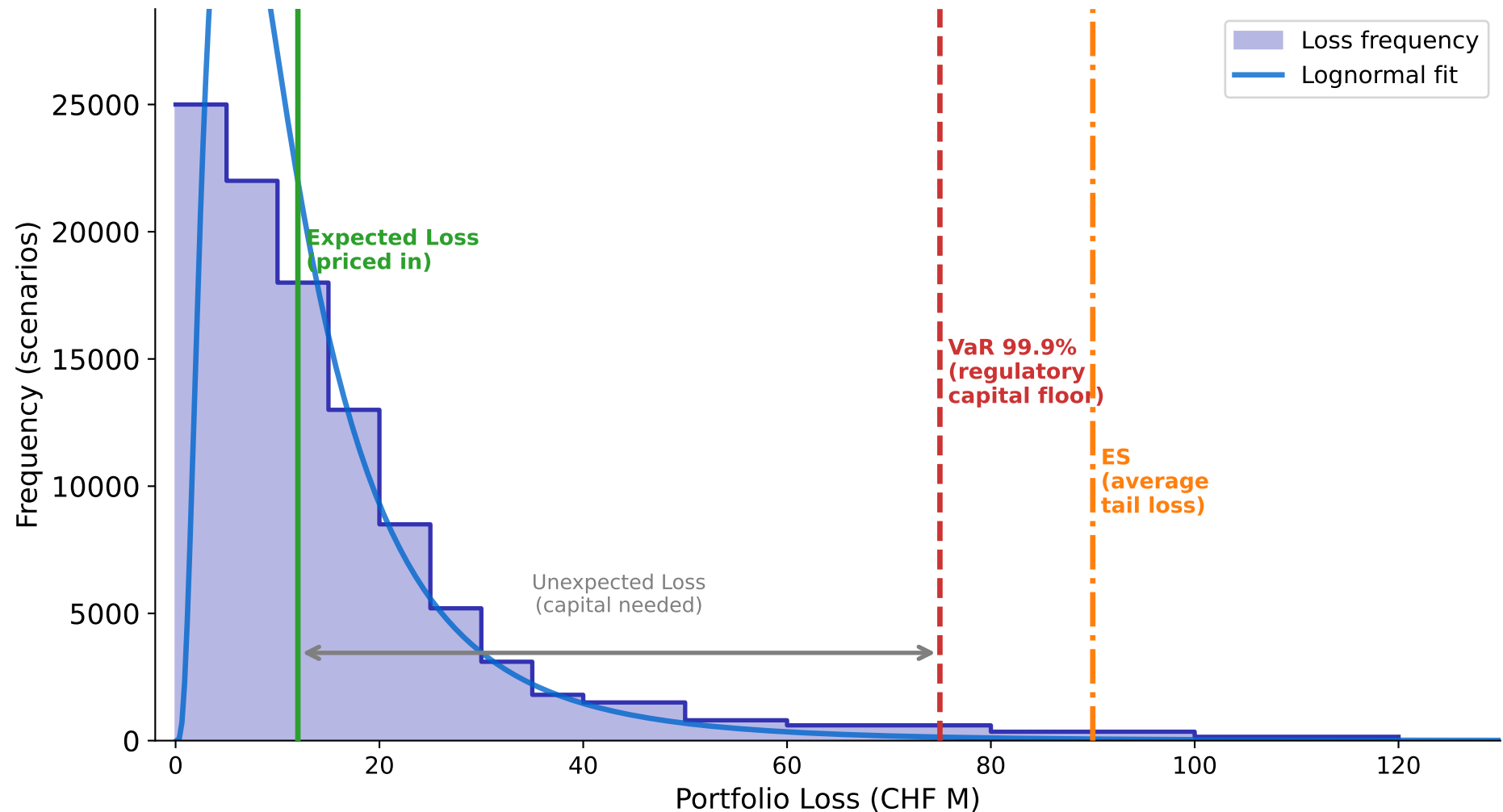


Credit Portfolio Loss Distribution: Expected vs Unexpected Loss



Source: 100,000 Monte Carlo scenarios, illustrative credit portfolio