

### 2008-2020 Mortgage Delinquency Report

| Date   | Portfolio | Portfolio Amount | Current Portfolio | Current Portfolio Amount | 30 Days Delinquent | 30 Amount    | 60 Days Delinquent | 60 Days Amount | 90 Days Delinquent | 90 Days Amount | Non Accruals | Non Accruals amount | Bankruptcy | Bankruptcy Amount | Foreclosure In | Foreclosure In Amount | Del by Items | Del By Amount | 30 Days | 60 Days | 90 Days |
|--------|-----------|------------------|-------------------|--------------------------|--------------------|--------------|--------------------|----------------|--------------------|----------------|--------------|---------------------|------------|-------------------|----------------|-----------------------|--------------|---------------|---------|---------|---------|
| Jan-08 | 452,080   | \$ 44,145,169    | 400,529           | \$ 39,524,442            | 22,988             | \$ 1,890,548 | 7,975              | \$ 705,754     | 20,588             | \$ 2,024,425   | 12,502       | \$ 1,311,023        | 6,928      | \$ 526,203        | 10,722         | \$ 1,135,018          | 11.40%       | 10.47%        | 5%      | 2%      | 5%      |
| Feb-08 | 451,666   | \$ 44,211,904    | 398,661           | \$ 39,452,786            | 23,982             | \$ 1,980,283 | 8,647              | \$ 766,659     | 20,376             | \$ 2,012,176   | 12,457       | \$ 1,317,666        | 6,973      | \$ 535,933        | 10,963         | \$ 1,186,121          | 11.74%       | 10.76%        | 5%      | 2%      | 5%      |
| Mar-08 | 451,246   | \$ 44,272,990    | 399,634           | \$ 39,602,618            | 23,290             | \$ 1,922,985 | 8,083              | \$ 705,098     | 20,239             | \$ 2,042,289   | 12,438       | \$ 1,319,659        | 5,560      | \$ 429,446        | 11,022         | \$ 1,196,068          | 11.44%       | 10.55%        | 5%      | 2%      | 4%      |
| Apr-08 | 451,454   | \$ 44,390,943    | 397,978           | \$ 39,599,036            | 23,953             | \$ 1,933,849 | 8,875              | \$ 767,279     | 20,648             | \$ 2,090,779   | 12,567       | \$ 1,332,110        | 7,054      | \$ 555,504        | 11,158         | \$ 1,219,130          | 11.85%       | 10.79%        | 5%      | 2%      | 5%      |
| May-08 | 451,710   | \$ 44,695,081    | 399,799           | \$ 40,070,167            | 22,343             | \$ 1,907,153 | 8,746              | \$ 780,287     | 20,822             | \$ 2,197,474   | 12,557       | \$ 1,336,154        | 7,103      | \$ 562,707        | 11,211         | \$ 1,237,825          | 11.49%       | 10.35%        | 5%      | 2%      | 5%      |
| Jun-08 | 451,567   | \$ 44,726,578    | 399,583           | \$ 39,906,911            | 22,782             | \$ 1,922,310 | 8,199              | \$ 718,452     | 21,003             | \$ 2,178,905   | 12,526       | \$ 1,366,370        | 7,133      | \$ 566,797        | 11,072         | \$ 1,237,835          | 11.51%       | 10.78%        | 5%      | 2%      | 5%      |
| Jul-08 | 452,180   | \$ 44,903,616    | 399,518           | \$ 40,058,832            | 22,932             | \$ 1,926,344 | 7,940              | \$ 676,237     | 21,790             | \$ 2,242,203   | 12,494       | \$ 1,379,561        | 7,242      | \$ 428,635        | 11,407         | \$ 1,296,493          | 11.65%       | 10.79%        | 5%      | 2%      | 5%      |
| Aug-08 | 453,617   | \$ 45,073,251    | 397,910           | \$ 39,902,824            | 24,564             | \$ 2,087,726 | 8,868              | \$ 785,546     | 22,275             | \$ 2,297,155   | 12,632       | \$ 1,406,045        | 7,220      | \$ 426,843        | 11,285         | \$ 1,296,441          | 12.28%       | 11.47%        | 5%      | 2%      | 5%      |
| Sep-08 | 453,013   | \$ 45,187,203    | 396,950           | \$ 39,990,532            | 24,875             | \$ 2,064,290 | 8,470              | \$ 736,507     | 22,718             | \$ 2,395,874   | 13,315       | \$ 1,488,958        | 7,353      | \$ 439,367        | 11,470         | \$ 1,320,462          | 12.38%       | 11.50%        | 5%      | 2%      | 5%      |
| Oct-08 | 452,928   | \$ 45,285,023    | 396,202           | \$ 40,043,137            | 25,341             | \$ 2,076,541 | 8,486              | \$ 752,046     | 22,899             | \$ 2,413,299   | 13,576       | \$ 1,486,019        | 5,353      | \$ 282,045        | 11,310         | \$ 1,315,026          | 12.52%       | 11.58%        | 6%      | 2%      | 5%      |
| Nov-08 | 452,868   | \$ 45,330,055    | 388,509           | \$ 39,715,643            | 31,591             | \$ 2,290,083 | 9,325              | \$ 825,659     | 23,443             | \$ 2,498,670   | 14,085       | \$ 1,579,297        | 6,744      | \$ 390,097        | 10,982         | \$ 1,313,634          | 14.21%       | 12.39%        | 7%      | 2%      | 5%      |
| Dec-08 | 451,458   | \$ 45,376,206    | 387,638           | \$ 39,293,731            | 28,560             | \$ 2,403,524 | 10,567             | \$ 964,722     | 24,693             | \$ 2,714,229   | 14,681       | \$ 1,654,493        | 7,091      | \$ 379,615        | 11,468         | \$ 1,392,550          | 14.14%       | 13.40%        | 6%      | 2%      | 5%      |
| Jan-09 | 452,518   | \$ 45,677,234    | 386,381           | \$ 39,356,411            | 29,231             | \$ 2,480,555 | 10,677             | \$ 952,929     | 26,229             | \$ 2,887,339   | 15,534       | \$ 1,711,309        | 7,652      | \$ 388,673        | 11,880         | \$ 1,453,238          | 14.62%       | 13.84%        | 6%      | 2%      | 6%      |
| Feb-09 | 451,231   | \$ 45,604,955    | 383,068           | \$ 39,051,229            | 30,821             | \$ 2,614,854 | 10,858             | \$ 1,001,626   | 26,484             | \$ 2,937,246   | 14,725       | \$ 1,688,896        | 7,698      | \$ 392,507        | 11,981         | \$ 1,482,487          | 15.11%       | 14.37%        | 7%      | 2%      | 6%      |
| Mar-09 | 450,431   | \$ 45,583,194    | 385,713           | \$ 39,235,280            | 28,091             | \$ 2,375,331 | 10,335             | \$ 971,026     | 26,292             | \$ 3,001,557   | 14,850       | \$ 1,741,548        | 6,499      | \$ 392,592        | 12,023         | \$ 1,506,670          | 14.37%       | 13.93%        | 6%      | 2%      | 6%      |
| Apr-09 | 449,432   | \$ 45,372,742    | 381,649           | \$ 38,791,981            | 28,736             | \$ 2,450,520 | 10,703             | \$ 984,472     | 28,344             | \$ 3,145,769   | 15,648       | \$ 1,822,853        | 7,882      | \$ 411,465        | 12,360         | \$ 1,566,588          | 15.08%       | 14.50%        | 6%      | 2%      | 6%      |
| May-09 | 448,759   | \$ 45,392,539    | 379,894           | \$ 38,522,039            | 29,300             | \$ 2,580,487 | 10,965             | \$ 1,004,412   | 28,600             | \$ 3,285,601   | 16,209       | \$ 1,883,074        | 8,090      | \$ 419,154        | 12,742         | \$ 1,627,893          | 15.35%       | 15.14%        | 7%      | 2%      | 6%      |
| Jun-09 | 450,388   | \$ 45,547,943    | 382,029           | \$ 38,829,817            | 28,577             | \$ 2,396,940 | 11,302             | \$ 1,013,425   | 28,480             | \$ 3,307,761   | 16,339       | \$ 1,895,470        | 9,551      | \$ 531,638        | 12,887         | \$ 1,660,584          | 15.18%       | 14.75%        | 6%      | 3%      | 6%      |
| Jul-09 | 450,658   | \$ 45,681,168    | 381,203           | \$ 38,851,637            | 28,434             | \$ 2,374,504 | 11,292             | \$ 1,024,044   | 29,729             | \$ 3,430,983   | 17,489       | \$ 2,025,598        | 9,772      | \$ 547,594        | 13,495         | \$ 1,729,496          | 15.41%       | 14.95%        | 6%      | 3%      | 7%      |
| Aug-09 | 447,848   | \$ 45,523,897    | 378,435           | \$ 38,719,666            | 28,993             | \$ 2,433,718 | 10,872             | \$ 992,864     | 29,548             | \$ 3,377,649   | 16,831       | \$ 1,954,837        | 9,851      | \$ 555,549        | 13,729         | \$ 1,773,119          | 15.50%       | 14.95%        | 6%      | 2%      | 7%      |
| Sep-09 | 447,447   | \$ 45,572,515    | 376,478           | \$ 38,569,514            | 29,006             | \$ 2,448,360 | 11,440             | \$ 1,029,110   | 30,523             | \$ 3,525,531   | 17,972       | \$ 2,101,206        | 9,999      | \$ 568,246        | 13,838         | \$ 1,803,147          | 15.86%       | 15.37%        | 6%      | 3%      | 7%      |
| Oct-09 | 447,229   | \$ 45,583,483    | 376,018           | \$ 38,483,466            | 28,383             | \$ 2,437,792 | 11,138             | \$ 1,006,342   | 31,690             | \$ 3,655,883   | 18,142       | \$ 2,143,528        | 10,204     | \$ 579,520        | 13,980         | \$ 1,834,869          | 15.92%       | 15.58%        | 6%      | 2%      | 7%      |
| Nov-09 | 446,816   | \$ 45,588,102    | 371,953           | \$ 38,139,999            | 30,061             | \$ 2,551,539 | 11,690             | \$ 1,073,046   | 33,112             | \$ 3,823,518   | 18,816       | \$ 2,207,974        | 10,213     | \$ 577,514        | 14,204         | \$ 1,869,159          | 16.75%       | 16.34%        | 7%      | 3%      | 7%      |
| Dec-09 | 446,937   | \$ 45,650,280    | 375,018           | \$ 38,523,231            | 27,172             | \$ 2,234,044 | 11,181             | \$ 1,001,070   | 33,566             | \$ 3,891,935   | 18,953       | \$ 2,244,333        | 10,706     | \$ 611,765        | 14,481         | \$ 1,912,227          | 16.09%       | 15.61%        | 6%      | 3%      | 8%      |
| Jan-10 | 447,818   | \$ 45,743,876    | 369,989           | \$ 38,017,701            | 29,693             | \$ 2,548,241 | 12,276             | \$ 1,090,273   | 35,860             | \$ 4,087,661   | 19,975       | \$ 2,320,266        | 10,690     | \$ 614,679        | 15,051         | \$ 1,984,614          | 17.38%       | 16.89%        | 7%      | 3%      | 8%      |
| Feb-10 | 446,392   | \$ 45,596,260    | 367,282           | \$ 37,673,404            | 30,283             | \$ 2,629,763 | 13,142             | \$ 1,188,672   | 35,685             | \$ 4,104,421   | 20,155       | \$ 2,429,333        | 10,535     | \$ 599,968        | 15,572         | \$ 2,059,505          | 17.72%       | 17.38%        | 7%      | 3%      | 8%      |
| Mar-10 | 445,116   | \$ 45,445,008    | 371,410           | \$ 38,017,971            | 27,496             | \$ 2,337,728 | 11,492             | \$ 1,067,560   | 34,718             | \$ 4,021,749   | 19,746       | \$ 2,328,062        | 10,636     | \$ 607,220        | 15,556         | \$ 2,068,624          | 16.56%       | 16.34%        | 6%      | 3%      | 8%      |
| Apr-10 | 444,428   | \$ 45,474,091    | 369,838           | \$ 37,951,714            | 27,656             | \$ 2,343,816 | 11,992             | \$ 1,095,267   | 34,942             | \$ 4,083,294   | 19,942       | \$ 2,359,784        | 11,272     | \$ 672,160        | 15,435         | \$ 2,091,224          | 16.78%       | 16.54%        | 6%      | 3%      | 8%      |
| May-10 | 444,266   | \$ 45,370,479    | 366,103           | \$ 37,500,569            | 29,615             | \$ 2,528,372 | 12,892             | \$ 1,165,260   | 35,656             | \$ 4,176,278   | 20,135       | \$ 2,375,415        | 10,747     | \$ 622,173        | 15,993         | \$ 2,159,594          | 17.59%       | 17.35%        | 7%      | 3%      | 8%      |
| Jun-10 | 443,909   | \$ 45,322,056    | 367,888           | \$ 37,644,768            | 28,452             | \$ 2,424,597 | 11,936             | \$ 1,080,034   | 35,633             | \$ 4,172,657   | 20,099       | \$ 2,352,464        | 10,946     | \$ 638,719        | 15,987         | \$ 2,164,633          | 17.13%       | 16.94%        | 6%      | 3%      | 8%      |
| Jul-10 | 442,823   | \$ 45,226,265    | 364,744           | \$ 37,463,502            | 29,231             | \$ 2,378,965 | 11,850             | \$ 1,083,948   | 36,998             | \$ 4,299,850   | 19,553       | \$ 2,360,038        | 11,081     | \$ 639,863        | 16,476         | \$ 2,223,980          | 17.63%       | 17.16%        | 7%      | 3%      | 8%      |
| Aug-10 | 444,297   | \$ 45,313,869    | 365,054           | \$ 37,278,443            | 29,350             | \$ 2,510,299 | 12,664             | \$ 1,182,064   | 37,229             | \$ 4,343,063   | 23,012       | \$ 2,814,074        | 11,253     | \$ 639,050        | 16,532         | \$ 2,250,293          | 17.84%       | 17.73%        | 7%      | 3%      | 8%      |
| Sep-10 | 447,557   | \$ 45,526,638    | 368,466           | \$ 37,579,917            | 29,310             | \$ 2,470,286 | 12,292             | \$ 1,109,289   | 37,489             | \$ 4,367,146   | 22,895       | \$ 2,771,843        | 11,307     | \$ 649,784        | 16,611         | \$ 2,272,620          | 17.67%       | 17.46%        | 7%      | 3%      | 8%      |
| Oct-10 | 447,080   | \$ 45,553,914    | 366,637           | \$ 37,484,390            | 29,828             | \$ 2,530,592 | 13,304             | \$ 1,181,071   | 37,311             | \$ 4,357,861   | 22,787       | \$ 2,752,762        | 11,373     | \$ 641,135        | 16,628         | \$ 2,287,522          | 17.99%       | 17.71%        | 7%      | 3%      | 8%      |
| Nov-10 | 452,680   | \$ 46,066,740    | 373,335           | \$ 37,945,170            | 28,830             | \$ 2,515,331 | 12,154             | \$ 1,083,249   | 38,361             | \$ 4,522,990   | 23,042       | \$ 2,824,741        | 11,563     | \$ 663,043        | 16,845         | \$ 2,338,103          | 17.53%       | 17.63%        | 6%      | 3%      | 8%      |
| Dec-10 | 445,918   | \$ 45,756,719    | 371,070           | \$ 38,006,609            | 26,732             | \$ 2,275,457 | 11,328             | \$ 1,042,587   | 36,788             | \$ 4,432,066   | 21,878       | \$ 2,564,491        | 11,733     | \$ 665,563        | 16,880         | \$ 2,362,878          | 16.79%       | 16.94%        | 6%      | 3%      | 8%      |
| Jan-11 | 446,180   | \$ 45,852,043    | 369,167           | \$ 37,935,126            | 27,407             | \$ 2,347,668 | 12,171             | \$ 1,071,590   | 37,435             | \$ 4,497,659   | 21,575       | \$ 2,708,552        | 11,799     | \$ 670,821        | 16,997         | \$ 2,377,232          | 17.26%       | 17.27%        | 6%      | 3%      | 8%      |
| Feb-11 | 444,181   | \$ 45,594,525    | 366,344           | \$ 37,533,781            | 28,465             | \$ 2,456,006 | 12,363             | \$ 1,142,121   | 37,009             | \$ 4,462,617   | 21,755       | \$ 2,779,545        | 12,041     | \$ 686,717        | 17,097         | \$ 2,398,328          | 17.52%       | 17.68%        | 6%      | 3%      | 8%      |
| Mar-11 | 443,653   | \$ 45,534,415    | 370,942           | \$ 37,970,197            | 25,760             | \$ 2,206,570 | 11,482             | \$ 1,026,397   | 35,469             | \$ 4,331,251   | 21,343       | \$ 2,531,873        | 12,166     | \$ 694,147        | 16,863         | \$ 2,393,090          | 16.39%       | 16.61%        | 6%      | 3%      | 8%      |
| Apr-11 | 444,957   | \$ 45,605,870    | 370,430           | \$ 37,886,780            | 27,033             | \$ 2,311,541 | 12,082             | \$ 1,092,525   | 35,412             | \$ 4,315,024   | 21,326       | \$ 2,710,139        | 12,145     | \$ 694,692        | 16,648         | \$ 2,370,160          | 16.75%       | 16.93%        | 6%      | 3%      | 8%      |
| May-11 | 444,526   | \$ 45,581,562    | 371,559           | \$ 38,051,175            | 25,763             | \$ 2,184,334 | 11,196             | \$ 1,013,732   | 36,008             | \$ 4,332,321   | 20,372       | \$ 2,684,873        | 12,212     | \$ 688,310        | 16,734         | \$ 2,379,059          | 16.41%       | 16.52%        | 6%      | 3%      | 8%      |
| Jun-11 | 446,124   | \$ 45,855,993    | 372,795           | \$ 38,183,950            | 26,231             | \$ 2,223,029 | 11,574             | \$ 1,135,449   | 35,524             | \$ 4,313,565   | 18,777       | \$ 2,426,223        | 12,146     | \$ 682,999        | 17,034         | \$ 2,396,219          | 16.44%       | 16.73%        | 6%      | 3%      | 8%      |
| Jul-11 | 446,614   | \$ 45,873,902    | 369,820           | \$ 38,003,973            | 27,987             | \$ 2,363,491 | 11,780             | \$ 1,053,865   | 37,027             | \$ 4,452,573   | 55,794       | \$ 2,750,135        | 12,318     | \$ 699,358        | 17,478         | \$ 2,452,761          | 17.19%       | 17.16%        | 6%      | 3%      | 8%      |
| Aug-11 | 446,850   | \$ 45,874,685    | 370,183           | \$ 38,035,157            | 27,770             | \$ 2,347,268 | 12,164             | \$ 1,097,956   | 36,733             | \$ 4,394,304   | 21,628       | \$ 2,735,076        | 12,327     | \$ 689,856        | 17,619         | \$ 2,471,193          | 17.16%       | 17.09%        | 6%      | 3%      | 8%      |
| Sep-11 | 446,981   | \$ 45,856,604    | 370,987           | \$ 37,979,773            | 27,920             | \$ 2,451,347 | 11,878             | \$ 1,085,754   | 36,196             | \$ 4,339,730   | 21,561       | \$ 2,687,059        | 12,589     | \$ 709,008        | 17,817         | \$ 2,490,915          | 17.00%       | 17.18%        | 6%      | 3%      | 8%      |
| Oct-11 | 446,679   | \$ 45,826,609    | 371,185           | \$ 38,035,048            | 27,542             | \$ 2,359,015 | 11,530             | \$ 1,067,450   | 36,422             | \$ 4,365,096   | 21,590       | \$ 2,699,219        | 12,650     | \$ 715,113        | 17,934         | \$ 2,499,484          | 16.90%       | 17.00%        | 6%      | 3%      | 8%      |
| Nov-11 | 446,174   | \$ 45,789,390    | 369,756           | \$ 37,965,148            | 28,598             | \$ 2,4       |                    |                |                    |                |              |                     |            |                   |                |                       |              |               |         |         |         |

### 2008-2020 Mortgage Delinquency Report

| Date   | Portfolio | Portfolio Amount | Current Portfolio | Current Portfolio Amount | 30 Days Delinquent | 30 Amount    | 60 Days Delinquent | 60 Days Amount | 90 Days Delinquent | 90 Days Amount | Non Accruals | Non Accruals amount | Bankruptcy | Bankruptcy Amount | Foreclosure In | Foreclosure In Amount | Del by Items | Del By Amount | 30 Days | 60 Days | 90 Days |
|--------|-----------|------------------|-------------------|--------------------------|--------------------|--------------|--------------------|----------------|--------------------|----------------|--------------|---------------------|------------|-------------------|----------------|-----------------------|--------------|---------------|---------|---------|---------|
| Jan-12 | 445,874   | \$ 45,662,772    | 370,236           | \$ 37,931,418            | 27,383             | \$ 2,308,551 | 11,954             | \$ 1,088,262   | 36,301             | \$ 4,334,541   | 22,148       | \$ 2,723,292        | 12,777     | \$ 1,189,168      | 17,833         | \$ 2,489,556          | 16.96%       | 16.93%        | 6%      | 3%      | 8%      |
| Feb-12 | 445,380   | \$ 45,536,953    | 369,451           | \$ 37,846,714            | 27,542             | \$ 2,334,489 | 12,044             | \$ 1,094,729   | 36,343             | \$ 4,261,021   | 22,257       | \$ 2,759,744        | 12,754     | \$ 1,185,810      | 17,774         | \$ 2,475,685          | 17.05%       | 16.89%        | 6%      | 3%      | 8%      |
| Mar-12 | 444,718   | \$ 45,447,590    | 371,549           | \$ 37,875,352            | 26,027             | \$ 2,202,815 | 12,038             | \$ 1,107,588   | 35,104             | \$ 4,261,835   | 21,833       | \$ 2,745,690        | 12,614     | \$ 1,170,563      | 18,318         | \$ 2,514,637          | 16.45%       | 16.66%        | 6%      | 3%      | 8%      |
| Apr-12 | 444,210   | \$ 45,414,824    | 373,595           | \$ 38,071,035            | 26,147             | \$ 2,211,214 | 11,418             | \$ 1,059,415   | 33,050             | \$ 4,073,160   | 21,631       | \$ 2,924,393        | 12,649     | \$ 1,186,663      | 19,207         | \$ 2,541,158          | 15.90%       | 16.17%        | 6%      | 3%      | 7%      |
| May-12 | 444,185   | \$ 45,450,671    | 371,403           | \$ 37,933,211            | 26,091             | \$ 2,196,877 | 12,133             | \$ 1,107,023   | 34,558             | \$ 4,213,560   | 23,124       | \$ 3,084,065        | 12,664     | \$ 1,184,744      | 19,411         | \$ 2,567,025          | 16.39%       | 16.54%        | 6%      | 3%      | 8%      |
| Jun-12 | 443,602   | \$ 45,395,553    | 369,792           | \$ 37,784,832            | 27,028             | \$ 2,271,435 | 12,370             | \$ 1,114,751   | 34,412             | \$ 4,224,535   | 23,218       | \$ 3,103,440        | 12,682     | \$ 1,180,624      | 19,502         | \$ 2,600,578          | 16.64%       | 16.77%        | 6%      | 3%      | 8%      |
| Jul-12 | 442,881   | \$ 45,340,935    | 369,433           | \$ 37,769,945            | 26,822             | \$ 2,238,760 | 11,440             | \$ 1,061,717   | 35,186             | \$ 4,270,513   | 23,547       | \$ 3,132,234        | 12,756     | \$ 1,191,906      | 19,387         | \$ 2,622,922          | 16.58%       | 16.70%        | 6%      | 3%      | 8%      |
| Aug-12 | 442,415   | \$ 45,270,763    | 369,895           | \$ 37,761,439            | 26,171             | \$ 2,213,743 | 11,406             | \$ 1,044,286   | 34,943             | \$ 4,251,295   | 23,460       | \$ 3,128,629        | 12,828     | \$ 1,197,973      | 18,867         | \$ 2,574,350          | 16.39%       | 16.59%        | 6%      | 3%      | 8%      |
| Sep-12 | 442,289   | \$ 45,233,709    | 365,723           | \$ 37,246,120            | 27,818             | \$ 2,326,472 | 13,611             | \$ 1,430,998   | 35,137             | \$ 4,230,119   | 24,227       | \$ 2,820,910        | 13,013     | \$ 1,216,209      | 18,534         | \$ 2,528,281          | 17.31%       | 17.66%        | 6%      | 3%      | 8%      |
| Oct-12 | 441,469   | \$ 45,137,012    | 368,122           | \$ 37,548,663            | 26,140             | \$ 2,191,314 | 11,858             | \$ 1,087,940   | 35,349             | \$ 4,309,095   | 24,196       | \$ 3,173,988        | 13,161     | \$ 1,236,213      | 18,259         | \$ 2,487,010          | 16.61%       | 16.81%        | 6%      | 3%      | 8%      |
| Nov-12 | 440,121   | \$ 45,036,003    | 365,901           | \$ 37,389,844            | 26,045             | \$ 2,194,161 | 12,513             | \$ 1,115,594   | 35,662             | \$ 4,336,404   | 24,550       | \$ 3,185,662        | 13,219     | \$ 1,239,895      | 18,851         | \$ 2,564,937          | 16.86%       | 16.98%        | 6%      | 3%      | 8%      |
| Dec-12 | 439,789   | \$ 45,018,065    | 366,616           | \$ 37,436,958            | 25,947             | \$ 2,176,954 | 11,400             | \$ 1,043,633   | 35,826             | \$ 4,360,520   | 24,520       | \$ 2,851,593        | 13,187     | \$ 1,240,692      | 19,436         | \$ 2,632,662          | 16.64%       | 16.84%        | 6%      | 3%      | 8%      |
| Jan-13 | 439,149   | \$ 44,951,499    | 366,829           | \$ 37,497,195            | 26,033             | \$ 2,220,818 | 11,632             | \$ 1,066,470   | 34,655             | \$ 4,167,016   | 25,855       | \$ 3,429,829        | 13,240     | \$ 1,248,719      | 19,178         | \$ 2,605,344          | 16.47%       | 16.58%        | 6%      | 3%      | 8%      |
| Feb-13 | 437,945   | \$ 44,780,407    | 363,258           | \$ 37,164,077            | 27,014             | \$ 2,289,010 | 12,147             | \$ 1,089,293   | 35,526             | \$ 4,238,027   | 23,522       | \$ 2,953,559        | 13,261     | \$ 1,247,818      | 18,952         | \$ 2,600,595          | 17.05%       | 17.01%        | 6%      | 3%      | 8%      |
| Mar-13 | 433,640   | \$ 44,363,177    | 359,702           | \$ 36,822,188            | 26,225             | \$ 2,254,736 | 12,136             | \$ 1,124,631   | 34,977             | \$ 4,161,622   | 23,251       | \$ 2,936,501        | 13,255     | \$ 1,244,694      | 18,870         | \$ 2,591,011          | 17.05%       | 17.00%        | 6%      | 3%      | 8%      |
| Apr-13 | 432,692   | \$ 44,260,606    | 361,025           | \$ 36,975,550            | 26,236             | \$ 2,184,929 | 11,858             | \$ 1,057,151   | 33,573             | \$ 4,042,976   | 24,326       | \$ 3,265,498        | 13,338     | \$ 1,546,479      | 18,602         | \$ 2,558,232          | 16.56%       | 16.46%        | 6%      | 3%      | 8%      |
| May-13 | 431,463   | \$ 44,941,441    | 360,694           | \$ 37,692,994            | 26,010             | \$ 2,224,085 | 11,542             | \$ 1,031,419   | 33,217             | \$ 3,992,943   | 22,230       | \$ 3,042,640        | 13,448     | \$ 1,258,784      | 18,343         | \$ 2,527,936          | 16.40%       | 16.13%        | 6%      | 3%      | 8%      |
| Jun-13 | 431,162   | \$ 43,554,984    | 358,168           | \$ 36,284,048            | 27,557             | \$ 2,296,217 | 12,379             | \$ 1,093,559   | 33,058             | \$ 3,881,160   | 22,056       | \$ 2,824,205        | 13,378     | \$ 1,255,984      | 17,483         | \$ 2,379,363          | 16.93%       | 16.69%        | 6%      | 3%      | 8%      |
| Jul-13 | 432,672   | \$ 44,191,156    | 361,335           | \$ 37,048,125            | 26,223             | \$ 2,194,205 | 12,033             | \$ 1,063,183   | 33,081             | \$ 3,885,643   | 19,299       | \$ 2,398,553        | 13,429     | \$ 1,258,588      | 17,916         | \$ 2,428,954          | 16.49%       | 16.16%        | 6%      | 3%      | 8%      |
| Aug-13 | 432,372   | \$ 44,138,688    | 360,623           | \$ 36,964,407            | 25,856             | \$ 2,161,195 | 12,463             | \$ 1,098,739   | 33,430             | \$ 3,914,347   | 20,019       | \$ 2,498,632        | 13,458     | \$ 1,271,909      | 17,872         | \$ 2,442,721          | 16.59%       | 16.25%        | 6%      | 3%      | 8%      |
| Sep-13 | 431,421   | \$ 44,046,649    | 359,212           | \$ 36,839,858            | 26,037             | \$ 2,184,968 | 12,262             | \$ 1,075,096   | 33,910             | \$ 3,946,727   | 19,764       | \$ 2,451,556        | 13,509     | \$ 1,275,576      | 17,986         | \$ 2,455,999          | 16.74%       | 16.36%        | 6%      | 3%      | 8%      |
| Oct-13 | 430,249   | \$ 43,926,266    | 358,715           | \$ 36,800,955            | 25,933             | \$ 2,120,426 | 12,349             | \$ 1,126,358   | 33,252             | \$ 3,878,527   | 19,551       | \$ 2,422,451        | 13,387     | \$ 1,268,414      | 18,288         | \$ 2,491,165          | 16.63%       | 16.22%        | 6%      | 3%      | 8%      |
| Nov-13 | 425,607   | \$ 43,258,666    | 354,299           | \$ 36,240,030            | 26,628             | \$ 2,266,247 | 12,991             | \$ 1,146,592   | 31,689             | \$ 3,605,797   | 19,906       | \$ 2,444,631        | 13,320     | \$ 1,261,874      | 16,727         | \$ 2,221,358          | 16.40%       | 16.22%        | 6%      | 3%      | 7%      |
| Dec-13 | 426,798   | \$ 43,274,449    | 357,911           | \$ 36,497,437            | 25,184             | \$ 2,060,183 | 11,997             | \$ 1,117,468   | 31,706             | \$ 3,599,361   | 20,029       | \$ 2,443,608        | 12,562     | \$ 1,171,255      | 17,036         | \$ 2,249,372          | 16.14%       | 15.66%        | 6%      | 3%      | 7%      |
| Jan-14 | 421,520   | \$ 42,716,171    | 353,523           | \$ 35,964,401            | 24,288             | \$ 2,041,174 | 11,460             | \$ 1,018,996   | 32,249             | \$ 3,691,600   | 19,896       | \$ 2,528,283        | 12,228     | \$ 1,142,262      | 17,285         | \$ 2,284,257          | 16.13%       | 15.81%        | 6%      | 3%      | 8%      |
| Feb-14 | 424,459   | \$ 43,028,933    | 355,918           | \$ 36,197,942            | 25,384             | \$ 2,111,433 | 11,144             | \$ 1,037,625   | 32,013             | \$ 3,681,933   | 14,454       | \$ 1,921,479        | 12,194     | \$ 1,132,701      | 17,215         | \$ 2,285,580          | 16.15%       | 15.88%        | 6%      | 3%      | 8%      |
| Mar-14 | 423,403   | \$ 42,882,498    | 357,453           | \$ 36,284,602            | 24,033             | \$ 1,990,386 | 10,595             | \$ 1,002,078   | 31,322             | \$ 3,605,432   | 20,239       | \$ 2,512,676        | 12,002     | \$ 1,114,247      | 17,281         | \$ 2,297,270          | 15.58%       | 15.39%        | 6%      | 3%      | 7%      |
| Apr-14 | 422,455   | \$ 42,744,046    | 355,432           | \$ 36,014,576            | 24,874             | \$ 2,077,092 | 11,284             | \$ 1,041,037   | 30,865             | \$ 3,611,341   | 19,196       | \$ 2,438,009        | 11,644     | \$ 1,085,296      | 16,938         | \$ 2,265,372          | 15.87%       | 15.74%        | 6%      | 3%      | 7%      |
| May-14 | 421,667   | \$ 42,639,546    | 354,232           | \$ 35,912,667            | 24,145             | \$ 2,006,749 | 11,972             | \$ 1,071,456   | 31,318             | \$ 3,648,674   | 19,162       | \$ 2,436,462        | 11,764     | \$ 1,090,604      | 16,907         | \$ 2,284,840          | 15.99%       | 15.78%        | 6%      | 3%      | 7%      |
| Jun-14 | 423,792   | \$ 42,745,460    | 355,169           | \$ 35,922,365            | 24,544             | \$ 2,031,857 | 11,279             | \$ 1,037,163   | 32,800             | \$ 3,754,075   | 14,023       | \$ 1,884,484        | 11,717     | \$ 1,093,672      | 17,119         | \$ 2,332,938          | 16.19%       | 15.96%        | 6%      | 3%      | 8%      |
| Jul-14 | 423,854   | \$ 42,706,679    | 355,188           | \$ 35,898,578            | 24,199             | \$ 1,987,953 | 11,824             | \$ 1,066,376   | 32,643             | \$ 3,753,772   | 14,243       | \$ 1,900,777        | 11,707     | \$ 1,085,952      | 17,508         | \$ 2,381,489          | 16.20%       | 15.94%        | 6%      | 3%      | 8%      |
| Aug-14 | 418,256   | \$ 42,150,041    | 350,373           | \$ 35,388,623            | 24,900             | \$ 2,066,770 | 11,101             | \$ 1,011,657   | 31,882             | \$ 3,682,991   | 14,292       | \$ 1,910,053        | 11,660     | \$ 1,075,403      | 18,052         | \$ 2,448,294          | 16.23%       | 16.04%        | 6%      | 3%      | 8%      |
| Sep-14 | 417,864   | \$ 42,139,473    | 348,951           | \$ 35,234,683            | 25,343             | \$ 2,105,252 | 11,492             | \$ 1,044,029   | 32,078             | \$ 3,755,509   | 18,551       | \$ 2,400,057        | 11,705     | \$ 1,084,038      | 18,229         | \$ 2,472,939          | 16.49%       | 16.39%        | 6%      | 3%      | 8%      |
| Oct-14 | 420,071   | \$ 42,410,597    | 356,851           | \$ 36,266,175            | 24,734             | \$ 2,031,751 | 11,017             | \$ 1,012,293   | 27,469             | \$ 3,100,378   | 19,375       | \$ 2,277,925        | 11,900     | \$ 1,099,721      | 18,806         | \$ 2,544,726          | 15.05%       | 14.49%        | 6%      | 3%      | 7%      |
| Nov-14 | 419,514   | \$ 42,273,342    | 353,229           | \$ 35,843,343            | 26,768             | \$ 2,215,116 | 12,425             | \$ 1,122,489   | 27,092             | \$ 3,092,394   | 21,359       | \$ 2,564,250        | 11,843     | \$ 1,093,557      | 18,880         | \$ 2,561,388          | 15.80%       | 15.21%        | 6%      | 3%      | 6%      |
| Dec-14 | 417,182   | \$ 41,951,233    | 355,955           | \$ 35,961,648            | 24,448             | \$ 2,011,836 | 10,743             | \$ 1,964,399   | 26,036             | \$ 3,013,350   | 20,814       | \$ 2,530,288        | 11,728     | \$ 1,087,149      | 19,131         | \$ 2,553,273          | 14.68%       | 14.28%        | 6%      | 3%      | 6%      |
| Jan-15 | 415,478   | \$ 41,390,318    | 354,369           | \$ 35,512,563            | 24,570             | \$ 2,007,430 | 10,659             | \$ 953,173     | 25,880             | \$ 2,917,152   | 20,832       | \$ 2,437,294        | 11,420     | \$ 1,041,770      | 19,065         | \$ 2,482,908          | 14.71%       | 14.20%        | 6%      | 3%      | 6%      |
| Feb-15 | 414,459   | \$ 41,191,183    | 352,817           | \$ 35,228,676            | 25,149             | \$ 2,089,329 | 11,032             | \$ 975,182     | 25,461             | \$ 2,897,996   | 19,926       | \$ 2,320,454        | 11,985     | \$ 1,104,372      | 18,981         | \$ 2,482,068          | 14.87%       | 14.48%        | 6%      | 3%      | 6%      |
| Mar-15 | 415,035   | \$ 41,224,495    | 358,960           | \$ 35,725,354            | 22,117             | \$ 1,825,995 | 9,514              | \$ 875,036     | 24,444             | \$ 2,798,110   | 20,077       | \$ 2,370,313        | 11,471     | \$ 1,056,047      | 19,009         | \$ 2,485,170          | 13.51%       | 13.34%        | 5%      | 2%      | 6%      |
| Apr-15 | 414,514   | \$ 41,152,967    | 358,459           | \$ 35,416,043            | 22,061             | \$ 1,824,841 | 9,661              | \$ 869,310     | 24,333             | \$ 3,042,773   | 20,121       | \$ 2,628,263        | 11,680     | \$ 1,078,788      | 18,896         | \$ 2,487,852          | 13.52%       | 13.94%        | 5%      | 2%      | 6%      |
| May-15 | 411,363   | \$ 40,768,147    | 351,999           | \$ 34,990,966            | 23,933             | \$ 1,987,561 | 10,417             | \$ 930,680     | 25,014             | \$ 2,858,940   | 19,693       | \$ 2,323,148        | 11,186     | \$ 1,037,108      | 18,982         | \$ 2,505,769          | 14.43%       | 14.17%        | 6%      | 3%      | 6%      |
| Jun-15 | 410,257   | \$ 40,603,591    | 355,135           | \$ 35,354,714            | 22,315             | \$ 1,826,646 | 9,493              | \$ 843,158     | 23,314             | \$ 2,579,073   | 20,181       | \$ 2,278,116        | 11,444     | \$ 1,107,141      | 18,945         | \$ 2,500,603          | 13.44%       | 12.93%        | 5%      | 2%      | 6%      |
| Jul-15 | 409,365   | \$ 40,456,698    | 355,503           | \$ 35,177,524            | 21,531             | \$ 1,780,711 | 9,124              | \$ 818,134     | 23,207             | \$ 2,680,329   | 20,819       | \$ 2,473,699        | 11,316     | \$ 1,043,675      | 18,959         | \$ 2,500,753          | 13.16%       | 13.05%        | 5%      | 2%      | 6%      |
| Aug-15 | 408,386   | \$ 40,298,788    | 347,152           | \$ 34,366,476            | 24,179             | \$ 1,990,041 | 9,839              | \$ 865,069     | 27,216             | \$ 3,077,202   | 19,930       | \$ 2,266,402        | 10,953     | \$ 1,003,206      | 19,079         | \$ 2,508,881          | 14.99%       | 14.72%        | 6%      | 2%      | 7%      |
| Sep-15 | 408,362   | \$ 40,258,421    | 347,678           | \$ 34,365,656            | 23,056             | \$ 1,890,364 | 9,797              | \$ 880,694     | 27,831             | \$ 3,121,707   | 19,911       | \$ 2,350,364        | 11,150     | \$ 1,029,562      | 19,598         | \$ 2,561,677          | 14.86%       | 14.64%        | 6%      | 2%      | 7%      |
| Oct-15 | 407,575   | \$ 40,132,859    | 346,939           | \$ 34,244,745            | 22,614             | \$ 1,852,618 | 9,943              | \$ 881,154     | 28,079             | \$ 3,154,342   | 19,833       | \$ 2,333,065        | 11,194     | \$ 1,036,701      | 20,024         | \$                    |              |               |         |         |         |

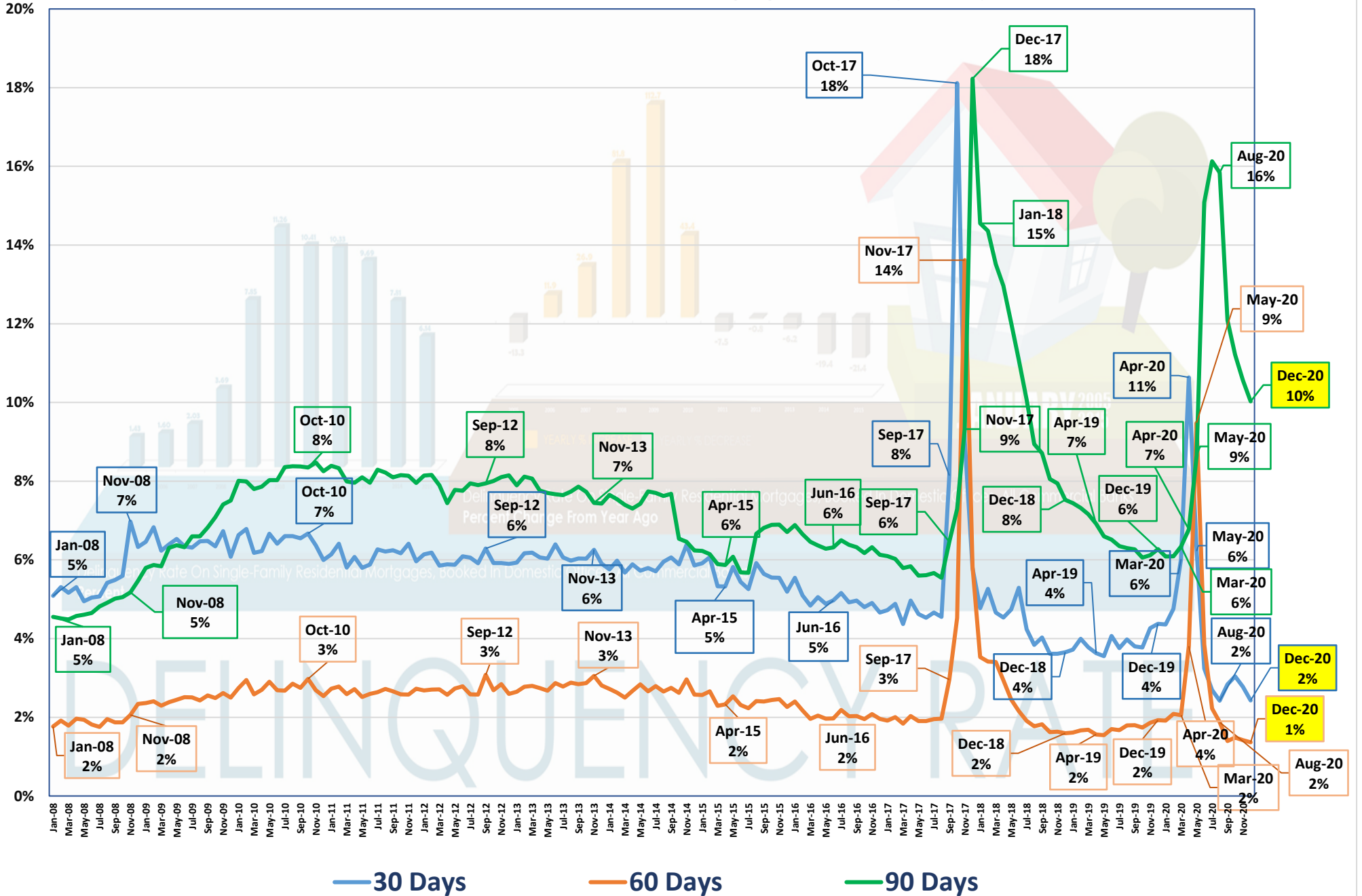
### 2008-2020 Mortgage Delinquency Report

| Date   | Portfolio | Portfolio Amount | Current Portfolio | Current Portfolio Amount | 30 Days Delinquent | 30 Amount    | 60 Days Delinquent | 60 Days Amount | 90 Days Delinquent | 90 Days Amount | Non Accruals | Non Accruals amount | Bankruptcy | Bankruptcy Amount | Foreclosure In | Foreclosure In Amount | Del by Items | Del By Amount | 30 Days | 60 Days | 90 Days |
|--------|-----------|------------------|-------------------|--------------------------|--------------------|--------------|--------------------|----------------|--------------------|----------------|--------------|---------------------|------------|-------------------|----------------|-----------------------|--------------|---------------|---------|---------|---------|
| Jan-16 | 402,620   | \$ 39,487,960    | 342,902           | \$ 33,670,524            | 22,333             | \$ 1,864,253 | 9,656              | \$ 854,062     | 27,729             | \$ 3,099,121   | 20,392       | \$ 2,378,933        | 10,874     | \$ 997,427        | 20,328         | \$ 2,805,141          | 14.83%       | 14.73%        | 6%      | 2%      | 7%      |
| Feb-16 | 402,784   | \$ 39,446,810    | 346,701           | \$ 33,930,794            | 20,539             | \$ 1,703,698 | 8,748              | \$ 783,931     | 26,796             | \$ 3,028,387   | 19,124       | \$ 2,229,855        | 10,732     | \$ 986,592        | 20,188         | \$ 2,789,664          | 13.92%       | 13.98%        | 5%      | 2%      | 7%      |
| Mar-16 | 401,858   | \$ 39,279,848    | 348,603           | \$ 34,046,621            | 19,435             | \$ 1,600,392 | 7,865              | \$ 700,718     | 25,955             | \$ 2,932,117   | 19,803       | \$ 2,280,132        | 10,720     | \$ 988,719        | 19,933         | \$ 2,758,218          | 13.25%       | 13.32%        | 5%      | 2%      | 6%      |
| Apr-16 | 399,435   | \$ 39,090,654    | 345,651           | \$ 33,805,224            | 20,185             | \$ 1,661,346 | 8,168              | \$ 738,015     | 25,431             | \$ 2,886,069   | 19,268       | \$ 2,254,455        | 10,566     | \$ 985,652        | 19,314         | \$ 2,696,644          | 13.47%       | 13.52%        | 5%      | 2%      | 6%      |
| May-16 | 398,139   | \$ 38,945,700    | 345,851           | \$ 33,791,684            | 19,443             | \$ 1,588,784 | 7,826              | \$ 709,928     | 25,019             | \$ 2,855,304   | 19,290       | \$ 2,250,664        | 10,640     | \$ 998,307        | 18,663         | \$ 2,473,035          | 13.13%       | 13.23%        | 5%      | 2%      | 6%      |
| Jun-16 | 397,151   | \$ 38,796,751    | 344,497           | \$ 33,611,200            | 19,735             | \$ 1,622,618 | 7,835              | \$ 701,793     | 25,084             | \$ 2,861,140   | 19,195       | \$ 2,234,929        | 10,586     | \$ 988,378        | 18,499         | \$ 2,453,888          | 13.26%       | 13.37%        | 5%      | 2%      | 6%      |
| Jul-16 | 396,387   | \$ 38,716,108    | 341,512           | \$ 33,349,198            | 20,452             | \$ 1,694,794 | 8,662              | \$ 761,639     | 25,761             | \$ 2,910,477   | 19,148       | \$ 2,218,964        | 10,582     | \$ 988,673        | 18,481         | \$ 2,456,166          | 13.84%       | 13.86%        | 5%      | 2%      | 6%      |
| Aug-16 | 395,402   | \$ 38,566,307    | 342,718           | \$ 33,420,310            | 19,449             | \$ 1,612,722 | 8,005              | \$ 715,380     | 25,230             | \$ 2,817,895   | 19,261       | \$ 2,234,825        | 9,623      | \$ 897,452        | 18,021         | \$ 2,408,670          | 13.32%       | 13.34%        | 5%      | 2%      | 6%      |
| Sep-16 | 394,363   | \$ 38,402,654    | 341,837           | \$ 33,258,396            | 19,572             | \$ 1,602,276 | 8,016              | \$ 717,962     | 24,938             | \$ 2,824,020   | 18,904       | \$ 2,183,452        | 8,692      | \$ 825,097        | 17,842         | \$ 2,386,341          | 13.32%       | 13.40%        | 5%      | 2%      | 6%      |
| Oct-16 | 393,513   | \$ 38,280,106    | 342,638           | \$ 33,270,606            | 18,880             | \$ 1,548,710 | 7,694              | \$ 685,375     | 24,301             | \$ 2,775,415   | 20,718       | \$ 2,075,782        | 8,503      | \$ 811,486        | 17,621         | \$ 2,368,872          | 12.93%       | 13.09%        | 5%      | 2%      | 6%      |
| Nov-16 | 392,637   | \$ 38,141,616    | 340,387           | \$ 33,044,661            | 19,250             | \$ 1,579,013 | 8,180              | \$ 718,033     | 24,820             | \$ 2,799,909   | 18,748       | \$ 2,110,790        | 8,480      | \$ 807,625        | 17,465         | \$ 2,353,197          | 13.31%       | 13.36%        | 5%      | 2%      | 6%      |
| Dec-16 | 391,450   | \$ 37,996,791    | 341,542           | \$ 33,103,012            | 18,260             | \$ 1,489,727 | 7,664              | \$ 680,175     | 23,984             | \$ 2,723,877   | 18,693       | \$ 2,116,765        | 8,498      | \$ 797,459        | 15,871         | \$ 2,121,022          | 12.75%       | 12.88%        | 5%      | 2%      | 6%      |
| Jan-17 | 390,714   | \$ 37,882,734    | 340,957           | \$ 33,003,174            | 18,459             | \$ 1,509,121 | 7,489              | \$ 651,306     | 23,809             | \$ 2,719,133   | 18,721       | \$ 2,127,265        | 8,258      | \$ 774,106        | 15,846         | \$ 2,118,572          | 12.73%       | 12.88%        | 5%      | 2%      | 6%      |
| Feb-17 | 389,638   | \$ 37,710,527    | 339,325           | \$ 32,785,933            | 19,018             | \$ 1,551,320 | 7,817              | \$ 700,021     | 23,478             | \$ 2,673,253   | 18,313       | \$ 2,076,703        | 8,290      | \$ 775,756        | 15,395         | \$ 2,062,486          | 12.91%       | 13.06%        | 5%      | 2%      | 6%      |
| Mar-17 | 388,709   | \$ 37,554,202    | 342,058           | \$ 32,958,653            | 16,996             | \$ 1,379,345 | 7,142              | \$ 643,175     | 22,513             | \$ 2,573,029   | 17,898       | \$ 2,021,672        | 8,229      | \$ 766,262        | 14,935         | \$ 2,002,658          | 12.00%       | 12.24%        | 4%      | 2%      | 6%      |
| Apr-17 | 388,572   | \$ 37,443,768    | 338,689           | \$ 32,567,080            | 19,295             | \$ 1,581,644 | 7,900              | \$ 699,407     | 22,688             | \$ 2,595,637   | 17,225       | \$ 1,966,418        | 8,222      | \$ 765,775        | 14,607         | \$ 1,959,419          | 12.84%       | 13.02%        | 5%      | 2%      | 6%      |
| May-17 | 388,374   | \$ 37,309,684    | 341,252           | \$ 32,695,899            | 17,959             | \$ 1,450,773 | 7,406              | \$ 663,924     | 21,757             | \$ 2,499,088   | 17,390       | \$ 1,969,738        | 8,249      | \$ 765,413        | 14,341         | \$ 1,909,595          | 12.13%       | 12.37%        | 5%      | 2%      | 6%      |
| Jun-17 | 387,477   | \$ 37,219,129    | 340,796           | \$ 32,681,549            | 17,550             | \$ 1,416,822 | 7,385              | \$ 654,068     | 21,746             | \$ 2,466,690   | 17,451       | \$ 1,855,845        | 8,054      | \$ 744,961        | 14,012         | \$ 1,871,737          | 12.05%       | 12.19%        | 5%      | 2%      | 6%      |
| Jul-17 | 386,979   | \$ 37,121,206    | 339,431           | \$ 32,511,956            | 18,048             | \$ 1,464,779 | 7,567              | \$ 667,884     | 21,933             | \$ 2,476,587   | 17,524       | \$ 1,939,243        | 8,171      | \$ 753,616        | 14,015         | \$ 1,874,118          | 12.29%       | 12.42%        | 5%      | 2%      | 6%      |
| Aug-17 | 385,888   | \$ 36,974,932    | 339,374           | \$ 32,465,784            | 17,555             | \$ 1,414,397 | 7,573              | \$ 663,849     | 21,386             | \$ 2,430,902   | 17,378       | \$ 1,920,913        | 8,091      | \$ 743,475        | 13,672         | \$ 1,828,902          | 12.05%       | 12.20%        | 5%      | 2%      | 6%      |
| Sep-17 | 386,244   | \$ 36,907,210    | 318,420           | \$ 30,591,182            | 31,447             | \$ 2,639,311 | 11,425             | \$ 948,388     | 24,952             | \$ 2,728,329   | 17,827       | \$ 1,866,660        | 8,166      | \$ 751,482        | 13,930         | \$ 1,856,077          | 17.56%       | 17.11%        | 8%      | 3%      | 6%      |
| Oct-17 | 385,858   | \$ 36,826,871    | 270,363           | \$ 25,341,222            | 69,897             | \$ 6,933,366 | 17,448             | \$ 1,541,371   | 28,150             | \$ 3,010,912   | 18,961       | \$ 1,971,809        | 8,156      | \$ 751,437        | 13,747         | \$ 1,832,604          | 29.93%       | 31.19%        | 18%     | 5%      | 7%      |
| Nov-17 | 385,342   | \$ 36,763,045    | 262,135           | \$ 24,213,348            | 34,810             | \$ 3,338,682 | 52,470             | \$ 5,459,197   | 35,927             | \$ 3,751,818   | 20,900       | \$ 2,176,103        | 7,914      | \$ 731,355        | 13,676         | \$ 1,822,442          | 31.97%       | 34.14%        | 9%      | 14%     | 9%      |
| Dec-17 | 385,042   | \$ 36,712,724    | 270,142           | \$ 25,077,224            | 22,287             | \$ 1,930,243 | 22,431             | \$ 2,165,286   | 70,182             | \$ 7,539,971   | 31,702       | \$ 3,579,782        | 7,823      | \$ 722,912        | 13,597         | \$ 1,808,346          | 29.84%       | 31.69%        | 6%      | 6%      | 18%     |
| Jan-18 | 384,034   | \$ 36,572,165    | 296,259           | \$ 27,989,487            | 18,330             | \$ 1,589,550 | 13,566             | \$ 1,226,207   | 55,879             | \$ 5,766,921   | 20,284       | \$ 2,132,869        | 7,688      | \$ 708,516        | 13,433         | \$ 1,786,776          | 22.86%       | 23.47%        | 5%      | 4%      | 15%     |
| Feb-18 | 383,560   | \$ 36,494,621    | 295,220           | \$ 27,842,323            | 20,178             | \$ 1,781,978 | 13,094             | \$ 1,187,005   | 55,068             | \$ 5,683,315   | 20,693       | \$ 2,171,445        | 7,641      | \$ 705,113        | 13,077         | \$ 1,744,634          | 23.03%       | 23.71%        | 5%      | 3%      | 14%     |
| Mar-18 | 382,726   | \$ 36,392,982    | 300,137           | \$ 28,291,536            | 17,844             | \$ 1,510,117 | 13,032             | \$ 1,199,204   | 51,713             | \$ 5,392,125   | 20,546       | \$ 2,170,978        | 7,554      | \$ 698,628        | 12,753         | \$ 1,703,893          | 21.58%       | 22.26%        | 5%      | 3%      | 14%     |
| Abr-18 | 381,777   | \$ 36,276,144    | 303,726           | \$ 28,594,656            | 17,322             | \$ 1,447,356 | 11,231             | \$ 997,642     | 49,498             | \$ 5,236,490   | 20,607       | \$ 2,214,028        | 7,459      | \$ 690,233        | 12,475         | \$ 1,667,818          | 20.44%       | 21.18%        | 5%      | 3%      | 13%     |
| May-18 | 380,887   | \$ 36,163,102    | 307,715           | \$ 28,976,698            | 18,043             | \$ 1,512,644 | 9,342              | \$ 805,137     | 45,787             | \$ 4,868,623   | 20,787       | \$ 2,239,694        | 7,304      | \$ 669,148        | 12,433         | \$ 1,646,096          | 19.21%       | 19.87%        | 5%      | 2%      | 12%     |
| Jun-18 | 380,065   | \$ 36,044,415    | 309,614           | \$ 29,130,301            | 20,116             | \$ 1,684,682 | 8,208              | \$ 695,994     | 42,127             | \$ 4,533,438   | 20,784       | \$ 233,637          | 7,237      | \$ 661,534        | 12,942         | \$ 1,696,210          | 18.54%       | 19.18%        | 5%      | 2%      | 11%     |
| Jul-18 | 379,192   | \$ 35,940,360    | 310,448           | \$ 29,900,725            | 16,074             | \$ 1,288,704 | 7,248              | \$ 612,050     | 38,193             | \$ 4,138,881   | 20,579       | \$ 2,215,007        | 7,160      | \$ 650,131        | 12,993         | \$ 1,705,275          | 16.22%       | 16.80%        | 4%      | 2%      | 10%     |
| Aug-18 | 377,583   | \$ 35,770,774    | 322,651           | \$ 30,304,988            | 14,497             | \$ 1,189,104 | 6,681              | \$ 557,738     | 33,754             | \$ 3,718,944   | 20,495       | \$ 2,202,561        | 6,990      | \$ 628,580        | 12,579         | \$ 1,656,650          | 14.55%       | 15.28%        | 4%      | 2%      | 9%      |
| Sep-18 | 371,047   | \$ 35,038,577    | 317,022           | \$ 29,715,847            | 14,946             | \$ 1,209,593 | 6,753              | \$ 571,833     | 32,326             | \$ 3,541,304   | 20,117       | \$ 2,101,752        | 6,746      | \$ 607,835        | 11,939         | \$ 1,568,198          | 14.56%       | 15.19%        | 4%      | 2%      | 9%      |
| Oct-18 | 375,517   | \$ 35,500,198    | 325,609           | \$ 30,602,672            | 13,565             | \$ 1,091,813 | 6,095              | \$ 523,604     | 30,248             | \$ 3,282,109   | 19,972       | \$ 2,078,509        | 7,107      | \$ 637,530        | 11,912         | \$ 1,559,084          | 13.29%       | 13.80%        | 4%      | 2%      | 8%      |
| Nov-18 | 375,426   | \$ 35,446,712    | 325,891           | \$ 30,570,701            | 13,569             | \$ 1,084,228 | 6,134              | \$ 516,957     | 29,832             | \$ 3,274,826   | 19,657       | \$ 2,066,756        | 7,089      | \$ 634,886        | 11,699         | \$ 1,516,568          | 13.19%       | 13.76%        | 4%      | 2%      | 8%      |
| Dec-18 | 373,912   | \$ 35,252,285    | 326,148           | \$ 30,626,623            | 13,667             | \$ 1,088,021 | 5,956              | \$ 485,782     | 28,141             | \$ 3,051,859   | 19,531       | \$ 2,015,308        | 7,045      | \$ 629,183        | 11,655         | \$ 1,515,432          | 12.77%       | 13.12%        | 4%      | 2%      | 8%      |

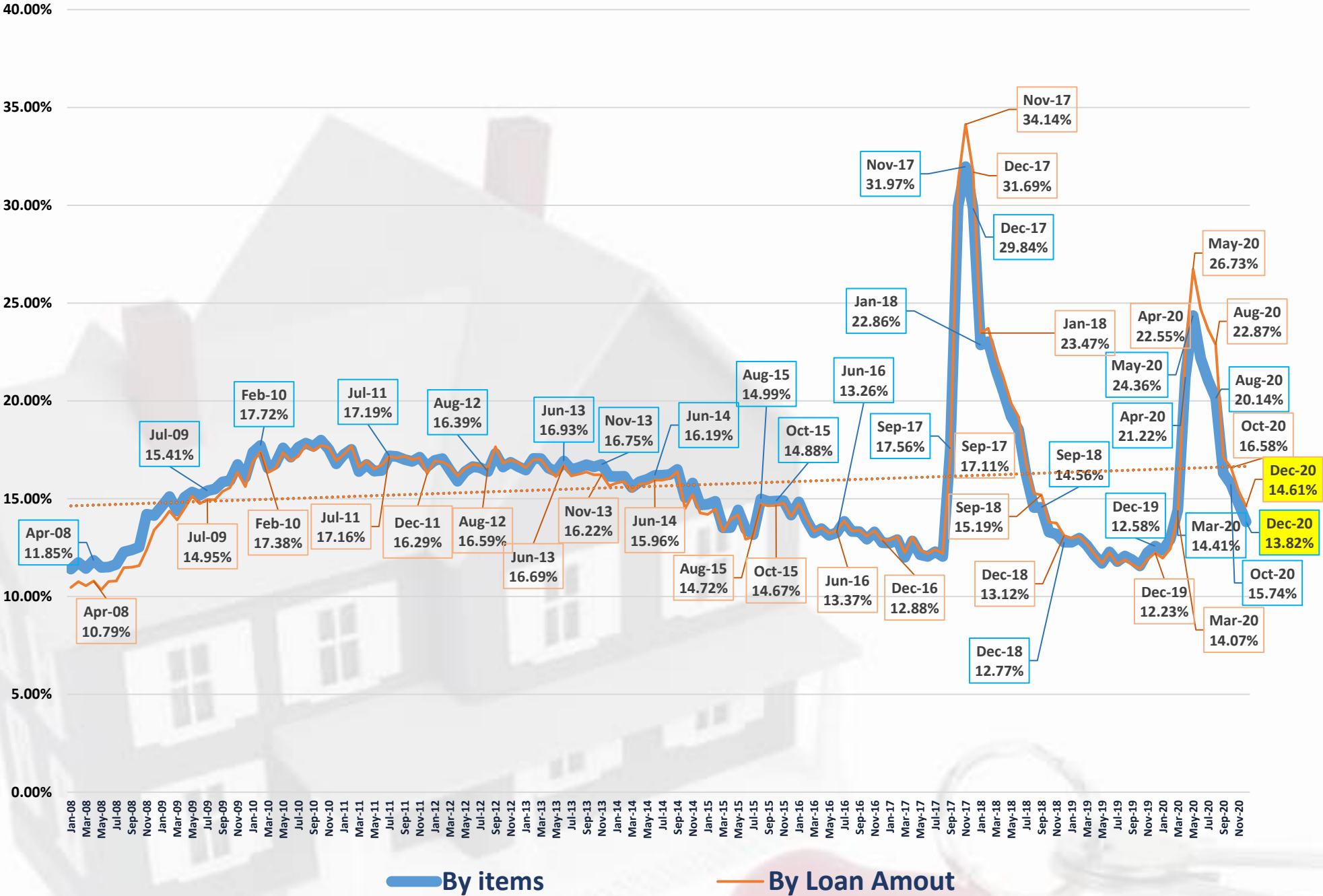
### 2008-2020 Mortgage Delinquency Report

| Date   | Portfolio | Portfolio Amount | Current Portfolio | Current Portfolio Amount | 30 Days Delinquent | 30 Amount    | 60 Days Delinquent | 60 Days Amount | 90 Days Delinquent | 90 Days Amount | Non Accruals | Non Accruals amount | Bankruptcy | Bankruptcy Amount | Foreclosure In | Foreclosure In Amount | Del by Items | Del By Amount | 30 Days | 60 Days | 90 Days |
|--------|-----------|------------------|-------------------|--------------------------|--------------------|--------------|--------------------|----------------|--------------------|----------------|--------------|---------------------|------------|-------------------|----------------|-----------------------|--------------|---------------|---------|---------|---------|
| Jan-19 | 374,178   | \$ 35,227,877    | 326,384           | \$ 30,652,260            | 13,922             | \$ 1,120,709 | 6,025              | \$ 495,559     | 27,847             | \$ 2,959,349   | 19,780       | \$ 2,029,829        | 7,162      | \$ 640,070        | 11,683         | \$ 1,516,033          | 12.77%       | 12.99%        | 4%      | 2%      | 7%      |
| Feb-19 | 371,049   | \$ 35,105,156    | 322,874           | \$ 30,511,813            | 14,827             | \$ 1,191,220 | 6,193              | \$ 519,329     | 27,155             | \$ 2,882,794   | 19,659       | \$ 1,897,784        | 7,070      | \$ 632,326        | 12,192         | \$ 1,550,863          | 12.98%       | 13.08%        | 4%      | 2%      | 7%      |
| Mar-19 | 369,799   | \$ 34,998,826    | 323,115           | \$ 30,558,591            | 13,985             | \$ 1,123,577 | 6,222              | \$ 511,213     | 26,477             | \$ 2,805,445   | 19,025       | \$ 1,941,673        | 7,012      | \$ 677,058        | 12,664         | \$ 1,589,896          | 12.62%       | 12.69%        | 4%      | 2%      | 7%      |
| Apr-19 | 369,473   | \$ 34,861,054    | 324,733           | \$ 30,613,829            | 13,405             | \$ 1,066,304 | 5,781              | \$ 475,518     | 25,554             | \$ 2,705,403   | 19,175       | \$ 1,944,675        | 6,967      | \$ 622,174        | 13,492         | \$ 1,670,915          | 12.11%       | 12.18%        | 4%      | 2%      | 7%      |
| May-19 | 368,644   | \$ 34,728,096    | 325,515           | \$ 30,665,301            | 13,101             | \$ 1,028,661 | 5,701              | \$ 471,939     | 24,327             | \$ 2,562,195   | 18,839       | \$ 1,901,971        | 6,967      | \$ 621,302        | 13,561         | \$ 1,671,728          | 11.70%       | 11.70%        | 4%      | 2%      | 7%      |
| Jun-19 | 366,944   | \$ 34,523,552    | 321,932           | \$ 30,305,026            | 14,919             | \$ 1,184,056 | 6,242              | \$ 509,885     | 23,851             | \$ 2,524,585   | 18,358       | \$ 1,865,677        | 6,820      | \$ 607,915        | 13,831         | \$ 1,692,444          | 12.27%       | 12.22%        | 4%      | 2%      | 6%      |
| Jul-19 | 366,169   | \$ 34,390,112    | 323,044           | \$ 30,390,132            | 13,777             | \$ 1,053,859 | 6,135              | \$ 499,281     | 23,213             | \$ 2,446,840   | 18,219       | \$ 1,840,223        | 6,867      | \$ 611,022        | 14,196         | \$ 1,729,579          | 11.78%       | 11.63%        | 4%      | 2%      | 6%      |
| Aug-19 | 366,003   | \$ 34,323,985    | 321,816           | \$ 30,244,647            | 14,563             | \$ 1,137,387 | 6,574              | \$ 528,637     | 23,050             | \$ 2,413,314   | 18,084       | \$ 1,818,550        | 6,838      | \$ 604,498        | 14,201         | \$ 1,723,362          | 12.07%       | 11.88%        | 4%      | 2%      | 6%      |
| Sep-19 | 365,033   | \$ 34,187,915    | 321,709           | \$ 30,211,890            | 13,881             | \$ 1,082,985 | 6,564              | \$ 530,531     | 22,879             | \$ 2,362,509   | 18,205       | \$ 1,788,641        | 6,726      | \$ 595,717        | 14,135         | \$ 1,706,666          | 11.87%       | 11.63%        | 4%      | 2%      | 6%      |
| Oct-19 | 364,043   | \$ 34,052,163    | 321,931           | \$ 30,164,241            | 13,730             | \$ 1,079,830 | 6,322              | \$ 518,728     | 22,060             | \$ 2,289,364   | 17,642       | \$ 1,745,065        | 6,692      | \$ 596,092        | 13,879         | \$ 1,666,496          | 11.57%       | 11.42%        | 4%      | 2%      | 6%      |
| Nov-19 | 363,125   | \$ 33,898,907    | 318,668           | \$ 29,867,606            | 15,481             | \$ 1,216,072 | 6,753              | \$ 538,501     | 22,223             | \$ 2,276,728   | 17,685       | \$ 1,735,384        | 6,791      | \$ 608,982        | 13,679         | \$ 1,628,392          | 12.24%       | 11.89%        | 4%      | 2%      | 6%      |
| Dec-19 | 365,127   | \$ 34,102,691    | 319,208           | \$ 29,931,068            | 15,977             | \$ 1,254,222 | 7,033              | \$ 562,576     | 22,909             | \$ 2,354,825   | 17,812       | \$ 1,717,460        | 6,736      | \$ 598,300        | 13,449         | \$ 1,590,797          | 12.58%       | 12.23%        | 4%      | 2%      | 6%      |
| Jan-20 | 361,372   | \$ 33,597,582    | 316,714           | \$ 29,578,783            | 15,749             | \$ 1,257,643 | 6,913              | \$ 565,315     | 21,996             | \$ 2,195,841   | 15,471       | \$ 1,417,640        | 6,622      | \$ 590,624        | 13,214         | \$ 1,548,340          | 12.36%       | 11.96%        | 4%      | 2%      | 6%      |
| Feb-20 | 359,210   | \$ 33,320,672    | 312,754           | \$ 29,178,227            | 17,076             | \$ 1,366,400 | 7,504              | \$ 610,933     | 21,876             | \$ 2,165,112   | 15,955       | \$ 1,461,400        | 6,625      | \$ 587,692        | 13,088         | \$ 1,548,098          | 12.93%       | 12.43%        | 5%      | 2%      | 6%      |
| Mar-20 | 358,707   | \$ 33,208,295    | 307,012           | \$ 28,534,247            | 21,593             | \$ 1,858,323 | 7,368              | \$ 581,262     | 22,734             | \$ 2,234,463   | 16,105       | \$ 1,464,800        | 6,659      | \$ 589,162        | 12,171         | \$ 1,496,624          | 14.41%       | 14.07%        | 6%      | 2%      | 6%      |
| Apr-20 | 356,311   | \$ 32,911,217    | 280,702           | \$ 25,488,404            | 37,903             | \$ 3,884,919 | 13,568             | \$ 1,212,776   | 24,138             | \$ 2,325,118   | 16,701       | \$ 1,506,582        | 6,478      | \$ 574,294        | 12,557         | \$ 1,481,112          | 21.22%       | 22.55%        | 11%     | 4%      | 7%      |
| May-20 | 355,741   | \$ 32,833,386    | 269,078           | \$ 24,056,979            | 22,141             | \$ 2,061,824 | 33,737             | \$ 3,703,645   | 30,785             | \$ 3,010,938   | 17,259       | \$ 1,545,347        | 6,440      | \$ 569,132        | 12,472         | \$ 1,475,522          | 24.36%       | 26.73%        | 6%      | 9%      | 9%      |
| Jun-20 | 355,101   | \$ 32,767,945    | 276,343           | \$ 24,675,250            | 11,511             | \$ 932,313   | 13,666             | \$ 1,379,736   | 53,581             | \$ 5,780,646   | 25,673       | \$ 2,701,635        | 6,426      | \$ 565,576        | 12,350         | \$ 1,464,066          | 22.18%       | 24.70%        | 3%      | 4%      | 15%     |
| Jul-20 | 354,690   | \$ 32,708,790    | 280,034           | \$ 24,973,232            | 9,557              | \$ 767,732   | 7,889              | \$ 705,488     | 57,210             | \$ 6,262,338   | 27,159       | \$ 2,872,669        | 6,437      | \$ 567,560        | 12,068         | \$ 1,436,413          | 21.05%       | 23.65%        | 3%      | 2%      | 16%     |
| Aug-20 | 354,728   | \$ 32,622,416    | 283,296           | \$ 25,161,321            | 8,595              | \$ 666,713   | 6,648              | \$ 605,393     | 56,189             | \$ 6,188,989   | 27,370       | \$ 2,908,708        | 6,452      | \$ 571,134        | 11,945         | \$ 1,426,333          | 20.14%       | 22.87%        | 2%      | 2%      | 16%     |
| Sep-20 | 381,641   | \$ 37,629,784    | 319,377           | \$ 31,183,161            | 10,819             | \$ 1,046,008 | 5,326              | \$ 514,609     | 46,119             | \$ 4,886,006   | 17,675       | \$ 1,782,428        | 6,855      | \$ 610,095        | 11,737         | \$ 1,401,505          | 16.31%       | 17.13%        | 3%      | 1%      | 12%     |
| Oct-20 | 381,281   | \$ 37,423,961    | 321,260           | \$ 31,218,497            | 11,588             | \$ 957,108   | 5,667              | \$ 598,063     | 42,766             | \$ 4,650,293   | 16,401       | \$ 1,398,472        | 6,779      | \$ 609,426        | 11,523         | \$ 1,382,701          | 15.74%       | 16.58%        | 3%      | 1%      | 11%     |
| Nov-20 | 380,891   | \$ 37,363,258    | 324,679           | \$ 31,606,970            | 10,576             | \$ 919,437   | 5,406              | \$ 565,758     | 40,230             | \$ 4,271,093   | 16,436       | \$ 1,398,032        | 6,668      | \$ 598,918        | 11,494         | \$ 1,376,944          | 14.76%       | 15.41%        | 3%      | 1%      | 11%     |
| Dec-20 | 381,725   | \$ 37,353,843    | 328,963           | \$ 31,895,678            | 9,275              | \$ 870,678   | 5,208              | \$ 496,577     | 38,279             | \$ 4,090,910   | 15,444       | \$ 1,295,548        | 6,693      | \$ 593,211        | 11,353         | \$ 1,357,774          | 13.82%       | 14.61%        | 2%      | 1%      | 10%     |

# Residential Mortgage Delinquency

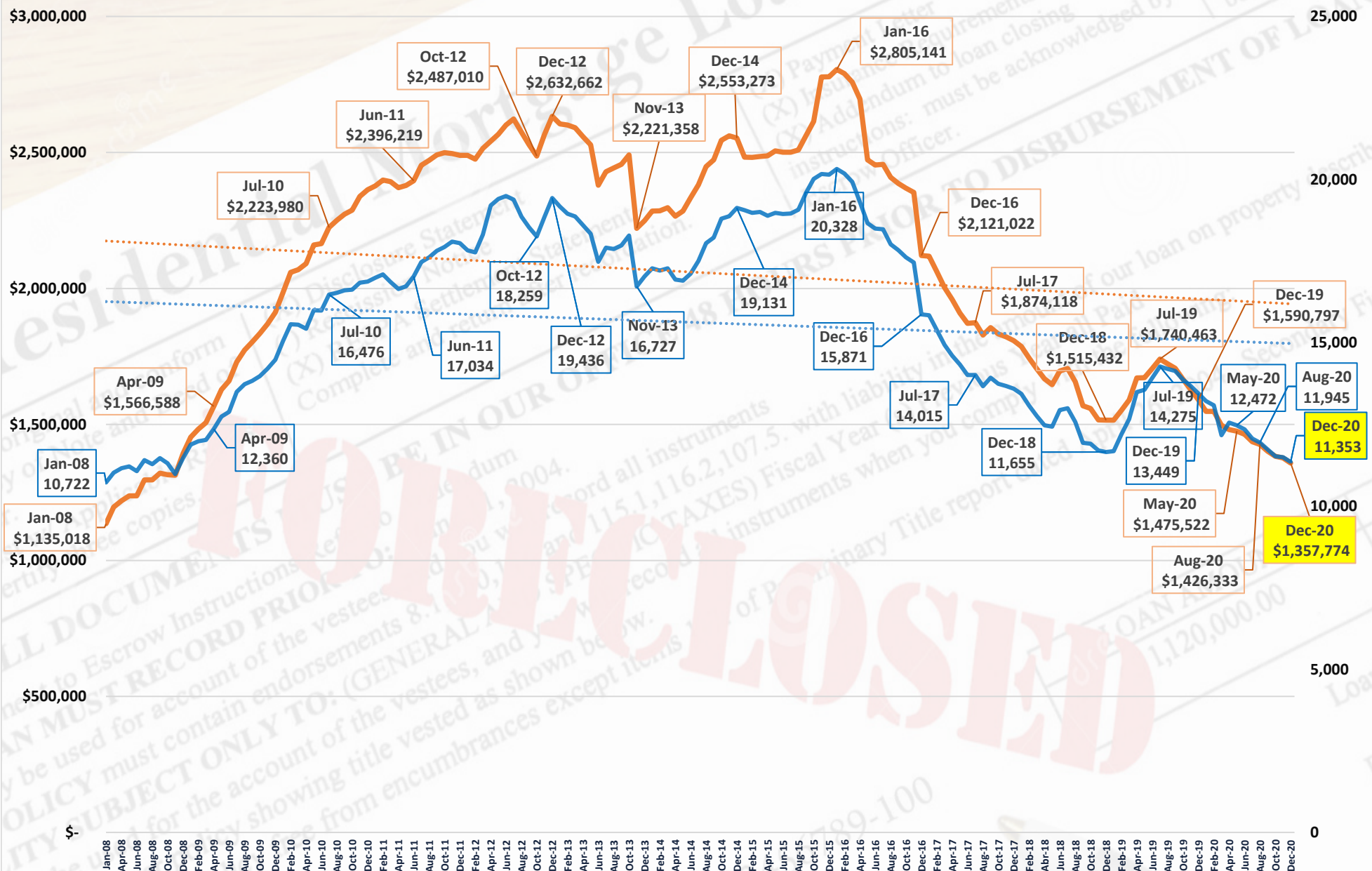


# Puerto Rico Residential Mortgage Loan Portfolio Delinquency





# Properties in Process of Foreclosure



— Foreclosure In Amount  
— Foreclosure In

Residential Units