

Maiden Lane III LLC

As of December 31, 2009

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 9/30/2009 (including accrued and capitalized interest)	19,855	5,151
Accrued and Capitalized Interest 9/30/2009 to 12/31/2009	60	42
Repayment during the period from 9/30/2009 to 12/31/2009	(1,415)	-
Principal Balance on 12/31/2009 (including accrued and capitalized interest)	\$18,500	\$5,193

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 12/31/2009	Fair Value on 9/30/2009
High Grade ABS CDO	\$15,400	\$16,001
Mezzanine ABS CDO	1,989	2,099
Commercial Real Estate CDO	4,694	4,572
RMBS, CMBS, & Other	256	246
Cash & Cash Equivalents	428	547
Other Assets ¹	30	38
Other Liabilities ²	(3)	(3)
Total	\$22,794	\$23,500

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

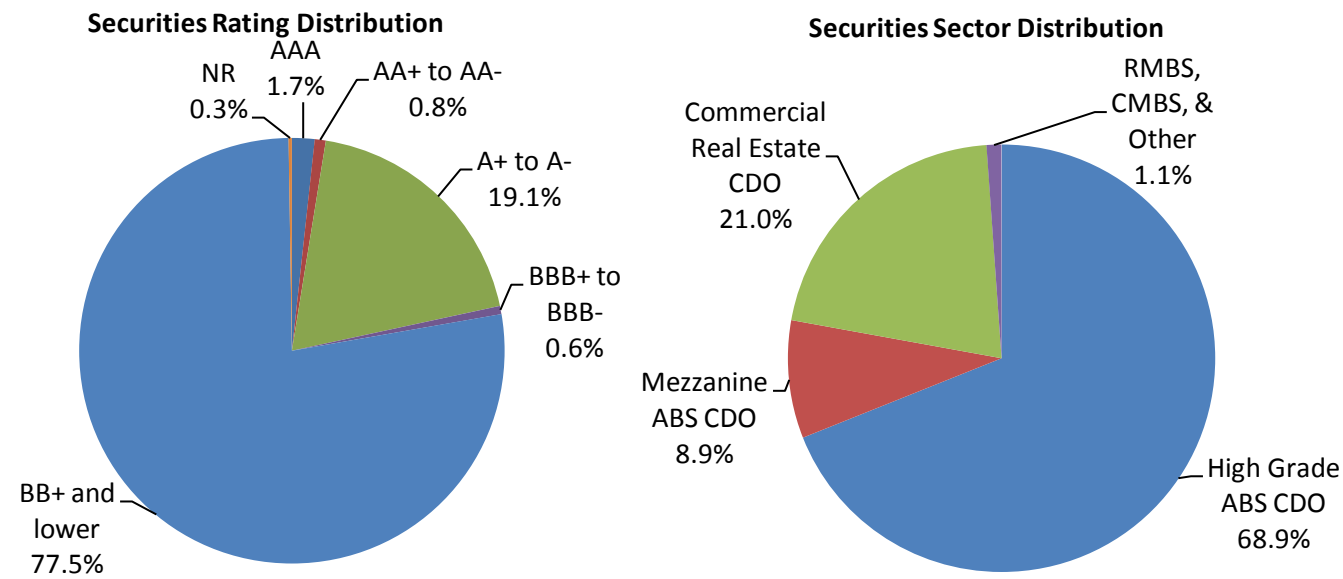
¹ Including interest and principal receivable and other receivables

² Including accrued expenses

Maiden Lane III LLC

At Dec 31, 2009, the ABS CDO type/vintage/rating composition of the ML III LLC's \$22.3 billion portfolio, as a percentage of aggregate fair value of all securities in the portfolio, was as follows:

Security Type and Vintage ¹ :		Rating						Total
		AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	NR	
High-Grade ABS CDO	Pre-2005	0.0%	0.0%	0.0%	0.0%	68.9%	0.0%	68.9%
	2005	0.0%	0.0%	0.0%	0.0%	24.3%	0.0%	24.3%
	2006	0.0%	0.0%	0.0%	0.0%	30.6%	0.0%	30.6%
	2007	0.0%	0.0%	0.0%	0.0%	7.3%	0.0%	7.3%
			0.0%	0.0%	0.0%	0.0%	6.7%	0.0%
Mezzanine ABS CDO	Pre-2005	0.0%	0.2%	0.0%	0.5%	8.0%	0.3%	8.9%
	2005	0.0%	0.2%	0.0%	0.5%	4.4%	0.3%	5.4%
	2006	0.0%	0.0%	0.0%	0.0%	2.8%	0.0%	2.8%
	2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
			0.0%	0.0%	0.0%	0.0%	0.7%	0.0%
Commercial Real Estate CDO	Pre-2005	1.5%	0.5%	18.9%	0.0%	0.0%	0.0%	21.0%
	2005	1.5%	0.5%	3.1%	0.0%	0.0%	0.0%	5.2%
	2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
	2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
			0.0%	0.0%	15.8%	0.0%	0.0%	0.0%
RMBS, CMBS, & Other	Pre-2005	0.2%	0.2%	0.1%	0.1%	0.6%	0.0%	1.1%
	2005	0.0%	0.0%	0.0%	0.0%	0.1%	0.0%	0.2%
	2006	0.1%	0.1%	0.1%	0.1%	0.4%	0.0%	0.9%
	2007	0.0%	0.0%	0.0%	0.0%	0.1%	0.0%	0.1%
			0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Total		1.7%	0.8%	19.1%	0.6%	77.5%	0.3%	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.