MAIDEN LANE II LLC DATA
lerest rate, loan from the Federal Reserve Bank of New York: One-month LIBOR rate plus 100 basis points Interest rate, AIG fixed deferred purchase price: One-month LIBOR rate plus 300 basis points
Outstanding Principal Balance of Senior Loan and Fixed Deferred Purchase Price

| FRBNY senior loan |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Principal balance (including accrued and capitalized interest) as of quarter end | 19,522 | 18,638 | 17,712 | 16,801 | 16,005 | 15,283 | 14,672 | 14,064 |
| Accrued and capitalized interest during quarter | 27 | 68 | 64 | 55 | 51 | 47 | 48 | 47 |
| Repayment during quarter | - | (952) | (990) | (966) | (847) | (769) | (660) | (655) |
| Memo: AIG fixed deferred purchase price |  |  |  |  |  |  |  |  |
| Principal balance (including accrued and capitalized interest) as of quarter end | 1,003 | 1,012 | 1,020 | 1,028 | 1,037 | 1,045 | 1,053 | 1,062 |
| Accrued and capitalized interest during quarter | 3 | 9 | 8 | 8 | 8 | 8 | 9 | 9 |
| Repayment during the quarter | - | - | - | - | - | - | - | - |
| Summary of RMBS Portfolio Composition, Cash and Cash Equivalents, and Other Assets and Liabilities, Fair Value |  |  |  |  |  |  |  |  |
| Alt-A (ARM) | 5,226 | 4,401 | 4,455 | 4,903 | 4,894 | 4,934 | 4,957 | 5,001 |
| Subprime | 10,796 | 9,744 | 8,348 | 8,758 | 8,566 | 8,791 | 8,781 | 8,998 |
| Option ARM | N/A | 728 | 840 | 939 | 953 | 1,032 | 1,089 | 1,111 |
| Other | 2,817 | 1,497 | 1,371 | 1,299 | 1,230 | 1,225 | 1,264 | 1,296 |
| Cash and cash equivalents | 351 | 297 | 327 | 297 | 267 | 220 | 230 | 211 |
| Other assets | N/A | 7 | 3 | 3 | 2 | 3 | 4 | 2 |
| Other liabilities | N/A | (2) | (2) | (2) | (2) | (7) | (1) | (1) |
| Net assets | 19,190 | 16,673 | 15,341 | 16,197 | 15,910 | 16,198 | 16,323 | 16,618 |
| Securities Portfolio Distribution by Credit Rating |  |  |  |  |  |  |  |  |
| AAA | 40.1 | 12.6 | 10.3 | 9.1 | 8.7 | 7.8 | 5.3 | 4.8 |
| AA+ to AA- | 15.0 | 7.7 | 7.5 | 6.6 | 6.4 | 5.9 | 6.2 | 5.2 |
| A+ to A- | 11.6 | 6.9 | 5.3 | 5.5 | 5.2 | 4.4 | 3.7 | 2.6 |
| BBB + to BBB - | 14.3 | 8.1 | 5.3 | 4.0 | 3.9 | 3.6 | 2.7 | 2.0 |
| $B B+$ and lower | 18.9 | 64.6 | 71.7 | 74.7 | 75.9 | 78.3 | 82.1 | 85.4 |
| Total | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |

