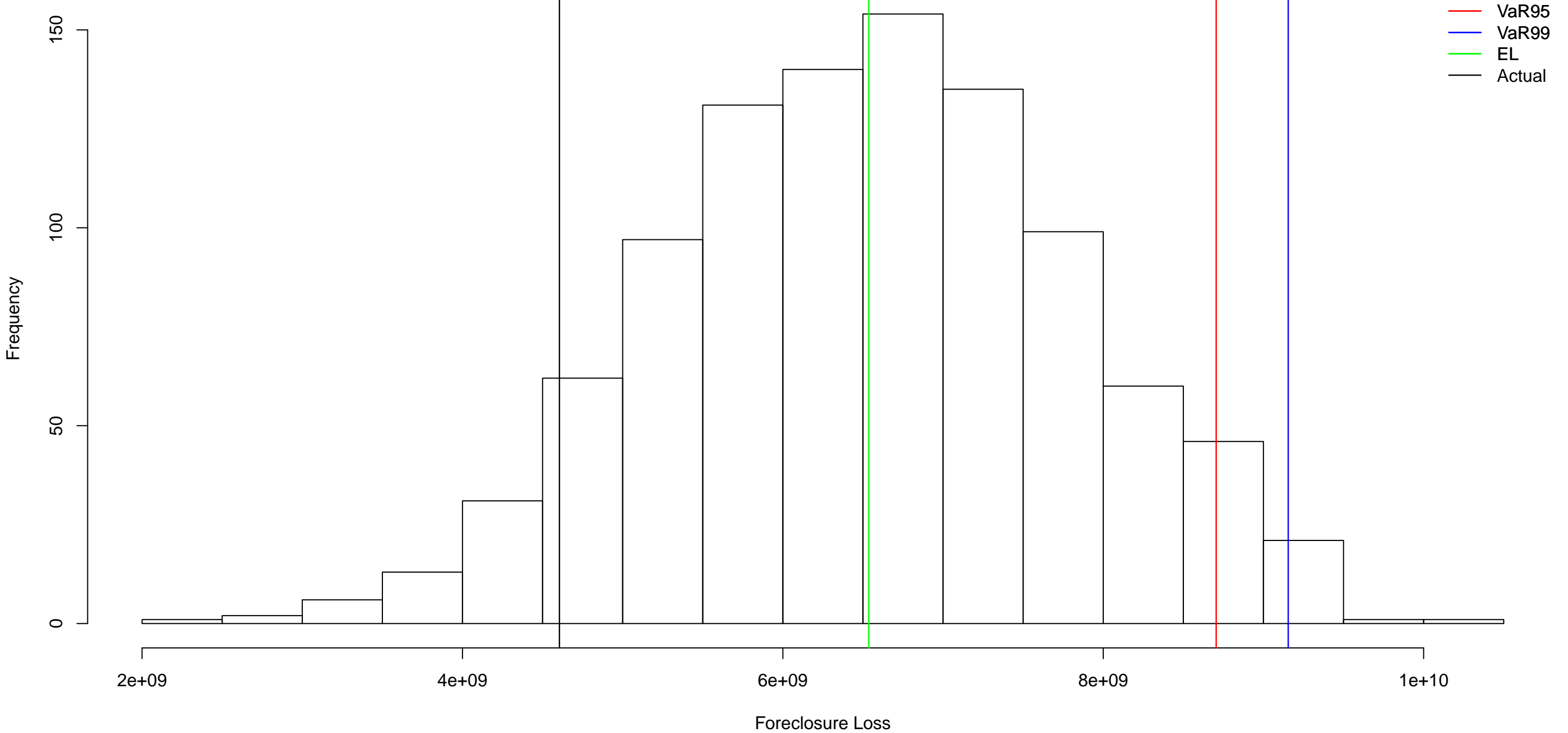


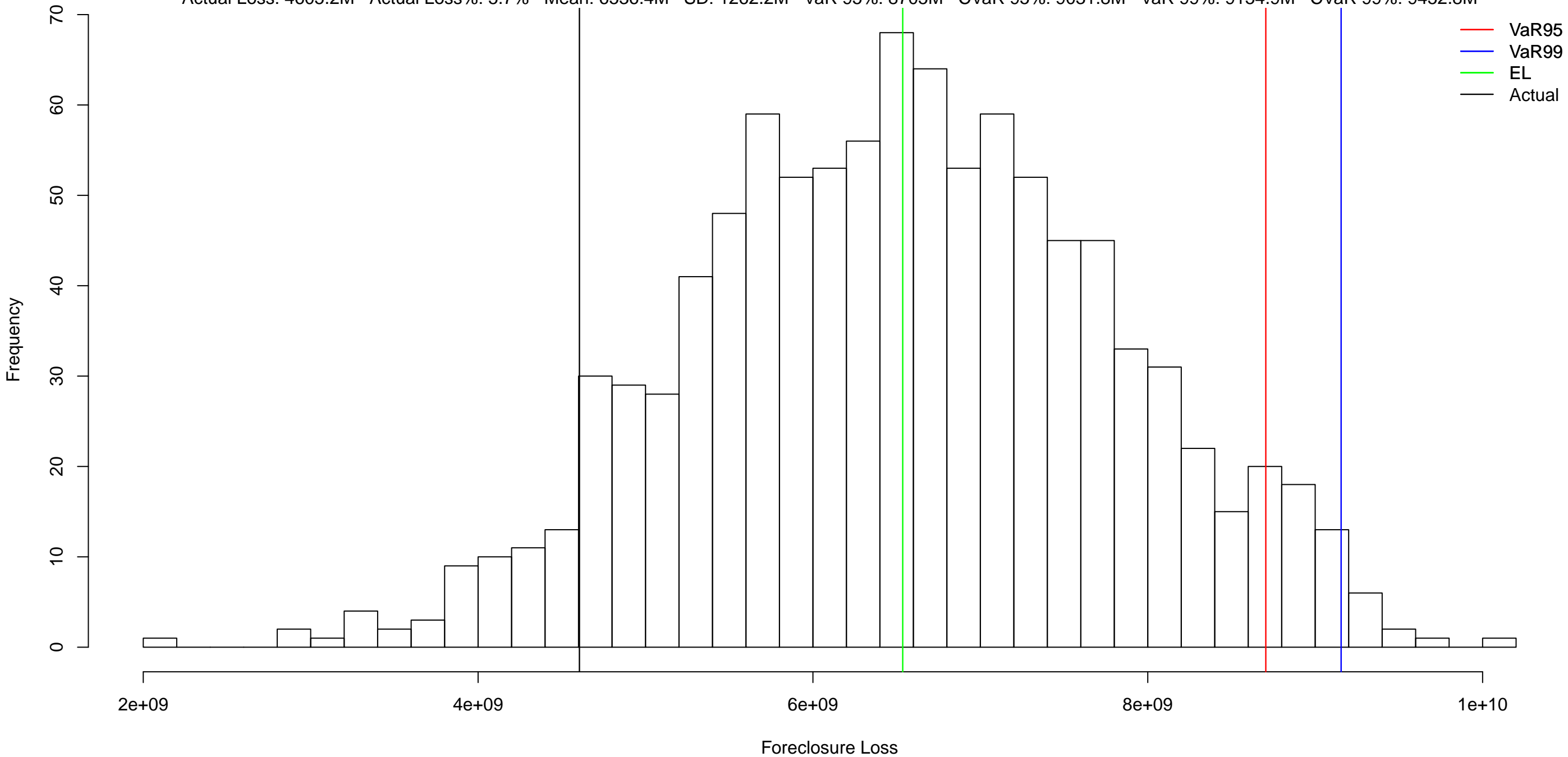
# Histogram of Foreclosure 1 Year Loss

Actual Loss: 4605.2M    Actual Loss%: 5.7%    Mean: 6536.4M    SD: 1262.2M    VaR 95%: 8705M    CVaR 95%: 9031.8M    VaR 99%: 9154.9M    CVaR 99%: 9452.8M



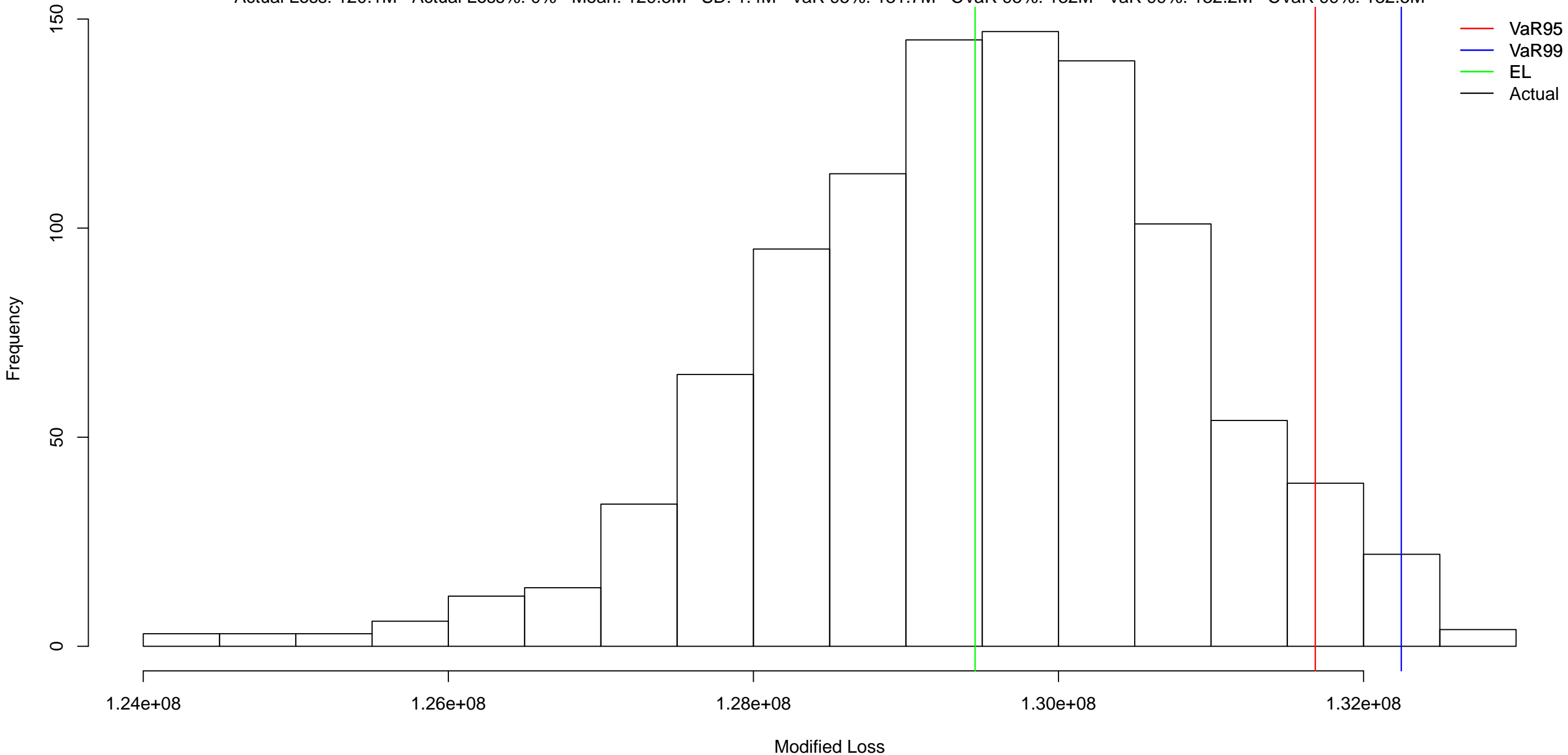
# Histogram of Foreclosure 1 Year Loss

Actual Loss: 4605.2M    Actual Loss%: 5.7%    Mean: 6536.4M    SD: 1262.2M    VaR 95%: 8705M    CVaR 95%: 9031.8M    VaR 99%: 9154.9M    CVaR 99%: 9452.8M



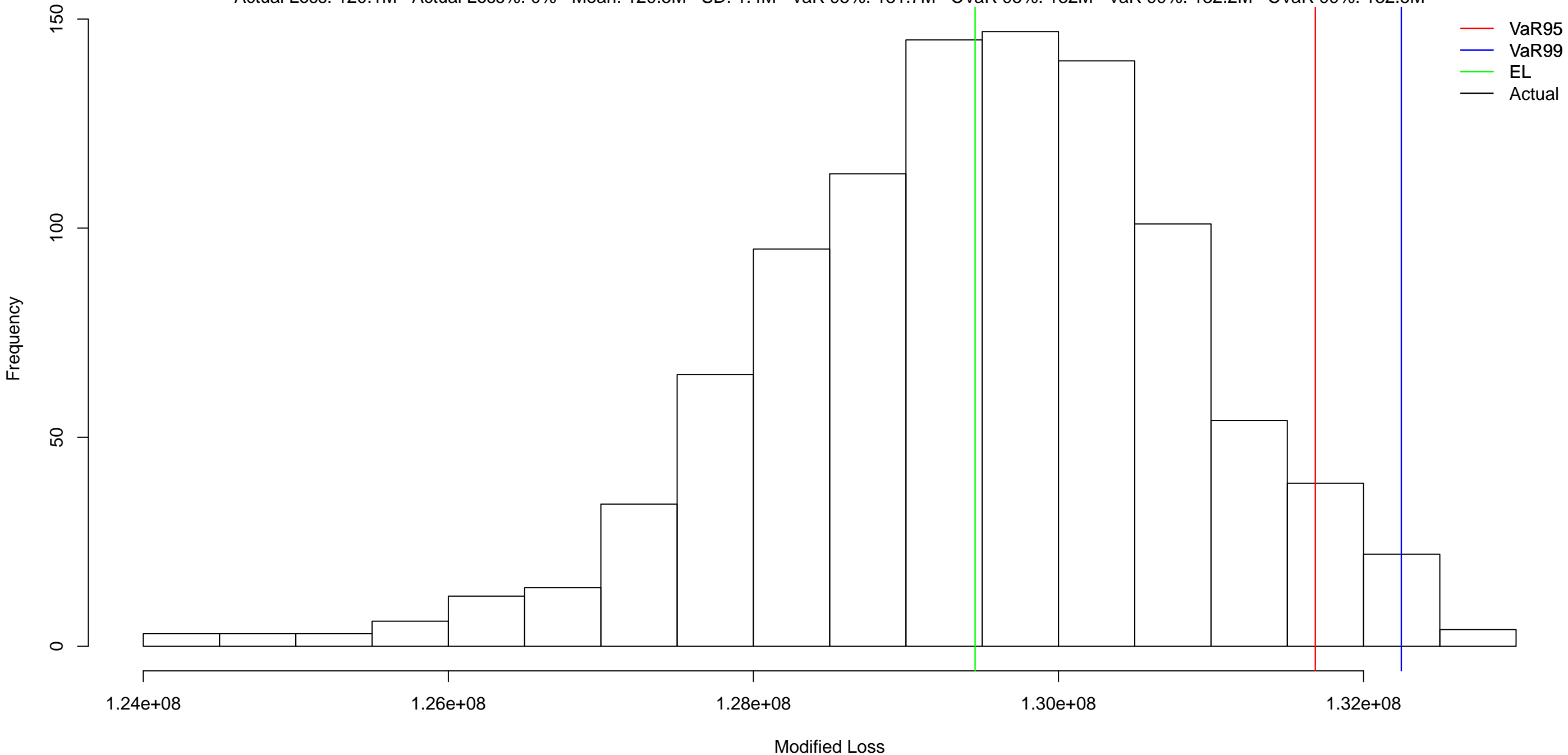
Histogram of Modified 1 Year Loss

Actual Loss: 120.1M    Actual Loss%: 0%    Mean: 129.5M    SD: 1.4M    VaR 95%: 131.7M    CVaR 95%: 132M    VaR 99%: 132.2M    CVaR 99%: 132.5M



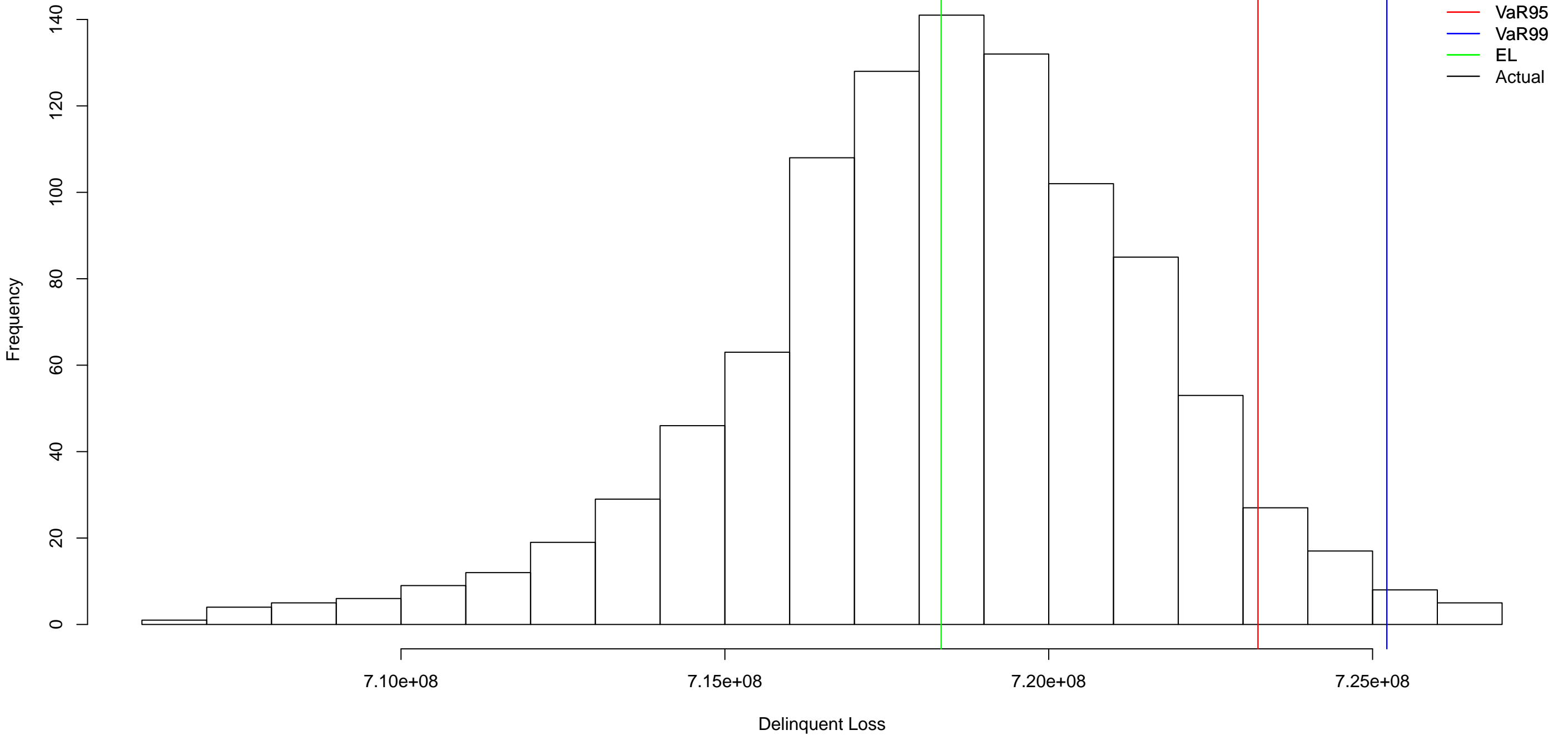
Histogram of Modified 1 Year Loss

Actual Loss: 120.1M    Actual Loss%: 0%    Mean: 129.5M    SD: 1.4M    VaR 95%: 131.7M    CVaR 95%: 132M    VaR 99%: 132.2M    CVaR 99%: 132.5M



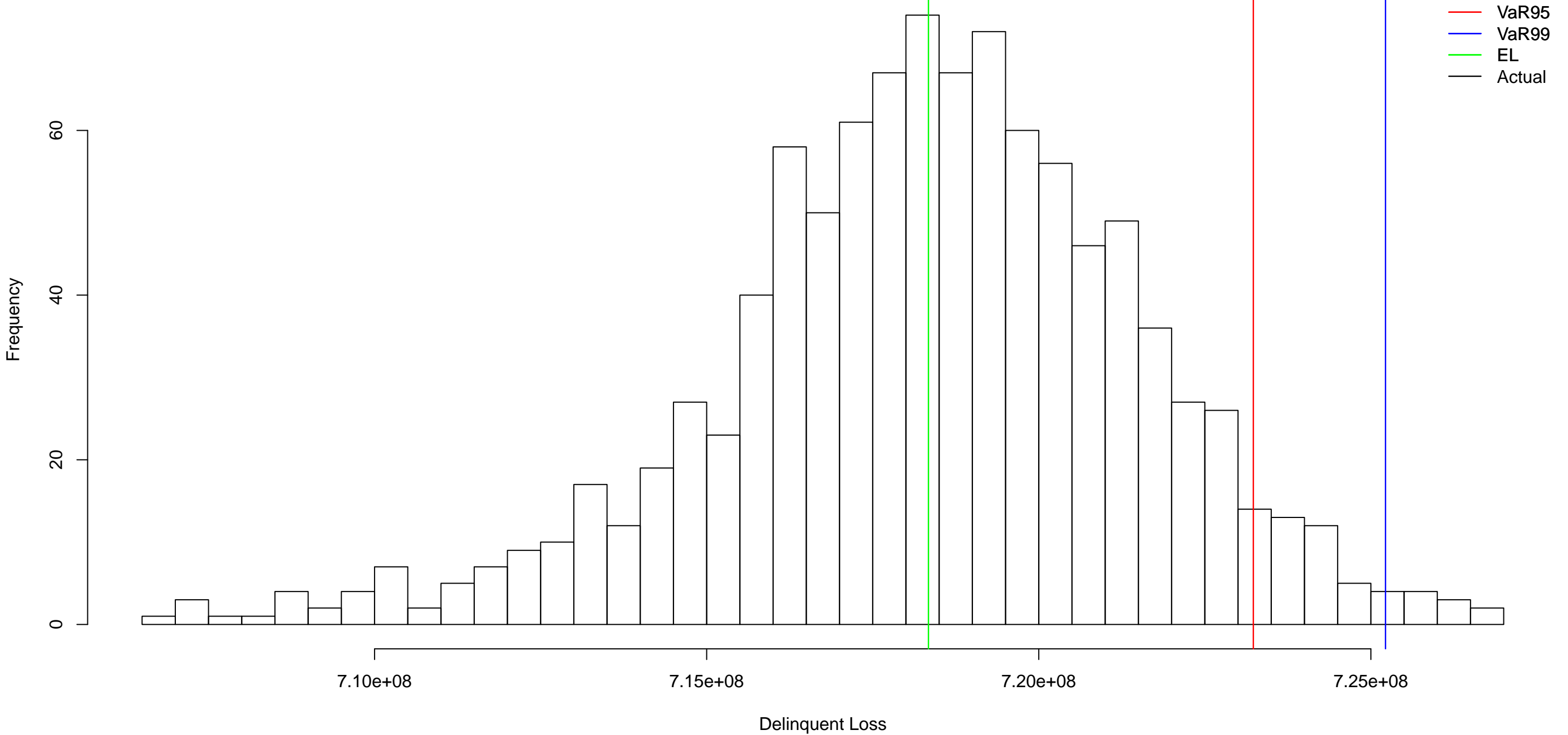
# Histogram of Delinquent 1 Year Loss

Actual Loss: 754.8M   Actual Loss%: 100%   Mean: 718.3M   SD: 3.2M   VaR 95%: 723.2M   CVaR 95%: 724.4M   VaR 99%: 725.2M   CVaR 99%: 726M



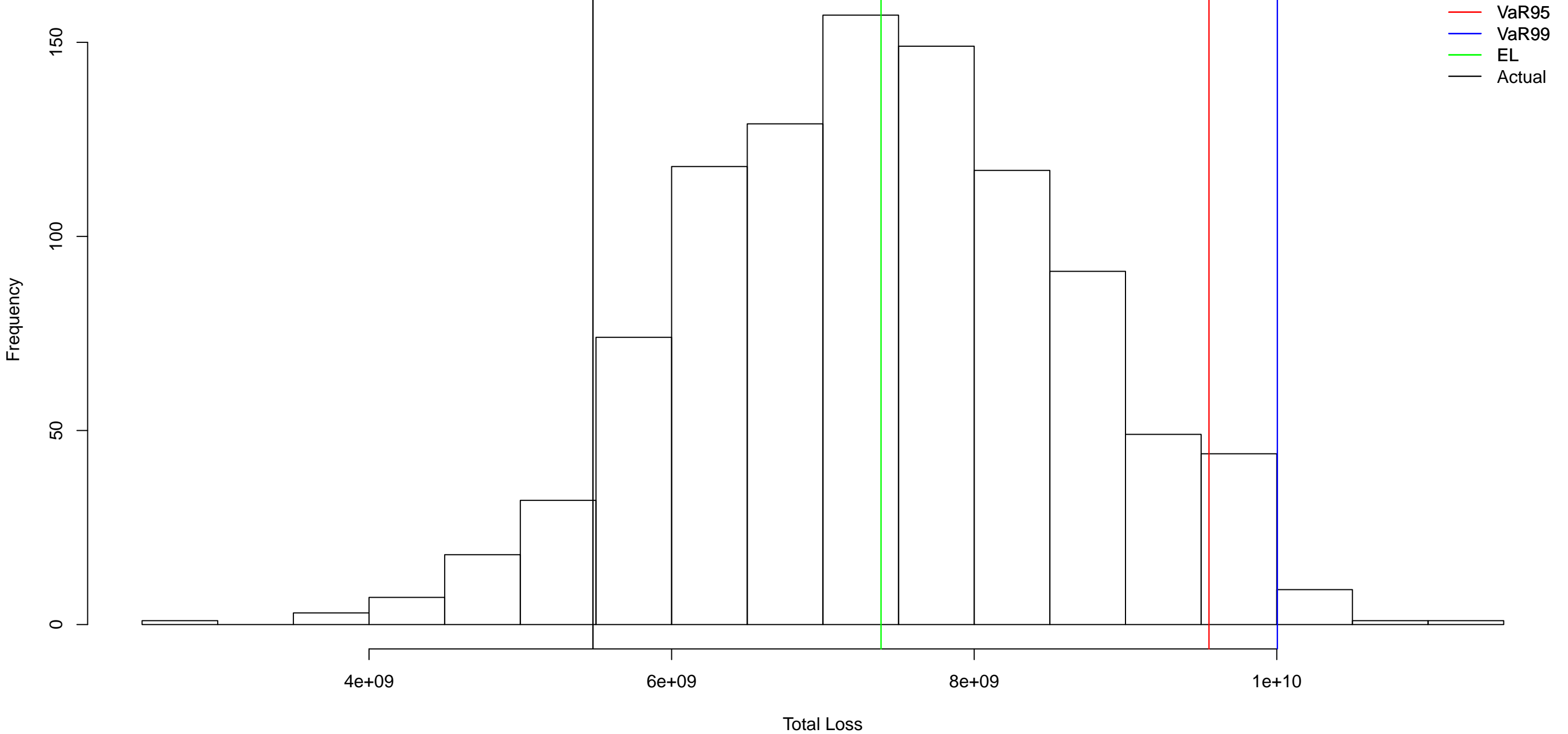
# Histogram of Delinquent 1 Year Loss

Actual Loss: 754.8M   Actual Loss%: 100%   Mean: 718.3M   SD: 3.2M   VaR 95%: 723.2M   CVaR 95%: 724.4M   VaR 99%: 725.2M   CVaR 99%: 726M



# Histogram of Total 1 Year Loss

Actual Loss: 5480.1M   Actual Loss%: 5.9%   Mean: 7384.1M   SD: 1262.3M   VaR 95%: 9551.9M   CVaR 95%: 9880M   VaR 99%: 10003.8M   CVaR 99%: 10301.2M



# Histogram of Total 1 Year Loss

Actual Loss: 5480.1M    Actual Loss%: 5.9%    Mean: 7384.1M    SD: 1262.3M    VaR 95%: 9551.9M    CVaR 95%: 9880M    VaR 99%: 10003.8M    CVaR 99%: 10301.2M

