

Maiden Lane III LLC

As of March 31, 2010

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 12/31/2009 (including accrued and capitalized interest)	18,500	5,193
Accrued and Capitalized Interest 12/31/2009 to 03/31/2010	54	41
Repayment during the period from 12/31/2009 to 03/31/10	(1,229)	-
Principal Balance on 03/31/2010 (including accrued and capitalized interest)	17,325	5,234

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 03/31/2010	Fair Value on 12/31/2009
High Grade ABS CDO	\$15,437	\$15,400
Mezzanine ABS CDO	2,098	1,989
Commercial Real Estate CDO	5,517	4,694
RMBS, CMBS, & Other	269	256
Cash & Cash Equivalents	354	428
Adjustment for other Assets ¹	28	30
Adjustment for other Liabilities ²	(5)	(3)
Total	\$23,699	\$22,794

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

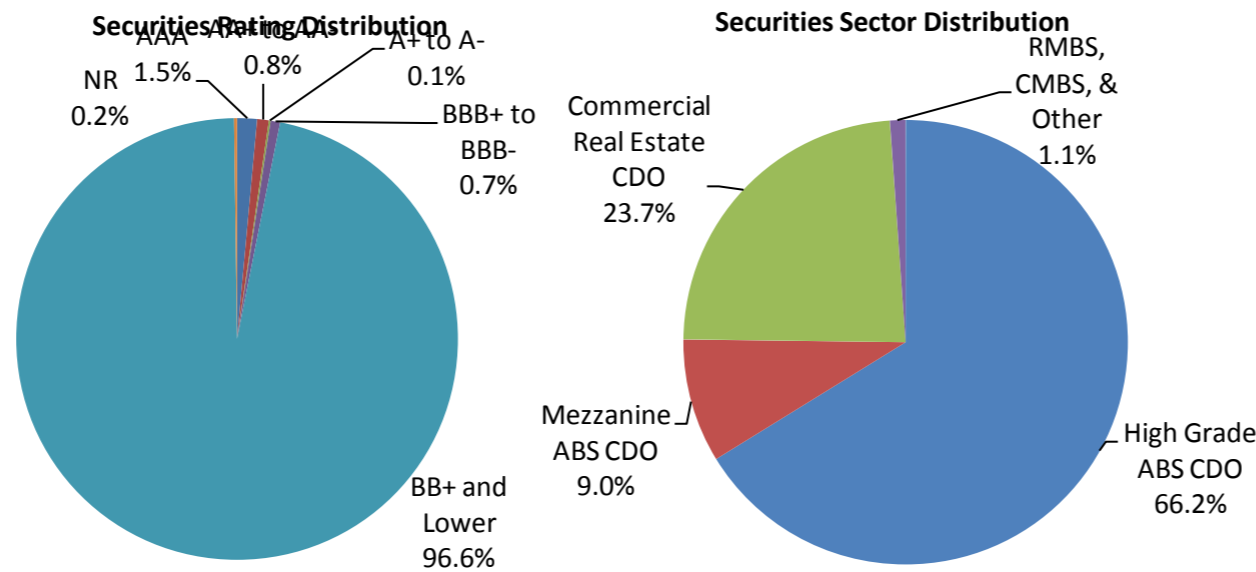
¹ Including interest and principal receivable and other receivables

² Including accrued expenses

Maiden Lane III LLC

At March 31, 2010, the ABS CDO type/vintage/rating composition of the ML III LLC's \$23.3 billion 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							
Pre-2005	0.0%	0.0%	0.0%	0.0%	66.2%	0.0%	66.2%
2005	0.0%	0.0%	0.0%	0.0%	22.7%	0.0%	22.7%
2006	0.0%	0.0%	0.0%	0.0%	30.2%	0.0%	30.2%
2007	0.0%	0.0%	0.0%	0.0%	6.7%	0.0%	6.7%
Mezzanine ABS CDO							
Pre-2005	0.0%	0.1%	0.0%	0.6%	8.1%	0.2%	9.0%
2005	0.0%	0.1%	0.0%	0.6%	4.4%	0.2%	5.3%
2006	0.0%	0.0%	0.0%	0.0%	2.9%	0.0%	2.9%
2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Commercial Real Estate CDO							
Pre-2005	1.3%	0.6%	0.0%	0.0%	21.8%	0.0%	23.7%
2005	1.3%	0.6%	0.0%	0.0%	3.1%	0.0%	5.0%
2006	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
2007	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
RMBS, CMBS, & Other							
Pre-2005	0.2%	0.1%	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%	0.5%	0.0%	0.9%
2007	0.0%	0.0%	0.0%	0.0%	0.1%	0.0%	0.1%
Total	1.5%	0.8%	0.1%	0.7%	96.6%	0.2%	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.