

## Low Diversity Collateralized Debt Obligations

% of Underlying Capital Structure(1)	Initial Rating of Underlying Asset					
	Aaa	Aa	A	Baa	Ba	B
>70%	80%	75%	60%	50%	45%	30%
<=70%, >10%	70%	60%	55%	45%	35%	25%
<=10%, >5%	60%	50%	45%	35%	25%	15%
<=5%, >2%	50%	40%	35%	30%	20%	10%
<=2%	30%	25%	20%	15%	7%	4%

- (1) Initial par amount of tranche to which Structured Finance Obligation relates divided by initial par amount of total securities issued by Structured Finance Obligation issuer.

“Moody’s Weighted Average Recovery Rate”: As of any date of determination, the number obtained by (a) multiplying the applicable Moody’s Recovery Rate as of such date of each Collateral Obligation (excluding any Defaulted Obligations and Deferring PIK Obligations) by its Principal Balance; (b) summing the amount obtained in clause (a) on such date and (c) dividing the sum obtained in clause (b) by the Aggregate Principal Balance of all Collateral Obligations (excluding any Defaulted Obligations and Deferring PIK Obligations).

“Non-Call Period”: The period from the Closing Date to but excluding the Payment Date in December 2010.

“Non-Permitted ERISA Holder”: As defined in Section 2.12 of this Indenture.

“Noteholder”: With respect to any Note, the Person whose name appears on the Register as the registered holder of such Note.

“Note Interest Amount”: With respect to any specified Class of Senior Notes and any Payment Date, the amount of interest for the next Periodic Interest Accrual Period payable in respect of each U.S. \$100,000 principal amount of such Class of Senior Notes.

“Note Interest Rate”: The Class A-1 Interest Rate, the Class A-2 Interest Rate, the Class B Interest Rate, the Class C Interest Rate and/or the Class D Interest Rate, as applicable.

“Note Payment Sequence”: The application, in accordance with the Priority of Payments, of Interest Proceeds or Principal Proceeds, as applicable, in the following order:

- (i) to the redemption of the Class A-1 Notes until the Class A-1 Notes have been fully redeemed;
- (ii) to the redemption of the Class A-2 Notes until the Class A-2 Notes have been fully redeemed;
- (iii) to the payment of unpaid Deferred Interest on the Class B Notes, until such amounts have been paid in full;