MAIDEN LANE II LLC DATA

BBB+ to BBB-

BB+ and lower

Total

Interest 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 Dec 31 2008 Mar 31 2009 Jun 30 2009 Sep 30 2009 Dec 31 2009 Mar 31 2010 Jun 30 2010 Sep 30 2010 Quarter-end date 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) 4,401 4,455 4,903 4,894 4,934 4,957 5,001 5,226 Subprime 10,796 9,744 8,348 8,758 8,566 8,791 8,781 8,998 Option ARM N/A 728 939 953 840 1,032 1,089 1,111 2,817 1,497 1,371 1,230 1,225 Other 1,299 1,264 1,296 297 327 297 267 220 230 Cash and cash equivalents 351 211 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 40.1 12.6 10.3 9.1 8.7 7.8 5.3 4.8 AAA7.5 5.9 5.2 AA+ to AA-15.0 7.7 6.6 6.4 6.2 A+ to A-6.9 5.3 5.5 5.2 4.4 3.7 2.6 11.6

8.1

64.6

100.0

5.3

71.7

100.0

4.0

74.7

100.0

3.9

75.9

100.0

3.6

78.3

100.0

2.7

82.1

100.0

2.0

85.4

100.0

14.3

18.9

100.0