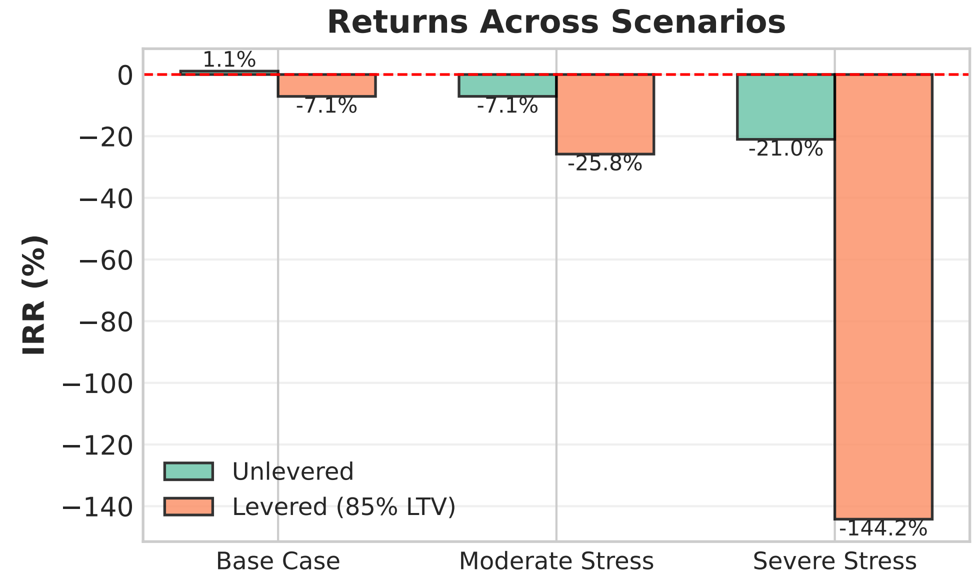
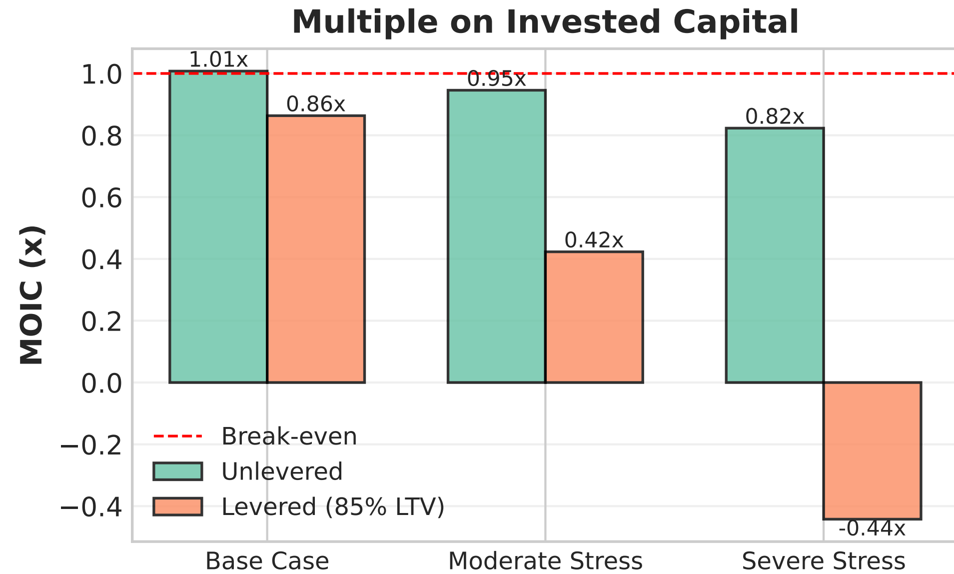
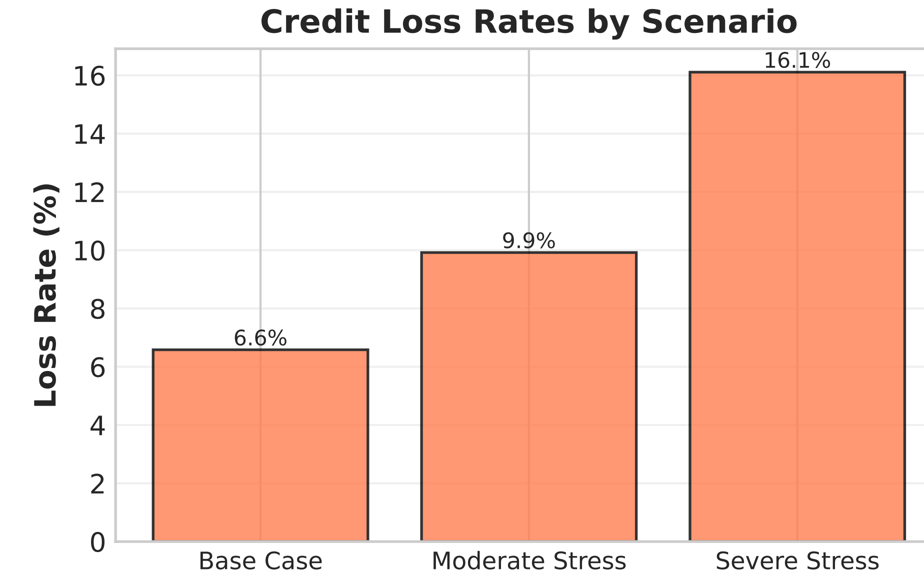
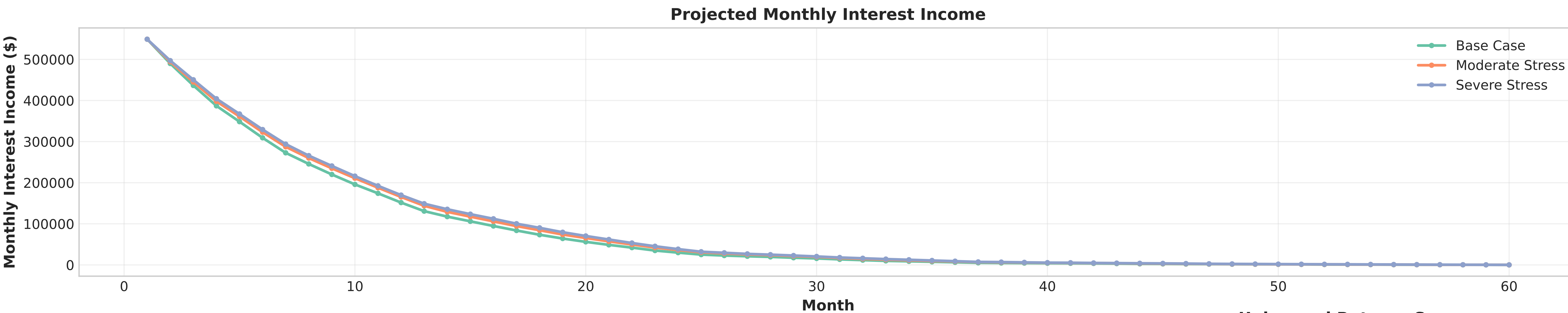
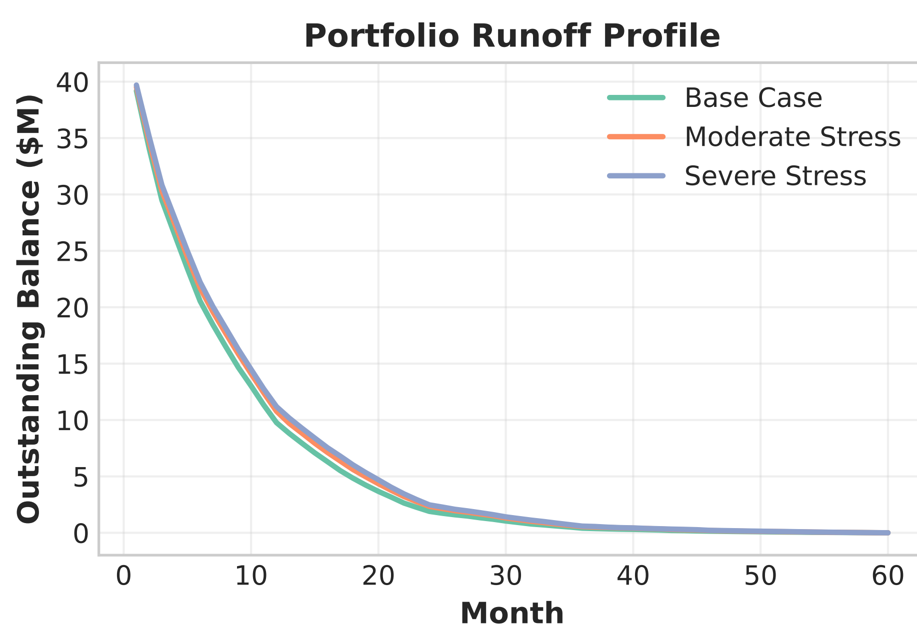
Moore Capital Consumer Credit Portfolio Analysis











Unlevered Returns Summary

Scenario	IRR	MOIC	Loss%	WAL
Base Case	1.1%	1.01x	6.6%	0.7y
Moderate Stress	-7.1%	0.95x	9.9%	0.7y
Severe Stress	-21.0%	0.82x	16.1%	0.8y