

**Maiden Lane III LLC Holdings  
as of 6/30/10**

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
<b>Collateralized Debt Obligations</b>		
AAA_05-2	1,121,494	31738PBG2
AABST_05-2	2,726,868	00764MEY9
AABST_05-2	3,000,000	00764MFC6
AABST_05-2	3,000,000	00764MFB8
AABST_05-2	4,500,000	00764MFF9
AABST_05-4	4,000,000	00764MGL5
AABST_05-5	4,900,000	00764MHH3
AAST_05-4	4,000,000	00764MGH4
ABFC_05-WF1	599,036	04542BMB5
ABSH_05-H4	1,892,000	04541GRP9
ABSH_05-H4	4,107,000	04541GRL8
ABSH_05-H4	3,500,000	04541GRN4
ABSHE_05-HE7	6,216,000	04541GTZ5
ABSHE_05-HE8	4,950,000	04541GUP5
ABSHE_05-HE8	6,000,000	04541GUR1
ACCR_05-2	1,255,480	004375DH1
ACCR_05-2	4,241,431	004375DG3
ACCR_05-3	6,000,000	004375DV0
ACCR_05-3	3,000,000	004375DX6
ACCR_05-3	7,000,000	004375DY4
ACCR_05-4	5,000,000	004375EN7
ACE_05-HE4	5,000,000	004421PT4
ACE_05-HE5	10,000,000	004421RF2
ADROC_05-1A	120,269,079	007019AA0
ADROC_05-1A	774,115,961	007019AH5
ADROC_05-2A	148,006,779	007022AA4
ADROC_05-2A	943,999,241	007022AF3
AHM_05-3	10,318,000	02660TGF4
ALEXP_04-1A	98,642,793	014684AA2
ALTS_05-1A	1,068,252,959	02149RAC2
ALTS_05-1A	190,411,106	02149RAB4
ALTS_05-2A	969,813,594	02149WAA5
AMQ_05-R7	4,000,000	03072SJ97
AMSI_05-R1	5,000,000	03072SXY6
AMSI_05-R2	1,683,601	03072SYW9
AMSI_05-R3	5,500,000	03072SA39
AMSI_05-R3	3,000,000	03072SZY4
AMSI_05-R4	3,000,000	03072SC60
AMSI_05-R4	3,000,000	03072SC78
AMSI_05-R6	7,000,000	03072SG25
AMSI_05-R7	2,500,000	03072SK38
AMSI_05-R8	7,000,000	03072SL94
AMSI_05-R8	6,000,000	03072SM36
ARMT_04-5	15,000,000	007036EX0
ARMT_05-5	4,000,000	007036LZ7
ARMT_05-5	1,805,535	007036MA1

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
ARMT_05-7	3,000,000	007036NH5
ARMT_05-7	1,910,415	007036NJ1
ARMT_05-8	1,210,563	007036QY5
ARSI_05-W2	15,000,000	040104NE7
ARSI_05-W3	4,000,000	040104PG0
AYRES_05-1A	68,984,386	05473WAA4
BFCGE_06-1A	169,751,057	05539MAA8
BGRS_04-2A	37,509,193	09622WAM0
BGRS_04-2A	86,521,205	09622WAL2
BLHV_04-1A	222,629,324	078446AA9
BLHV_04-1A	333,944,477	078446AG6
BNLI_06-1A	856,376,278	085558AA2
BROD_05-1A	444,756,497	112021AC4
BROD_05-1A	229,256	112021AA8
BROD_05-1A	325,084,904	112021AB6
BSABS_04-HE11	4,760,048	073879NY0
BSABS_05-AC5	7,097,966	073879A32
BSABS_05-HE6	7,500,000	073879XZ6
BSABS_05-TC1	2,265,386	073879VG0
BSABS_05-TC2	2,141,685	073879E38
BSABS_05-TC2	4,079,432	073879E46
BSSP_07-EMX1	7,000,000	07402LAD4
CAMBR_3A	278,900,548	131899AB2
CARR_05-NC3	4,581,000	144531DB3
CASF_04-1A	147,286,572	147276AA7
CBASS_05-CB4	3,839,000	12489WMJ0
CBASS_05-CB4	5,000,000	12489WME1
CBASS_05-CB6	1,500,000	12489WNR1
CBASS_05-CB6	2,250,000	12489WNT7
CBASS_05-CB8	5,000,000	12489WQL1
CFX_07-3	1,868,000	16165AAQ7
CFX_07-3	1,454,000	16165AAP9
CFX_07-3	2,283,000	16165AAN4
CMLT_07-HE1	3,171,500	14454EAK7
CMLTI_07-AHL2	1,471,000	17312TAQ6
CMLTI_07-AHL2	1,000,000	17312TAC7
COMM_05-LP5	5,000,000	20047PAH0
COMM_05-LP5	5,000,000	20047PAJ6
COOL_05-1A	167,742,984	216444AA7
CSFB_05-C2	2,500,000	225458RX8
CSFB_05-C2	9,095,000	225458RY6
CSM_06-2	9,181,238	225470YX5
CSMC_06-4	8,603,811	12637HAA6
CWA_06-7CB	10,469,902	12668BXY4
CWCI_05-1A	2,725,000	12667XAC0
CWCOB_1	2,697,527	12667XAJ5
CWL_05-12	7,500,000	126670EN4
CWL_05-9	8,000,000	1266736E7
CWL_05-9	5,000,000	1266736F4
CWL_05-AB2	3,000,000	126673T51

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CWL_05-BC2	3,000,000	126673E99
CWL_05-BC4	5,000,000	1266737C0
CWL_05-BC4	4,004,000	1266737A4
CWL_05-BC5	2,000,000	126670NH7
CWL_05-IM1	1,729,000	1266734E9
CWL_05-IM1	3,459,000	1266734C3
DGCD0_05-1A	175,400,041	25454VAA7
DUKEF_04-6A	106,627,578	264407AA5
DUKEF_04-6B	177,712,300	264408AD7
DUKEF_04-7A	64,505	264403AK2
DUKEF_04-7A	83,634,131	264403AJ5
DUKEF_04-7A	241,258,504	264403AA4
DUKEF_05-8A	520,168,377	26440VAA2
DUKEF_05-9A	15,000,000	26450AAB3
DUKEF_05-HG1A	561,694,888	26441EAA9
DUKEF_05-HG1A	1,310,004,814	26441EAL5
DUNHL_04-1A	116,757,642	26545QAA2
DUNHL_04-1A	89,224	26545QAA7
DVSQ_03-1A	74,952,021	239104AA0
DVSQ_03-1A	144,282,639	239104AE2
DVSQ_03-1A	144,282,639	239104AH5
DVSQ_03-1A	144,282,639	239104AL6
DVSQ_04-2A	401,378,945	23910PAR6
DVSQ_04-2A	377,652,149	23910PAS4
DVSQ_04-3A	745,391,070	23910RAF8
DVSQ_04-3A	251,196,768	23910RAB7
DVSQ_05-4A	754,043,168	23910TAG2
DVSQ_05-4A	307,173,342	23910TAB3
DVSQ_05-5A	1,534,202,544	239156AG7
DVSQ_06-6A	267,207,784	23910VAB8
DVSQ_06-6A	1,137,095,944	23910VAD4
ECR_05-3	4,000,000	29256PAF1
ECR_05-4	5,000,000	29256PAZ7
FBRSI_05-2	7,000,000	30246QAK9
FBRSI_05-2	8,000,000	30246QAH6
FHLT_05-B	3,466,201	35729PJX9
FHLT_05-C	5,000,000	35729PKS8
FHLT_05-C	7,000,000	35729PKW9
FORTS_06-1A	301,753,748	34958CAA2
FTSHR_05-1A	669,949,826	348667AA4
GEMST_05-3A	85,184,197	36868AAC6
GEMST_05-4A	248,400,713	36868BAA8
GEWMC_05-2	10,000,000	367910AX4
GLCR_04-2A	30,324	37638VAA1
GLCR_04-2A	98,491,025	37638VAG8
GLCR_05-3A	206,144,690	37638XAA7
GSAA_05-9	4,304,000	362341HS1
GSAMP_05-HE6	5,000,000	362341G60
GSC_05-6A	12,000,000	36294EAB4
GSFIN_05-1A	861,728,115	36293XAC1

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
GSFIN_05-1A	132,271,640	36293XAB3
HASC_05-OPT1	2,518,000	40430HCD8
HEAT_05-4	5,043,139	437084LL8
HEAT_05-4	7,500,000	437084LQ7
HEAT_05-5	4,775,705	437084MM5
HEAT_05-6	5,000,000	437084ND4
HEAT_05-7	13,250,000	437084PA8
HEAT_05-8	7,500,000	437084QC3
HEAT_06-1	6,400,000	437084SA5
HEMT_05-1	4,000,000	225458CX4
HEMT_05-3	3,840,851	225458C97
HEMT_05-F1	3,000,000	2254W0LJ2
HOUT_06-1A	699,726,183	442454AA2
HUNTN_05-1A	164,409	446279AC5
HUNTN_05-1A	267,328,587	446279AA9
ICM_05-2A	149,480,917	46426RAA7
ICM_05-2A	34,966,296	46426RAB5
IMM_05-4	1,438,332	45254NPH4
IMM_05-4	2,876,664	45254NPC5
IMM_05-7	652,896	45254NQZ3
INABS_05-B	5,000,000	456606GX4
INABS_05-C	7,000,000	456606HV7
INABS_05-C	3,200,000	456606HX3
INABS_05-D	7,500,000	456606JR4
INABS_05-D	6,800,000	456606JS2
INDE6_6A	373,909,662	45377TAA4
JPMAC_06-CH1	4,500,000	46629TAE0
JPMAC_06-CH2	1,300,000	46629QBB1
JPTR_04-1A	116,133,323	48205MAA1
JPTR_05-2A	648,347,938	48205YAA5
JPTR_05-3A	214,005	48206AAA6
JPTR_05-3A	1,112,400,160	48206AAG3
JPTR_05-3A	342,408,662	48206AAC2
KLROS_05-1A	597,604,519	498587AA2
KLROS_06-2A	706,044,045	498588AC6
KLROS_06-2A	203,003	498588AA0
LAKES_04-1A	604,843,025	51210VAA8
LBMLT_05-2	9,000,000	542514KU7
LBMLT_05-3	3,889,267	542514NY6
LBMLT_05-WL2	7,000,000	542514NF7
LBMLT_05-WL2	6,000,000	542514NC4
LEAFS_02-1A	200,203,845	521764AG5
LEXN_05-1A	159,609	52902TAE6
LEXN_05-1A	127,368,199	52902TAC0
LGNA_04-1A	513,308,402	507161AD9
LGNA_04-1A	342,205,601	507161AA5
MABS_05-HE1	6,000,000	57643LJF4
MABS_05-HE1	4,000,000	57643LJH0
MABS_05-HE2	3,500,000	57643LKP0
MABS_05-OPT1	6,501,894	57643LHN9

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
MABS_05-WF1	3,220,000	57643LJZ0
MADRE_04-1A	781,761,551	82639RAA5
MADRE_04-1A	330,904,376	82639RAB3
MARM_04-15	301,589	576433VQ6
MASL_05-1	2,815,000	57644DAB9
MASL_05-1	248,365	57644DAC7
MAX_07-1	2,096,537,000	577734AA4
MAX_08-1	5,403,463,000	577734AP1
MGATE_04-1A	620,748,042	56659NAA3
MKP_4A	102,106,962	553121AA2
MKP_5A	382,447,166	55312WAA4
MLCC_05-B	770,252	59020UXA8
MLHE_05-NA	761,545	59020UZU2
MLMI_05-A6	8,000,000	59020UZL2
MNPT_06-1A	224,452,150	612180AA7
MONRO_05-1A	322,150,400	610891AB9
MONRO_05-1A	887,744,010	610891AA1
MRCY_04-1A	43,183	58936RAA5
MRCY_04-1A	142,534,958	58936RAN7
MRCY_04-1A	129,490,855	58936RAB3
MRCY_05-2A	688,016,922	589368AA7
MSAB_05-H1	1,004,155	61744CKT2
MSAC_04-HE4	2,388,517	61746RGL9
MSAC_05-HE4	4,250,000	61744CTL0
NCHET_05-2	3,000,000	64352VKW0
NCHET_05-2	4,201,000	64352VKU4
NEPTN_04-1A	174,515,384	640699AA2
NEPTN_05-2A	139,378,681	64069RAA2
NEPTN_05-2A	7,500,000	64069RAC8
NFHE_05-2	4,000,000	66987WCN5
NHEL_04-3	1,600,000	66987XFT7
NHEL_05-2	3,254,990	66987WCR6
NHEL_05-3	6,000,000	66987XHA6
NHEL_05-3	7,565,000	66987XGY5
NHEL_05-4	3,000,000	66987WDH7
NHEL_05-4	15,000,000	66987WDG9
NSTAR_05-4A	3,600,000	62939WAB1
OOMLT_05-4	5,000,000	68389FJJ4
OOMLT_05-4	5,050,000	68389FJL9
OOMLT_07-6	56,596	68403KAK1
OPMAC_05-3	6,091,000	68383NBS1
ORCHD_05-2A	53,860,660	68571UAA7
ORPT_05-1A	241,589	68619MAJ0
ORPT_05-1A	625,474,501	68619MAL5
ORPT_05-1A	627,890,393	68619MAQ4
PALIS_04-1A	123,439,802	696399AA2
PALIS_04-1X	99,369,041	USG6878DAA84
PINEM_05-A	160,856,903	722694AA4
POPLR_05-3	4,598,815	73316PDU1
POPLR_05-4	10,000,000	73316PFC9

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
POPLR_05-5	7,500,000	73316PGW4
POPLR_05-B	4,326,000	73316PEM8
POPLR_05-D	13,000,000	73316PHR4
POPLR_07-A	1,146,000	73316NAH8
POPLR_07-A	1,574,000	73316NAF2
PP_05-WCW3	4,500,000	70069FMB0
PPSI_05-WCH1	4,000,000	70069FFM4
PPSI_05-WCW1	7,500,000	70069FKJ5
PPSI_05-WCW2	5,500,000	70069FLL9
PPSI_05-WHQ2	3,500,000	70069FHZ3
PPSI_05-WHQ2	4,000,000	70069FHY6
PPSI_05-WHQ3	3,000,000	70069FJT5
PPSI_05-WHQ4	4,000,000	70069FMV6
PPSI_05-WHQ4	5,000,000	70069FMT1
PTNM_02-1A	148,117,918	746869BE5
PTNM_02-1A	148,117,920	746869AP1
PTNM_02-1A	148,117,920	746869AR7
PTNSTP_02-1	148,117,920	746869AM8
PTNSTP_02-1	148,117,925	746869AK2
PTNSTP_02-1	148,117,932	746869AH9
RAMC_05-2	6,516,887	75970NAU1
RAMP_05-EF1	4,000,000	76112BRQ5
RAMP_05-KS8	3,500,000	76110W3U8
RAMP_05-RS4	2,500,000	76112BPE4
RAMP_05-RS4	3,000,000	76112BPF1
RAMP_05-RS4	5,000,000	76112BPC8
RAMP_05-RS4	13,165,342	76112BPA2
RAMP_05-RS5	2,500,000	76112BPZ7
RAMP_05-RS5	2,500,000	76112BQA1
RASC_05-AH1	2,112,000	76110W4K9
RASC_05-AHL1	3,564,000	76110W4G8
RASC_05-KS10	1,500,000	75405WAF9
RASC_05-KS10	6,500,000	75405WAH5
RASC_05-KS6	3,500,000	76110WZ25
RASC_05-KS7	2,000,000	76110W3C8
RASC_05-KS8	2,500,000	76110W3S3
RAST_06-A2	6,736,759	45661EBR4
RESF_04-1A	69,666	76112CAA6
RESF_04-1A	261,108,199	76112CAB4
RIVER_05-1A	105,537,264	768277AA3
SACO_05-3	9,812,028	785778EV9
SACO_05-6	5,712,692	785778HE4
SACO_05-8	12,322,769	785778LD1
SAIL_04-8	1,308,214	86358EMD5
SAIL_05-9	1,831,065	86358EYJ9
SAIL_05-HE1	3,184,798	86358EUZ7
SAIL_05-HE3	12,000,000	86358EWY8
SARM_05-3XS	3,000,000	863579KE7
SARM_05-5	11,023,000	863579QS0
SARM_05-6XS	2,287,588	863579MM7

<b>Descriptor</b>	<b>Current Principal Balance</b>	<b>CUSIP</b>
SASC_05-9XS	7,502,000	86359DDV6
SASC_05-NC2	4,556,000	86359DCS4
SASC_05-S2	2,611,245	86359DAK3
SASC_05-S2	7,500,000	86359DAM9
SASC_05-S3	3,500,000	86359DHM2
SASC_05-S3	4,000,000	86359DHN0
SATV_05-1A	55,262,315	80410RAA4
SCF_4A	29,245,848	83743TAA2
SCF_5A	130,232,107	84129VAA9
SCF_7A	360,717,163	83743YAS2
SCF_7A	116,586	83743YAB9
SCF_8A	238,206,574	83743LAC5
SCF_8A	172,864	83743LAA9
SHERW_04-1A	248,719,749	82437RAA9
SHERW_05-2A	281,471,692	82437XAA6
SMSTR_05-HG1A	612,285,638	86565RAA4
SRCD0_05-1A	180,744,903	866244AA4
STRAG_04-2A	55,537,688	86258PAA0
STRVL_04-1A	489,222,022	863286AA8
SURF_05-A2	1,473,000	84751PGN3
SURF_05-BC3	10,400,000	84751PGY9
SVHE_05-A	607,649	83611PAW1
SVHE_05-A	4,091,115	83611PBA8
SVHE_05-D1	2,000,000	83611MEA2
SVHE_05-D1	6,167,000	83611MDY1
SVHE_05-O2	7,500,000	83611MGL6
TABS_05-4A	228,767,336	87337UAA2
TIAA_03-1A	148,749,390	88631EAA9
TORO_05-1A	797,906,668	891088AA4
TRIAX_06-1A	1,511,105,051	896005AA3
TRIAX_06-2A	314,931,783	896008AB5
TRIAX_06-2A	65,749	896008AD1
TRIAX_06-2A	493,117,185	896008AA7
TRIAX_06-2A	1,499,850,000	896008AC3
VERDE_05-1A	584,590,117	923367AA4
VERT_05-1A	201,040,391	92534EAA9
WBCMT_05-C18	7,592,000	929766R62
WESTC_06-1A	1,187,850,000	952186AB0
WESTC_06-1A	628,248,854	952186AA2
WESTC_06-1A	76,443	952186AH7
WHTL_04-1A	126,077,434	96254FAA5
WITH_04-1A	397,690,402	97741PAL8
WITH_04-1A	170,438,737	97741PAA2
<b>Cash</b>	<b>389,996,110</b>	
<b>Total Assets</b>	<b>54,191,864,351</b>	