

Warehouse Lines of Credit with Mortgage Originators, in Global Securitized Markets, 2000-2010

Client Name	Eligible Collateral	Facility Structure	Opening Date	Termination Date	Termination Event	Initial Facility Size	Final Facility Size
	Non-Agency whole loans	MLSA	22-Jul-03	29-Sep-06	Maturity	\$200mm	\$300mm
)	Non-Agency whole loans	MLSA	14-Feb-03	9-Mar-07	Mutual termination	\$1.65B	\$1.65B
	Non-Agency whole loans	Repurchase Facility	28-Feb-07	27-May-08	Default	\$3.5B	\$3.5B
	Non-Agency whole loans	Repurchase Facility	30-Nov-07	28-Nov-08	Maturity	\$500mm	\$500mm
	Non-Agency whole loans	Repurchase Facility	19-Nov-02	25-Sep-08	Client paid to \$0	\$300mm	\$500mm
	Non-Agency whole loans	Repurchase Facility	30-Sep-04	29-Sep-05	Maturity	\$250mm	\$250mm
	Non-Agency whole loans	MLSA	27-Apr-04	26-Jan-05	Maturity	\$400mm	\$400mm
	Non-Agency whole loans	Note Structure	26-Jan-05	19-Jan-08	Maturity	\$900mm	\$250mm
	Non-Agency whole loans	MLSA	26-Jan-07	25-Jan-08	Maturity	\$300mm	\$300mm
	Manufactured housing	Repurchase Facility	20-May-03	19-Mar-04	Maturity	\$125mm	\$125mm
	2nd lien loans	Note Structure	15-Oct-04	17-Jan-07	Maturity	\$250mm	\$250mm
	Non-Agency whole loans	Repurchase Facility	1-May-03	21-Mar-05	Maturity	\$200mm	\$350mm
	Agency Eligible Loans	Repurchase Facility	16-Oct-09	15-Oct-10	Active Facility	\$250mm	Active Facility
	Agency Eligible Loans	Repurchase Facility	27-Nov-09	26-Nov-10	Active Facility	\$200mm	Active Facility
	Manufactured housing	Repurchase Facility	8-Apr-07	15-Aug-08	Maturity	\$90mm	\$90mm
	Non-Agency whole loans	MLSA	1-Sep-03	30-Sep-07	Maturity	\$300mm	\$40mm
	Non-Agency whole loans	Repurchase Facility	24-Aug-09	31-Dec-09	Maturity	\$300mm	\$300mm
	Agency Eligible Loans	Repurchase Facility	7-Oct-09	6-Oct-10	Active Facility	\$50mm	Active Facility
)	Non-Agency whole loans	Repurchase Facility	1-Aug-06	8-Mar-07	Mutual Termination	\$950mm	\$950mm
	Non-Agency whole loans	MLSA	1-Sep-03	30-Sep-07	Maturity	\$300mm	\$40mm
	Non-Agency whole loans	Note Structure	10-Nov-06	30-Jan-08	Maturity	\$1B	\$1B
	Manufactured housing	Note Structure	27-Mar-03	23-Mar-06	Maturity	\$158mm	\$200mm
	Non-Agency whole loans	Repurchase Facility	28-Feb-08	26-Feb-09	Maturity	\$500mm	\$500mm
t	Agency Eligible Loans	Repurchase Facility	10-Jul-09	9-Jul-10	Active Facility	\$400mm	Active Facility
	Non-Agency whole loans	Repurchase Facility	9-Sep-05	8-Sep-07	Default	\$350mm	\$350mm
	Agency Eligible Loans	Repurchase Facility	11-Dec-09	10-Dec-10	Active Facility	\$125mm	Active Facility
	Non-Agency whole loans	MLSA / Repurchase Facility	3-Oct-03	28-Dec-06	Maturity	\$100mm	\$400mm
	Agency Eligible Loans	Repurchase Facility	31-Aug-09	30-Aug-10	Active Facility	\$100mm	Active Facility
	Agency Eligible Loans	Repurchase Facility	23-Nov-09	22-Nov-10	Active Facility	\$125mm	Active Facility
	Non-Agency whole loans	MLSA	8-Aug-01	30-Sep-04	Maturity	\$150mm	\$200mm
	Agency Eligible Loans	Repurchase Facility	22-Dec-09	21-Dec-10	Active Facility	\$150mm	Active Facility