

Maiden Lane III LLC

As of September 30, 2012

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 6/30/2012 (including accrued and capitalized interest)	-	5,555
Accrued and Capitalized Interest 6/30/2012 to 9/30/2012	-	7
Repayment ¹ during the period from 6/30/2012 to 9/30/2012	-	(5,562)
Principal Balance on 9/30/2012 (including accrued and capitalized interest)	\$0	\$0

Note: Unaudited

Net Realized Gain/Income for FRBNY²

	FRBNY
Net Realized Gain/Income	\$6,636

Note: Unaudited

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

(in Millions)	Fair Value on 9/30/2012 ⁵	Fair Value on 6/30/2012 ⁵
High Grade ABS CDO	-	\$4,797
Mezzanine ABS CDO	-	1,555
Commercial Real Estate CDO	-	4
RMBS, CMBS, & Other	-	253
Cash & Cash Equivalents	22	5,118
Adjustment for other Assets ³	1	1,697
Adjustment for other Liabilities ⁴	(0)	(2)
Total	\$23	\$13,422

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

¹ Proceeds of \$14.0 billion received from asset sales were applied as repayment and net realized gain/income during the quarter. Due to the cash flow cut off date used to calculate the cash available for the repayment, the portion of the repayment amount comprised of sale proceeds may not reconcile to the total sale proceeds reported each month. Proceeds received after the cut off date are applied for payment in the next monthly payment cycle.

² Net realized gain/income figure includes accrued interest earned on the senior loan and any current residual balance paid to the New York Fed.

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

⁴ Including accrued expenses and other payables.

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 III LLC waterfall.