

Maiden Lane II LLC

As of June 30, 2010

Outstanding Principal Balance of Senior Loan and Fixed Deferred Purchase Price

(in Millions)	FRBNY Senior Loan	AIG Fixed Deferred Purchase Price
Principal Balance at Closing	\$19,494	\$1,000
Most Recent Quarter Activity		
Principal Balance on 03/31/2010 (including accrued and capitalized interest)	15,283	1,045
Accrued and Capitalized Interest 03/31/2010 to 06/30/2010	48	9
Repayment during the period from 03/31/2010 to 06/30/2010	(660)	-
Principal Balance on 06/30/2010 (including accrued and capitalized interest)	14,672	1,053

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 06/30/2010	Fair Value on 03/31/2010
Alt-A ARM	\$4,957	\$4,934
Subprime	\$8,781	\$8,791
Option ARM	\$1,089	\$1,032
Other ¹	\$1,264	\$1,225
Cash & Cash Equivalents	\$230	\$220
Adjustment for other Assets ²	\$4	\$3
Adjustment for other Liabilities ³	(\$1)	(\$7)
Total	\$16,323	\$16,198

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

¹ Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

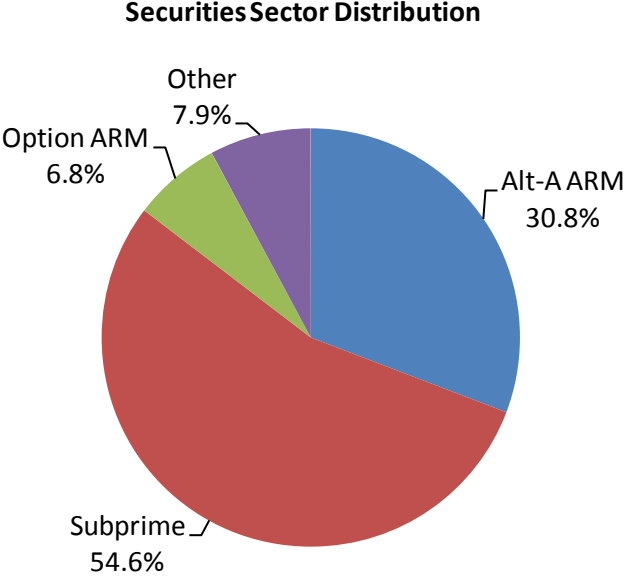
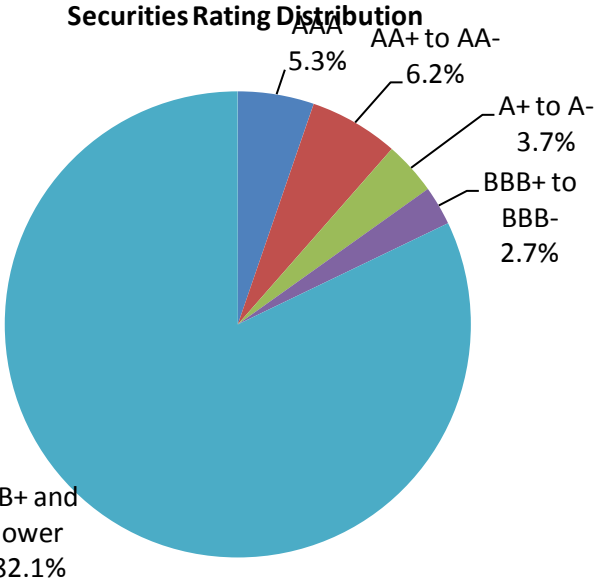
² Including interest and principal receivable

³ Including accrued expenses and other payables

Maiden Lane II LLC

At June 30, 2010, the sector/rating composition of ML II LLC's RMBS portfolio, as a percentage of aggregate fair value, was as follows:

RMBS Sector:	Rating					
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	Total
Alt-A ARM	0.4%	2.8%	1.4%	1.3%	24.9%	30.8%
Subprime	4.9%	2.9%	2.2%	1.3%	43.3%	54.6%
Option ARM	0.0%	0.0%	0.0%	0.1%	6.7%	6.8%
Other ¹	0.1%	0.5%	0.0%	0.1%	7.2%	7.9%
Total	5.3%	6.2%	3.7%	2.7%	82.1%	100%



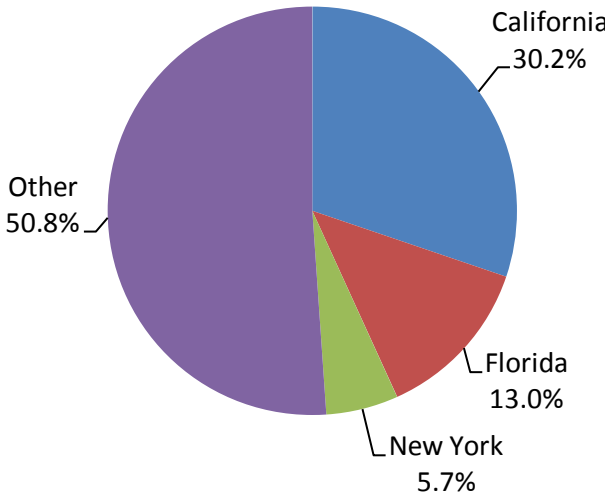
Note: Unaudited. Lowest of all ratings was used for purposes of this table. Rows and columns may not sum to totals because of rounding
¹ Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of the portfolio

Maiden Lane II LLC

At June 30, 2010, RMBS held by the ML II LLC were secured by properties at the locations identified below, as a percentage of the total unpaid principal balance of the underlying loans:

Geographic Location	Percentage ¹
California	30.2%
Florida	13.0%
New York	5.7%
Other ²	51.1%
Total	100.0%

Geographic Concentration



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

¹ Based on geographic location information that was available for approximately 90% of underlying mortgage loans by aggregate outstanding unpaid principal balance

² Includes all geographic locations that, individually, represent less than 5% of total aggregate outstanding unpaid principal balance of the underlying loans