

## 88.2% of RMH's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$15,894	121.2%	\$73,556	88.8%	\$46,216	79.9%	\$135,666	<b>88.2%</b>
Corporate Bonds	(\$2,196)	-16.8%	\$7,757	9.4%	\$7,265	12.6%	\$12,826	8.3%
Common Stocks	(\$399)	-3.0%	\$1,496	1.8%	\$4,385	7.6%	\$5,483	3.6%
Municipal Securities	\$0	0.0%	\$2	0.0%	\$1	0.0%	\$3	0.0%
Preferred Stocks	(\$186)	-1.4%	\$ 47	0.1%	\$0	0.0%	(\$140)	-0.1%
Total Loss	\$13,113	100%	\$82,858	100%	\$ 57,868	100%	\$153,838	100%

## 88.9% of RSF's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$23,092	119.0%	\$84,082	89.2%	\$58,089	80.3%	\$165,264	<b>88.9%</b>
Corporate Bonds	(\$2,967)	-15.3%	\$8,834	9.4%	\$8,714	12.0%	\$14,581	7.8%
Common Stocks	(\$499)	-2.6%	\$1,249	1.3%	\$5,564	7.7%	\$6,313	3.4%
Municipal Securities	\$0	0.0%	\$2	0.0%	\$1	0.0%	\$3	0.0%
Preferred Stocks	(\$218)	-1.1%	\$55	0.1%	\$0	0.0%	(\$164)	-0.1%
Total Loss	\$19,408	100%	\$94,222	100%	\$72,367	100%	\$185,997	100%

## 89.2% of RMA's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$25,435	116.9%	\$108,117	90.5%	\$62,133	79.6%	\$195,684	<b>89.2%</b>
Corporate Bonds	(\$2,858)	-13.1%	\$9,833	8.2%	\$9,869	12.6%	\$16,844	7.7%
Common Stocks	(\$572)	-2.6%	\$1,437	1.2%	\$6,102	7.8%	\$6,967	3.2%
Municipal Securities	\$0	0.0%	\$3	0.0%	\$1	0.0%	\$4	0.0%
Preferred Stocks	(\$238)	-1.1%	\$60	0.0%	\$0	0.0%	(\$179)	-0.1%
Total Loss	\$21,766	100%	\$119,449	100%	\$78,105	100%	\$219,321	100%

## 90.9% of RHY's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$36,193	109.5%	\$141,035	91.9%	\$67,120	81.4%	\$244,348	<b>90.9%</b>
Corporate Bonds	(\$2,460)	-7.4%	\$10,742	7.0%	\$9,328	11.3%	\$17,610	6.6%
Common Stocks	(\$430)	-1.3%	\$1,633	1.1%	\$5,965	7.2%	\$7,168	2.7%
Preferred Stocks	(\$252)	-0.8%	\$63	0.0%	\$0	0.0%	(\$189)	-0.1%
Total Loss	\$33,051	100%	\$153,474	100%	\$82,413	100%	\$268,937	100%

## 94.3% of MKHIX's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$61,353	110.3%	\$172,192	94.8%	\$105,404	86.3%	\$338,949	<b>94.3%</b>
Corporate Bonds	(\$5,488)	-9.9%	\$6,090	3.4%	\$4,502	3.7%	\$5,104	1.4%
Common Stocks	\$287	0.5%	\$3,227	1.8%	\$12,178	10.0%	\$15,692	4.4%
Municipal Securities	\$0	0.0%	\$4	0.0%	\$1	0.0%	\$5	0.0%
Preferred Stocks	(\$506)	-0.9%	\$127	0.1%	\$0	0.0%	(\$380)	-0.1%
Total Loss	\$55,647	100%	\$181,640	100%	\$122,084	100%	\$359,371	100%

## 92.9% of MKIBX's Identifiable Losses Were in Structured Finance March 31, 2007 to December 31, 2007

	March 31, 2007 to June 30, 2007		June 30, 2007 to September 30, 2007		September 30, 2007 to December 31, 2007		March 31, 2007 to December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Asset Backed Securities	\$30,936	78.9%	\$142,429	95.9%	\$120,866	93.7%	\$294,231	<b>92.9%</b>
Corporate Bonds	\$6,468	16.5%	\$5,304	3.6%	\$2,738	2.1%	\$14,510	4.6%
Government and Agency	\$1,636	4.2%	\$0	0.0%	\$0	0.0%	\$1,636	0.5%
Preferred Stocks	\$172	0.4%	\$819	0.6%	\$5,447	4.2%	\$6,438	2.0%
Total Loss	\$39,212	100.0%	\$148,552	100.0%	\$129,051	100.0%	\$316,815	100.0%

## 82.0% of RMH's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$11,254	85.8%	\$70,626	85.2%	\$44,340	76.6%	\$126,220	<b>82.0%</b>
No	\$1,859	14.2%	\$12,232	14.8%	\$13,527	23.4%	\$27,619	24.7%
Total	13,113	100%	\$82,858	100%	\$57,868	100%	\$153,838	100%

## 81.9% of RSF's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$15,559	80.2%	\$80,453	85.4%	\$56,249	77.7%	\$152,261	<b>81.9%</b>
No	\$3,849	19.8%	\$13,768	14.6%	\$16,119	22.3%	\$33,736	18.1%
Total	\$19,408	100%	\$94,222	100%	\$72,367	100%	\$185,997	100%



## 82.6% of RMA's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$14,753	67.8%	\$105,007	87.9%	\$61,425	78.6%	\$181,185	<b>82.6%</b>
No	\$7,013	32.2%	\$14,442	12.1%	\$16,680	21.4%	\$38,136	17.4%
Total	\$21,766	100%	\$119,449	100%	\$78,105	100%	\$219,321	100%

## 82.4% of RHY's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$18,714	56.6%	\$137,943	89.9%	\$65,049	78.9%	\$221,707	<b>82.4%</b>
No	\$14,337	43.4%	\$15,530	10.1%	\$17,363	21.1%	\$47,231	17.6%
Total	\$33,051	100%	\$153,474	100%	\$82,413	100%	\$268,937	100%

## 83.5% of MKHIX's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$48,744	87.6%	\$150,785	83.0%	\$100,640	82.4%	\$300,169	<b>83.5%</b>
No	\$6,903	12.4%	\$30,855	17.0%	\$21,444	17.6%	\$59,202	16.5%
Total	\$55,647	100%	\$181,640	100%	\$122,084	100%	\$359,371	100%

## 82.5% of MKIBX's Losses Were from Internally Priced Securities March 31, 2007 to December 31, 2007

Internally Priced?	March 31, 2007		June 30, 2007		September 30, 2007		March 31, 2007	
	June 30, 2007		September 30, 2007		December 31, 2007		December 30, 2007	
	'000s	%	'000s	%	'000s	%	'000s	%
Yes	\$19,630	50.1%	\$123,788	83.3%	\$118,070	91.5%	\$261,488	<b>82.5%</b>
No	\$19,581	49.9%	\$24,765	16.7%	\$10,981	8.5%	\$55,327	17.5%
Total	\$39,212	100%	\$148,552	100%	\$129,051	100%	\$316,815	100%