Table A.1 LOANS SOLD TO FANNIE MAE. BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELIN	OHENCY INCODMATION DECLICATED IN TABLE & 1
Table A.1 LOANS SOLD TO FANNIE MAE. BHC/THC ABLE TO REPORT OUTSTANDING UPB AND DELIN	QUENCY INFORMATION REQUESTED IN TABLE A.1

#### Scenarios for which row should be

									V	'intage								reported
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP098																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP099																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP100																-	BHC/IHC Baseline Only
Delinquency Status at as-of date (Excluding Exempt Population)																		_
Current	CPSVP101																-	BHC/IHC Baseline Only
Past due 30 to 89 days	CPSVP102																-	BHC/IHC Baseline Only
Past due 90 to 179 days	CPSVP103																-	BHC/IHC Baseline Only
Past due 180+ days	CPSVP104																-	BHC/IHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP105																-	BHC/IHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP106																-	BHC/IHC Baseline Only

#### Table A.2 LOANS SOLD TO FANNIE MAE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

Vintage \$Millions 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 Unallocated Total Original UPB CPSVP109 BHC/IHC Baseline Only Original UPB (Excluding Exempt Population) CPSVP110 BHC/IHC Baseline Only Outstanding UPB (Excluding Exempt CPSVP111 Population) BHC/IHC Baseline Only

#### Table B.1 LOANS SOLD TO FREDDIE MAC, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

									V	intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP114																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP115																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP116																-	BHC/IHC Baseline Only
Delinquency Status at as-of date (Excluding																		
Exempt Population)																		_
Current	CPSVP117																-	BHC/IHC Baseline Only
Past due 30 to 89 days	CPSVP118																-	BHC/IHC Baseline Only
Past due 90 to 179 days	CPSVP119																-	BHC/IHC Baseline Only
Past due 180+ days	CPSVP120																-	BHC/IHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP121																-	BHC/IHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP122																-	BHC/IHC Baseline Only

#### Table B.2 LOANS SOLD TO FREDDIE MAC, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

									١	/intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP125																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP126																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP127																-	BHC/IHC Baseline Only

## Table C.1 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

									\	/intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	_
Original UPB	CPSVP130																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP131																	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP132																-	BHC/IHC Baseline Only
Delinquency Status at as-of date (Excluding Exempt Population)																		-
Current	CPSVP133																-	BHC/IHC Baseline Only
Past due 30 to 89 days	CPSVP134																-	BHC/IHC Baseline Only
Past due 90 to 179 days	CPSVP135																-	BHC/IHC Baseline Only
Past due 180+ days	CPSVP136																-	BHC/IHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP137																-	BHC/IHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP138																-	BHC/IHC Baseline Only
Loss to-date due to Denied Insurance	CPSVP139																-	BHC/IHC Baseline Only

## Table C.2 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

									V	intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP142																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP143																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP144																-	BHC/IHC Baseline Only

# Table D.1 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE D.1

									v	intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	_
Original UPB	CPSVP147																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP148																	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP149																-	BHC/IHC Baseline Only
Delinquency Status at as-of date (Excluding																		_
Exempt Population)																		_
Current	CPSVP150																-	BHC/IHC Baseline Only
Past due 30 to 89 days	CPSVP151																-	BHC/IHC Baseline Only
Past due 90 to 179 days	CPSVP152																-	BHC/IHC Baseline Only
Past due 180+ days	CPSVP153																-	BHC/IHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP154																-	BHC/IHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP155																-	BHC/IHC Baseline Only

## Table D.2 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE D.1

									V	intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP158																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP159																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP160																-	BHC/IHC Baseline Only

## Table E.1 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

									١	/intage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	_
Original UPB	CPSVP163																-	BHC/IHC Baseline
Original UPB (Excluding Exempt Population)	CPSVP164																_	BHC/IHC Baseline
Outstanding UPB (Excluding Exempt Population)	CPSVP165																	BHC/IHC Baseline
Delinquency Status at as-of date (Excluding Exempt Population)																		_
Current	CPSVP166																-	BHC/IHC Baseline
Past due 30 to 89 days	CPSVP167																-	BHC/IHC Baseline
Past due 90 to 179 days	CPSVP168																-	BHC/IHC Baseline
Past due 180+ days	CPSVP169																-	BHC/IHC Baseline
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP170																-	BHC/IHC Baseline

#### Table E.2 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

									,	riiitage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
Original UPB	CPSVP174																-	BHC/IHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP175																-	BHC/IHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP176																-	BHC/IHC Baseline Only

(excluding any penalties, damages, etc)

Table F.1 WHOLE LOANS SOLD, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	/intage 2012	2013	2014	2015	2016	2017	Unallocated	Total	_
Original UPB	CPSVP179																-	BHC/IH
riginal UPB (Excluding Exempt Population)	CPSVP180																	BHC/IH
tstanding UPB (Excluding Exempt pulation)	CPSVP181																-	BHC/IH
inquency Status at as-of date (Excluding mpt Population)																		
Current	CPSVP182																	внс/ін
Past due 30 to 89 days	CPSVP183																-	внс/ін
Past due 90 to 179 days	CPSVP184																-	BHC/IH
Past due 180+ days	CPSVP185																-	BHC/IHC
Credit Loss Realized to-date (Excluding npt Population)	CPSVP186																-	внс/інс
urchase Requests Outstanding (Excluding npt Population)	CPSVP187																-	BHC/IHC
ole F.2 WHOLE LOANS SOLD, BHC/IHC U	NABLE TO REPO	RT OUTSTAI	NDING UPB	OR DELINQ	UENCY INFO	RMATION R	EQUESTED IN	N TABLE F.1										
llions		2004	2005	2006	2007	2008	2009	2010	2011	/intage 2012	2013	2014	2015	2016	2017	Unallocated	Total	
rinal UPB	CPSVP190																-	внс/інс
inal UPB (Excluding Exempt Population)	CPSVP191																-	BHC/IHC
standing UPB (Excluding Exempt ulation)	CPSVP192																	BHC/IH
Millions oans sold to Fannie Mae		Vintage 2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	_
ginal UPB: Loans covered by completed tlements (Total)	CPSVS646																	
ginal UPB: Loans covered by completed Elements (No remaining liability)	CPSVS647																	
																	-	
ginal UPB: Loans covered by completed	CPSVS648																-	
lements (liability remains)																	-	
tlements (liability remains) al Settlement paid	CPSVS648																	
ginal UPB: Loans covered by completed tlements (liability remains) al Settlement paid tion of Settlement for contractual oresentation and Warranty claims																		
lements (liability remains) al Settlement paid tion of Settlement for contractual presentation and Warranty claims	CPSVS649	Vintage															-	
lements (liability remains) al Settlement paid cion of Settlement for contractual resentation and Warranty claims luding any penalties, damages, etc)	CPSVS649	Vintage	2005	2006	2007	2000	2000	2010	2011	2012	2012	7014	2015	2016	2017	Unallegated		
tlements (liability remains) al Settlement paid tion of Settlement for contractual presentation and Warranty claims cluding any penalties, damages, etc) ans sold to Freddie Mac ginal UPB: Loans covered by completed	CPSVS649	Vintage 2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	- Total	
lements (liability remains) al Settlement paid ion of Settlement for contractual resentation and Warranty claims luding any penalties, damages, etc)  ns sold to Freddie Mac inal UPB: Loans covered by completed	CPSVS649 CPSVS650	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated		
lements (liability remains) al Settlement paid tion of Settlement for contractual presentation and Warranty claims cluding any penalties, damages, etc)  ns sold to Freddie Mac ginal UPB: Loans covered by completed clements (Total) ginal UPB: Loans covered by completed	CPSVS649 CPSVS650	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	- Total	
tlements (liability remains) al Settlement paid tion of Settlement for contractual	CPSVS649 CPSVS650 CPSVS651	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	- Total	
lements (liability remains) al Settlement paid tion of Settlement for contractual tresentation and Warranty claims cluding any penalties, damages, etc)  ns sold to Freddie Mac ginal UPB: Loans covered by completed elements (Total) ginal UPB: Loans covered by completed elements (No remaining liability) ginal UPB: Loans covered by completed	CPSVS649 CPSVS650 CPSVS651	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	- Total	
ements (liability remains) I Settlement paid ion of Settlement for contractual escentation and Warranty claims uding any penalties, damages, etc) is sold to Freddie Mac inal UPB: Loans covered by completed ements (Total) inal UPB: Loans covered by completed ements (No remaining liability) inal UPB: Loans covered by completed ements (No remaining liability) inal UPB: Loans covered by completed ements (liability remains)	CPSVS649 CPSVS650 CPSVS651 CPSVS652 CPSVS653	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total	
lements (liability remains) I Settlement paid ion of Settlement for contractual resentation and Warranty claims luding any penalties, damages, etc) Ins sold to Freddie Mac inal UPB: Loans covered by completed lements (Total) inal UPB: Loans covered by completed lements (No remaining liability)	CPSVS649  CPSVS650  CPSVS651  CPSVS652	_	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	- Total	

Loans insured by the US Government (i.e.		Vintage															
FHA/VA) Original UPB: Loans covered by completed settlements (Total)	CPSVS656	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS657																-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS658																-
Total Settlement paid	CPSVS659																-
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS660																
		Vintage															
Loans Securitized with Monoline Insurance		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total
Original UPB: Loans covered by completed settlements (Total)	CPSVS661																-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS662																-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS663																_
Total Settlement paid	CPSVS664																-
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS665																-
Laura Carrellia de vida a de la Resaultira		Vintage															
Loans Securitized without Monoline Insurance		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total
Original UPB: Loans covered by completed settlements (Total)	CPSVS666																-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS667																-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS668																-
Total Settlement paid	CPSVS669																-
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS670																_
		Vintage															
Whole Loans Sold		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Unallocated	Total
Original UPB: Loans covered by completed settlements (Total)	CPSVS671																-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS672																
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS673																-
Total Settlement paid	CPSVS674																-
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS675																-