

Subprime Whole Loan Purchases in Global Securitized Markets, 2006-2010

Year	Adjustable or Fixed Rate	First or Second Lien	WA FICO	WA LTV	Loan Count	Unpaid Principal Balance at Purchase	Purchase Price
2006	Adjustable	First	618	81.96	49,813	\$10,565,972,000	\$10,776,591,000
2006	Adjustable	Second	725	24.12	959	\$90,959,000	\$93,071,000
2006	Fixed	First	656	79.29	30,607	\$5,676,090,000	\$5,769,295,000
2006	Fixed	Second	644	19.98	7,984	\$449,576,000	\$458,814,000
2007	Adjustable	First	622	82.91	24,243	\$5,540,183,000	\$5,389,867,000
2007	Adjustable	Second	615	82.94	7	\$2,176,000	\$2,021,000
2007	Fixed	First	624	78.77	13,413	\$2,417,467,000	\$2,317,314,000
2007	Fixed	Second	655	21.13	4,692	\$272,084,000	\$260,343,000
2008	Adjustable	First	600	81.58	200	\$38,849,000	\$34,477,000
2008	Fixed	First	612	78.12	145	\$28,173,000	\$23,458,000
2009	Adjustable	First	586	76.12	112	\$6,096,000	\$6,096,000
2009	Fixed	First	616	79.00	32	\$2,252,000	\$2,252,000
2009	Fixed	Second	640	15.90	5	\$122,000	\$122,000