

Investment Manager ..... ING Alternative Asset Management LLC (the "Investment Manager" or "ING"). The Investment Manager will perform certain advisory, administrative and monitoring functions with respect to the Collateral. See "Investment Management Agreement."

On the Closing Date, the Investment Manager and/or one or more of its Affiliates are expected to purchase approximately \$2.2 million of the Subordinated Notes and may purchase other Classes of Securities.

Closing Date ..... June 22, 2011.

Distribution Dates ..... Distribution Dates will occur on the 22nd of March, June, September and December of each year, commencing in December 2011 and any Liquidation Distribution Date (or if any such date is not a Business Day, the next Business Day). The last Distribution Date for any Class of Notes will be the earliest of (a) its Redemption Date, (b) the Stated Maturity, (c) with respect to any Class of Rated Notes, the Distribution Date on which the principal of such Note is paid in full and (d) the last Liquidation Distribution Date. With respect to any Distribution Date, the "Determination Date" will be the seventh Business Day prior to such Distribution Date.

Reinvestment Period ..... The period from the Closing Date and ending on the earliest of (a) the Business Day immediately preceding the Determination Date relating to the Distribution Date in June 2014, (b) the date after the Non-Call Period specified by the Investment Manager in a notice to the Trustee that investments in additional Collateral Obligations within the foreseeable future would be either impractical or not beneficial, (c) the last day of the Due Period prior to any Rated Notes Redemption Date and (d) the date on which all unpaid amounts payable on the Notes in accordance with the Indenture are accelerated and become due and payable.

Stated Maturity of the Notes ..... June 22, 2021 (or, if such date is not a Business Day, the next Business Day). Any Preferred Shares Outstanding on the Stated Maturity will be redeemed.

Priority of Payments ..... On each Distribution Date, Interest Proceeds and Principal Proceeds will be payable as described under "Description of Certain Terms of the Securities — Priority of Payments."

Distributions of Interest ..... On each Distribution Date, subject to the Priority of Post-Acceleration Payments, each holder of Rated Notes on the Record Date will be entitled to receive interest on the Aggregate Outstanding Amount in arrears at the rate *per annum* specified below, in each case in accordance with the Priority of Payments (each such interest rate, an "Interest Rate"):

<u>Class of Notes</u>	<u>Interest Rate</u>
Class A-1 Notes	LIBOR <i>plus</i> 1.25%
Class A-2 Notes	LIBOR <i>plus</i> 1.90%
Class B Notes	LIBOR <i>plus</i> 2.75%
Class C Notes	LIBOR <i>plus</i> 3.30%
Class D Notes	LIBOR <i>plus</i> 4.50%

On each Distribution Date, the Subordinated Securities will be entitled to receive any Excess Interest in accordance with the Priority of