

Maiden Lane II LLC

As of June 30, 2009

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 3/31/2009 (including accrued and capitalized interest)	18,638	1,012
Accrued and Capitalized Interest 3/31/2009 to 6/30/2009	64	8
Repayment during the period from 3/31/2009 to 6/30/2009	(990)	-
Principal Balance on 6/30/2009 (including accrued and capitalized interest)	17,712	1,020

Note: Unaudited

Summary of Portfolio Composition and Cash/Cash Equivalents

(in Millions)	Fair Value on 6/30/2009	Fair Value on 3/31/2009
Alt-A ARM	\$4,455	\$4,401
Subprime	8,348	9,744
Option ARM ¹	840	728
Other ^{1,2}	1,371	1,497
Cash & Cash Equivalents	327	297
Other assets ^{3,4}	3	7
Other liabilities ^{4,5}	(2)	(2)
Total	\$15,341	\$16,673

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

¹ Aggregate fair value of positions classified under "Option ARM" was included as part of "Other" in previous reports because it was less than 5% of the aggregate fair value of securities in the portfolio at that time

² Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of securities in the portfolio

³ Including interest and principal receivable and other receivables

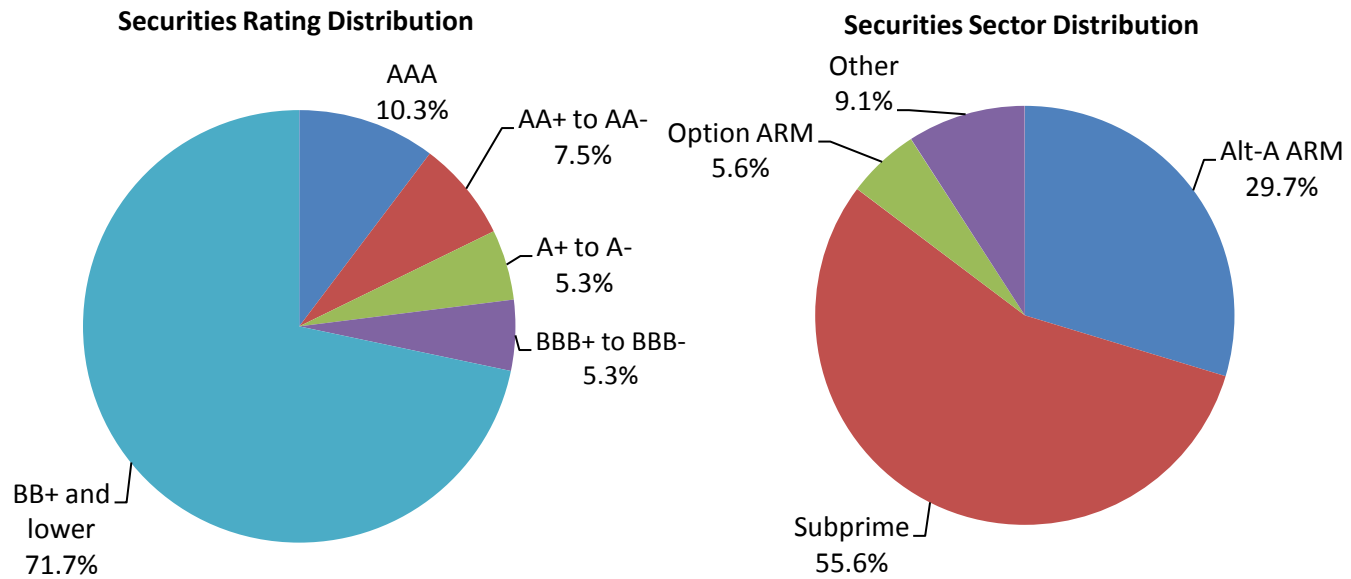
⁴ "Other assets" and "Other liabilities" were not presented in previous reports

⁵ Including accrued expenses

Maiden Lane II LLC

At June 30, 2009, the sector/rating composition of ML II LLC's \$15.0 billion RMBS portfolio, as a percentage of aggregate fair value, was as follows:

RMBS Sector:	Rating					Total
	AAA	AA+ to AA-	A+ to A-	BBB+ to BBB-	BB+ and lower	
Alt-A ARM	1.4%	3.1%	1.8%	2.3%	21.0%	29.7%
Subprime	8.8%	3.3%	3.5%	2.9%	37.2%	55.6%
Option ARM ¹	0.0%	0.0%	0.0%	0.0%	5.6%	5.6%
Other ^{1,2}	0.2%	1.0%	0.0%	0.0%	7.9%	9.1%
Total	10.3%	7.5%	5.3%	5.3%	71.7%	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

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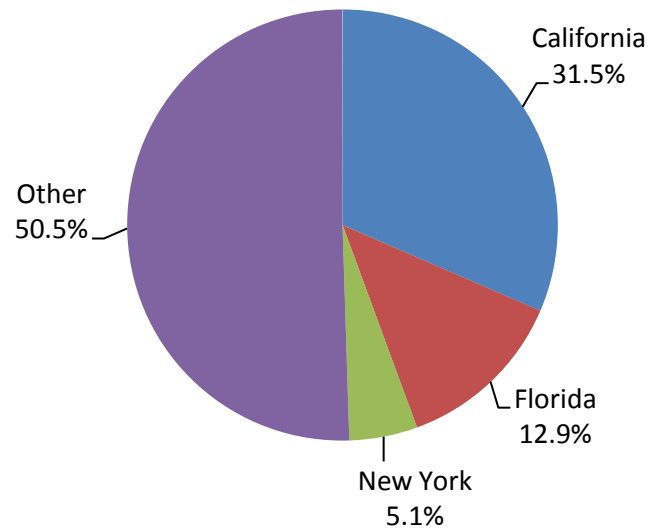
² Includes all asset sectors that, individually, represent less than 5% of aggregate outstanding fair value of securities in the portfolio

Maiden Lane II LLC

At June 30, 2009, 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	31.5%
Florida	12.9%
New York	5.1%
Other ²	50.5%
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 89% 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