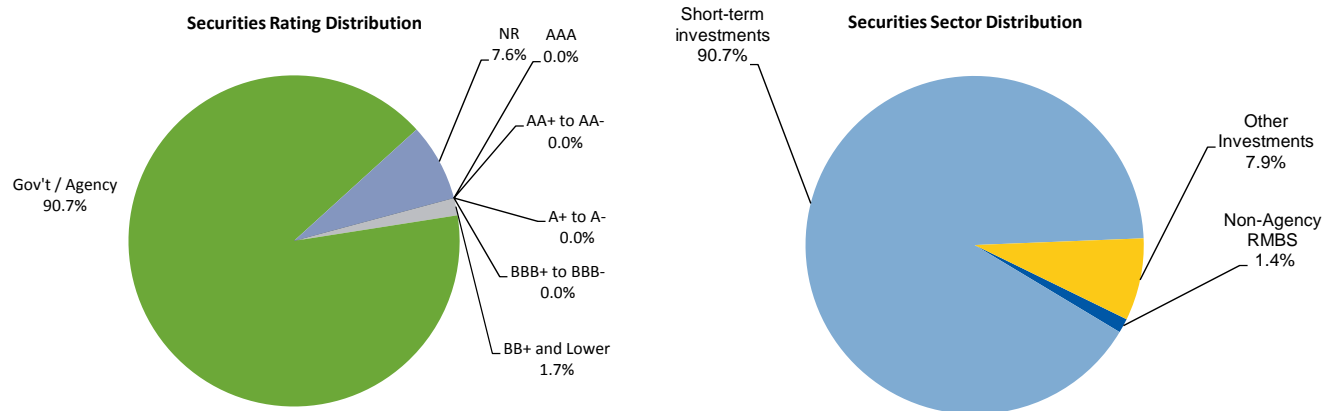
⁵ Change in fair value from the prior quarter reflects a combination of asset repayment of principal, change in the price, realized gains and losses as a result of sales and the disbursement of cash in accordance with the Maiden Lane LLC waterfall.

Maiden Lane LLC

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At September 30, 2013, the ratings breakdown of the \$583.9 million fair value of securities in the ML LLC portfolio (as a percentage of aggregate fair value of all securities in the portfolio) was as follows:

Sector ¹ :	Rating							Total
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and Lower	Gov't / Agency	NR	
Non-Agency RMBS	0.0%	0.0%	0.0%	0.0%	1.4%	0.0%	0.0%	1.4%
Short-term investments	0.0%	0.0%	0.0%	0.0%	0.0%	90.7%	0.0%	90.7%
Other Investments	0.0%	0.0%	0.0%	0.0%	0.3%	0.0%	7.6%	7.9%
Total	0.0%	0.0%	0.0%	0.0%	1.7%	90.7%	7.6%	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

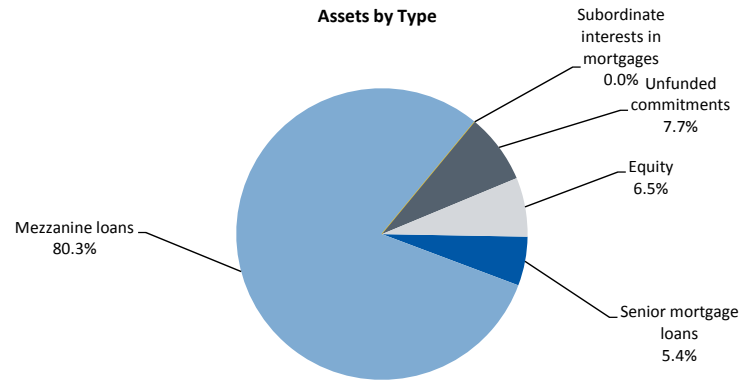
¹ This table does not include the ML LLC's swaps, commercial and residential mortgage loans

Maiden Lane LLC

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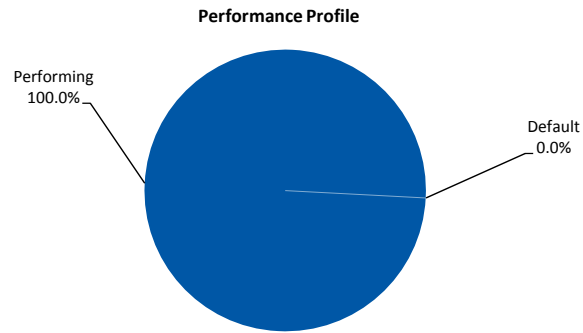
The following table summarizes commercial mortgage assets by type as of September 30, 2013:

Type	Percentage ¹
Mezzanine loans	80.3%
Senior mortgage loans	5.4%
Subordinate interests in mortgages	0.0%
Unfunded commitments	7.7%
Equity	6.5%
Total	100.0%



The following table summarizes the performance profile of the commercial mortgage assets by as of September 30, 2013:

Performance Profile	Percentage ¹
Performing	100.0%
Default	0.0%
Total	100.0%



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

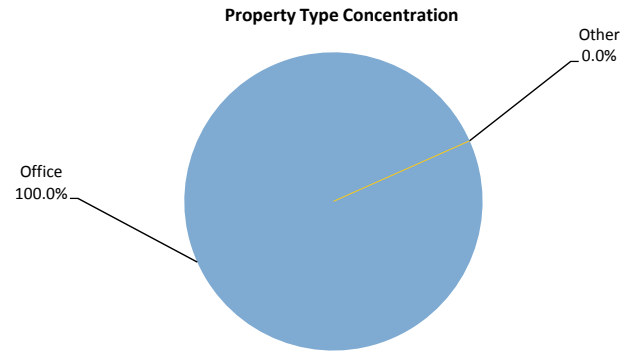
¹ Based on a percentage of aggregate unpaid principal balance totaling \$700.6 million

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The following table summarizes commercial mortgage loans property type concentration as of September 30, 2013:

Property Type	Percentage ^{1,2}
Office	100.0%
Other	0.0%
Total	100.0%



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

¹ Based on a percentage of aggregate unpaid principal balance of the underlying loans totaling \$600.6 million.

² At September 30, 2013, one sponsor represented approximately 100.0% of aggregate unpaid principal balance of the commercial mortgage portfolio.