

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Analysis Date:

August 31, 2008

2.486%

LINE	UNIT NUMBER	PROPERTY ADDRESS	PROPERTY TYPE	LOAN TYPE	APR	YIELD	YIELD	YIELD	YIELD	DATE	STATUS	PRICE
1	1CA352346	ONYX MEZZ FRN 20120613	Other	Mezz	7.53	93.5	7.05	7.85	-	#N/A	N	#N/A
2	1US928104	Infinity Towers Mezz	Condo	Mezz	56.46	79.1	44.68	10.00	-	6/14/2007	N	50.00
3	RG11	W/J Ranch	Land	First	0.00	100.0	0.00	-	-	11/25/1997	Y	25.04
4	RJ65	Serrano	Land	First	0.00	100.0	0.00	-	-	2/28/2005	Y	0.00
5	SN71B	SETAI-SOUTHBEACH CASH COLLATER	Multifamily	Other	20.00	0.0	0.00	5.76	-	5/1/2002	Y	29.81
6	SU34	Kojaian - Bloomfield Open Hunt	Land	First	14.25	0.0	-	5.16	-	1/31/2001	Y	13.00
7	TS20	Provence of Marco	Condo	Mezz	1.12	23.4	0.26	-	-	5/21/2003	N	4.86
8	TU94	THE CONCESSION NO AUTOFEED	Multifamily	Mezz	0.00	100.0	0.00	19.24	-	7/22/2003	N	4.80
9	TV71	Carillon	Condo	Mezz	104.86	77.6	81.35	372.42	-	8/11/2003	N	56.37
10	TY33	HERMITAGE ON HURON	Other	Second	1.55	0.0	0.00	-	-	4/8/1996	N	1.55
11	UB04	Setai Club Loan	Land	First	4.13	0.0	-	-	-	12/5/2003	Y	4.20
12	UC34	Spring Mountain Ranch Mezzanine	Land	Mezz	57.22	0.0	0.00	131.68	-	1/8/2004	Y	22.40
13	UD56	PACIFIC POINT	Land	Second	40.66	29.1	11.82	113.23	-	2/28/2004	Y	47.68
14	UG45	La Paloma Bridge	Land	First	6.37	68.0	4.33	-	-	4/30/2004	Y	5.47
15	VB42	Boulder Springs Mezzanine	Land	Mezz	31.85	0.0	0.00	74.77	-	6/29/2004	N	24.75

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Loan #	VB #	Address	Property	Loan	Orig Interest	Orig Rate	Orig Bal	Pr. Paid	Int. Paid	Orig Date	Prepaid	Orig Balance
16	VB43	Boulder Springs	Land	First	42.75	51.2	21.89	-	-	6/29/2004	N	42.75
17	VB90	100 E Ocean Blvd	Land	First	10.49	99.5	10.44	-	-	7/8/2004	N	12.00
18	VB94	Laurel Bay Mezz	Condo	Mezz	7.50	43.2	3.24	-	-	7/8/2004	Y	7.50
19	VE38	The Mark	Condo	Mezz	23.30	100.0	23.30	38.03	-	9/17/2004	Y	7.65
20	VE96	Lerno Verhagen	Land	Mezz	10.15	100.0	10.15	-	-	9/20/2004	Y	10.15
21	VF49	Market and 13th	Land	Mezz	25.23	25.2	6.36	14.11	-	9/30/2004	Y	10.36
22	VF95	Lai Honua	Condo	First	0.00	100.0	0.00	-	-	10/1/2004	N	0.00
23	VG52	Lake Merritt	Land	Mezz	17.12	60.1	10.28	7.47	-	10/29/2004	Y	7.35
24	VI52	100 Yorkville Avenue	Land	Mezz	8.55	64.1	5.48	49.25	-	12/1/2004	N	5.56

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25	VI58	Charleston	Land	Mezz	14.10	100.8	14.21	27.56	-	12/1/2004	N	14.10	
26	VJ04	PCCF Wheatlands	Land	Mezz	9.00	100.2	9.02	-	-	12/1/2004	Y	9.00	
27	VJ19	South Park IV	Land	First	28.49	98.6	28.09	-	-	12/16/2004	N	10.25	
28	VK35	Westview and Island House - Brogan	Multifamily	Other	8.11	53.2	4.31	-	-	2/2/2005	N	2.94	
29	VL67	Commons of McLean	Multifamily	First	178.26	66.7	118.97	-	-	2/14/2005	Y	170.00	
30	VM53	Long Beach WTC	Land	Mezz	14.22	47.9	6.81	28.10	-	3/1/2005	Y	7.67	
31	VN60	Altos De Miami Mezz	Condo	Mezz	6.98	100.0	6.98	-	-	3/21/2005	N	2.70	
32	VR63	Coral Reef II	Multifamily	Mezz	10.30	0.0	-	35.00	-	6/30/2005	N	10.30	
33	VR76	Bickman Ranch	Land	Mezz	30.00	76.8	23.05	144.00	-	5/30/2005	Y	30.00	
34	VR95	SCC Bickman	Land	Mezz	5.00	80.0	4.00	197.50	-	5/30/2005	Y	5.00	
35	VS18	PCCF Oaks at Kawana Springs	Multifamily	First	29.21	98.4	28.74	-	-	5/30/2005	Y	26.01	

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APP	UNIT	ADDRESS	PROPERTY	TYPE	PERCENT	PERCENT	PERCENT	PERCENT	PERCENT	PERCENT	DATE	Y/N	PERCENT
36	VU97	PETRINI BAKERSFIELD	Land	First	55.02	33.3	18.34	-	-	7/30/2005	Y	22.50	
37	VV22	PAMI APARTMENTS LLC	Multifamily	First	5.35	100.1	5.36	-	-	7/30/2005	N	48.85	
38	VV50	PCCF LAKEVIEW MERIDIAN	Condo	First	24.94	94.2	23.49	-	-	7/30/2005	N	41.85	
39	VV99	PCCF KULALANI	Condo	First	18.70	99.4	18.59	-	-	8/31/2005	N	2.37	
40	VX18	Telluride Village	Land	First	15.79	99.1	15.64	-	-	9/30/2005	N	7.65	
41	VY03	CROSSINGS AT OTAY RANCH MEZZ	Condo	Mezz	11.78	0.0	-	22.43	-	3/31/2006	N	4.31	
42	VY25	Riverbend/Walker Sq Mezz	Condo	Mezz	15.73	67.1	10.56	8.96	-	9/30/2005	N	7.97	
43	VY58	1200 MAIN LOAN	Condo	First	36.67	89.8	32.92	-	-	12/31/2005	Y	9.68	
44	VZ05	Carpenter Ranch Mezz	Land	Mezz	37.37	99.5	37.20	2.50	-	9/30/2005	N	36.00	
45	WA64	SWEETWATER POINT	Land	First	3.69	96.8	3.57	-	-	11/30/2005	N	3.58	
46	WA84	GABLES MARQUIS MEZZ	Condo	Mezz	13.63	81.9	11.17	11.87	-	11/30/2005	N	7.99	
47	WA86	LA VILLITA APARTMENTS	Condo	First	3.07	64.6	1.98	-	-	11/30/2005	N	5.00	
48	WB04	VILLAGE OAKS JR. MEZZ	Condo	Mezz	8.97	0.0	0.00	32.36	-	12/31/2005	N	4.27	
49	WB66	URBAN RIVER	Land	First	7.48	99.0	7.41	-	-	12/31/2005	N	7.31	
50	WB68	NORTH PEAK	Land	First	29.91	62.1	18.58	-	-	12/31/2005	Y	26.33	
51	WB99	325-329 WEST BROADWAY MEZZ	Land	Mezz	7.90	99.0	7.82	20.91	-	12/31/2005	N	7.90	
52	WC16	254 PARK AVE-MEZZ	Multifamily	Mezz	20.70	99.7	20.63	57.05	-	3/31/2006	N	20.70	
53	WC62	RIVERWALK SQUARE	Condo	Mezz	18.72	77.6	14.53	37.90	-	1/31/2006	N	13.75	
54	WD07	SPRING CREEK MEZZ	Multifamily	Mezz	26.47	95.8	25.35	60.00	-	12/31/2005	N	20.60	
55	WD87	TERRAZAS RIVER PARK VILLAGE WH	Multifamily	Mezz	13.41	0.0	0.00	69.11	-	3/31/2006	N	5.68	

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LINE	WV#	ASSET NAME	PROPERTY	TYPE	DB BALANCE	1ST PAY	2ND PAY	3RD PAY	4TH PAY	5TH PAY	6TH PAY	7TH PAY	8TH PAY	9TH PAY	10TH PAY	11TH PAY	12TH PAY	13TH PAY	14TH PAY	15TH PAY	16TH PAY	17TH PAY	18TH PAY	19TH PAY	20TH PAY	21TH PAY	22TH PAY	23TH PAY	24TH PAY	25TH PAY	26TH PAY	27TH PAY	28TH PAY	29TH PAY	30TH PAY	31ST PAY	32ND PAY	33RD PAY	34TH PAY	35TH PAY	36TH PAY	37TH PAY	38TH PAY	39TH PAY	40TH PAY	41ST PAY	42ND PAY	43RD PAY	44TH PAY	45TH PAY	46TH PAY	47TH PAY	48TH PAY	49TH PAY	50TH PAY	51ST PAY	52ND PAY	53RD PAY	54TH PAY	55TH PAY	56TH PAY	57TH PAY	58TH PAY	59TH PAY	60TH PAY	61ST PAY	62ND PAY	63RD PAY	64TH PAY	65TH PAY	66TH PAY	67TH PAY	68TH PAY	69TH PAY	70TH PAY	71ST PAY	72ND PAY	73RD PAY	74TH PAY	75TH PAY	76TH PAY	77TH PAY	78TH PAY	79TH PAY	80TH PAY	81ST PAY	82ND PAY	83RD PAY	84TH PAY	85TH PAY	86TH PAY	87TH PAY	88TH PAY	89TH PAY	90TH PAY	91ST PAY	92ND PAY	93RD PAY	94TH PAY	95TH PAY	96TH PAY	97TH PAY	98TH PAY	99TH PAY	100TH PAY
56	WD91	CABO SAN LUCAS LAND WHOLE LOAN	Land	First	105.75	133.0	140.65	-	-	3/31/2006	N	72.38																																																																																													
57	WE116	OASIS WHOLE LOAN	Land	Mezz	19.40	53.6	10.40	141.30	-	6/30/2006	N	19.40																																																																																													
58	WE117	ICON BRICKELL WHOLE LOAN	Land	Mezz	11.00	53.7	5.90	381.32	-	6/30/2006	N	11.00																																																																																													
59	WE129	PCCF CENTRAL TOWERS WHOLE LOAN	Multifamily	First	8.00	100.0	8.00	-	-	6/30/2006	N	8.00																																																																																													
60	WE152	AZURE OF LIDO KEY WHOLE LOAN	Land	Mezz	5.10	99.5	5.07	-	-	6/30/2006	Y	5.10																																																																																													
61	WE156	HANOVER PLACE WHOLE LOAN	Multifamily	First	17.80	68.5	12.20	-	-	6/30/2006	N	17.68																																																																																													
62	WE163	PEBBLE L5 WHOLE LOAN	Land	First	10.94	93.9	10.28	-	-	6/30/2006	N	10.94																																																																																													
63	WE164	SUMMER WOOD WHOLE LOAN	Multifamily	First	28.80	99.1	28.55	-	-	6/30/2006	N	29.50																																																																																													
64	WE169	CARILLON NORTH TOWER WHOLE LOA	Condo	First	84.75	90.4	76.64	-	-	6/30/2006	N	131.04																																																																																													
65	WE170	INDIANTOWN WHOLE LOAN	Land	First	49.94	35.9	17.93	-	-	7/31/2006	N	38.20																																																																																													
66	WE173	WHLLN FIFTH STREET TOWER SENIO	Condo	First	2.67	100.0	2.67	-	-	10/31/2006	Y	16.34																																																																																													
67	WE176	6650 LEXINGTON WHOLE LOAN	Land	First	7.53	100.0	7.53	-	0.00	7/31/2006	Y	2.01																																																																																													
68	WE184	MIDDLE MOUNTAIN WHOLE LOAN	Land	First	36.60	82.9	30.34	-	0.00	7/31/2006	Y	32.17																																																																																													
69	WE223	LOFT 44 WHOLE LOAN	Land	First	16.14	98.8	15.95	-	-	8/31/2006	N	4.36																																																																																													
70	WE225	10000 SANTA MONICA WHOLE LOAN	Land	First	119.80	99.0	118.57	-	-	8/31/2006	Y	84.00																																																																																													
71	WE231	BIG ISLE VENTURES WHOLE LOAN	Land	First	41.67	97.1	40.48	-	-	8/31/2006	Y	25.61																																																																																													

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LINE NO.	WE	PROPERTY	PROPERTY TYPE	LOAN TYPE	APR	YIELD	YIELD CAP	YIELD FLOOR	YIELD SPREAD	YIELD SPREAD	DATE	STATUS	PRICE
72	WE264	EAGLE RANCH WHOLE LOAN	Office	First	9.90	93.4	9.25	-	-	-	9/30/2006	Y	1.07
73	WE281	WA MILL CREEK WHOLE LOAN	Land	First	1.09	90.4	0.98	-	-	-	10/31/2006	Y	0.68
74	WE297	NORTHGATE I WHOLE LOAN	Land	First	5.39	97.8	5.27	-	-	-	10/31/2006	Y	4.63
75	WE319	GOLDEN SANDS WHOLE LOAN	Land	First	24.90	85.3	21.24	-	-	-	11/30/2006	N	18.84
76	WE323	NORTH BEACH TOWERS JR MEZZ WHO	Condo	Mezz	15.55	67.5	10.49	175.15	-	-	12/30/2006	N	10.50
77	WE325	200 11TH AVE MEZZ WHOLE LOAN	Land	Mezz	24.87	82.0	20.38	23.15	-	-	12/30/2006	N	11.80
78	WE343	VCC SPANISH SPRINGS WHOLE LOAN	Land	First	0.59	100.0	0.59	-	-	-	11/30/2006	Y	0.50
79	WE346	SCOUT RE CAPITAL LINE OF CREDI	Other	Other	20.43	100.0	20.43	-	-	-	12/30/2006	Y	8.16
80	WE35	AMLI N Dallas	Multifamily	Mezz	5.36	99.0	5.31	52.39	-	-	4/30/2006	N	5.36
81	WE350	OAK KNOLL & DEL AMO WHOLE LOAN	Land	First	146.55	90.7	132.88	-	-	-	11/30/2006	Y	92.95
82	WE355	TIRADOR WHOLE LOAN	Land	First	17.23	96.5	16.63	-	-	-	12/30/2006	Y	11.60
83	WE40	POTOMAC PLACE MEZZANINE WHOLE	Condo	Mezz	9.10	0.0	0.00	35.89	-	-	4/30/2006	N	6.36
84	WE401	EAGLE CANYON WHOLE LOAN	Land	First	9.50	98.8	9.39	-	-	-	11/30/2006	N	5.95
85	WE402	CARILLON SOUTH TOWER WHOLE LOA	Condo	First	53.87	90.5	48.75	-	-	-	11/30/2006	N	124.65
86	WE406	PLAYA PELICANO WHOLE LOAN	Land	First	18.74	98.7	18.50	-	-	-	12/30/2006	N	0.93
87	WE44	88 Greenwich Mezz 4	Condo	Mezz	13.66	96.4	13.17	28.77	-	-	4/30/2006	N	20.00
88	WE46	Molasses Reef Resort	Land	First	142.31	96.8	137.73	-	-	-	4/30/2006	N	2.10
89	WE65	LB/L Pacer College Park PA2 LLC	Land	Mezz	11.21	34.6	3.88	21.58	-	-	4/30/2006	Y	3.64
90	WE72	CHERRY LAWN MEZZ WHOLE LOAN	Multifamily	Mezz	8.40	80.1	6.73	16.69	-	-	5/31/2006	N	2.25

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91	WE87	RIVERWALK II MEZZ WHOLE LOAN	Land	Mezz	6.47	99.0	6.41	16.47	-	5/31/2006	N	5.00
92	WE88	LOFT 44 MEZZ WHOLE LOAN	Land	Mezz	3.12	72.9	2.27	16.14	-	8/31/2006	N	2.22
93	WH1729	MANDALAY MEZZ WHOLE LOAN	Condo	Mezz	11.70	95.1	11.13	-	-	1/30/2006	N	18.16
94	WH1747	VILLAGE OAKS B NOTE WHOLE LOAN	Condo	Second	12.13	25.6	3.10	17.23	-	#N/A	N	#N/A
95	WH4211	WILLOWS ON CLARK ROAD WHOLE LO	Multifamily	First	4.80	63.3	3.04	-	-	12/30/2006	N	4.83
96	WH4233	HARBOR VIEW WHOLE LOAN	Hotel	First	55.31	100.0	55.31	-	-	12/30/2006	Y	30.66
97	WH4247	TELLURIDE MEZZ WHOLE LOAN	Land	Mezz	35.08	80.3	28.18	83.63	-	1/31/2007	Y	35.08
98	WH4251	VERONA WOODS MEZZ WHOLE LOAN	Multifamily	Mezz	7.52	98.9	7.44	19.25	-	12/30/2006	N	6.61
99	WH4311	250 EAST 49TH STREET MEZZ WHOL	Condo	Mezz	25.10	99.3	24.92	48.61	-	12/30/2006	N	10.76
100	WH4343	TELLURIDE SENIOR WHOLE LOAN	Land	First	82.07	97.5	80.05	-	-	1/31/2007	Y	21.10
101	WH4571	SOMERHILL FARM SENIOR WHOLE LO	Condo	First	20.93	98.9	20.70	-	-	1/31/2007	N	19.90

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Loan #	WH#	Asset Name	Property	Loan	Orig Interest	1st Pmt	2nd Pmt	3rd Pmt	4th Pmt	5th Pmt	6th Pmt	7th Pmt	8th Pmt	9th Pmt	10th Pmt	11th Pmt	12th Pmt	13th Pmt	14th Pmt	15th Pmt	16th Pmt	17th Pmt	18th Pmt	19th Pmt	20th Pmt	21st Pmt	22nd Pmt	23rd Pmt	24th Pmt	25th Pmt	26th Pmt	27th Pmt	28th Pmt	29th Pmt	30th Pmt	31st Pmt	32nd Pmt	33rd Pmt	34th Pmt	35th Pmt	36th Pmt	37th Pmt	38th Pmt	39th Pmt	40th Pmt	41st Pmt	42nd Pmt	43rd Pmt	44th Pmt	45th Pmt	46th Pmt	47th Pmt	48th Pmt	49th Pmt	50th Pmt	51st Pmt	52nd Pmt	53rd Pmt	54th Pmt	55th Pmt	56th Pmt	57th Pmt	58th Pmt	59th Pmt	60th Pmt	61st Pmt	62nd Pmt	63rd Pmt	64th Pmt	65th Pmt	66th Pmt	67th Pmt	68th Pmt	69th Pmt	70th Pmt	71st Pmt	72nd Pmt	73rd Pmt	74th Pmt	75th Pmt	76th Pmt	77th Pmt	78th Pmt	79th Pmt	80th Pmt	81st Pmt	82nd Pmt	83rd Pmt	84th Pmt	85th Pmt	86th Pmt	87th Pmt	88th Pmt	89th Pmt	90th Pmt	91st Pmt	92nd Pmt	93rd Pmt	94th Pmt	95th Pmt	96th Pmt	97th Pmt	98th Pmt	99th Pmt	100th Pmt
102	WH4689	WHITWORTH ESTATES SENIOR WHOLE	Land	First	43.64	48.1	21.01	-	-	1/31/2007	N	36.87																																																																																													
103	WH4747	BERDUGO LOAN WHOLE LOAN	Multifamily	First	9.93	0.0	-	-	-	2/28/2007	N	1.98																																																																																													
104	WH5141	RITZ CARLTON PHILLY B NOTE WHO	Hotel	Second	51.97	99.8	51.86	89.62	-	2/28/2007	N	1.29																																																																																													
105	WH5143	RITZ CARLTON PHILLY MEZZ WHOLE	Hotel	Mezz	43.82	78.8	34.53	137.19	-	2/28/2007	N	41.89																																																																																													
106	WH5357	SENECA MEZZ WHOLE LOAN	Land	Mezz	1.52	98.8	1.50	13.60	-	3/31/2007	N	0.90																																																																																													
107	WH5359	SENECA SENIOR WHOLE LOAN	Land	First	13.50	97.3	13.14	-	-	3/31/2007	N	7.26																																																																																													
108	WH5561	CLEMSON SENIOR WHOLE LOAN	Land	First	26.63	76.0	20.22	-	-	4/2/2007	N	22.35																																																																																													
109	WH5719	DELTA COVE SENIOR WHOLE LOAN	Land	First	185.35	70.4	130.52	-	-	4/20/2007	Y	25.00																																																																																													
110	WH5736	Pilot 740 Senior	Land	First	9.65	97.9	9.45	-	-	5/17/2007	Y	3.01																																																																																													
111	WH5867	Greenhouse Holcomb Bridge Mezz	Multifamily	Mezz	6.48	99.3	6.43	23.90	-	5/15/2007	N	5.49																																																																																													
112	WH5899	Hard Rock Palm Springs Bridge Mezz	Land	Mezz	4.75	98.3	4.67	8.35	-	8/16/2007	N	1.40																																																																																													
113	WH5989	Otay Ranch San Deigo Senior	Land	First	84.31	93.8	79.10	-	-	6/1/2007	N	75.00																																																																																													
114	WH6019	1440 Story Ave Acquisition	Land	First	15.65	97.4	15.25	-	-	6/8/2007	N	15.64																																																																																													

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Loan #	Loan ID	Property Description	Property Type	Loan Type	Loan Balance	Loan-to-Value Ratio	Loan-to-Cost Ratio	Loan-to-Original-Value Ratio					
115	WH6020	1440 Story Ave Building	Land	First	0.70	100.0	0.70	15.65	-	7/31/2007	N	0.09	
116	WH6021	1440 Story Ave Project	Land	First	1.62	100.0	1.62	16.35	-	7/31/2007	N	0.35	
117	WH6071	Sammy Isamu Suzuki Personal Loan	Land	Other	0.44	100.0	0.44	-	-	6/13/2007	N	0.37	
118	WH6139	Boot Ranch Senior	Land	First	56.39	97.8	55.13	-	-	6/22/2007	N	36.55	
119	WH6184	Springfield Assemblage Senior	Land	First	6.64	98.9	6.57	-	-	6/27/2007	Y	4.83	
120	WH6432	EQR Portfolio Land Loan	Land	First	4.80	99.0	4.75	-	-	8/9/2007	Y	4.80	
121	WH6455	Seventh Ave Jr Mezz	Multifamily	Mezz	7.20	100.0	7.20	49.88	-	3/31/2006	N	3.23	
122	WH6456	Seventh Ave Sr Mezz	Multifamily	Mezz	6.86	86.2	5.91	42.95	-	3/31/2006	N	3.93	
123	WH6529	WSG Indrio	Land	First	20.00	99.0	19.80	-	-	8/30/2007	N	20.00	
124	WH6530	WSG Poinsetta	Land	First	3.40	99.0	3.37	-	-	8/30/2007	N	3.40	
125	WH6531	WSG Prism West Palm Beach	Land	First	21.00	99.0	20.79	-	-	8/30/2007	N	21.00	
126	WH6535	317 East 46th Street Mezz	Condo	Mezz	10.11	100.0	10.11	33.22	-	8/31/2007	Y	10.11	
127	WH6538	317 East 46th Street Acquisition	Condo	First	24.54	98.5	24.16	-	-	8/31/2007	Y	24.54	
128	WH6539	317 EAST 46TH STREET BUILDING	Condo	First	3.69	100.0	3.69	24.54	-	2/21/2008	Y	0.09	
129	WH6540	317 EAST 46TH STREET PROJECT W	Condo	First	6.07	100.0	6.07	27.16	-	7/31/2006	Y	0.07	
130	WH6614	Bachelor Gulch Condos	Hotel	First	19.53	93.8	18.31	-	-	9/28/2007	N	45.00	
131	WH6615	Bachelor Gulch Condos Mezz	Hotel	Mezz	4.33	69.3	3.00	-	-	9/28/2007	Y	4.32	
132	WH8561	VCC Centennial Hills Senior	Land	First	32.35	96.9	31.34	-	-	10/12/2007	Y	16.16	
133	WH8581	Pasadena St Luke Senior	Land	First	45.22	99.0	44.77	-	-	10/18/2007	Y	32.90	
134	WH8582	Pasadena St Luke Mezz	Land	Mezz	9.23	89.1	8.22	45.22	-	10/18/2007	Y	8.00	
135	WH8656	LEGENDS SENIOR WHOLE LOAN	Land	First	44.07	98.9	43.59	-	-	11/01/2007	N	40.62	
136	WH8699	HG NEWARK LOAN WHOLE LOAN	Multifamily	First	2.06	99.0	2.04	-	-	11/27/2007	N	2.06	
137	WH8794	Exhibition City DEV Sr Mezz	Land	Mezz	122.73	67.8	83.20	175.00	-	1/10/2008	N	106.78	
138	WH8795	Exhibition City DEV Jr Mezz	Land	Mezz	86.71	88.6	76.82	297.73	-	1/10/2008	N	66.97	
139	WH8838	Moises Gertner Bridge Loan	Land	Other	0.05	100.0	0.05	-	-	1/10/2008	N	10.00	
140	WH8839	Lawrence Mezz	Multifamily	Mezz	5.35	100.0	5.35	25.00	-	1/24/2008	N	2.53	
141	WH8874	Thunder Springs Senior	Land	First	6.77	100.0	6.77	-	-	2/4/2008	N	3.18	
142	WH9034	MOLASSES EQUITY LOAN WHOLE LOA	Land	First	49.62	100.0	49.62	128.44	-	5/13/2008	N	15.00	

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Analysis Date:

**August 31, 2008**

**2.486%**

LINE	WH#	ADDRESS	PROPERTY	TYPE	ACRES	APPROX. VALUE	APPROX. COST	APPROX. NET	APPROX. GROSS	APPROX. NET	APPROX. GROSS	APPROX. NET	APPROX. GROSS
143	WH9165	350 WEST BROADWAY MEZZ 1 WHOLE	Land	Mezz	10.30	90.4	9.31	-	-	#N/A	#N/A	#N/A	#N/A
144	WH9166	350 WEST BROADWAY MEZZ 2 WHOLE	Land	Mezz	17.70	90.4	16.01	-	-	#N/A	#N/A	#N/A	#N/A

**3,695.53      89.72      2,969.65      3,835.57**

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

#N/A		-	15.38	14.90	15.23	86.73	Other	LTV4	MezzOtherLTV4	20.24%	101.0%	97.8%		2/6/2014
48.00	-	66.46	54.68	52.30	171.40	Condo	LTV4	MezzCondoLTV4	14.62%	127.1%	104.6%			6/14/2012
7.11	-	0.00	0.00	0.00	0.00	OTHER	LTV4	FirstOTHERLTV4	15.24%	100.0%	100.0%			1/1/2099
0.00	-	0.00	0.00	0.46	0.46	OTHER	LTV1	FirstOTHERLTV1	13.24%	0.0%	0.0%			2/1/2002
29.81	-	25.76	5.76	63.00	63.00	Multifamily	LTV1	OtherMultifamilyLTV1	10.24%	40.9%	9.1%			12/31/2009
13.01	-	19.41	5.16	3.25	5.06	OTHER	LTV4	FirstOTHERLTV4	15.24%	597.2%	158.8%			12/31/2008
4.86	-	1.12	0.26	1.26	1.51	Condo	LTV1	MezzCondoLTV1	13.24%	88.4%	20.7%			12/31/2007
4.79	-	19.24	19.24	39.13	100.63	Multifamily	LTV1	MezzMultifamilyLTV1	10.24%	49.2%	49.2%			8/1/2005
48.88	-	477.27	453.77	478.25	525.59	Condo	LTV4	MezzCondoLTV4	14.62%	99.8%	94.9%			4/30/2009
0.00	-	1.55	0.00	0.00	0.00	Other	LTV4	SecondOtherLTV4	20.24%	999.0%	95.2%			12/1/2049
4.15	-	4.13	-	0.00	0.00	OTHER	LTV1	FirstOTHERLTV1	13.24%	999.0%	0.0%			12/1/2005
22.40	-	188.89	131.68	83.45	84.34	OTHER	LTV4	MezzOTHERLTV4	20.24%	226.4%	157.8%			2/1/2009
28.87	-	153.89	125.05	115.00	141.59	OTHER	LTV4	SecondOTHERLTV4	20.24%	133.8%	108.7%			8/31/2007
5.47	-	6.37	4.33	14.56	24.40	OTHER	LTV1	FirstOTHERLTV1	13.24%	43.8%	29.8%			8/1/2010
24.75	-	106.62	74.77	29.73	81.70	OTHER	LTV4	MezzOTHERLTV4	20.24%	358.6%	251.5%			6/30/2008

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

APR/08	APR/08	APR/08	APR/08	APR/08	APR/08	APR/08								
APR/08	APR/08	APR/08	APR/08	APR/08	APR/08	APR/08								
41.90	-	42.75	21.89	29.73	81.70	OTHER	LTV2	FirstOTHERLTV2	13.99%	143.8%	73.6%		6/30/2008	
11.87	-	10.49	10.44	5.83	7.47	OTHER	LTV4	FirstOTHERLTV4	15.24%	180.0%	179.1%		8/1/2006	
7.43	-	7.50	3.24	7.26	9.24	Condo	LTV1	MezzCondoLTV1	13.24%	103.3%	44.6%		8/1/2007	
7.65	-	61.33	61.33	73.18	96.95	Condo	LTV3	MezzCondoLTV3	13.69%	83.8%	83.8%		10/1/2008	
8.61	-	10.15	10.15	1.94	2.30	OTHER	LTV4	MezzOTHERLTV4	20.24%	522.9%	522.9%		10/17/2007	
10.36	-	39.33	20.46	12.58	13.33	OTHER	LTV4	MezzOTHERLTV4	20.24%	312.7%	162.7%		11/30/2007	
0.00	-	0.00	0.00	.00	0.00	Condo	0.00%	FirstCondo0	0.00%	0.0%	0.0%		4/1/2007	
7.35	-	24.59	17.76	24.20	11.50	OTHER	LTV2	MezzOTHERLTV2	18.99%	101.6%	73.4%		11/1/2007	
5.56	-	57.80	54.73	67.24	132.05	OTHER	LTV3	MezzOTHERLTV3	19.15%	86.0%	81.4%		3/31/2009	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Price	APR	APR	APR	APR	APR	APR	APR	APR	APR	APR	APR	APR	APR	APR
13.60	-	41.66	41.76	49.23	48.68	OTHER	LTV3	MezzOTHERLTV3	19.15%	84.6%	84.8%		12/10/2008	
9.00	-	9.00	9.02	32.23	21.69	OTHER	LTV1	MezzOTHERLTV1	18.24%	27.9%	28.0%		12/31/2008	
10.15	-	28.49	28.09	18.40	20.73	OTHER	LTV4	FirstOTHERLTV4	15.24%	155%	152.6%		6/30/2009	
2.94	-	8.11	4.31	4.53	4.53	Multifamily	LTV4	OtherMultifamilyLTV4	11.89%	179.1%	95.2%	new	1/0/1900	
168.21	-	178.26	118.97	124.92	124.92	Multifamily	LTV4	FirstMultifamilyLTV4	6.89%	142.7%	95.2%	new	1/0/1900	
7.67	-	42.32	34.91	14.56	15.76	OTHER	LTV4	MezzOTHERLTV4	20.24%	290.6%	239.7%		9/1/2007	
2.66	-	6.98	6.98	3.28	9.52	Condo	LTV4	MezzCondoLTV4	14.62%	212.9%	212.9%		5/1/2008	
10.20	-	45.30	35.00	15.68	21.81	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	288.9%	223.2%		4/1/2008	
29.55	-	174.00	167.05	118.35	156.27	OTHER	LTV4	MezzOTHERLTV4	20.24%	147.0%	141.2%		8/31/2006	
5.00	-	202.50	201.50	118.35	156.27	OTHER	LTV4	MezzOTHERLTV4	20.24%	171.1%	170.3%		8/31/2006	
26.01	-	29.21	28.74	34.73	39.36	Multifamily	LTV3	FirstMultifamilyLTV3	5.99%	84.1%	82.7%		10/1/2009	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Property ID	Year Built	Year Ren	Year Sold	Year Acq	Year Sold	Year Acq	Property Type	Property Type	Property Type	Property Type	Property Type	Property Type	Property Type	Property Type
22.00	-	55.02	18.34	13.94	15.99	OTHER	LTV4	FirstOTHERLTV4	15.24%	394.7%	131.6%		8/1/2008	
45.64	-	5.35	5.36	5.63	5.63	Multifamily	LTV4	FirstMultifamilyLTV4	6.89%	95.1%	95.2%	new	1/0/1900	
41.85	-	24.94	23.49	16.38	37.73	Condo	LTV4	FirstCondoLTV4	9.62%	152.3%	143.4%		2/1/2009	
2.37	-	18.70	18.59	20.00	32.64	Condo	LTV4	FirstCondoLTV4	9.62%	93.5%	92.9%		7/1/2008	
7.50	-	15.79	15.64	19.29	24.14	OTHER	LTV3	FirstOTHERLTV3	14.15%	81.9%	81.1%		2/2/2008	
4.25	-	34.21	22.43	17.09	18.08	Condo	LTV4	FirstCondoLTV4	9.62%	200.1%	131.2%		10/9/2008	
7.86	-	24.70	19.52	21.60	14.68	Condo	LTV4	MezzCondoLTV4	14.62%	114.3%	90.4%		9/16/2008	
3.50	-	36.67	32.92	36.78	43.32	Condo	LTV3	FirstCondoLTV3	8.69%	99.7%	89.5%		4/30/2010	
35.28	-	39.87	39.70	80.50	116.10	OTHER	LTV1	MezzOTHERLTV1	18.24%	49.5%	49.3%		3/31/2014	
3.46	-	3.69	3.57	9.69	18.53	OTHER	LTV1	FirstOTHERLTV1	13.24%	38.1%	36.9%		12/1/2008	
7.99	-	25.50	23.04	11.23	16.13	Condo	LTV4	MezzCondoLTV4	14.62%	227.1%	205.2%		12/9/2007	
4.91	-	3.07	1.98	1.79	1.63	Condo	LTV4	FirstCondoLTV4	9.62%	172.2%	111.2%		11/1/2008	
4.27	-	41.33	32.36	21.20	16.60	Condo	LTV4	MezzCondoLTV4	14.62%	194.9%	152.6%		1/1/2009	
7.24	-	7.48	7.41	2.21	2.74	OTHER	LTV4	FirstOTHERLTV4	15.24%	338.2%	334.9%		1/1/2008	
26.03	-	29.91	18.58	6.31	19.35	OTHER	LTV4	FirstOTHERLTV4	15.24%	474.1%	294.6%		1/1/2008	
7.82	-	28.80	28.72	37.21	103.94	OTHER	LTV3	MezzOTHERLTV3	19.15%	77.4%	77.2%		10/9/2007	
20.70	-	77.75	77.68	95.98	143.63	Multifamily	LTV3	MezzMultifamilyLTV3	10.99%	81.0%	80.9%		1/9/2009	
13.56	-	56.62	52.43	41.84	74.77	Condo	LTV4	MezzCondoLTV4	14.62%	135.3%	125.3%		1/1/2009	
20.33	-	86.47	85.35	85.90	93.20	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	100.7%	99.4%		1/11/2011	
5.54	-	82.52	69.11	(4.16)	17.15	Multifamily	LTV1	MezzCondoLTV4	14.62%	-1986.0%	-1663.3%		11/3/2008	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Price	Price	Price	Price	Price	Price	Price	Price	Price	Price	Price	Price	Price	Price	Price
69.88	-	105.75	140.65	211.50	312.18	OTHER	LTV2	FirstOTHERLTV2	13.99%	50.0%	66.5%		3/31/2009	
19.40	-	160.70	151.70	186.27	173.65	OTHER	LTV3	MezzOTHERLTV3	19.15%	86.3%	81.4%		6/21/2009	
10.90	-	392.32	387.23	521.52	817.59	OTHER	LTV2	MezzOTHERLTV2	18.99%	75.2%	74.2%		6/18/2009	
8.00	-	8.00	8.00	53.50	37.80	Multifamily	LTV1	FirstMultifamilyLTV1	5.24%	15.0%	15.0%		7/1/2010	
5.07	-	5.10	5.07	5.30	6.11	OTHER	LTV4	MezzOTHERLTV4	20.24%	96.3%	95.8%		7/1/2007	
12.02	-	17.80	12.20	14.71	18.91	Multifamily	LTV3	FirstMultifamilyLTV3	5.99%	121.0%	82.9%		12/1/2044	
10.94	-	10.94	10.28	9.30	11.88	OTHER	LTV4	FirstOTHERLTV4	15.24%	117.7%	110.5%		1/1/2008	
30.03	-	28.80	28.55	29.98	29.98	Multifamily	LTV4	FirstMultifamilyLTV4	6.89%	96.1%	95.2%	new	1/0/1900	
131.04	-	84.75	76.64	80.48	80.48	Condo	LTV4	FirstCondoLTV4	9.62%	105.3%	95.2%	new	1/0/1900	
37.80	-	49.94	17.93	6.24	6.43	OTHER	LTV4	FirstOTHERLTV4	15.24%	800.9%	287.5%		7/7/2008	
16.34	-	2.67	2.67	6.22	6.46	Condo	LTV1	FirstCondoLTV1	8.24%	43.0%	43.0%		8/1/2008	
2.01	-	7.53	7.53	11.69	47.84	OTHER	LTV1	FirstOTHERLTV1	13.24%	64.4%	64.4%		3/31/2009	
30.30	Pari-Pasu	-	36.60	30.34	32.70	OTHER	LTV4	FirstOTHERLTV4	15.24%	111.9%	92.8%		8/1/2007	
4.20	-	16.14	15.95	22.06	37.46	OTHER	LTV2	FirstOTHERLTV2	13.99%	73.2%	72.3%		8/9/2008	
82.80	-	119.80	118.57	119.90	171.38	OTHER	LTV4	FirstOTHERLTV4	15.24%	99.9%	98.9%		9/1/2008	
25.61	-	41.67	40.48	39.28	45.53	OTHER	LTV4	FirstOTHERLTV4	15.24%	106.1%	103.0%		8/31/2009	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

0.95	-	9.90	9.25	7.42	11.29	OFFICE	LTV4	FirstOFFICELTV4	6.89%	133.4%	124.6%	10/1/2009
0.58	-	1.09	0.98	1.94	2.35	OTHER	LTV1	FirstOTHERLTV1	13.24%	56.1%	50.7%	11/1/2009
4.51	-	5.39	5.27	5.55	6.86	OTHER	LTV4	FirstOTHERLTV4	15.24%	97.1%	95.0%	5/23/2008
18.63	-	24.90	21.24	13.18	14.70	OTHER	LTV4	FirstOTHERLTV4	15.24%	189.0%	161.2%	6/9/2008
10.18	-	190.70	185.64	204.54	296.70	Condo	LTV4	MezzCondoLTV4	14.62%	93.2%	90.8%	11/30/2009
11.80	-	48.02	43.53	52.18	113.05	OTHER	LTV3	MezzOTHERLTV3	19.15%	92.0%	83.4%	7/1/2009
0.50	-	0.59	0.59	1.33	1.45	OTHER	LTV1	FirstOTHERLTV1	13.24%	44.8%	44.8%	5/1/2009
8.16	-	20.43	20.43	19.01	127.72	Other	LTV4	OtherOtherLTV4	20.24%	107.5%	107.5%	11/29/2009
5.31	-	57.75	57.70	63.40	73.12	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	91.1%	91.0%	5/11/2011
92.95	-	146.55	132.88	156.47	450.29	OTHER	LTV3	FirstOTHERLTV3	19.15%	93.7%	84.9%	11/30/2008
11.03	-	17.23	16.63	23.73	69.26	OTHER	LTV2	FirstOTHERLTV2	13.99%	72.6%	70.1%	12/1/2009
6.27	-	44.99	35.89	33.39	62.08	Condo	LTV4	MezzCondoLTV4	14.62%	134.7%	107.5%	10/20/2008
5.84	-	9.50	9.39	19.34	21.11	OTHER	LTV1	FirstOTHERLTV1	13.24%	49.1%	48.6%	12/1/2009
125.56	-	53.87	48.75	51.18	51.18	Condo	LTV4	FirstCondoLTV4	9.62%	105.3%	95.2%	new 1/0/1900
0.60	-	18.74	18.50	22.20	48.28	OTHER	LTV3	FirstOTHERLTV3	14.15%	84.4%	83.3%	12/31/2008
19.60	-	42.43	41.94	107.34	120.64	Condo	LTV1	MezzCondoLTV1	13.24%	39.5%	39.1%	1/9/2009
0.69	-	142.31	137.73	214.86	419.52	OTHER	LTV1	FirstOTHERLTV1	13.24%	66.2%	64.1%	5/1/2009
3.64	-	32.79	25.46	17.59	27.09	OTHER	LTV4	MezzOTHERLTV4	20.24%	186.5%	144.8%	4/30/2009
2.23	-	25.09	23.41	27.70	50.25	Multifamily	LTV3	MezzMultifamilyLTV3	10.99%	90.6%	84.5%	6/9/2009

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Property ID	Acquired Date	Original Price	Current Price	Current Price	Current Price	Current Price	Property Type	Loan Type	Product	Yield	Yield	Yield	Yield
4.94	-	22.94	22.88	20.18	23.57	OTHER	LTV4	MezzOTHERLTV4	20.24%	113.7%	113.3%		6/1/2009
2.20	-	19.26	18.41	22.06	37.46	OTHER	LTV3	MezzOTHERLTV3	19.15%	87.3%	83.5%		8/9/2008
18.16	-	11.70	11.13	26.12	33.05	Condo	LTV1	MezzCondoLTV1	13.24%	44.8%	42.6%		12/2/2008
#N/A	-	29.36	20.34	21.20	16.60	Condo	LTV4	SecondCondoLTV4	14.62%	138.5%	95.9%		1/1/2009
3.07	-	4.80	3.04	4.29	4.84	Multifamily	LTV2	FirstMultifamilyLTV2	5.99%	111.9%	70.9%		8/1/2038
30.19	-	55.31	55.31	56.74	112.73	Hotel	LTV4	FirstHotelLTV4	8.24%	97.5%	97.5%		12/31/2009
28.18	-	118.70	111.80	134.14	208.30	OTHER	LTV3	MezzOTHERLTV3	19.15%	88.5%	83.3%		2/1/2010
6.53	-	26.77	26.69	27.41	31.40	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	97.7%	97.4%		1/11/2012
10.76	-	73.71	73.53	79.51	135.54	Condo	LTV4	MezzCondoLTV4	14.62%	92.7%	92.5%		12/29/2009
19.53	-	82.07	80.05	134.14	208.30	OTHER	LTV1	FirstOTHERLTV1	13.24%	61.2%	59.7%		2/1/2010
19.67	-	20.93	20.70	17.03	24.07	Condo	LTV4	FirstCondoLTV4	9.62%	122.9%	121.5%		2/9/2009

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Property ID	Property Name	Acquired Date	Current Price	Original Price	Current LTV	Original LTV	Property Type	Loan Type	Loan Description	Current LTV	Original LTV	Current LTV	Original LTV	Effective Date
36.54	-	43.64	21.01	10.43	11.49	OTHER	LTV4	FirstOTHERLTV4	15.24%	418.4%	201.5%			7/31/2008
1.98	-	9.93	-	-	-	Multifamily	LTV1	FirstMultifamilyLTV1	5.24%	0.0%	0.0%			12/31/2007
1.18	-	141.58	141.48	181.52	300.57	Hotel	LTV3	SecondHotelLTV3	12.49%	78.0%	77.9%			10/31/2008
38.54	-	181.01	171.73	181.52	300.57	Hotel	LTV4	MezzHotelLTV4	13.24%	99.7%	94.6%			10/31/2008
0.88	-	15.13	15.11	8.06	10.39	OTHER	LTV4	MezzOTHERLTV4	20.24%	187.8%	187.5%			7/18/2008
7.12	-	13.50	13.14	8.06	10.39	OTHER	LTV4	FirstOTHERLTV4	15.24%	167.6%	163.1%			7/18/2008
21.95	-	26.63	20.22	18.04	19.76	OTHER	0.00%	0.00%	0.00%	0.0%	0.0%			4/1/2009
23.19	-	185.35	130.52	116.93	216.08	OTHER	LTV4	FirstOTHERLTV4	15.24%	158.5%	111.6%			4/20/2009
2.83	-	9.65	9.45	8.78	20.86	OTHER	LTV1	FirstOTHERLTV1	13.24%	0.0%	0.0%			6/1/2010
5.44	-	30.38	30.33	27.97	31.00	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	108.6%	108.4%			6/11/2012
1.32	-	13.10	13.02	15.49	320.20	OTHER	LTV3	MezzOTHERLTV3	19.15%	84.6%	84.0%			3/1/2009
73.90	-	84.31	79.10	126.02	235.77	OTHER	LTV1	FirstOTHERLTV1	13.24%	66.9%	62.8%			6/1/2010
15.24	-	15.65	15.25	20.98	41.25	OTHER	LTV2	FirstOTHERLTV2	13.99%	74.6%	72.7%			7/1/2010

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

0.09	-	16.35	16.35	20.98	41.25	OTHER	LTV3	FirstOTHERLTV3	14.15%	77.9%	77.9%	7/1/2010
0.35	-	17.97	17.97	20.98	41.25	OTHER	LTV3	FirstOTHERLTV3	14.15%	85.7%	85.7%	7/1/2010
0.37	-	0.44	0.44	0.44	0.50	OTHER	LTV4	OtherOTHERLTV4	20.24%	100.0%	100.0%	12/9/2007
34.75	-	56.39	55.13	55.00	76.03	OTHER	LTV4	FirstOTHERLTV4	15.24%	102.5%	100.2%	6/30/2009
4.76	-	6.64	6.57	10.08	16.77	OTHER	LTV2	FirstOTHERLTV2	13.99%	65.9%	65.1%	6/27/2010
4.75	-	4.80	4.75	0.96	6.16	OTHER	LTV4	FirstOTHERLTV4	15.24%	502.3%	497.3%	8/10/2009
3.23	-	57.08	57.08	57.37	91.74	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	99.5%	99.5%	7/12/2009
2.99	-	49.81	48.86	57.37	91.74	Multifamily	LTV3	MezzMultifamilyLTV3	10.99%	86.8%	85.2%	7/12/2009
19.80	-	20.00	19.80	30.50	20.73	OTHER	LTV1	FirstOTHERLTV1	13.24%	65.6%	64.9%	8/14/2010
3.37	-	3.40	3.37	1.82	2.90	OTHER	LTV4	FirstOTHERLTV4	15.24%	186.6%	184.7%	8/14/2010
20.79	-	21.00	20.79	6.82	9.24	OTHER	LTV4	FirstOTHERLTV4	15.24%	307.8%	304.7%	8/14/2010
10.11	-	43.33	43.33	51.39	121.69	Condo	LTV3	MezzCondoLTV3	13.69%	84.3%	84.3%	8/31/2008
24.16	-	24.54	24.16	51.39	121.69	Condo	LTV1	FirstCondoLTV1	8.24%	47.7%	47.0%	8/31/2008
0.09	-	28.23	28.23	51.39	121.69	Condo	LTV1	FirstCondoLTV1	8.24%	54.9%	54.9%	8/31/2008
0.07	-	33.22	33.22	51.39	121.69	Condo	LTV1	FirstCondoLTV1	8.24%	64.7%	64.7%	8/31/2008
45.00	-	19.53	18.31	26.54	41.73	Hotel	LTV2	FirstHotelLTV2	7.99%	73.6%	69.0%	5/1/2009
0.00	-	4.33	3.00	4.33	11.10	Hotel	LTV2	MezzHotelLTV2	12.99%	100.0%	69.3%	9/28/2008
15.38	-	32.35	31.34	40.87	105.07	OTHER	LTV3	FirstOTHERLTV3	14.15%	79.2%	76.7%	11/1/2010
32.45	-	45.22	44.77	59.32	152.40	OTHER	LTV1	FirstOTHERLTV1	13.24%	0.0%	0.0%	10/18/2008
7.92	-	54.45	53.44	59.32	152.40	OTHER	LTV1	MezzOTHERLTV1	18.24%	0.0%	0.0%	10/18/2008
40.14	-	44.07	43.59	43.65	66.44	OTHER	LTV4	FirstOTHERLTV4	15.24%	101.0%	99.9%	11/1/2009
2.04	-	2.06	2.04	18.32	19.69	Multifamily	LTV1	FirstMultifamilyLTV1	5.24%	11.3%	11.2%	11/23/2009
99,851.11	-	297.73	258.20	275.00	218.26	OTHER	LTV4	MezzOTHERLTV4	20.24%	108.3%	93.9%	2/1/2010
62,267.20	-	384.45	374.55	275.00	218.26	OTHER	LTV4	MezzOTHERLTV4	20.24%	139.8%	136.2%	2/1/2010
10,000.00	-	0.05	0.05	0.05	0.05	OTHER	LTV4	OtherOTHERLTV4	20.24%	100.0%	100.0%	2/20/2008
2,525.98	-	30.35	30.35	32.84	95.70	Multifamily	LTV4	MezzMultifamilyLTV4	11.89%	92.4%	92.4%	7/24/2008
3.18	-	6.77	6.77	11.62	94.83	OTHER	LTV1	FirstOTHERLTV1	13.24%	58.3%	58.3%	2/3/2009
15.00	-	178.06	178.06	214.86	419.52	OTHER	LTV3	FirstOTHERLTV3	14.15%	82.9%	82.9%	5/1/2009

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Property ID	Property Type	Acquired Date	Loan Orig. Date	APR	Orig. Loan Amt	Orig. Loan Amt	Orig. Loan Amt	Property Type						
#N/A	-	10.30	9.31	9.78	9.78	OTHER	LTV4	MezzOTHERLTV4	20.24%	105.3%	95.2%	new	1/0/1900	
#N/A	-	17.70	16.01	16.81	16.81	OTHER	LTV4	MezzOTHERLTV4	20.24%	105.3%	95.2%	new	1/0/1900	

110.1%

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Year	Year	Year	Year	Year	Year	Year	Year
1	2	3	4	5	6	7	8
65.3	65.3	5.4	5.4	0.00%	0.01	-	-
45.5	45.5	3.8	3.8	0.00%	0.07	-	-
1,085.4	1,085.4	2.5	2.5	5.50%	0.00	-	-
(79.0)	(79.0)	1.5	1.5	0.00%	-	-	-
16.0	16.0	1.3	1.3	0.00%	0.01	-	-
4.0	4.0	0.3	0.3	0.00%	16.68	-	-
(8.0)	(8.0)	1.5	1.5	0.00%	0.33	-	-
(37.0)	(37.0)	1.5	1.5	0.00%	-	-	14.00
8.0	8.0	0.7	0.7	0.00%	46.50	39.32	-
495.6	495.6	2.5	2.5	12.00%	1.68	-	-
(33.0)	(33.0)	1.5	1.5	0.00%	0.70	-	-
5.1	5.1	0.4	0.4	0.00%	34.27	-	-
(12.0)	(12.0)	1.5	1.5	0.00%	16.09	-	-
23.0	23.0	1.9	1.9	0.00%	3.13	-	-
(2.0)	(2.0)	1.5	1.5	0.00%	33.36	-	-

Year	Year	Year	Year	Year	Year	Year	Year
1	2	3	4	5	6	7	8
20.24%	20.00%	8.20	7.38	8.21	7.91	5.28	15.23
14.62%	15.00%	32.11	42.30	32.18	59.28	51.10	52.30
15.24%	5.50%	-	0.00	0.00	0.00	0.00	0.00
13.24%	5.32%	0.00	0.46	0.00	0.00	0.00	0.46
10.24%	0.00%	-	57.24	0.01	21.00	17.47	63.00
15.24%	10.00%	0.48	-	17.16	14.96	29.86	3.25
13.24%	12.00%	0.20	1.26	0.53	1.17	1.35	1.26
10.24%	0.00%	-	19.89	-	0.00	0.00	39.13
14.62%	9.00%	6.26	105.84	92.07	110.10	178.84	478.25
20.24%	12.00%	-	0.00	1.68	1.63	2.32	0.00
13.24%	10.00%	0.62	0.00	1.32	4.34	4.48	0.00
20.24%	15.00%	3.62	-	37.90	60.08	87.39	83.45
20.24%	18.00%	10.98	1.77	27.07	42.69	50.13	115.00
13.24%	12.00%	1.47	14.56	4.60	6.69	8.52	14.56
20.24%	20.00%	9.55	-	42.92	33.44	55.33	29.73

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Term (Months)	Term (Years)	Loan Count	Current Rate	Current Spread	Weighted Avg										
(2.0)	(2.0)	1.5	1.5	0.00%	32.02	-	-	13.99%	15.00%	9.62	29.73	41.63	44.89	68.50	29.73
(25.0)	(25.0)	1.5	1.5	0.00%	5.29	-	-	15.24%	15.50%	2.44	5.83	7.73	11.02	14.52	5.83
(13.0)	(13.0)	1.5	1.5	0.00%	8.82	-	-	13.24%	17.80%	2.00	7.26	10.82	7.88	15.04	7.26
1.0	1.0	0.1	0.1	0.00%	11.89	-	-	13.69%	18.00%	0.36	35.15	12.25	24.47	35.14	73.18
(10.5)	(10.5)	1.5	1.5	0.00%	4.22	-	-	20.24%	12.00%	1.83	1.94	6.05	10.66	11.99	1.94
(9.0)	(9.0)	1.5	1.5	0.00%	0.50	-	-	20.24%	27.25%	10.31	-	10.81	26.49	26.67	12.58
(17.0)	(17.0)	1.5	1.5	0.00%	0.00	-	-	0.00%	0.00%	-	-	0.00	0.00	0.00	-
(10.0)	(10.0)	1.5	1.5	0.00%	(0.22)	-	-	18.99%	22.25%	5.71	16.73	5.50	17.98	17.05	24.20
7.0	7.0	0.6	0.6	0.00%	0.01	-	-	19.15%	10.00%	0.50	17.99	0.50	8.97	8.10	67.24

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Term (Months)	Term (Months)	Term (Months)	Term (Months)	Interest Rate	Market Value										
3.3	3.3	0.3	0.3	0.00%	15.21	-	-	19.15%	20.00%	0.78	21.67	16.00	14.81	28.55	49.23
4.0	4.0	0.3	0.3	15.00%	6.16	-	-	18.24%	15.00%	-	32.23	6.16	9.45	14.70	32.23
10.0	10.0	0.8	0.8	12.00%	3.12	-	-	15.24%	12.00%	-	18.40	3.12	29.92	30.53	18.40
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	11.89%	0.00%	-	4.53	-	8.52	6.04	4.53
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	6.89%	0.00%	-	124.92	-	187.17	150.14	124.92
(12.0)	(12.0)	1.5	1.5	0.00%	0.03	-	-	20.24%	27.25%	5.81	-	5.84	14.93	14.85	14.56
(4.0)	(4.0)	1.5	1.5	0.00%	5.45	-	-	14.62%	25.00%	2.62	3.28	8.06	7.33	12.10	3.28
(5.0)	(5.0)	1.5	1.5	0.00%	5.89	4.16	-	11.89%	8.00%	1.24	-	11.28	10.82	18.07	15.68
(24.0)	(24.0)	1.5	1.5	0.00%	23.50	-	-	20.24%	18.00%	8.10	-	31.60	31.50	45.59	118.35
(24.0)	(24.0)	1.5	1.5	12.00%	0.66	-	-	20.24%	12.00%	-	-	0.66	5.25	4.96	118.35
13.0	13.0	1.1	1.1	7.50%	0.32	-	-	5.99%	7.50%	-	34.73	0.32	30.67	29.98	34.73

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: **13.69%**

Term (Months)	Term (Years)	Points	Cap Rate	Interest Rate	Prepaid Points	Prepaid Fee	Prepaid Fee	Term (Months)	Term (Years)	Points	Cap Rate	Interest Rate	Prepaid Points	Prepaid Fee	Prepaid Fee	Term (Months)	Term (Years)			
(1.0)	(1.0)	1.5	1.5	5.47%	4.08	-	-													
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-						15.24%	9.97%	3.71	13.94	7.80	57.77	54.07	13.94
													6.89%	0.00%	-	5.63	-	5.62	4.51	5.63
5.1	5.1	0.4	0.4	7.86%	-	-	-						9.62%	7.86%	-	16.38	-	26.19	24.76	16.38
(2.0)	(2.0)	1.5	1.5	7.75%	-	-	-						9.62%	7.75%	-	20.00	-	19.63	18.21	20.00
(6.9)	(6.9)	1.5	1.5	10.00%	0.80	-	4.04						14.15%	10.00%	-	19.29	0.80	16.58	15.55	19.29
1.3	1.3	0.1	0.1	11.25%	1.87	-	-						9.62%	11.25%	-	-	1.87	12.37	13.65	17.09
0.5	0.5	0.0	0.0	0.00%	0.11	0.11	-						14.62%	12.00%	0.08	12.64	0.30	16.52	15.93	21.60
20.0	20.0	1.7	1.7	4.75%	1.71	-	-						8.69%	4.75%	-	36.78	1.71	38.50	35.92	36.78
67.0	67.0	5.6	5.6	15.00%	-	-	-						18.24%	15.00%	-	78.00	-	39.24	33.15	80.50
3.0	3.0	0.3	0.3	0.00%	1.54	-	-						13.24%	13.00%	0.12	9.69	1.66	3.88	5.18	9.69
(8.8)	(8.8)	1.5	1.5	0.00%	0.45	-	-						14.62%	20.00%	4.09	-	4.54	14.32	14.62	11.23
2.0	2.0	0.2	0.2	5.50%	0.10	0.09	-						9.62%	5.50%	-	1.79	0.19	3.23	3.24	1.79
4.0	4.0	0.3	0.3	0.00%	0.11	-	-						14.62%	25.00%	0.76	-	0.87	9.42	9.37	21.20
(8.0)	(8.0)	1.5	1.5	0.00%	3.69	2.15	-						15.24%	18.00%	2.02	2.21	7.86	7.86	12.22	2.21
(8.0)	(8.0)	1.5	1.5	7.47%	4.17	-	-						15.24%	7.47%	-	6.31	4.17	31.40	30.14	6.31
(10.8)	(10.8)	1.5	1.5	0.00%	1.74	-	-						19.15%	13.50%	1.60	16.30	3.34	8.29	8.45	37.21
4.3	4.3	0.4	0.4	8.47%	-	-	-						10.99%	8.47%	-	38.93	-	21.74	20.52	95.98
4.0	4.0	0.3	0.3	0.00%	10.12	-	-						14.62%	17.00%	1.07	3.94	11.19	19.66	28.48	41.84
28.4	28.4	2.4	2.4	10.25%	-	-	-						11.89%	10.25%	-	25.90	-	27.79	25.58	85.90
2.1	2.1	0.2	0.2	0.00%	8.07	-	-						14.62%	21.00%	0.49	-	8.57	14.08	21.42	(4.16)

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Term (Months)	Term (Years)	Points	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate
7.0	7.0	0.6	0.6	0.00%	37.07	-	-	13.99%	15.00%	9.22	211.50	46.29	111.03	140.23	211.50			
9.7	9.7	0.8	0.8	0.00%	8.28	-	-	19.15%	17.00%	2.66	44.97	10.94	20.37	26.03	186.27			
9.6	9.6	0.8	0.8	0.00%	4.77	-	-	18.99%	17.00%	1.49	140.20	6.27	11.55	14.86	521.52			
22.0	22.0	1.8	1.8	6.36%	-	-	-	5.24%	6.36%	-	53.50	-	8.40	8.16	53.50			
(14.0)	(14.0)	1.5	1.5	6.50%	0.42	-	-	20.24%	6.50%	-	5.30	0.42	5.36	4.51	5.30			
435.6	435.6	2.5	2.5	5.28%	1.82	-	-	5.99%	5.28%	-	14.71	1.82	18.69	19.07	14.71			
(8.0)	(8.0)	1.5	1.5	0.00%	2.72	-	-	15.24%	10.47%	1.72	9.30	4.44	11.49	12.26	9.30			
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	6.89%	13.69%	9.86	29.98	9.86	30.24	32.56	29.98			
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	9.62%	13.69%	29.01	80.48	29.01	88.99	89.54	80.48			
(1.8)	(1.8)	1.5	1.5	7.50%	0.31	0.53	-	15.24%	7.50%	-	6.24	0.84	52.44	45.46	6.24			
(1.0)	(1.0)	1.5	1.5	8.75%	0.02	-	-	8.24%	8.75%	-	6.22	0.02	2.81	2.71	6.22			
7.0	7.0	0.6	0.6	0.00%	1.23	-	-	13.24%	12.00%	0.53	11.69	1.75	7.91	8.60	11.69			
(13.0)	(13.0)	1.5	1.5	12.13%	6.51	-	-	15.24%	12.13%	-	32.70	6.51	38.43	40.27	32.70			
(0.7)	(0.7)	1.5	1.5	5.90%	-	-	-	13.99%	5.90%	-	22.06	-	16.95	14.38	22.06			
0.0	0.0	1.5	1.5	11.50%	-	-	-	15.24%	11.50%	-	119.90	-	125.79	113.83	119.90			
12.0	12.0	1.0	1.0	7.00%	-	-	-	15.24%	7.00%	-	39.28	-	43.75	38.50	39.28			

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield	Yield		
Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate	
13.0	13.0	1.1	1.1	6.96%	-	-	-	6.89%	6.96%	-	7.42	-	10.39	9.91	7.42	-	-	-	-	-
14.0	14.0	1.2	1.2	6.96%	-	-	-	13.24%	6.96%	-	1.94	-	1.14	1.02	1.94	-	-	-	-	-
(3.3)	(3.3)	1.5	1.5	0.00%	1.03	-	0.94	15.24%	8.25%	0.67	5.55	1.70	5.66	5.65	5.55	-	-	-	-	-
(2.7)	(2.7)	1.5	1.5	0.00%	0.48	-	-	15.24%	11.50%	4.30	13.18	4.78	26.15	23.65	13.18	-	-	-	-	-
15.0	15.0	1.3	1.3	0.00%	0.03	0.11	-	14.62%	23.43%	4.55	29.39	4.69	16.32	16.87	204.54	-	-	-	-	-
10.0	10.0	0.8	0.8	0.00%	0.04	-	-	19.15%	20.15%	4.18	29.02	4.22	26.11	24.82	52.18	-	-	-	-	-
8.0	8.0	0.7	0.7	7.46%	-	-	-	13.24%	7.46%	-	1.33	-	0.62	0.57	1.33	-	-	-	-	-
15.0	15.0	1.2	1.2	0.00%	3.10	-	-	20.24%	16.00%	4.08	19.01	7.17	21.45	21.49	19.01	-	-	-	-	-
32.3	32.3	2.7	2.7	13.00%	-	-	-	11.89%	13.00%	-	11.01	-	5.63	5.50	63.40	-	-	-	-	-
3.0	3.0	0.2	0.2	10.46%	2.57	-	-	19.15%	10.46%	-	156.47	2.57	153.87	145.92	156.47	-	-	-	-	-
15.0	15.0	1.3	1.3	6.96%	0.19	-	-	13.99%	6.96%	-	23.73	0.19	18.09	16.00	23.73	-	-	-	-	-
1.6	1.6	0.1	0.1	11.25%	-	-	-	14.62%	11.25%	-	-	-	9.56	9.06	33.39	-	-	-	-	-
15.0	15.0	1.3	1.3	8.96%	-	-	-	13.24%	8.96%	-	19.34	-	9.98	9.04	19.34	-	-	-	-	-
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	9.62%	13.69%	18.44	51.18	18.44	56.57	56.92	51.18	-	-	-	-	-
4.0	4.0	0.3	0.3	0.00%	1.33	-	-	14.15%	10.00%	0.63	22.20	1.96	19.68	19.75	22.20	-	-	-	-	-
4.3	4.3	0.4	0.4	15.41%	-	0.20	-	13.24%	15.41%	-	78.56	0.20	14.35	13.96	107.34	-	-	-	-	-
8.0	8.0	0.7	0.7	5.46%	0.80	1.53	-	13.24%	7.71%	2.13	214.86	4.46	149.43	139.38	214.86	-	-	-	-	-
8.0	8.0	0.7	0.7	0.00%	0.01	-	-	20.24%	12.00%	0.89	-	0.90	11.77	10.60	17.59	-	-	-	-	-
9.3	9.3	0.8	0.8	0.00%	0.10	-	-	10.99%	15.81%	1.03	11.01	1.12	8.82	8.75	27.70	-	-	-	-	-

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Term (Months)	Term (Months)	Term (Months)	Term (Months)	Current Rate	Market Rate													
9.0	9.0	0.8	0.8	0.00%	2.84	-	-	20.24%	18.00%	0.88	3.72	3.71	6.80	8.76	20.18			
(0.7)	(0.7)	1.5	1.5	0.00%	0.03	0.02	-	19.15%	15.27%	0.71	5.92	0.77	3.27	2.92	22.06			
3.1	3.1	0.3	0.3	10.18%	-	-	-	13.24%	10.18%	-	26.12	-	12.29	11.62	26.12			
4.0	4.0	0.3	0.3	7.46%	0.66	-	-	14.62%	7.46%	-	3.97	0.66	12.73	12.47	21.20			
359.4	359.4	2.5	2.5	4.98%	0.44	-	-	5.99%	4.98%	-	4.29	0.44	5.04	5.07	4.29			
16.0	16.0	1.3	1.3	0.00%	4.50	-	-	8.24%	8.75%	6.46	56.74	10.96	58.08	59.40	56.74			
17.1	17.1	1.4	1.4	0.00%	11.31	-	-	19.15%	18.00%	8.98	50.51	20.29	36.83	42.25	134.14			
40.4	40.4	3.4	3.4	0.00%	0.99	-	-	11.89%	10.00%	2.53	8.16	3.53	7.89	7.42	27.41			
16.0	16.0	1.3	1.3	0.00%	4.24	0.05	-	14.62%	15.25%	5.09	30.90	9.39	26.36	28.43	79.51			
17.1	17.1	1.4	1.4	5.97%	-	1.56	-	13.24%	5.97%	-	134.14	1.56	86.17	75.67	134.14			
5.3	5.3	0.4	0.4	9.32%	-	0.23	-	9.62%	9.32%	-	17.03	0.23	21.98	21.13	17.03			

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Discount Rate: 13.69%

Term (Years)	Term (Months)	Term (Years)	Term (Months)	Current Rate	Spread (bps)	Weighted Avg	Contract Value (\$)	Term (Years)	Term (Months)	Term (Years)	Term (Months)	Current Rate	Spread (bps)	Weighted Avg	Contract Value (\$)	Term (Years)	Term (Months)	Term (Years)	Term (Months)
(1.0)	(1.0)	1.5	1.5	11.38%	-	0.48	-	15.24%	11.38%	-	10.43	0.48	45.82	41.78	10.43	-	-	-	-
(8.0)	(8.0)	1.5	1.5	0.00%	0.04	-	-	5.24%	8.00%	1.19	-	1.24	10.43	10.32	-	-	-	-	-
2.0	2.0	0.2	0.2	7.90%	-	-	-	12.49%	7.90%	-	91.91	-	54.56	51.57	181.52	-	-	-	-
2.0	2.0	0.2	0.2	5.47%	0.24	-	-	13.24%	10.34%	0.36	44.33	0.60	46.01	43.85	181.52	-	-	-	-
(1.4)	(1.4)	1.5	1.5	0.00%	0.30	-	-	20.24%	16.32%	0.37	-	0.68	1.60	1.63	8.06	-	-	-	-
(1.4)	(1.4)	1.5	1.5	9.57%	0.10	-	-	15.24%	9.57%	-	8.06	0.10	14.18	12.56	8.06	-	-	-	-
7.0	7.0	0.6	0.6	14.00%	1.26	-	7.98	0.00%	14.00%	-	18.04	1.26	27.96	30.07	18.04	-	-	-	-
7.6	7.6	0.6	0.6	10.32%	-	2.36	-	15.24%	10.32%	-	116.93	2.36	194.62	182.01	116.93	-	-	-	-
21.0	21.0	1.8	1.8	5.46%	0.07	0.18	-	0.00%	5.46%	-	8.78	0.25	10.13	10.83	8.78	-	-	-	-
45.4	45.4	3.8	3.8	10.00%	-	-	-	11.89%	10.00%	-	4.07	-	6.80	6.10	27.97	-	-	-	-
6.0	6.0	0.5	0.5	0.00%	0.48	-	-	19.15%	16.50%	0.39	7.14	0.87	4.98	5.11	15.49	-	-	-	-
21.0	21.0	1.8	1.8	9.50%	-	1.10	-	13.24%	9.50%	-	126.02	1.10	88.53	80.29	126.02	-	-	-	-
22.0	22.0	1.8	1.8	6.47%	-	-	-	13.99%	6.47%	-	20.98	-	16.43	13.76	20.98	-	-	-	-



**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Discount Rate: 13.69%

Term (Months)	Term (Years)	Term (Months)	Term (Years)	Current Spread	Deferred Fee	Current Fee	Current Fee	Current Spread							
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	20.24%	0.00%	-	9.78	-	10.82	6.24	9.78
(1,305.6)	999.0	2.5	2.5	0.00%	-	-	-	20.24%	0.00%	-	16.81	-	18.59	10.72	16.81

427.51 68.09 - 345.10 118,636,326.0 832.5 3,872.4 3,973.4 118,639,794.1

Deferred fees multiplier 1

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

5.28	-	5.28	7.38	2.48	70.1	(1.76)	(1.76)	-
42.30	-	42.30	42.30	24.38	74.9	(2.38)	-	(2.38)
0.00	-	0.00	0.00	0.00	100.0	-	-	-
0.00	-	0.00	0.00	0.00	88.6	(0.00)	(0.00)	-
17.47	-	17.47	20.01	17.47	87.3	17.47	-	-
-	-	-	-	-	-	-	-	-
1.17	0.07	1.25	1.26	1.04	111.7	0.99	-	-
0.00	-	0.00	14.00	0.00	85.8	(0.00)	(0.00)	-
105.84	-	105.84	105.84	96.11	100.9	24.48	-	-
0.00	-	0.00	0.00	0.00	0.0	0.00	-	-
0.00	-	0.00	0.00	0.00	0.0	0.00	-	-
-	-	-	-	-	-	(0.00)	-	(0.00)
1.77	-	1.77	1.77	1.31	4.4	(10.05)	-	(10.05)
6.69	1.44	8.13	10.97	6.69	127.6	3.80	-	-
-	-	-	-	-	-	(0.00)	-	(0.00)

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Contract Number	Contract Type	Contract Value	Contract Gross	Contract Net	Contract Gross	Contract Net	Contract Gross	Contract Net
29.73	-	29.73	29.73	24.13	69.5	7.83	-	-
5.83	-	5.83	5.83	4.65	55.6	(4.61)	-	(4.61)
7.26	-	7.26	7.26	5.96	96.8	4.02	-	-
24.47	10.56	35.02	35.15	24.47	150.3	11.72	-	-
1.94	-	1.94	1.94	1.44	19.1	(8.21)	-	(8.21)
-	-	-	-	\$0.00	-	(6.36)	-	(6.36)
-	-	-	-	\$0.00	-	(0.00)	-	(0.00)
16.73	-	16.73	16.73	12.61	97.7	6.44	-	-
8.10	-	8.10	9.05	8.10	94.8	2.62	-	-

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Contract Date	Contract Rate	Contract Points	Contract Rate						
14.81	6.54	21.35	21.67	14.81	151.4	7.14	-	-	
9.45	4.97	14.42	15.16	9.45	160.2	5.40	-	-	
18.40	-	18.40	18.40	18.40	64.6	(9.68)	-	(9.68)	
4.53	-	4.53	4.53	3.37	55.8	0.22	-	-	
124.92	-	124.92	124.92	105.21	70.1	5.95	-	-	
-	-	-	-	-	-	(6.81)	-	(6.81)	
3.28	-	3.28	3.28	2.64	47.0	(3.70)	-	(3.70)	
-	-	-	-	-	-	-	-	-	
-	-	-	-	-	-	(23.05)	-	(23.05)	
-	-	-	-	0.77	-	(4.00)	-	(4.00)	
29.98	-	29.98	29.53	29.98	102.6	1.24	-	-	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Contract Price	Market Price								
13.94	-	13.94	13.94	13.94	25.3	(4.40)	-	(4.40)	
4.51	-	4.51	5.35	4.51	84.2	(0.85)	(0.85)	-	
16.38	-	16.38	16.38	16.38	65.7	(7.11)	-	(7.11)	
18.21	-	18.21	18.70	18.21	97.4	(0.37)	(0.37)	-	
15.55	-	15.55	19.29	16.58	98.5	(0.09)	(0.09)	-	
-	-	-	-	0.14	-	-	-	-	
12.64	-	12.64	12.64	12.56	80.3	2.08	-	-	
35.92	-	35.92	36.78	34.53	98.0	3.00	-	-	
33.15	-	33.15	37.37	33.15	88.7	(4.05)	(4.05)	-	
3.88	1.26	5.14	5.36	3.88	139.2	1.57	-	-	
-	-	-	-	-	-	(11.17)	-	(11.17)	
1.79	-	1.79	1.79	1.79	58.1	(0.20)	-	(0.20)	
-	-	-	-	-	-	(0.00)	-	(0.00)	
2.21	-	2.21	2.21	1.76	29.6	(5.20)	-	(5.20)	
6.31	-	6.31	6.31	6.31	21.1	(12.28)	-	(12.28)	
8.29	0.12	8.41	11.24	8.29	106.5	0.59	-	-	
20.52	-	20.52	20.70	20.52	99.1	(0.12)	(0.12)	-	
3.94	-	3.94	3.94	3.76	21.1	(10.59)	-	(10.59)	
25.58	-	25.58	25.90	25.15	96.6	0.23	-	-	
(4.16)	4.06	(0.10)	-	(4.16)	(0.7)	(0.10)	(0.10)	(0.00)	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Contract Price	Market Price								
111.03	27.06	138.09	152.03	111.03	130.6	(2.55)	(2.55)	-	
20.37	4.92	25.29	30.34	20.37	130.4	14.89	-	-	
11.55	2.88	14.43	17.27	11.55	131.2	8.53	-	-	
8.16	-	8.16	8.00	8.16	102.0	0.16	-	-	
4.51	-	4.51	5.30	4.35	88.4	(0.56)	(0.56)	-	
14.71	-	14.71	14.71	14.71	82.7	2.52	-	-	
9.30	-	9.30	9.30	7.41	85.0	(0.98)	-	(0.98)	
29.98	-	29.98	29.98	25.25	104.1	1.43	-	-	
80.48	-	80.48	80.48	63.34	95.0	3.83	-	-	
6.24	-	6.24	6.24	6.24	12.5	(11.69)	-	(11.69)	
2.71	-	2.71	2.69	2.71	101.4	0.04	-	-	
7.91	0.64	8.55	9.29	7.91	113.6	1.02	-	-	
32.70	-	32.70	32.70	31.98	89.4	2.36	-	-	
14.38	-	14.38	16.14	14.38	89.1	(1.57)	(1.57)	-	
113.83	-	113.83	119.80	113.83	95.0	(4.74)	(4.74)	-	
38.50	-	38.50	39.28	36.45	92.4	(1.97)	(0.77)	(1.20)	

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

APR	APR	APR	APR	APR	APR	APR	APR	APR
7.42	-	7.42	7.42	7.42	74.9	(1.83)	-	(1.83)
1.02	-	1.02	1.09	1.02	93.2	0.03	-	-
5.55	-	5.55	5.55	4.42	102.9	0.28	-	-
13.18	-	13.18	13.18	10.50	52.9	(8.07)	-	(8.07)
16.32	0.46	16.79	20.24	16.32	108.0	6.30	-	-
24.82	-	24.82	29.02	24.77	99.8	4.45	-	-
0.57	-	0.57	0.59	0.57	96.3	(0.02)	(0.02)	-
19.01	-	19.01	19.01	14.80	93.0	(1.42)	-	(1.42)
5.50	-	5.50	5.36	5.50	102.6	0.19	-	-
145.92	-	145.92	149.12	145.92	99.6	13.05	-	-
16.00	-	16.00	17.41	16.00	92.9	(0.63)	(0.63)	-
-	-	-	-	0.14	-	(0.00)	-	(0.00)
9.04	-	9.04	9.50	9.04	95.1	(0.36)	(0.36)	-
51.18	-	51.18	51.18	40.28	95.0	2.44	-	-
19.68	0.07	19.75	20.70	19.68	105.4	1.25	-	-
13.96	-	13.96	13.86	13.96	102.2	0.79	-	-
139.38	-	139.38	146.77	139.38	97.9	1.65	-	-
-	-	-	-	-	-	(3.88)	-	(3.88)
8.75	-	8.75	9.52	8.75	104.2	2.03	-	-

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Contract Date	Contract Type	Contract Value	Contract Price	Contract Rate	Contract Term	Contract Type	Contract Value	Contract Price	Contract Rate	Contract Term
3.72	-	3.72	3.72	3.20	57.4	(2.69)	-	(2.69)		
2.92	-	2.92	3.89	2.92	93.8	0.65	-	-		
11.62	-	11.62	11.70	11.62	99.2	0.49	-	-		
3.97	-	3.97	3.97	4.07	32.7	0.86	-	-		
4.29	-	4.29	4.29	4.25	89.3	1.25	-	-		
56.74	-	56.74	56.74	50.85	102.6	1.42	-	-		
36.83	4.23	41.05	50.51	36.83	117.0	12.88	-	-		
7.42	-	7.42	8.16	5.48	98.6	(0.02)	(0.02)	-		
26.36	1.73	28.08	30.90	25.48	111.9	3.16	-	-		
75.67	-	75.67	83.63	75.67	92.2	(4.38)	(4.38)	-		
17.03	-	17.03	17.03	17.03	81.4	(3.67)	-	(3.67)		

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

| Current Price |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
10.43	-	10.43	10.43	10.43	23.9	(10.58)	-	(10.58)
51.57	-	51.57	51.97	51.57	99.2	(0.29)	(0.29)	-
43.85	-	43.85	44.33	43.76	100.1	9.31	-	-
-	-	-	-	-	-	(1.50)	-	(1.50)
8.06	-	8.06	8.06	8.06	59.7	(5.09)	-	(5.09)
18.04	-	18.04	18.04	18.04	67.8	(2.18)	-	(2.18)
116.93	-	116.93	116.93	116.93	63.1	(13.59)	-	(13.59)
8.78	-	8.78	8.78	8.78	90.9	(0.67)	-	(0.67)
4.07	-	4.07	4.07	4.57	62.8	(2.36)	-	(2.36)
4.98	0.12	5.10	5.62	4.98	107.5	0.43	-	-
80.29	-	80.29	85.41	80.29	95.2	1.19	-	-
13.76	-	13.76	15.65	13.76	87.9	(1.49)	(1.49)	-

Current Price	Current Price	Current Price	Current Price
(10.58)	(10.58)	-	(10.58)
-	-	-	-
-	-	-	-
9.31	-	-	-
-	-	-	-
(5.09)	(5.09)	-	(5.09)
(2.18)	-	-	-
(13.59)	(13.59)	-	(13.59)
-	-	-	-
(2.36)	(2.36)	-	(2.36)
-	-	-	-
-	-	-	-
-	-	-	-



**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

| Current<br>Rate |
|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| 6.24            | -               | 6.24            | 9.78            | 5.92            | 60.6            | (3.08)          | (3.08)          | -               | (3.08)          | (3.08)          | (3.08)          |
| 10.72           | -               | 10.72           | 16.81           | 10.18           | 60.6            | (5.29)          | (5.29)          | -               | (5.29)          | (5.29)          | (5.29)          |

2,784.1      72.7      2,856.8

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Property Description	Location	Weightings										Market Value	Current Value
		1	2	3	4	5	6	7	8	9	10		
No markdown suggested. Collateral consists of 1034 unit "medium end" condo development making up 761,800 sq/ft and 88,409 sq/ft of ground floor commercial & retail space located in Canada. Overall project is approximately 94.6% sold. Tower 1 is complete, C of O was received in March 2008 and 245 units have closed to date. Tower 2 to be completed 10/09. Tower 3 to be completed 12/09. The borrower is re-working the stand-alone retail for all towers. A formal presentation is expected shortly. The plan is to build a six-story building with residential units over ground floor retail. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0024	0.22	0.17	0.00	0.00	0.00	0.00	-	0.17	(0.17)	0.72	2.48
	Trimont	0.0150	1.19	1.13	0.02	0.02	0.00	0.00	-	0.75	(0.75)	(2.97)	(0.59)
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	(0.04)	(0.04)
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(0.00)	0.00
No markup suggested. Related equity position has an offsetting loss. A purchase agreement was being negotiated with GHM. Negotiations have recently come to a halt. Recent communication with GHM suggests that the sale will not occur. Other interested parties have emerged. It is hoped that a sale can be finalized by 11/30/08. Based on the business's review, position was written down by \$8M in Jan-08. Related equity position has offsetting loss. LB basis is 0. Continue to monitor.	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)	17.32	(0.14)
	Trimont	-	-	-	-	-	-	-	-	-	-	0.01	0.01
	Trimont	0.0001	0.00	0.01	0.00	0.00	0.00	0.00	-	0.00	(0.00)	0.97	(0.01)
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(0.00)	0.00
No markup suggested. The Project is a 582 condo, two Phase (South and North) development project in Miami Beach, FL. North Tower should have a final TCO in 2008, at which time they will begin closing units. South tower received its final approval for TCO, and units should begin closing shortly. Because of the recent sub-prime problems across the nation, South Florida has on average seen roughly 25% of all buyers walk from their existing contracts. Sales have been slow but anticipate will pick up once the project is complete and people see the final product. Undervaluation due to deferred fees and interest. Continue to monitor progress of construction and closings.	Trimont	0.0274	2.13	2.77	0.03	0.03	0.00	0.00	-	0.24	(0.24)	25.37	0.89
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	0.47	0.00	0.47	0.00	-
	Trimont	-	-	-	-	-	-	-	-	-	-	0.00	-
	Trimont	0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(0.00)	-
No markdown suggested. Large residential development project in San Juan Capistrano, CA. Both junior and senior loans have matured and are in default. Lehman junior loan is in foreclosure. Title insurance and Property Insurance for new REO in process. Developers Research is working through Sunclal to coordinate the off-site work that Sunclal and Lehman have committed to complete for the City to keep the project in compliance with the development agreements. Based on most recent review completed, the position was marked down \$2mm in May-08. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0040	0.12	0.02	0.01	0.00	0.00	0.00	-	0.08	(0.08)	(9.33)	0.72
	Trimont	0.0015	0.10	0.19	0.00	0.00	0.00	0.00	-	0.04	(0.04)	3.69	(0.11)
	Trimont	0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(0.00)	-

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

	Weightings												
Project Description													
No mark up suggested. The site for the Project is a 658-acre vacant land parcel located in the unincorporated portion of the County of Riverside. Project is still in the entitlement process. As of 9/07, 9 of the 10 tentative tract maps have been approved. 3 have complete improvement plans, and are ready to be submitted for approval. Developer has decided to upgrade the lots from paper lots to engineered lots, that will come at an increased cost and extended delivery time. However, this also allows additional time for the softness in the market to dissipate, and increase the buyer pool. Based on most recent review of this deal, related mezz debt (VB42) was written off. Position marked down \$47mn in July-08. Continue to monitor.	Trimont	0.0074	0.38	0.51	0.01	0.01	0.00	0.00	-	0.15	(0.15)	(11.81)	(19.65)
No markdown suggested. 100 E. Ocean Blvd. is a 45,100 square foot parcel of land that is located next to the convention center in Long Beach, CA. ones Lang LaSalle valued the site between \$7 and \$13M in May 2008. Trimont is assuming the low end of the range. Continue to monitor.	Trimont	0.0035	0.35	0.20	0.01	0.01	0.00	0.00	-	0.07	(0.07)	(4.91)	(0.30)
	Trimont	0.0011	0.05	0.11	0.00	0.00	0.00	0.00	-	0.02	(0.02)	4.04	0.02
No markup suggested. Property is a condominium development in San Diego. Construction is complete, and closings have begun. To date 112 units have closed, and 13 units are under contract out of 244 units. Traffic is strong. The sponsor has changed the marketing strategy, selecting 20 units with different floor plans and offering a discount of up to 20%. This resulted in net three contracts in March. Sales remain slow, two units closed December 2007, two units closed January 2008 and one unit closed in March. Consolidated position currently marked at par. Undervaluation originates from deferred fees and interest. Continue to monitor sales.	Trimont	0.0078	0.78	1.18	0.01	0.01	0.00	0.00	-	0.01	(0.01)	11.02	(0.70)
The Property is located in the city of El Centro, county of Imperial, California. The project is 400 acres and planned for 1,440 lots and 250 homes. The project is still pursuing entitlement. All comments on the EIR have been received. Meetings have been held with all agencies that have provided comments. The engineer will work to resolve these issues either through mitigation measures, conditions of approval, or by proving that some of these issues are not warranted. There have been two workshops with the City regarding this project. It is close to getting the entitlements. Based on recent discussions with the business, position should have been remarked.	Trimont	0.0034	0.34	0.07	0.02	0.02	0.00	0.00	-	0.07	(0.07)	(6.11)	2.10
A condo development project in San Diego, CA for a 273 unit for-sale mixed use multifamily residential community with ground floor retail space. A local developer, was engaged to provide development feasibility alternatives related to site density and cost alternatives to the existing entitled use. However, currently and going forward, the site will be marketed as a land piece that is entitled for up to 273 condominium units and corresponding retail space. Senior debt matured on 11/30/07 and Lehman bought the senior debt with a 90% seller financing. Lehman recently purchased the senior Bank Midwest loans through a separate entity and is currently proceeding with exercising the pledge agreements under the mezzanine loan. Based on recent discussions with the business, position should have been remarked.	Trimont	0.0021	0.05	-	0.01	0.00	0.00	0.00	-	0.04	(0.04)	(6.36)	0.00
	Trimont	0.0000	0.00	-	-	-	-	-	-	0.00	(0.00)	0.00	0.00
No markupsuggested. The development consists of 237 for-sale residential luxury condominiums with 5,000 sf of ground-floor retail space and 491 parking spaces, located in Oakland, CA. The predevelopment portion of the project is complete. Senior debt matured on 11/30/07 and Lehman bought the senior debt with a 90% seller financing. LB will be pursuing foreclosure on the mezz loans. Continue to monitor progress.	Trimont	0.0035	0.21	0.34	0.00	0.00	0.00	0.00	-	0.07	(0.07)	(10.28)	(16.73)
	Trimont	0.0018	0.12	0.18	0.00	0.00	0.00	0.00	-	0.01	(0.01)	2.49	(0.14)

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Project Description	Market	Weightings										Weighted Avg	Cap Rate
		0.00	0.25	0.50	0.75	1.00	1.25	1.50	1.75	2.00	2.25		
No mark-up suggested. The project is currently a vacant 6,600 acre plot of raw land located in Charleston, VA. The First Modification of the LB mezz note was recently completed. The maturity date of both the loan and the 3P senior debt were extended 18 months and now mature on December 10, 2010. The subordinate note holder was not willing to extend, however, it was determined that language in the subordinate note implied that a coterminous extension of the maturity date would occur in the event that the other lenders extended. The Borrower will be defending themselves against a suit brought against them by the subordinate noteholder. The annexation battle continues. The state supreme court is expected to review the case in 2008. Undervaluation originates from deferred fees and interest. Continue to monitor.	Trimont	0.0048	0.48	0.72	0.00	0.00	0.00	0.00	-	0.02	(0.02)	7.04	(0.10)
No mark up suggested. Based on discussions with the business, position is appropriately marked.	Trimont	0.0030	0.30	0.49	0.00	0.00	0.00	0.00	0.45	0.01	0.44	5.23	(0.17)
The 75,144-sq. ft. South Park IV site is located within the South Park section of downtown Los Angeles. The Property is currently improved as a surface parking lot. Loan extension and modification pending. Project is being quietly marketed and LB has received several written offers to purchase the property for a price that exceeds the debt. No markdown suggested. Continue to monitor progress of marketing.	Trimont	0.0095	0.93	0.61	0.01	0.01	0.00	0.00	2.84	0.10	2.74	(10.15)	(0.46)
	PCCP	0.0015	0.08	0.08	0.00	0.00	0.00	0.00	-	0.05	(0.05)	0.22	-
No mark-up suggested. Collateral consists of 23 multifamily buildings containing 567,042 rentable SF located in McLean, VA. Based upon the business's review of this position's market was marked down by \$20M in July 2008 based upon recent bid for the project. Continue to monitor.	Trimont	0.0401	2.67	2.81	0.06	0.04	0.00	0.00	-	1.32	(1.32)	(0.97)	(6.92)
Collateral is a 5.6 acre parcel of land located in Long Beach, CA. The property is slated for the development of approximately 1,121 for sale residential condominiums. Project is currently in the predevelopment stage. Based on recent discussions with the business, position should have been remarked.	Midland	0.0023	0.11	-	0.01	0.01	0.00	0.00	-	0.05	(0.05)	(6.81)	0.00
Altos de Miami is situated on 0.87 of an acre and is well located on the corner of One Glen Royal Parkway and NW 22nd Avenue, in the Cuban/American neighborhood of Little Havana. The project is a 16 story mixed-use development with 131 residential units averaging 967 sf, and 9,500 sf of ground floor retail. Continue to monitor.	Trimont	0.0024	0.24	0.11	0.01	0.01	0.00	0.00	-	0.05	(0.05)	1.71	5.42
	Trimont	-	-	-	-	-	-	-	-	-	-	-	-
No mark up suggested. The project site consists of 1,947 acres of undeveloped land, located in west Placer County, CA. The site has been designated to become a master planned community, with 1,887 residential home lots, retail shops, parks, and a golf course. No lots have been sold in the entire project. Suncl deal; position marked to a 15% target investor IRR. Continue to monitor.	Trimont	0.0078	0.60	-	0.01	0.01	0.00	0.00	-	0.15	(0.15)	19.48	42.53
The project site consists of 1,947 acres of undeveloped land, located in west Placer County, CA. The site has been designated to become a master planned community, with 1,887 residential home lots, retail shops, parks, and a golf course. No lots have been sold in the entire project. Suncl deal; position marked to a 15% target investor IRR. Continue to monitor.	Trimont	0.0013	0.11	-	0.00	0.00	0.00	0.00	0.90	0.03	0.87	1.00	5.00
	Trimont	0.0097	0.95	0.99	0.01	0.01	0.00	0.00	2.38	0.14	2.24	1.24	0.00

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

	Weightings												
Property Description	Lender	LTV	PDR	LTV	PDR	LTV	PDR	LTV	PDR	LTV	PDR	LTV	PDR
No markdown suggested. Petrini Bakersfield is 1810 acres of land located in Southwest Bakersfield, CA. The business plan is to entitle and bulk sale 6,087 lots in paper and finished lot condition. In addition to the residential lots there will be 94 acres of commercial property and 109 acres of multi-family property. An offer from Hawker Investments for PB 5 A and B for slightly under \$80,000 per acre has fallen out of escrow. Based on most recent review, position was marked down \$29mm in July-08. Based on discussions with the business, position is appropriately marked. Continue to monitor.	Trimont	0.0062	0.21	0.16	0.02	0.01	0.00	0.00	4.52	0.12	4.39	(20.30)	(15.89)
	PCCP	0.0018	0.18	0.15	0.00	0.00	0.00	0.00	-	0.06	(0.06)	0.27	1.12
No markdown suggested. The Meridian Project in Pittsburg, CA has been renamed "Ventana". Sales for the Meridian Project started in late May '07 and closings began in August. As of July 14th, of the 156 Ventana Units, 56 were released and 29 were closed. The Lakeview loan had been repaid however there are four remaining units for sale. A portion of the remaining four Lakeview unit sales proceeds will be used to paydown the Meridian loan per the modification agreement. Based on discussions with the business, position is appropriately marked. Continue to monitor sales.	Trimont	0.0079	0.75	0.52	0.01	0.01	0.00	0.00	0.83	0.04	0.78	(7.08)	0.04
	Midland	0.0063	0.62	0.61	0.01	0.01	0.00	0.00	2.17	0.12	2.05	(0.37)	0.01
	PCCP	0.0053	0.52	0.52	0.00	0.00	0.00	0.00	2.37	0.10	2.26	1.05	1.14
	PCCP	-	-	-	-	-	-	-	0.14	-	0.14	-	-
	Trimont	0.0036	0.24	0.29	0.00	0.00	0.00	0.00	-	0.00	(0.00)	5.18	3.11
	Trimont	0.0111	1.00	1.09	0.01	0.01	0.00	0.00	2.90	0.24	2.65	2.42	(0.57)
No markdown suggested at this time. Continue to monitor.	Trimont	0.0125	1.25	1.11	0.01	0.01	0.00	0.00	31.32	0.92	30.39	(0.13)	3.91
	Trimont	0.0012	0.12	0.17	0.00	0.00	0.00	0.00	-	0.00	(0.00)	1.48	(0.09)
No markdown suggested. Gables Marquis is a 20-story, 169-unit luxury condominium tower located in Miami, Florida. As of 03/05/08, a Temporary Certificate of Occupancy (TCO) is in place for the condo tower. The project is 99% complete, and a final punch list is being compiled. Currently project is 83% sold. Apogee was appointed as the receiver on June 2, 2008 and was granted the power to sell units. The foreclosure process is expected to last 6 months, ending in Dec. 2008. Based on review of most recent IRR model, position is appropriately marked. Continue to monitor.	Trimont	0.0038	0.31	-	0.01	0.01	0.00	0.00	-	0.07	(0.07)	(11.17)	0.00
	Trimont	0.0007	0.04	0.04	0.00	0.00	0.00	0.00	0.03	0.00	0.03	0.04	0.24
	PCCP	0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(0.00)	0.00
The Property consists of a 4.2-acre parcel of land located at 734 N.W. 6th Avenue in Miami. The Property is currently improved with three 50-60 year old vacant industrial buildings that are going to be demolished. Currently working towards entitlement and remedying environmental issues. Continue to monitor.	Trimont	0.0025	0.25	0.07	0.01	0.01	0.00	0.00	-	0.05	(0.05)	(4.65)	0.54
Lehman foreclosed on the property and is currently in the process of disposing the asset through auction sale. Based upon the business's review of the California land market, this position was marked down by \$8M in February 2008. Continue to monitor.	Trimont	0.0063	0.39	0.13	0.03	0.02	0.00	0.00	3.35	0.12	3.23	(12.40)	(0.12)
	Trimont	0.0026	0.26	0.28	0.00	0.00	0.00	0.00	-	0.05	(0.05)	0.56	(0.04)
	Trimont	0.0069	0.69	0.69	0.01	0.01	0.00	0.00	0.63	0.03	0.60	(0.16)	(0.04)
No markdown suggested. The project is the construction of a residential condominium project in downtown Scottsdale, Arizona. The development will include 217 townhouse, loft, and flats. The project is progressing on schedule. 36 of the 219 units have been sold. Position was marked down \$21mn in July-08. Per review of most recent IRR model, position is valued appropriately. Continue to monitor sales progress.	Trimont	0.0049	0.38	0.10	0.01	0.01	0.00	0.00	-	0.02	(0.02)	(18.53)	(7.94)
	Trimont	0.0085	0.82	0.82	0.01	0.01	0.00	0.00	6.42	0.27	6.15	0.05	(0.19)
	Trimont	0.0000	0.00	(0.00)	(0.00)	(0.00)	0.00	0.00	-	0.00	(0.00)	2.74	2.84

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

	Weightings														
Project Description	Weighting	1	2	3	4	5	6	7	8	9	10	11	12	13	14
No markdown suggested. The project is a 1,500 acre site located in Cabo San Lucas, Mexico. The master development plan includes construction of 211 private, ocean front residential home sites. Due to title issues filed by heirs of Emma Gomez sales have stopped. Currently, the title company is working towards getting this suit dismissed. The borrower is proceeding on schedule with development of major infrastructure improvements at the project. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0474	6.30	6.18	0.02	0.03	0.01	0.01	-	0.36	(0.36)	8.23	10.78		
No markup suggested. The Oasis property is located at 2901 & 2961 Frierson Street in Fort Myers, Florida. Situated on a 17-acre waterfront parcel along the Caloosahatchee River, the proposed Oasis Towers condominium development will consist of five (5), 32-story condominium buildings containing a total of 1,079 luxury residential units. The anticipated completion date of Tower I is July 30, 2008. Substantial completion date of Tower II is June, 2008. Per Related's sales manager, closings are expected to commence 6/25/08 on Tower II, and 7/15/08 on Tower I. 5 contracts have rescinded to date and more are expected. There is extreme market softening of condos in Florida. Although sales are anticipated to slow significantly from original projections in 2005, completion of the project is ahead of schedule. Undervaluation due to Deferred Fees. Continue to monitor.	Midland	0.0035	0.19	0.46	0.00	0.00	0.00	0.00	-	0.04	(0.04)	5.37	(9.52)		
No markup suggested. The Icon Brickell property is 4.8-acre waterfront parcel located in the Brickell Avenue submarket, at the northern terminus of Brickell Avenue in Miami, FL. The overall development plan will consist of a mixed-use residential development of 1,705 residential units, 95 hotel units and 25,000 square feet of retail space. As of July 1st the total project is 81% complete. This project is 89% presold with 20% nonrefundable deposits. There are a the high volume of units expected to be delivered in the Miami market in the coming year. Position was marked down \$45mn in July-08. Undervaluation due to deferred interest. Continue to monitor.	Trimont	0.0020	0.11	0.26	0.00	0.00	0.00	0.00	-	0.02	(0.02)	3.21	(5.32)		
	Trimont	0.0027	0.27	0.27	0.00	0.00	0.00	0.00	0.93	0.07	0.87	0.06	(0.10)		
	Trimont	0.0017	0.17	0.15	0.00	0.00	0.00	0.00	0.50	0.03	0.46	(0.57)	(0.00)		
	Trimont	0.0041	0.28	0.34	0.00	0.00	0.00	0.00	2.35	0.14	2.21	2.52	-		
	Trimont	0.0035	0.32	0.29	0.00	0.00	0.00	0.00	-	0.07	(0.07)	(0.76)	0.21		
	Trimont	0.0096	0.95	1.00	0.01	0.01	0.00	0.00	-	0.32	(0.32)	1.42	(0.00)		
	Trimont	0.0258	2.33	2.45	0.03	0.02	0.00	0.00	-	0.85	(0.85)	3.69	(0.14)		
Indiantown Quillen DRI is a 2,250 lot residential development site in Indiantown, Martin County, Florida. Indiantown is located in southwest Martin County just north of the Palm Beach County line. The final DRI, Development Order, Rezoning, and Master Site Plan approval for 2,250 residential units and 150,000sf of commercial space to be built on the property is currently on hold. Business plan under change. Based on most recent review, position was marked down \$30mm in May-08. Continue to monitor.	Trimont	0.0060	0.22	0.08	0.05	0.02	0.00	0.00	5.62	0.12	5.50	(12.48)	(0.79)		
	#N/A	0.0009	0.09	0.09	0.00	0.00	0.00	0.00	0.35	0.02	0.33	0.04	(0.00)		
	Trimont	0.0025	0.25	0.29	0.00	0.00	0.00	0.00	-	0.02	(0.02)	0.97	(0.05)		
	Trimont	0.0102	0.85	0.91	0.01	0.01	0.00	0.00	6.66	0.20	6.46	(12.37)	(14.73)		
	Trimont	0.0054	0.53	0.48	0.00	0.00	0.00	0.00	1.43	0.11	1.32	0.16	1.73		
No markdown suggested. The Project is a 2.4 acre urban infill site that is exceptionally well located on one of the last remaining developable land parcels on Santa Monica Boulevard and is within walking distance of the Century City office district and Beverly Hills retail, and restaurant amenities. Initially, the Project was expected to comprise two ultra luxury, high rise residential condominium towers. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0399	3.95	3.79	0.04	0.04	0.01	0.01	20.67	0.79	19.87	0.88	5.61		
	Trimont	0.0136	1.32	1.26	0.01	0.01	0.00	0.00	2.92	0.18	2.74	(1.64)	0.34		

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Description	Weightings	Weightings											Change
		0.0031	0.29	0.23	0.00	0.00	0.00	0.00	0.75	0.04	0.70	(1.71)	
	Trimont	0.0031	0.29	0.23	0.00	0.00	0.00	0.00	0.75	0.04	0.70	(1.71)	0.12
	Trimont	0.0003	0.03	0.03	0.00	0.00	0.00	0.00	0.09	0.01	0.08	0.03	(0.00)
	Trimont	0.0018	0.17	0.18	0.00	0.00	0.00	0.00	-	0.04	(0.04)	0.21	(0.06)
WSG acquired the Golden Sands Hotel, which is located next to the North Phase of the Carillon/Canyon Ranch development. The loan matured on June 8, 2008 and is currently in default. At this time, a forbearance letter has been sent to WSG that will give the borrower the opportunity to sell the property. LB believes that the completion of the Canyon Ranch project will enhance the property's value beyond Trimont's estimate. Continue to monitor.	Trimont	0.0072	0.61	0.38	0.01	0.01	0.00	0.00	-	0.14	(0.14)	(0.66)	7.41
No markup suggested. The project consists of two, 19-story residential towers containing 342 condos in North Myrtle Beach, SC. The two towers are at right angles to each other and are connected by bridges on the third, thirteenth, fourteenth and fifteenth floors. A restaurant is planned for the third floor bridge, commercial space on the thirteenth and fourteenth bridge, and a penthouse on the fifteenth floor bridge. The project is on track for a substantial completion date of January 8, 2009, 5 weeks ahead of the contractual completion date of Feb. 7, 2009. 77% of the construction budget has been spent to date. While sales have slowed considerably, they remain in constant contact with their buyers under contract. We are told that they have not received any indication from their buyers that they intend to seek termination of their contract. Continue to monitor slow sales.	Trimont	0.0035	0.24	0.38	0.00	0.00	0.00	0.00	-	0.06	(0.06)	6.00	(0.31)
	Trimont	0.0069	0.56	0.69	0.01	0.01	0.00	0.00	-	0.08	(0.08)	4.04	(0.41)
	Trimont	0.0002	0.02	0.02	0.00	0.00	0.00	0.00	0.03	0.00	0.03	(0.02)	(0.00)
	Trimont	0.0069	0.69	0.64	0.01	0.01	0.00	0.00	-	0.11	(0.11)	-	1.42
	Trimont	0.0018	0.18	0.18	0.00	0.00	0.00	0.00	1.88	0.06	1.81	0.20	0.01
No markup suggested. The property is a 167-acre contiguous land parcel is expected to be developed as a master-planned residential community comprising a minimum of 702 residential home lots in the City of Oakland, California. It has been agreed that this project is moving forward. Developer's Research has prepared a hard cost budget for the project that should be finalized and sent to Lehman soon. Lehman has also requested an updated budget from SunCal. It is highly likely that the loan for this project will need to be increased; however, it is difficult to determine the amount needed without cost projections from the borrower or a definitive business plan for the asset. Continue to monitor.	Trimont	0.0447	4.06	4.46	0.04	0.04	0.01	0.01	3.82	0.15	3.68	12.45	(0.60)
	Trimont	0.0056	0.54	0.52	0.00	0.00	0.00	0.00	1.50	0.09	1.41	(0.63)	0.00
	Trimont	0.0000	0.00	-	0.00	0.00	0.00	0.00	0.14	0.00	0.14	(9.01)	(9.01)
	Trimont	0.0032	0.31	0.30	0.00	0.00	0.00	0.00	1.07	0.05	1.01	(0.35)	0.01
	Trimont	0.0164	1.49	1.56	0.02	0.02	0.00	0.00	-	0.54	(0.54)	2.31	(0.13)
	Trimont	0.0062	0.62	0.66	0.01	0.01	0.00	0.00	-	0.03	(0.03)	1.10	(0.15)
	Trimont	0.0044	0.43	0.45	0.00	0.00	0.00	0.00	0.76	0.02	0.73	0.88	0.10
	Trimont	0.0464	4.49	4.54	0.03	0.03	0.01	0.01	5.17	0.41	4.77	1.62	(0.02)
To date a total of 29 units have closed and 4 units are under contract. Construction on 12 of the 24 Ph 2 units of the Berkeley product line has started and Pacer needs 1 more sale in the Auburn product before Ph 2 can be started. Construction costs have decreased and Pacer estimates savings of \$800,000 in hard costs to help offset decreases in the sales prices. Position written down by \$4.8mn in Feb-08; Continue to monitor	#N/A	0.0013	0.05	-	0.00	0.00	0.00	0.00	-	0.01	(0.01)	(3.88)	0.00
	Trimont	0.0023	0.18	0.24	0.00	0.00	0.00	0.00	-	0.02	(0.02)	0.07	(1.96)



# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Project Description	Weightings												
	1	2	3	4	5	6	7	8	9	10	11	12	
Whitworth Estates is 154 acres of raw land located on West Atlantic Avenue in Delray Beach, Florida, which is fully entitled as a PUD under Palm Beach County zoning, allowing for 380 single family home sites. The business plan is to hold the property for two years while the surrounding area is built out and the housing market stabilizes. A phasing plan was initiated which allows for the development of the property in 6 phases, rather than the development of the entire site at one time. Each phase is allowed three years for completion. The County expects to have the right-of-way granted before the end of 2008 and will continue to extend the permit to build Phase I until access is granted. Lehman is currently in negotiations with the Borrower for a Deed in Lieu transaction. Based on discussions with the business, position is marked appropriately. Continue to monitor.	Trimont	0.0071	0.34	0.17	0.03	0.01	0.00	0.00	7.45	0.14	7.31	(10.67)	(0.09)
	Trimont	-	-	-	-	-	-	-	-	-	-	-	-
	Trimont	0.0175	1.74	1.73	0.01	0.01	0.00	0.00	0.69	0.04	0.65	1.86	2.15
No mark-up suggested. The development plan calls for the construction of a 48-story, 302-unit, luxury, high-rise residential tower located in Philadelphia, PA. Construction is 64.4% complete and the entire project is 69.9% complete. Project is approximately 46% sold. No units have closed. Modification to the loan is currently being negotiated. Continue to monitor.	Trimont	0.0116	0.92	1.16	0.01	0.01	0.00	0.00	0.40	0.03	0.38	9.60	0.29
	Trimont	0.0005	0.05	-	0.00	0.00	0.00	0.00	-	0.01	(0.01)	(1.50)	-
The Project is located directly east of I-5 in an area consisting largely of medical & multifamily uses and is a short walk to the downtown Seattle Financial District and retail corridors. The initial project business plan was to construct a 285 unit condominium project in two residential buildings (a 25-story tower and a 9-story tower). The borrower is now considering a rental building and is in the market for construction financing. Continue to monitor.	Trimont	0.0044	0.43	0.26	0.01	0.01	0.00	0.00	1.94	0.09	1.85	(4.46)	0.62
No markdown suggested. Located on the south side of US Highway 17 in the western section of Myrtle Beach. The borrower was sent a Notice of Default on 5/14/08. Discussions are ongoing with the the borrower as to working out the loan including paying off the balance of the Lehman loan in full but not any consideration for Lehman's 37.5% participation interest. A prenegotiation agreement has been executed. Position marked down \$23mn in July-08. Continue to monitor.	Trimont	0.0068	0.52	0.46	-	-	-	-	2.18	0.05	2.12	(7.60)	(5.42)
The property consists of a 310-acre water-front residential master-planned community, which will consist of 494 waterfront detached residential lots, 96 condominium units located in Bethel Island, California. Levy has been breached and installation of docks were finished by the 3-31 deadline. Suncal has furnished a new budget which shows cost increases in excess of \$20MM which is under review. Protective advances have been made to fund costs. Based on valuation review completed in May-08, position was marked down by \$67mm and related equity position with a basis of \$17mn was completely written off in May-08. Based on discussions with the business, position is appropriately marked. Continue to monitor.	Trimont	0.0439	3.09	2.77	0.07	0.05	0.01	0.01	12.16	0.37	11.80	58.08	71.66
	Trimont	0.0032	0.31	0.29	-	-	-	-	0.92	0.07	0.85	(4.46)	(3.79)
Jasmine at Holcomb Bridge is a 437-unit Class B, garden-style apartment community in Alpharetta, GA. As of June 30, 2008, occupancy at Jasmine at Holcomb Bridge is 89.0%. The average occupancy over the TTM is 89.1%. Approximately 66% of the renovation budget has been disbursed to date, with the majority of the expenses relating to exterior upgrades. Continue to monitor.	Trimont	0.0022	0.22	0.14	0.00	0.00	0.00	0.00	2.45	0.11	2.34	(2.20)	0.16
	Trimont	0.0016	0.15	0.17	0.00	0.00	0.00	0.00	-	0.01	(0.01)	0.35	(0.08)
	Trimont	0.0266	2.50	2.54	0.02	0.02	0.00	0.00	14.03	0.62	13.41	0.48	(0.71)
	Trimont	0.0051	0.50	0.45	0.00	0.00	0.00	0.00	1.86	0.12	1.73	(1.50)	(0.01)

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Property Description	County	Weightings										Current Price	Cap Rate
		1	2	3	4	5	6	7	8	9	10		
	Trimont	0.0002	0.02	0.02	0.00	0.00	0.00	0.00	0.08	0.01	0.08	(0.09)	(0.00)
	Trimont	0.0005	0.05	0.05	0.00	0.00	0.00	0.00	0.19	0.01	0.18	(0.19)	0.01
	Trimont	0.0001	0.01	0.01	0.00	0.00	0.00	0.00	0.10	0.00	0.10	-	-
	Trimont	0.0186	1.82	1.81	0.02	0.02	0.00	0.00	4.22	0.20	4.01	8.25	8.38
	Trimont	0.0022	0.22	0.19	0.00	0.00	0.00	0.00	0.73	0.05	0.67	(0.73)	(0.01)
No markdown suggested. The portfolio is collectively comprised of four existing multifamily properties in TN. Capital improvements are underway. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.													
	Trimont	0.0016	0.16	0.03	0.01	0.01	0.00	0.00	0.50	0.02	0.48	(3.89)	(0.09)
	Trimont	0.0024	0.24	0.25	0.00	0.00	0.00	0.00	-	0.03	(0.03)	2.11	1.82
	Trimont	0.0020	0.17	0.21	0.00	0.00	0.00	0.00	0.95	0.02	0.93	1.32	0.02
	Trimont	0.0067	0.66	0.70	0.00	0.00	0.00	0.00	-	0.17	(0.17)	0.51	(0.61)
	Trimont	0.0011	0.11	0.06	0.00	0.00	0.00	0.00	-	0.03	(0.03)	(2.36)	(0.81)
Prism consists of 3.02 acres of land in West Palm Beach, FL. Borrower is currently in negotiations with the town over the development plan. WSG has entered into discussions with Epicure market and Winn Dixie Stores both of which have showed interest in the site. A verbal agreement has been made by Epicure under which they would consider the placement of a store on the site. Based on recent discussion with the business, should have been remarked.													
	Trimont	0.0070	0.69	0.23	0.02	0.02	0.00	0.00	-	0.18	(0.18)	0.84	14.80
	Trimont	0.0034	0.34	0.40	0.00	0.00	0.00	0.00	-	0.07	(0.07)	1.66	0.03
	Trimont	0.0081	0.80	0.81	0.00	0.00	0.00	0.00	2.94	0.16	2.78	0.37	0.08
	Trimont	0.0012	0.12	0.12	0.00	0.00	0.00	0.00	0.44	0.02	0.42	(0.00)	0.01
	Trimont	0.0020	0.20	0.20	0.00	0.00	0.00	0.00	0.73	0.04	0.69	(0.00)	0.02
	Trimont	0.0062	0.58	0.62	0.00	0.00	0.00	0.00	1.17	0.05	1.12	1.59	0.25
	Trimont	0.0010	0.07	0.10	0.00	0.00	0.00	0.00	0.02	0.00	0.02	1.33	-
No markdown suggested. The property is currently a vacant 24.5-acre infill site surrounded by both residential and retail developments. It is zoned for commercial use. Upon development completion, the project will consist of 18 separate buildings, of which 12 will be single-story office space, 2 will be traditional (2-3 story) Class A office space, and 4 will be retail buildings. HealthSouth (NYSE: HLS) is looking at the two-story, 55,000 sf building in Phase I (Bldg. 5). Based on discussions with the business, position is appropriately marked. Continue to monitor.													
	Trimont	0.0106	1.02	0.92	0.01	0.01	0.00	0.00	4.92	0.30	4.61	(3.52)	(0.36)
	Trimont	0.0151	1.49	1.50	0.00	0.00	0.00	0.00	0.70	0.03	0.67	(7.44)	(7.81)
	Trimont	0.0028	0.25	0.28	0.00	0.00	0.00	0.00	-	0.00	(0.00)	(8.22)	(9.24)
	Trimont	0.0147	1.45	1.41	0.01	0.01	0.00	0.00	5.93	0.23	5.71	(1.32)	(0.05)
	Trimont	0.0007	0.07	0.08	0.00	0.00	0.00	0.00	-	0.01	(0.01)	0.25	(0.01)
The property is a 55-acre parcel of land to be developed into a showroom facility in Las Vegas, Nevada. Financing was just extended for purchase and predevelopment of two additional parcels adjacent to the current parcel. Position marked down \$13mn in July-08. Continue to monitor progress of entitlement efforts. Continue to monitor.													
	Trimont	0.0280	1.90	2.28	0.03	0.03	0.01	0.01	-	0.53	(0.53)	(63.37)	(80.17)
The property is a 111-acre parcel of land to be developed into a showroom facility in Las Vegas, Nevada. Trimont is valuing the land below the purchase price and below the December 2007 appraised value per acre. Current mark deemed appropriate. Continue to monitor.													
	Trimont	0.0259	2.29	-	0.04	0.04	0.01	0.01	-	0.49	(0.49)	(76.82)	0.00
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)	0.00	-
	Trimont	0.0018	0.18	0.20	0.00	0.00	0.00	0.00	-	0.04	(0.04)	0.52	(0.09)
	Trimont	0.0023	0.23	0.23	0.00	0.00	0.00	0.00	0.33	0.01	0.32	(0.06)	(0.01)
No markdown suggested. New Deal originated in May-08. Continue to monitor.													
	Trimont	0.0167	1.67	1.55	0.01	0.01	0.00	0.00	0.99	0.15	0.84	(4.28)	(0.78)

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

No markdown suggested. The loans are secured by a proposed condominium project located in the heart of SoHo, downtown New York City, within the Cast Iron Historic district at 325-329 West Broadway and on the site of the former Tootsie Roll plant. Demolition of the existing structure was recently completed and vertical construction has commenced. Newly originated positions CV not being reported by Trimont yet. Continue to monitor.
No markdown suggested. The loans are secured by a proposed condominium project located in the heart of SoHo, downtown New York City, within the Cast Iron Historic district at 325-329 West Broadway and on the site of the former Tootsie Roll plant. Demolition of the existing structure was recently completed and vertical construction has commenced. Newly originated positions CV not being reported by Trimont yet. Continue to monitor.

Weightings

Trimont	0.0031	0.28	0.19	0.00	0.00	0.00	0.00	-	0.10	(0.10)	#N/A	#N/A	
Trimont	0.0054	0.49	0.33	0.01	0.01	0.00	0.00	-	0.18	(0.18)	#N/A	#N/A	
	<b>1.0</b>	<b>89.7</b>	<b>84.8</b>	<b>1.1</b>	<b>0.9</b>	<b>0.1</b>	<b>0.1</b>	<b>196.4</b>	<b>16.4</b>	<b>180.0</b>			

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Senior Lien updated.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Position marked in July-08.

Ok. CV updated.

Ok. CV updated.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Position marked and CV updated.

Ok. CV updated.

Ok. CV updated.

Ok. CV updated.

# **SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Position marked down in July-08

Ok. CV updated.

Ok. Senior Lien Updated.

Ok. Position marked down in July-08 and basis updated.

Position written off.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Position marked up in July-08. Basis increased.

Ok. Position marked down in July-08. Basis decreased.

Ok. Position marked down in July-08. Basis decreased.

Ok. CV updated.  
Ok. Accrual rate updated.

Ok. CV and basis updated.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. CV updated.

Ok. Position marked to 0.

Ok. CV updated.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Position marked down in July-08. Basis decreased.

Ok. CV updated.

Ok. CV updated.

# **SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Ok. Basis and Senior Lien increased.

Ok. Position marked down in July-08. Basis decreased.

Ok. Basis increased and CV decreased.  
Ok. Basis increased and CV increased.

# SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)

Ok. CV updated.

Ok. Position marked and Basis updated.

Ok. Senior Lien Updated.

**SINGLE FAMILY WHOLE LOAN PRICE VERIFICATION (Capped)**

Analysis Date:

July 31, 2008

2.461%

1	1CA352346	ONYX MEZZ FRN 20120613	Other	Mezz	7.60	93.5	7.11	4.12	-	#N/A	N	#N/A	
2	1US928104	Infinity Towers Mezz	Condo	Mezz	57.25	79.1	45.31	10.00	-	6/14/2007	N	50.00	
3	RG11	W/J Ranch	Land	First	0.04	100.0	0.04	-	-	11/25/1997	Y	25.04	
4	RJ65	Serrano	Land	First	0.00	100.0	0.00	-	-	2/28/2005	Y	0.00	
5	SN71B	SETAI-SOUTHBEACH CASH COLLATER	Multifamily	Other	20.00	0.0	0.00	5.76	-	5/1/2002	Y	29.81	
6	SU34	Kojaian - Bloomfield Open Hunt	Land	First	14.25	22.9	3.27	5.56	-	1/31/2001	Y	13.00	
7	TM59	ASW- Los Santeros Phase II	Multifamily	Second	2.10	100.0	2.10	-	-	8/1/2001	N	2.10	
8	TS20	Provence of Marco	Condo	Mezz	1.12	23.4	0.26	-	-	5/21/2003	N	4.86	
9	TU94	THE CONCESSION NO AUTOFEED	Multifamily	Mezz	0.00	100.0	0.00	19.24	-	7/22/2003	N	4.80	
10	TV71	Carillon	Condo	Mezz	81.61	98.3	80.24	390.73	-	8/11/2003	N	56.37	
11	TY33	HERMITAGE ON HURON	Other	Second	1.55	0.0	0.00	-	-	4/8/1996	N	1.55	
12	UB04	Setai Club Loan	Land	First	4.13	0.0	-	-	-	12/5/2003	Y	4.20	
13	UC34	Spring Mountain Ranch Mezzanine	Land	Mezz	57.22	0.0	0.00	131.68	-	1/8/2004	Y	22.40	
14	UD66	PACIFIC POINTE	Land	Second	40.66	29.1	11.82	112.51	-	2/28/2004	Y	47.68	
15	UG45	La Paloma Bridge	Land	First	6.37	68.0	4.33	-	-	4/30/2004	Y	5.47	
16	VB42	Boulder Springs Mezzanine	Land	Mezz	31.85	0.0	0.00	73.78	-	6/29/2004	N	24.75	

17	VB43	Boulder Springs	Land	First	42.75	98.0	41.90	-	-	6/29/2004	N	42.75
18	VB90	100 E Ocean Blvd	Land	First	10.49	99.5	10.44	-	-	7/8/2004	N	12.00
19	VB91	Laurel Bay	Condo	First	0.36	62.3	0.22	-	-	7/8/2004	Y	51.50
20	VB94	Laurel Bay Mezz	Condo	Mezz	7.50	43.2	3.24	0.36	-	7/8/2004	Y	7.50
21	VE38	The Mark	Condo	Mezz	23.30	100.0	23.30	39.06	-	9/17/2004	Y	7.65
22	VE96	Lerno Verhagen	Land	Mezz	10.15	100.0	10.15	-	-	9/20/2004	Y	10.15
23	VF49	Market and 13th	Land	Mezz	24.65	25.8	6.36	13.00	-	9/30/2004	Y	10.36
24	VF95	Lai Honua	Condo	First	0.00	100.0	0.00	-	-	10/1/2004	N	0.00
25	VG52	Lake Merritt	Land	Mezz	16.80	61.2	10.28	7.47	-	10/29/2004	Y	7.35
26	VI52	100 Yorkville Avenue	Land	Mezz	8.47	64.7	5.48	49.25	-	12/1/2004	N	5.56

27	VI58	Charleston	Land	Mezz	14.10	100.8	14.21	27.56	-	12/1/2004	N	14.10
28	VJ04	PCCF Wheatlands	Land	Mezz	9.00	100.2	9.02	10.58	-	12/1/2004	Y	9.00
29	VI19	South Park IV	Land	First	28.49	98.6	28.09	-	-	12/16/2004	N	10.25
30	VK35	Westview and Island House - Brogan	Multifamily	Other	8.11	53.2	4.31	-	-	2/2/2005	N	2.94
31	VLB7	Commons of McLean	Multifamily	First	178.26	86.4	118.97	-	-	2/14/2005	Y	170.00
32	VM53	Long Beach WTC	Land	Mezz	13.89	49.0	6.81	27.94	-	3/1/2005	Y	7.67
33	VN60	Altos De Miami Mezz	Condo	Mezz	6.98	100.0	6.98	-	-	3/21/2005	N	2.70
34	VR63	Coral Reef II	Multifamily	Mezz	10.30	0.0	-	35.00	-	6/30/2005	N	10.30
35	VR76	Bickman Ranch	Land	Mezz	30.00	76.8	23.05	144.00	-	5/30/2005	N	30.00
36	VR95	SCC Bickman	Land	Mezz	5.00	80.0	4.00	196.65	-	5/30/2005	N	5.00
37	VS18	PCCF Oaks at Kawana Springs	Multifamily	First	28.83	98.4	28.35	0.29	-	5/30/2005	Y	26.01
38	VU97	PETRINI BAKERSFIELD	Land	First	55.02	62.4	34.34	-	-	7/30/2005	Y	22.50
39	VV22	PAMI APARTMENTS LLC	Multifamily	First	5.35	100.1	5.36	-	-	7/30/2005	N	48.85
40	VV50	PCCF LAKEVIEW MERIDIAN	Condo	First	24.90	94.2	23.45	-	-	7/30/2005	N	41.85

41	VY09	COFFEE MILL LANE	Condo	First	18.70	99.4	18.59	-	-	8/31/2005	N	2.37
42	VX18	Telluride Village	Land	First	15.79	99.1	15.64	-	-	9/30/2005	N	7.65
43	VY03	CROSSINGS AT OTAY RANCH MEZZ	Condo	Mezz	11.65	0.0	-	22.43	-	3/31/2006	N	4.31
44	VY25	Riverbend/Walker Sq Mezz	Condo	Mezz	15.58	67.8	10.56	9.68	-	9/30/2005	N	7.97
45	VY58	1200 MAIN LOAN	Condo	First	37.28	89.8	33.48	-	-	12/31/2005	Y	9.68
46	VZ05	Carpenter Ranch Mezz	Land	Mezz	37.37	99.5	37.20	38.75	-	9/30/2005	N	36.00
47	WA64	SWEETWATER POINT	Land	First	3.69	96.8	3.57	-	-	11/30/2005	N	3.58
48	WA44	GABLES MARQUIS MEZZ	Condo	Mezz	13.41	83.3	11.17	11.99	-	11/30/2005	N	7.99
49	WA86	LA VILLITA APARTMENTS	Condo	First	3.07	64.6	1.98	-	-	11/30/2005	N	5.00
50	WB04	VILLAGE OAKS JR. MEZZ	Condo	Mezz	8.79	0.0	0.00	32.26	-	12/31/2005	N	4.27
51	WB66	URBAN RIVER	Land	First	7.48	99.0	7.41	-	-	12/31/2005	N	7.31
52	WB68	NORTH PEAK	Land	First	29.91	62.1	18.58	-	-	12/31/2005	Y	26.33
53	WB99	325-329 WEST BROADWAY MEZZ	Land	Mezz	7.90	99.0	7.82	20.79	-	12/31/2005	N	7.90
54	WC16	254 PARK AVE-MEZZ	Multifamily	Mezz	20.70	99.7	20.63	57.04	-	3/31/2006	N	20.70
55	WD62	RIVERWALK SQUARE	Condo	Mezz	18.72	99.0	18.53	37.90	-	1/31/2006	N	13.75
56	WD07	SPRING CREEK MEZZ	Multifamily	Mezz	26.40	96.4	25.45	60.00	-	12/31/2005	N	20.60
57	WD27	TERRAZAS RIVER PARK VILLAGE WH	Multifamily	Mezz	13.41	99.0	-	63.29	-	3/31/2006	N	5.68

58	WD91	CABO SAN LUCAS LAND WHOLE LOAN	Land	First	103.95	99.9	103.85	-	-	3/31/2006	N	72.38
59	WE116	OASIS WHOLE LOAN	Land	Mezz	19.40	100.0	19.40	138.31	-	6/30/2006	N	19.40
60	WE117	ICON BRICKELL WHOLE LOAN	Land	Mezz	11.00	99.1	10.90	366.96	-	6/30/2006	N	11.00
61	WE129	PCCF CENTRAL TOWERS WHOLE LOAN	Multifamily	First	8.00	100.0	8.00	28.00	-	6/30/2006	N	8.00
62	WE152	AZURE OF LIDO KEY WHOLE LOAN	Land	Mezz	5.10	99.5	5.07	-	-	6/30/2006	Y	5.10
63	WE156	HANOVER PLACE WHOLE LOAN	Multifamily	First	17.80	68.5	12.20	-	-	6/30/2006	N	17.68
64	WE163	PEBBLE L5 WHOLE LOAN	Land	First	10.94	93.9	10.28	-	-	6/30/2006	N	10.94
65	WE164	SUMMER WOOD WHOLE LOAN	Multifamily	First	28.80	100.5	28.95	-	-	6/30/2006	N	29.50
66	WE169	CARILLON NORTH TOWER WHOLE LOA	Condo	First	81.98	90.1	73.89	-	-	6/30/2006	#N/A	131.04
67	WE170	INDIANTOWN WHOLE LOAN	Land	First	49.74	35.9	17.85	-	-	7/31/2006	N	38.20
68	WE173	WHLLN FIFTH STREET TOWER SENIO	Condo	First	2.67	100.0	2.67	-	-	10/31/2006	Y	16.34
69	WE176	6650 LEXINGTON WHOLE LOAN	Land	First	7.53	100.0	7.53	-	-	7/31/2006	Y	2.01
70	WE186	MIDDLE MOUNTAIN WHOLE LOAN	Land	First	36.60	82.9	30.34	-	0.00	7/31/2006	Y	32.17
71	WE190	240 Park Ave Mezz	Condo	Mezz	2.68	0.0	0.00	-	-	1/1/2005	N	2.57
72	WE223	LOFT 44 WHOLE LOAN	Land	First	15.59	98.8	15.40	-	-	8/31/2006	N	4.36
73	WE225	10000 SANTA MONICA WHOLE LOAN	Land	First	110.01	98.9	108.78	-	-	8/31/2006	Y	84.00
74	WE231	BIG ISLE VENTURES WHOLE LOAN	Land	First	41.09	97.1	39.90	-	-	8/31/2006	Y	25.61
75	WE264	EAGLE RANCH WHOLE LOAN	Office	First	9.84	98.8	9.72	-	-	9/30/2006	Y	1.07
76	WE281	WA MILL CREEK WHOLE LOAN	Land	First	1.08	90.3	0.98	-	-	10/31/2006	Y	0.68
77	WE297	NORTHGATE I WHOLE LOAN	Land	First	5.39	97.8	5.27	-	-	10/31/2006	Y	4.63
78	WE319	GOLDEN SANDS WHOLE LOAN	Land	First	24.70	85.2	21.06	-	-	11/30/2006	N	18.84

79	WE323	NORTH BEACH TOWERS JR MEZZ WHO	Condo	Mezz	15.24	68.8	10.49	169.67	-	12/30/2006	N	10.50
80	WE325	200 11TH AVE MEZZ WHOLE LOAN	Land	Mezz	21.07	80.4	16.95	23.15	-	12/30/2006	N	11.80
81	WE34	350 West Broadway Mezz	Land	Mezz	5.95	99.1	5.90	28.28	-	4/30/2006	N	4.48
82	WE343	VCC SPANISH SPRINGS WHOLE LOAN	Land	First	0.59	100.0	0.59	-	-	11/30/2006	Y	0.50
83	WE346	SCOUT RE CAPITAL LINE OF CREDI	Other	Other	19.01	100.0	19.01	-	-	12/30/2006	Y	8.16
84	WE35	AMLI N Dallas	Multifamily	Mezz	5.36	99.0	5.31	52.39	-	4/30/2006	N	5.36
85	WE350	OAK KNOLL 4 DEL AMO WHOLE LOAN	Land	First	145.87	90.7	132.26	-	-	11/30/2006	Y	92.95
86	WE355	TIRADOR WHOLE LOAN	Land	First	15.84	96.2	15.24	-	-	12/30/2006	Y	11.60
87	WE40	POTOMAC PLACE MEZZANINE WHOLE	Condo	Mezz	9.10	99.0	9.01	33.89	-	4/30/2006	N	6.36
88	WE401	EAGLE CANYON WHOLE LOAN	Land	First	9.32	98.8	9.21	-	-	11/30/2006	N	5.95
89	WE402	CARILLON SOUTH TOWER WHOLE LOA	Condo	First	51.18	90.1	46.13	-	-	11/30/2006	#N/A	124.65
90	WE406	PLAYA PELICANO WHOLE LOAN	Land	First	17.90	98.7	17.65	-	-	12/30/2006	N	0.93
91	WE44	88 Greenwich Mezz 4	Condo	Mezz	19.14	97.4	18.65	40.07	-	4/30/2006	N	20.00
92	WE46	Molasses Reef Resort	Land	First	127.00	96.4	122.42	-	-	4/30/2006	N	2.10
93	WE65	LB/L Pacer College Park PA2 LLC	Land	Mezz	11.09	34.9	3.88	12.88	-	4/30/2006	Y	3.64
94	WE72	CHERRY LAWN MEZZ WHOLE LOAN	Multifamily	Mezz	8.29	80.1	6.64	15.50	-	5/31/2006	N	2.25
95	WE87	RIVERWALK II MEZZ WHOLE LOAN	Land	Mezz	6.47	99.0	6.41	16.47	-	5/31/2006	N	5.00
96	WE88	LOFT 44 MEZZ WHOLE LOAN	Land	Mezz	3.08	73.8	2.27	15.59	-	8/31/2006	N	2.22
97	WH1729	MANDALAY MEZZ WHOLE LOAN	Condo	Mezz	14.99	96.8	14.51	-	-	1/30/2006	N	18.16
98	WH1747	VILLAGE OAKS B NOTE WHOLE LOAN	Condo	Second	12.13	40.4	4.90	17.23	-	#N/A	N	#N/A
99	WH4211	WILLOWS ON CLARK ROAD WHOLE LO	Multifamily	First	4.80	63.3	3.04	-	-	12/30/2006	N	4.83
100	WH4233	HARBOR VIEW WHOLE LOAN	Hotel	First	53.33	100.0	53.33	-	-	12/30/2006	Y	30.66

101	WH4247	TELLURIDE MEZZ WHOLE LOAN	Land	Mezz	35.08	80.3	28.18	72.83	-	1/31/2007	Y	35.08
102	WH4251	VERONA WOODS MEZZ WHOLE LOAN	Multifamily	Mezz	7.52	98.9	7.44	19.25	-	12/30/2006	N	6.61
103	WH4311	250 EAST 49TH STREET MEZZ WHOL	Condo	Mezz	22.27	99.2	22.10	48.61	-	12/30/2006	N	10.76
104	WH4343	TELLURIDE SENIOR WHOLE LOAN	Land	First	81.65	97.5	79.64	-	-	1/31/2007	Y	21.10
105	WH4571	SOMERHILL FARM SENIOR WHOLE LO	Condo	First	20.93	98.9	20.70	-	-	1/31/2007	N	19.90
106	WH4573	3033 WILSHIRE BLVD CIRCA SR WH	Land	First	7.50	99.0	7.43	-	-	1/31/2007	Y	7.50
107	WH4689	WHITWORTH ESTATES SENIOR WHOLE	Land	First	43.22	48.5	20.96	-	-	1/31/2007	N	36.87
108	WH4747	BERDUGO LOAN WHOLE LOAN	Multifamily	First	9.07	0.0	-	-	-	2/28/2007	N	1.98
109	WH4867	HALI'L KAI CONSTRUCTION WHOLE	Multifamily	First	0.00	100.0	0.00	-	-	2/28/2007	Y	0.00
110	WH5141	RITZ CARLTON PHILLY B NOTE WHO	Hotel	Second	47.29	99.8	47.18	61.60	-	2/28/2007	N	1.29
111	WH5143	RITZ CARLTON PHILLY MEZZ WHOLE	Hotel	Mezz	43.63	79.5	34.67	105.25	-	2/28/2007	N	41.89
112	WH5357	SENECA MEZZ WHOLE LOAN	Land	Mezz	1.52	98.8	1.50	13.50	-	3/31/2007	N	0.90

113	WH5359	SENECA SENIOR WHOLE LOAN	Land	First	13.50	97.3	13.14	-	-	3/31/2007	N	7.26
114	WH5561	CLEMSON SENIOR WHOLE LOAN	Land	First	26.63	98.5	26.22	-	-	4/2/2007	N	22.35
115	WH5719	DELTA COVE SENIOR WHOLE LOAN	Land	First	183.40	57.8	106.07	-	-	4/20/2007	Y	25.00
116	WH5736	Pilot 740 Senior	Land	First	7.46	97.2	7.25	-	-	5/17/2007	Y	3.01
117	WH5867	Greenhouse Holcomb Bridge Mezz	Multifamily	Mezz	6.32	99.3	6.27	23.90	-	5/15/2007	N	5.49
118	WH5899	Hard Rock Palm Springs Bridge Mezz	Land	Mezz	4.75	98.3	4.67	8.35	-	8/16/2007	N	1.40
119	WH5989	Otay Ranch San Deigo Senior	Land	First	83.58	94.4	78.93	-	-	6/1/2007	N	75.00
120	WH6019	1440 Story Ave Acquisition	Land	First	15.65	97.4	15.25	-	-	6/8/2007	N	15.64
121	WH6020	1440 Story Ave Building	Land	First	0.70	100.0	0.70	15.65	-	7/31/2007	N	0.09
122	WH6021	1440 Story Ave Project	Land	First	1.52	100.0	1.52	16.35	-	7/31/2007	N	0.35
123	WH6071	Sammy Isamu Suzuki Personal Loan	Land	Other	0.44	100.0	0.44	-	-	6/13/2007	N	0.37

124	WH6139	Boot Ranch Senior	Land	First	53.21	98.2	52.26	-	-	6/22/2007	N	36.55
125	WH6184	Springfield Assemblage Senior	Land	First	6.64	98.9	6.57	-	-	6/27/2007	Y	4.83
126	WH6432	EQR Portfolio Land Loan	Land	First	4.80	99.0	4.75	-	-	8/9/2007	Y	4.80
127	WH6455	Seventh Ave Jr Mezz	Multifamily	Mezz	7.20	100.0	7.20	48.17	-	3/31/2006	N	3.23
128	WH6456	Seventh Ave Sr Mezz	Multifamily	Mezz	6.77	86.0	5.82	41.33	-	3/31/2006	N	3.93
129	WH6529	WSG Indrio	Land	First	20.00	99.0	19.80	-	-	8/30/2007	N	20.00
130	WH6530	WSG Poinsetta	Land	First	3.40	99.0	3.37	-	-	8/30/2007	N	3.40
131	WH6531	WSG Prism West Palm Beach	Land	First	21.00	99.0	20.79	-	-	8/30/2007	N	21.00
132	WH6535	317 East 46th Street Mezz	Condo	Mezz	10.11	100.0	10.11	31.69	-	8/31/2007	Y	10.11
133	WH6538	317 East 46th Street Acquisition	Condo	First	24.54	98.5	24.16	-	-	8/31/2007	Y	24.54
134	WH6539	317 EAST 46TH STREET BUILDING	Condo	First	1.76	100.0	1.76	24.54	-	2/21/2008	Y	0.09
135	WH6540	317 EAST 46TH STREET PROJECT W	Condo	First	5.40	100.0	5.40	26.29	-	7/31/2006	Y	0.07
136	WH6614	Bachelor Gulch Condos	Hotel	First	20.22	94.0	19.00	-	-	9/28/2007	N	45.00
137	WH6615	Bachelor Gulch Condos Mezz	Hotel	Mezz	4.33	69.3	3.00	-	-	9/28/2007	Y	4.32
138	WH8561	VCC Centennial Hills Senior	Land	First	29.69	96.7	28.71	-	-	10/12/2007	Y	16.16
139	WH8581	Pasdena St Luke Senior	Land	First	45.22	99.0	44.77	-	-	10/18/2007	Y	32.90

140	WH8582	Pasdena St Luke Mezz	Land	Mezz	9.09	90.5	8.22	45.22	-	10/18/2007	Y	8.00
141	WH8656	LEGENDS SENIOR WHOLE LOAN	Land	First	42.70	98.9	42.22	-	-	11/01/2007	N	40.62
142	WH8699	HG NEWARK LOAN WHOLE LOAN	Multifamily	First	2.06	99.0	2.04	-	-	11/27/2007	N	2.06
143	WH8777	Exhibition City DEV Senior	Land	First	179.59	90.4	162.34	-	-	1/10/2008	N	170.83
143	WH8772A	EXHIBITION CITY DEV WHOLE LOAN	Land	First	3.93	100.0	3.93	-	-	1/10/2008	N	2.20
145	WH8794	Exhibition City DEV Sr Mezz	Land	Mezz	122.73	81.4	99.85	183.52	-	1/10/2008	N	106.78
146	WH8795	Exhibition City DEV Jr Mezz	Land	Mezz	85.64	89.7	76.82	306.25	-	1/10/2008	N	66.97
147	WH8838	Moises Gertner Bridge Loan	Land	Other	0.05	100.0	0.05	-	-	1/10/2008	N	10.00
148	WH8839	Lawrence Mezz	Multifamily	Mezz	5.17	100.0	5.17	25.00	-	1/24/2008	N	2.53
149	WH8874	Thunder Springs Senior	Land	First	6.66	100.0	6.66	-	-	2/4/2008	N	3.18
150	WH9034	MOLASSES EQUITY LOAN WHOLE LOA	Land	First	49.62	100.0	49.62	128.44	-	5/13/2008	N	15.00

3,784.13      90.41      3,103.89      3,862.82

#N/A	Balance	Adjusted	Year-to-Date	YTD	YTD	YTD	YTD	Other	LTV3	MezzOtherLTV3	19.13%	85.1%	81.5%
48.00	-	67.25	55.31	52.34	172.64	Condo	LTV4	MezzCondoLTV4	14.59%	128.5%	105.7%		
7.11	-	0.04	0.04	0.00	0.00	OTHER	LTV4	FirstOTHERLTV4	15.21%	999.0%	3881488.0%		
0.00	-	0.00	0.00	2.80	2.80	OTHER	LTV1	FirstOTHERLTV1	13.21%	0.0%	0.0%		
29.81	-	25.76	5.76	73.00	73.00	Multifamily	LTV1	OtherMultifamilyLTV1	10.21%	35.3%	7.9%		
13.01	-	19.81	8.83	8.84	14.10	OTHER	LTV4	FirstOTHERLTV4	15.21%	224.1%	99.9%		
2.10	-	2.10	2.10	2.21	2.21	Multifamily	LTV4	SecondMultifamilyLTV4	11.86%	95.2%	95.2%		
4.86	-	1.12	0.26	1.25	1.51	Condo	LTV1	MezzCondoLTV1	13.21%	89.4%	21.0%		
4.79	-	19.24	19.24	39.13	100.63	Multifamily	LTV1	MezzMultifamilyLTV1	10.21%	49.2%	49.2%		
48.88	-	472.35	470.98	498.48	519.50	Condo	LTV4	MezzCondoLTV4	14.59%	94.8%	94.5%		
0.00	-	1.55	0.00	0.00	0.00	Other	LTV4	SecondOtherLTV4	20.21%	999.0%	95.2%		
4.15	-	4.13	-	0.00	0.00	OTHER	LTV1	FirstOTHERLTV1	13.21%	999.0%	0.0%		
22.40	-	188.89	131.68	81.47	84.34	OTHER	LTV4	MezzOTHERLTV4	20.21%	231.9%	161.6%		
28.87	-	153.17	124.33	115.00	161.02	OTHER	LTV4	SecondOTHERLTV4	20.21%	133.2%	108.1%		
5.47	-	6.37	4.33	14.35	24.40	OTHER	LTV1	FirstOTHERLTV1	13.21%	44.4%	30.2%		
24.75	-	105.63	73.78	30.08	81.70	OTHER	LTV4	MezzOTHERLTV4	20.21%	351.1%	245.2%		

41.90	-	42.75	41.90	30.08	81.70	OTHER	LTV4	FirstOTHERLTV4	15.21%	142.1%	139.3%
11.87	-	10.49	10.44	5.53	7.47	OTHER	LTV4	FirstOTHERLTV4	15.21%	189.6%	188.7%
50.99	-	0.36	0.22	7.64	9.82	Condo	LTV1	FirstCondoLTV1	8.21%	4.7%	2.9%
7.43	-	7.86	3.60	7.64	9.82	Condo	LTV1	MezzCondoLTV1	13.21%	102.9%	47.1%
7.65	-	62.36	62.36	75.84	98.03	Condo	LTV3	MezzCondoLTV3	13.67%	82.2%	82.2%
8.61	-	10.15	10.15	4.04	4.60	OTHER	LTV4	MezzOTHERLTV4	20.21%	251.0%	251.0%
10.36	-	37.65	19.36	12.40	13.33	OTHER	LTV4	MezzOTHERLTV4	20.21%	303.7%	156.1%
0.00	-	0.00	0.00	0.00	0.00	Condo	LTV4	FirstCondoLTV4	9.59%	95.2%	95.2%
7.35	-	24.27	17.76	3.31	3.42	OTHER	LTV4	MezzOTHERLTV4	20.21%	734.3%	537.2%
5.56	-	57.73	54.73	69.54	127.64	OTHER	LTV3	MezzOTHERLTV3	19.13%	83.0%	78.7%

13.60	-	41.66	41.76	49.23	49.23	OTHER	LTV3	MezzOTHERLTV3	19.13%	85%	84.8%
9.00	-	19.58	19.60	32.23	21.69	OTHER	LTV1	MezzOTHERLTV1	18.21%	60.7%	60.8%
10.15	-	28.49	28.09	17.94	20.73	OTHER	LTV4	FirstOTHERLTV4	15.21%	158.8%	156.6%
2.94	-	8.11	4.31	4.53	4.53	Multifamily	LTV4	OtherMultifamilyLTV4	11.86%	179.1%	95.2% new
168.21	-	178.26	118.97	118.00	106.80	Multifamily	LTV4	FirstMultifamilyLTV4	6.86%	151.1%	100.8%
7.67	-	41.83	34.74	14.39	15.76	OTHER	LTV4	MezzOTHERLTV4	20.21%	290.6%	241.4%
2.66	-	6.98	6.98	8.98	14.34	Condo	LTV3	MezzCondoLTV3	13.67%	77.7%	77.7%
10.20	-	45.30	35.00	15.36	21.81	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	294.9%	227.9%
29.55	-	174.00	167.05	223.10	179.00	OTHER	LTV2	MezzOTHERLTV2	18.96%	78.0%	74.9%
5.00	-	201.65	200.65	223.10	179.00	OTHER	LTV3	MezzOTHERLTV3	19.13%	90.4%	89.9%
26.01	-	29.11	28.64	34.73	40.32	Multifamily	LTV3	FirstMultifamilyLTV3	5.97%	83.8%	82.5%
22.00	-	55.02	34.34	14.05	16.19	OTHER	LTV4	FirstOTHERLTV4	15.21%	391.7%	244.5%
45.64	-	5.35	5.36	5.63	5.63	Multifamily	LTV4	FirstMultifamilyLTV4	6.86%	95.1%	95.2% new
41.85	-	24.90	23.45	16.38	39.36	Condo	LTV4	FirstCondoLTV4	9.59%	152.1%	143.2%

2.37		-	18.70	18.59	20.00	32.64	Condo	LTV4	FirstCondoLTV4	9.59%	93.5%	92.9%
7.50		-	15.79	15.64	27.96	29.03	OTHER	LTV1	FirstOTHERLTV1	13.21%	56.5%	55.9%
4.25		-	34.08	22.43	17.04	18.03	Condo	LTV4	MezzCondoLTV4	14.59%	200.0%	131.6%
7.86		-	25.25	20.23	26.66	37.45	Condo	LTV3	MezzCondoLTV3	13.67%	94.7%	75.9%
3.50		-	37.28	33.48	36.89	43.64	Condo	LTV4	FirstCondoLTV4	9.59%	101.1%	90.7%
35.28		-	76.12	75.95	80.50	110.07	OTHER	LTV4	MezzOTHERLTV4	20.21%	94.6%	94.3%
3.46		-	3.69	3.57	9.70	18.92	OTHER	LTV1	FirstOTHERLTV1	13.21%	38.1%	36.8%
7.99		-	25.40	23.16	11.08	20.30	Condo	LTV4	MezzCondoLTV4	14.59%	229.2%	209.0%
4.91		-	3.07	1.98	2.02	2.12	Condo	LTV4	FirstCondoLTV4	9.59%	151.9%	98.1%
4.27		-	41.05	32.26	20.70	21.22	Condo	LTV4	MezzCondoLTV4	14.59%	198.3%	155.9%
7.24		-	7.48	7.41	2.76	3.15	OTHER	LTV4	FirstOTHERLTV4	15.21%	271.4%	268.8%
26.03		-	29.91	18.58	6.19	19.35	OTHER	LTV4	FirstOTHERLTV4	15.21%	483.5%	300.4%
7.82		-	28.69	28.61	37.21	113.15	OTHER	LTV3	MezzOTHERLTV3	19.13%	77.1%	76.9%
20.70		-	77.74	77.68	95.98	145.26	Multifamily	LTV3	MezzMultifamilyLTV3	10.97%	81.0%	80.9%
13.56		-	56.62	56.43	34.01	75.67	Condo	LTV4	MezzCondoLTV4	14.59%	166.5%	165.9%
20.33		-	86.40	85.45	85.90	93.20	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	100.6%	99.5%
5.54		-	76.70	63.29	66.03	117.99	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	116.2%	95.9%

69.88		-	103.95	103.85	112.37	311.51	OTHER	LTV4	FirstOTHERLTV4	15.21%	92.5%	92.4%	
19.40		-	157.71	157.71	193.12	209.28	OTHER	LTV3	MezzOTHERLTV3	19.13%	81.7%	81.7%	
10.90		-	377.96	377.86	498.43	817.58	OTHER	LTV3	MezzOTHERLTV3	19.13%	75.8%	75.8%	
8.00		-	36.00	36.00	53.50	37.80	Multifamily	LTV2	FirstMultifamilyLTV2	5.96%	67.3%	67.3%	
5.07		-	5.10	5.07	5.24	6.11	OTHER	LTV4	MezzOTHERLTV4	20.21%	97.4%	96.9%	
12.02		-	17.80	12.20	14.71	18.91	Multifamily	LTV3	FirstMultifamilyLTV3	5.97%	121.0%	82.9%	
10.94		-	10.94	10.28	9.52	11.94	OTHER	LTV4	FirstOTHERLTV4	15.21%	115.0%	108.0%	
30.03		-	28.80	28.95	30.40	30.40	Multifamily	LTV4	FirstMultifamilyLTV4	6.86%	94.7%	95.2%	new
131.04		-	81.98	73.89	77.59	77.59	Condo	LTV4	FirstCondoLTV4	9.59%	105.7%	95.2%	new
37.80		-	49.74	17.85	5.37	6.43	OTHER	LTV4	FirstOTHERLTV4	15.21%	926.6%	332.6%	
16.34		-	2.67	2.67	6.24	7.49	Condo	LTV1	FirstCondoLTV1	8.21%	42.8%	42.8%	
2.01		-	7.53	7.53	11.69	47.90	OTHER	LTV1	FirstOTHERLTV1	13.21%	64.4%	64.4%	
30.30	Pari-Pasu	-	36.60	30.34	17.97	34.75	OTHER	LTV4	FirstOTHERLTV4	15.21%	203.7%	168.8%	
-		-	2.68	0.00	18.12	61.38	Condo	LTV1	MezzCondoLTV1	13.21%	14.8%	0.0%	
4.20		-	15.59	15.40	21.75	37.44	OTHER	LTV2	FirstOTHERLTV2	13.96%	71.7%	70.8%	
82.80		-	110.01	108.78	117.89	171.47	OTHER	LTV4	FirstOTHERLTV4	15.21%	93.3%	92.3%	
25.61		-	41.09	39.90	44.49	211.81	OTHER	LTV3	FirstOTHERLTV3	14.13%	92.4%	89.7%	
0.95		-	9.84	9.72	8.01	11.39	OFFICE	LTV4	FirstOFFICELTV4	6.86%	122.8%	121.3%	
0.58		-	1.08	0.98	1.92	2.19	OTHER	LTV1	FirstOTHERLTV1	13.21%	56.3%	50.9%	
4.51		-	5.39	5.27	5.49	6.86	OTHER	LTV4	FirstOTHERLTV4	15.21%	98.3%	96.1%	
18.63		-	24.70	21.06	20.40	20.40	OTHER	LTV4	FirstOTHERLTV4	15.21%	121.1%	103.2%	

10.18	-	184.91	180.15	198.03	304.59	Condo	LTV4	MezzCondoLTV4	14.59%	93.4%	91.0%
11.80	-	44.23	40.11	48.44	113.06	OTHER	LTV3	MezzOTHERLTV3	19.13%	91.3%	82.8%
4.46	-	34.23	34.18	39.87	116.95	OTHER	LTV3	MezzOTHERLTV3	19.13%	85.9%	85.7%
0.50	-	0.59	0.59	1.31	1.46	OTHER	LTV1	FirstOTHERLTV1	13.21%	45.0%	45.0%
8.16	-	19.01	19.01	19.01	127.69	Other	LTV4	OtherOtherLTV4	20.21%	100.0%	100.0%
5.31	-	57.75	57.70	63.40	73.42	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	91.1%	91.0%
92.95	-	145.87	132.26	153.86	447.59	OTHER	LTV3	FirstOTHERLTV3	19.13%	94.8%	86.0%
11.03	-	15.84	15.24	20.52	69.28	OTHER	LTV2	FirstOTHERLTV2	13.96%	77.2%	74.3%
6.27	-	42.99	42.90	31.81	62.83	Condo	LTV4	MezzCondoLTV4	14.59%	135.2%	134.9%
5.84	-	9.32	9.21	18.92	21.11	OTHER	LTV1	FirstOTHERLTV1	13.21%	49.2%	48.7%
125.56	-	51.18	46.13	48.44	48.44	Condo	LTV4	FirstCondoLTV4	9.59%	105.7%	95.2% new
0.60	-	17.90	17.65	34.24	737.58	OTHER	LTV1	FirstOTHERLTV1	13.21%	52.3%	51.6%
19.60	-	59.21	58.72	111.07	135.32	Condo	LTV1	MezzCondoLTV1	13.21%	53.3%	52.9%
0.69	-	127.00	122.42	189.92	212.43	OTHER	LTV1	FirstOTHERLTV1	13.21%	66.9%	64.5%
3.64	-	23.98	16.76	9.46	18.39	OTHER	LTV4	MezzOTHERLTV4	20.21%	253.5%	177.2%
2.23	-	23.79	22.14	22.21	52.98	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	107.1%	99.7%
4.94	-	22.94	22.88	19.87	23.57	OTHER	LTV4	MezzOTHERLTV4	20.21%	115.4%	115.1%
2.20	-	18.67	17.86	21.75	37.44	OTHER	LTV3	MezzOTHERLTV3	19.13%	85.8%	82.1%
18.16	-	14.99	14.51	31.08	36.71	Condo	LTV1	MezzCondoLTV1	13.21%	48.2%	46.7%
#N/A	-	29.36	22.14	20.70	21.22	Condo	LTV4	SecondCondoLTV4	14.59%	141.8%	106.9%
3.07	-	4.80	3.04	4.29	4.84	Multifamily	LTV2	FirstMultifamilyLTV2	5.96%	111.9%	70.9%
30.19	-	53.33	53.33	54.68	113.06	Hotel	LTV4	FirstHotelLTV4	7.88%	97.5%	97.5%

28.18	-	107.91	101.01	123.34	208.30	OTHER	LTV3	MezzOTHERLTV3	19.13%	87.5%	81.9%
6.53	-	26.77	26.69	21.20	31.40	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	126.3%	125.9%
10.76	-	70.88	70.71	75.33	135.41	Condo	LTV4	MezzCondoLTV4	14.59%	94.1%	93.9%
19.53	-	81.65	79.64	123.34	208.30	OTHER	LTV1	FirstOTHERLTV1	13.21%	66.2%	64.6%
19.67	-	20.93	20.70	15.43	30.27	Condo	LTV4	FirstCondoLTV4	9.59%	135.7%	134.1%
7.43	-	7.50	7.43	10.43	10.75	OTHER	LTV2	FirstOTHERLTV2	13.96%	71.9%	71.2%
36.54	-	43.22	20.96	10.29	11.49	OTHER	LTV4	FirstOTHERLTV4	15.21%	420.2%	203.8%
1.98	-	9.07	-	-	-	Multifamily	0.00%	0.00%	0.00%	0.0%	0.0%
0.00	-	0.00	0.00	23.77	42.05	Multifamily	LTV1	FirstMultifamilyLTV1	5.21%	0.0%	0.0%
1.18	-	108.88	108.78	177.46	309.02	Hotel	LTV1	SecondHotelLTV1	11.46%	0.0%	0.0%
38.54	-	148.88	139.92	177.46	309.02	Hotel	LTV3	MezzHotelLTV3	12.09%	83.9%	78.8%
0.88	-	15.03	15.01	8.68	10.54	OTHER	LTV4	MezzOTHERLTV4	20.21%	173.2%	172.9%

7.12	-	13.50	13.14	8.68	10.54	OTHER	LTV4	FirstOTHERLTV4	15.21%	155.6%	151.4%
21.95	-	26.63	26.22	18.62	20.41	OTHER	LTV4	FirstOTHERLTV4	15.21%	143.0%	140.8%
23.19	-	183.40	106.07	164.14	258.64	OTHER	LTV1	FirstOTHERLTV1	13.21%	111.7%	64.6%
2.83	-	7.46	7.25	2.80	23.18	OTHER	LTV4	FirstOTHERLTV4	15.21%	266.7%	259.4%
5.44	-	30.22	30.17	27.97	31.00	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	108.0%	107.9%
1.32	-	13.10	13.02	15.49	373.01	OTHER	LTV3	MezzOTHERLTV3	19.13%	84.6%	84.0%
73.90	-	83.58	78.93	185.20	501.34	OTHER	LTV1	FirstOTHERLTV1	13.21%	45.1%	42.6%
15.24	-	15.65	15.25	20.88	41.25	OTHER	LTV2	FirstOTHERLTV2	13.96%	75.0%	73.0%
0.09	-	16.35	16.35	20.88	41.25	OTHER	LTV3	FirstOTHERLTV3	14.13%	78.3%	78.3%
0.35	-	17.87	17.87	20.88	41.25	OTHER	LTV3	FirstOTHERLTV3	14.13%	85.6%	85.6%
0.37	-	0.44	0.44	0.44	0.55	OTHER	LTV4	OtherOTHERLTV4	20.21%	100.0%	100.0%

34.75	-	53.21	52.26	107.24	230.72	OTHER	LTV1	FirstOTHERLTV1	13.21%	49.6%	48.7%
4.76	-	6.64	6.57	10.08	18.09	OTHER	LTV2	FirstOTHERLTV2	13.96%	65.9%	65.1%
4.75	-	4.80	4.75	0.87	4.83	OTHER	LTV4	FirstOTHERLTV4	15.21%	554.0%	548.5%
3.23	-	55.37	55.37	63.14	91.82	Multifamily	LTV3	MezzMultifamilyLTV3	10.97%	87.7%	87.7%
2.99	-	48.10	47.15	63.14	91.82	Multifamily	LTV2	MezzMultifamilyLTV2	10.96%	76.2%	74.7%
19.80	-	20.00	19.80	23.79	28.92	OTHER	LTV3	FirstOTHERLTV3	14.13%	84.1%	83.2%
3.37	-	3.40	3.37	1.01	5.21	OTHER	LTV4	FirstOTHERLTV4	15.21%	336.9%	333.5%
20.79	-	21.00	20.79	22.05	22.05	OTHER	LTV4	FirstOTHERLTV4	15.21%	95.2%	94.3%
10.11	-	41.80	41.80	49.68	121.74	Condo	LTV3	MezzCondoLTV3	13.67%	84.1%	84.1%
24.16	-	24.54	24.16	49.68	121.74	Condo	LTV1	FirstCondoLTV1	8.21%	49.4%	48.6%
0.09	-	26.29	26.29	49.68	121.74	Condo	LTV1	FirstCondoLTV1	8.21%	52.9%	52.9%
0.07	-	31.69	31.69	49.68	121.74	Condo	LTV1	FirstCondoLTV1	8.21%	63.8%	63.8%
45.00	-	20.22	19.00	37.24	41.84	Hotel	LTV1	FirstHotelLTV1	6.46%	54.3%	51.0%
0.00	-	4.33	3.00	4.33	11.10	Hotel	LTV2	MezzHotelLTV2	12.46%	100.0%	69.3%
15.38	-	29.69	28.71	29.88	102.43	OTHER	LTV4	FirstOTHERLTV4	15.21%	99.4%	96.1%
32.45	-	45.22	44.77	37.33	152.42	OTHER	LTV4	FirstOTHERLTV4	15.21%	121.1%	119.9%

7.92	-	54.31	53.44	37.33	152.42	OTHER	LTV4	MezzOTHERLTV4	20.21%	145.5%	143.2%
40.14	-	42.70	42.22	41.26	66.41	OTHER	LTV4	FirstOTHERLTV4	15.21%	103.5%	102.3%
2.04	-	2.06	2.04	18.32	19.69	Multifamily	LTV1	FirstMultifamilyLTV1	5.21%	11.3%	11.2%
159,637.22	-	179.59	162.34	220.00	218.26	OTHER	LTV2	FirstOTHERLTV2	13.96%	81.6%	73.8%
2.20	-	3.93	3.93	220.00	218.26	OTHER	LTV1	FirstOTHERLTV1	13.21%	1.8%	1.8%
99,851.11	-	306.25	283.37	220.00	218.26	OTHER	LTV4	MezzOTHERLTV4	20.21%	139.2%	128.8%
62,267.20	-	391.89	383.07	220.00	218.26	OTHER	LTV4	MezzOTHERLTV4	20.21%	178.1%	174.1%
10,000.00	-	0.05	0.05	0.05	0.05	OTHER	LTV4	OtherOTHERLTV4	20.21%	100.0%	100.0%
2,525.98	-	30.17	30.17	32.33	95.70	Multifamily	LTV4	MezzMultifamilyLTV4	11.86%	93.3%	93.3%
3.18	-	6.66	6.66	11.62	94.98	OTHER	LTV1	FirstOTHERLTV1	13.21%	57.3%	57.3%
15.00	-	178.06	178.06	195.97	243.88	OTHER	LTV4	FirstOTHERLTV4	15.21%	90.9%	90.9%

114.8% 98.5%



Discount Rate:

13.65%

Effective Date	Term	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate
2/6/2014	66.3	66.3	5.5	5.5	20.00%	0.00	-	-	-
6/14/2012	46.5	46.5	3.9	3.9	0.00%	0.02	-	-	-
1/1/2009	1,086.4	1,086.4	2.5	2.5	5.75%	0.00	-	-	-
2/1/2002	(78.0)	(78.0)	1.5	1.5	0.00%	-	-	-	-
12/31/2009	17.0	17.0	1.4	1.4	0.00%	0.01	-	-	-
12/31/2008	5.0	5.0	0.4	0.4	0.00%	16.41	-	-	-
8/1/2004	(48.0)	(48.0)	1.5	1.5	0.00%	2.54	-	-	-
12/31/2007	(7.0)	(7.0)	1.5	1.5	0.00%	0.31	-	-	-
8/1/2005	(36.0)	(36.0)	1.5	1.5	0.00%	-	-	-	14.00
4/30/2009	9.0	9.0	0.7	0.7	0.00%	44.94	39.32	-	-
12/1/2049	496.6	496.6	2.5	2.5	12.00%	1.66	-	-	-
12/1/2005	(32.0)	(32.0)	1.5	1.5	0.00%	0.66	-	-	-
2/1/2009	6.1	6.1	0.5	0.5	0.00%	33.06	-	-	-
8/31/2007	(11.0)	(11.0)	1.5	1.5	0.00%	15.42	-	-	-
8/1/2010	24.0	24.0	2.0	2.0	0.00%	3.03	-	-	-
6/30/2008	(1.0)	(1.0)	1.5	1.5	0.00%	32.22	-	-	-

Effective Date	Term	Rate	Rate	Rate	Rate	Rate	Rate	Rate	Rate
19.13%	20.00%	-	9.66	0.00	7.98	7.83	-	-	-
14.59%	15.00%	33.29	42.34	33.31	60.12	51.61	-	-	-
15.21%	5.75%	-	0.00	0.00	0.04	0.03	-	-	-
13.21%	5.32%	0.00	2.80	0.00	0.00	0.00	-	-	-
10.21%	0.00%	-	67.24	0.01	21.00	17.32	-	-	-
15.21%	10.00%	0.60	3.28	17.01	14.96	29.34	-	-	-
11.86%	12.00%	0.38	2.21	2.92	2.21	4.20	-	-	-
13.21%	12.00%	0.20	1.25	0.51	1.17	1.34	-	-	-
10.21%	0.00%	-	19.89	-	0.00	0.00	-	-	-
14.59%	9.00%	5.50	107.75	89.75	85.69	153.74	-	-	-
20.21%	12.00%	-	0.00	1.66	1.63	2.31	-	-	-
13.21%	10.00%	0.62	0.00	1.28	4.34	4.44	-	-	-
20.21%	15.00%	4.35	-	37.41	60.08	85.48	-	-	-
20.21%	11.72%	7.15	2.49	22.57	42.69	46.81	-	-	-
13.21%	12.00%	1.53	14.35	4.56	6.69	8.40	-	-	-
20.21%	20.00%	9.55	-	41.78	33.44	54.51	-	-	-

6/30/2008	(1.0)	(1.0)	1.5	1.5	0.00%	31.03	-	-
8/1/2006	(24.0)	(24.0)	1.5	1.5	0.00%	5.15	-	-
8/1/2007	(12.0)	(12.0)	1.5	1.5	6.25%	-	-	-
8/1/2007	(12.0)	(12.0)	1.5	1.5	0.00%	8.81	-	-
10/1/2008	2.0	2.0	0.2	0.2	0.00%	11.33	-	-
10/17/2007	(9.5)	(9.5)	1.5	1.5	0.00%	4.07	-	-
11/30/2007	(8.0)	(8.0)	1.5	1.5	0.00%	0.46	-	-
4/1/2007	(16.0)	(16.0)	1.5	1.5	6.50%	0.00	-	-
11/1/2007	(9.0)	(9.0)	1.5	1.5	0.00%	(0.24)	-	-
3/31/2009	8.0	8.0	0.7	0.7	0.00%	0.00	-	-

15.21%	15.00%	9.62	30.08	40.65	44.89	66.48
15.21%	10.75%	1.69	5.53	6.84	11.02	13.81
8.21%	6.25%	-	7.64	-	0.38	0.35
13.21%	18.05%	2.03	7.28	10.84	7.88	15.06
13.67%	18.00%	0.71	36.78	12.04	24.47	34.54
20.21%	12.00%	1.83	4.04	5.89	10.66	11.88
20.21%	27.25%	10.08	-	10.54	25.88	26.05
9.59%	6.50%	-	0.00	0.00	0.00	0.00
20.21%	22.25%	5.61	-	5.37	17.64	16.41
19.13%	10.00%	0.56	20.29	0.57	8.90	7.97

12/10/2008	4.3	4.3	0.4	0.4	0.00%	14.70	-	-
12/31/2008	5.0	5.0	0.4	0.4	15.00%	6.16	-	-
2/1/2008	(6.0)	(6.0)	1.5	1.5	12.00%	2.83	-	-
1/0/1900	(1,304.6)	999.0	2.5	2.5	0.00%	-	-	-
8/10/2008	0.3	0.3	0.0	0.0	0.00%	17.50	17.60	-
9/1/2007	(11.0)	(11.0)	1.5	1.5	0.00%	0.01	-	-
5/1/2008	(3.0)	(3.0)	1.5	1.5	0.00%	5.24	-	-
4/1/2008	(4.0)	(4.0)	1.5	1.5	0.00%	5.77	4.16	-
8/31/2006	(23.0)	(23.0)	1.5	1.5	0.00%	22.65	-	-
8/31/2006	(23.0)	(23.0)	1.5	1.5	12.00%	0.61	-	-
10/1/2009	14.0	14.0	1.2	1.2	7.50%	0.29	-	-
8/1/2008	0.0	0.0	1.5	1.5	5.71%	3.60	-	-
1/0/1900	(1,304.6)	999.0	2.5	2.5	0.00%	-	-	-
2/1/2009	6.1	6.1	0.5	0.5	7.86%	-	-	-

19.13%	20.00%	1.02	21.67	15.72	14.81	27.84		
18.21%	15.00%	-	21.65	6.16	9.45	14.59		
15.21%	12.00%	-	17.94	2.83	29.92	29.53		
11.86%	13.65%	2.77	4.53	2.77	8.52	8.10		
6.86%	5.25%	0.26	118.00	35.35	187.17	213.22		
20.21%	27.25%	5.68	-	5.69	14.59	14.50		
13.67%	20.00%	2.09	8.98	7.33	7.33	11.67		
11.86%	8.00%	1.24	-	11.17	10.82	17.98		
18.96%	18.00%	8.10	79.10	30.75	31.50	45.82		
19.13%	12.00%	-	26.45	0.61	5.25	5.00		
5.97%	7.50%	-	34.44	0.29	30.27	29.59		
15.21%	10.21%	3.71	14.05	7.31	57.77	53.87		
6.86%	13.65%	1.83	5.63	1.83	5.62	6.05		
9.59%	7.86%	-	16.38	-	26.15	24.69		

7/1/2008	(1.0)	(1.0)	1.5	1.5	7.75%	-	-	-
2/2/2008	(5.9)	(5.9)	1.5	1.5	15.00%	0.66	-	4.04
10/9/2008	2.3	2.3	0.2	0.2	11.50%	1.76	-	-
9/16/2008	1.5	1.5	0.1	0.1	0.00%	0.09	0.11	-
4/30/2010	21.0	21.0	1.7	1.7	5.00%	1.61	-	-
9/28/2008	1.9	1.9	0.2	0.2	15.00%	-	-	-
12/1/2008	4.0	4.0	0.3	0.3	0.00%	1.48	-	-
12/9/2007	(7.7)	(7.7)	1.5	1.5	0.00%	0.43	-	-
11/1/2008	3.1	3.1	0.3	0.3	5.75%	0.08	0.09	-
1/1/2009	5.1	5.1	0.4	0.4	0.00%	0.09	-	-
1/1/2008	(7.0)	(7.0)	1.5	1.5	0.00%	3.51	2.15	-
1/1/2008	(7.0)	(7.0)	1.5	1.5	7.71%	3.85	-	-
10/9/2007	(9.7)	(9.7)	1.5	1.5	0.00%	1.64	-	-
1/9/2009	5.3	5.3	0.4	0.4	8.47%	-	-	-
1/1/2009	5.1	5.1	0.4	0.4	0.00%	9.68	-	-
1/11/2011	29.4	29.4	2.5	2.5	10.25%	-	-	-
11/3/2008	3.1	3.1	0.3	0.3	0.00%	7.68	-	-

9.59%	7.75%	-	20.00	-	19.63	18.22
13.21%	15.00%	-	27.96	0.66	16.58	16.71
14.59%	11.50%	-	-	1.76	12.23	13.29
13.67%	12.25%	0.25	16.99	0.44	16.36	15.74
9.59%	5.00%	-	36.89	1.61	39.15	35.90
20.21%	15.00%	-	41.75	-	39.24	37.07
13.21%	13.00%	0.16	9.70	1.64	3.88	5.10
14.59%	20.00%	4.02	-	4.45	14.08	14.37
9.59%	5.75%	-	2.02	0.18	3.23	3.22
14.59%	25.00%	0.93	-	1.02	9.23	9.22
15.21%	18.00%	2.02	2.76	7.68	7.86	12.09
15.21%	7.71%	-	6.19	3.85	31.40	29.98
19.13%	13.75%	1.63	16.41	3.27	8.29	8.40
10.97%	8.47%	-	38.93	-	21.74	20.48
14.59%	17.00%	1.34	-	11.03	19.66	27.98
11.86%	10.25%	-	25.90	-	27.72	25.50
11.86%	21.00%	0.73	2.74	8.41	14.08	21.16

3/31/2009	8.0	8.0	0.7	0.7	0.00%	34.77	-	-
6/21/2009	10.7	10.7	0.9	0.9	0.00%	7.87	-	-
6/18/2009	10.6	10.6	0.9	0.9	0.00%	4.54	-	-
7/1/2010	23.0	23.0	1.9	1.9	6.36%	-	-	-
7/1/2007	(13.0)	(13.0)	1.5	1.5	6.75%	0.39	-	-
12/1/2044	436.6	436.6	2.5	2.5	5.28%	1.74	-	-
1/1/2008	(7.0)	(7.0)	1.5	1.5	0.00%	2.59	-	-
1/0/1900	(1,304.6)	999.0	2.5	2.5	0.00%	-	-	-
1/0/1900	(1,304.6)	999.0	2.5	2.5	0.00%	-	-	-
7/7/2008	(0.8)	(0.8)	1.5	1.5	7.75%	-	0.53	-
8/1/2008	0.0	0.0	1.5	1.5	5.35%	0.03	-	-
3/1/2009	7.0	7.0	0.6	0.6	0.00%	1.16	-	-
8/1/2007	(12.0)	(12.0)	1.5	1.5	12.50%	6.05	-	-
2/1/2009	6.1	6.1	0.5	0.5	0.00%	0.00	-	-
8/9/2008	0.3	0.3	0.0	0.0	6.15%	-	-	-
9/1/2008	1.1	1.1	0.1	0.1	11.50%	-	-	-
8/31/2009	13.0	13.0	1.1	1.1	7.25%	-	-	-
10/1/2009	14.0	14.0	1.2	1.2	7.20%	-	-	-
11/1/2009	15.1	15.1	1.3	1.3	7.20%	-	-	-
5/23/2008	(2.3)	(2.3)	1.5	1.5	0.00%	0.99	-	0.94
6/9/2008	(1.7)	(1.7)	1.5	1.5	0.00%	0.41	-	-

15.21%	0.00%	-	112.37	34.77	109.15	125.43
19.13%	17.00%	2.94	54.82	10.81	20.37	25.51
19.13%	17.00%	1.65	131.47	6.19	11.55	14.54
5.96%	6.36%	-	25.50	-	8.40	8.06
20.21%	6.75%	-	5.24	0.39	5.36	4.51
5.97%	5.28%	-	14.71	1.74	18.69	19.02
15.21%	10.71%	1.76	9.52	4.35	11.49	12.19
6.86%	13.65%	9.82	30.40	9.82	30.24	32.55
9.59%	13.65%	27.97	77.59	27.97	86.08	86.58
15.21%	7.75%	-	5.37	0.53	52.23	45.21
8.21%	8.75%	0.14	6.24	0.16	2.81	2.71
13.21%	12.00%	0.53	11.69	1.69	7.91	8.54
15.21%	12.50%	-	17.97	6.05	38.43	40.09
13.21%	12.00%	0.16	18.12	0.16	2.81	2.66
13.96%	6.15%	-	21.75	-	16.37	15.56
15.21%	11.50%	-	117.89	-	115.51	109.66
14.13%	7.25%	-	44.49	-	43.14	38.26
6.86%	7.20%	-	8.01	-	10.33	9.88
13.21%	7.20%	-	1.92	-	1.14	1.01
15.21%	8.50%	0.69	5.49	1.67	5.66	5.63
15.21%	11.50%	4.26	20.40	4.67	25.94	23.42

11/30/2009	16.0	16.0	1.3	1.3	0.00%	0.01	0.11	-
7/1/2009	11.0	11.0	0.9	0.9	0.00%	0.01	-	-
6/30/2008	(1.0)	(1.0)	1.5	1.5	0.00%	1.88	-	-
5/1/2009	9.0	9.0	0.8	0.8	7.70%	-	-	-
11/29/2009	16.0	16.0	1.3	1.3	0.00%	2.78	-	-
5/11/2011	33.4	33.4	2.8	2.8	13.00%	-	-	-
11/30/2008	4.0	4.0	0.3	0.3	10.70%	1.30	1.68	-
12/1/2009	16.1	16.1	1.3	1.3	7.20%	0.09	-	-
10/20/2008	2.7	2.7	0.2	0.2	11.50%	-	-	-
12/1/2009	16.1	16.1	1.3	1.3	9.20%	-	-	-
1/0/1900	(1,304.6)	999.0	2.5	2.5	0.00%	-	-	-
12/31/2008	5.0	5.0	0.4	0.4	0.00%	1.17	-	-
1/9/2009	5.3	5.3	0.4	0.4	15.67%	-	0.20	-
5/1/2009	9.0	9.0	0.8	0.8	5.72%	0.53	1.53	-
4/30/2009	9.0	9.0	0.7	0.7	0.00%	0.00	-	-
6/9/2009	10.3	10.3	0.9	0.9	0.00%	0.08	-	-
6/1/2008	(2.0)	(2.0)	1.5	1.5	0.00%	2.69	-	-
8/9/2008	0.3	0.3	0.0	0.0	0.00%	-	0.02	-
12/2/2008	4.1	4.1	0.3	0.3	10.43%	-	-	-
1/1/2009	5.1	5.1	0.4	0.4	7.72%	0.58	-	-
8/1/2038	360.5	360.5	2.5	2.5	5.21%	0.42	-	-
12/31/2009	17.0	17.0	1.4	1.4	0.00%	3.99	-	-

14.59%	23.43%	4.77	28.36	4.88	16.00	16.58		
19.13%	20.15%	3.90	25.28	3.91	22.13	20.99		
19.13%	13.00%	1.16	11.59	3.04	6.25	6.77		
13.21%	7.70%	-	1.31	-	0.62	0.57		
20.21%	16.00%	4.05	19.01	6.83	19.96	19.78		
11.86%	13.00%	-	11.01	-	5.63	5.51		
19.13%	10.70%	-	153.86	2.98	153.16	144.71		
13.96%	7.20%	-	20.52	0.09	16.63	14.61		
14.59%	11.50%	-	-	-	9.56	9.04		
13.21%	9.20%	-	18.92	-	9.78	8.86		
9.59%	13.65%	17.46	48.44	17.46	53.74	54.05		
13.21%	10.00%	0.75	34.24	1.92	18.79	18.75		
13.21%	15.67%	-	70.99	0.20	20.10	19.53		
13.21%	7.97%	2.15	189.92	4.21	133.35	124.04		
20.21%	12.00%	1.00	-	1.00	11.65	10.41		
11.86%	16.06%	1.14	6.70	1.22	8.71	8.60		
20.21%	18.00%	1.75	3.40	4.44	6.79	8.08		
19.13%	15.52%	0.01	6.16	0.03	3.23	3.10		
13.21%	10.43%	-	31.08	-	15.74	14.86		
14.59%	7.72%	-	3.46	0.58	12.73	12.34		
5.96%	5.21%	-	4.29	0.42	5.04	5.08		
7.88%	8.75%	6.63	54.68	10.61	55.99	57.19		

2/1/2010	18.1	18.1	1.5	1.5	0.00%	10.57	-	-
1/11/2012	41.4	41.4	3.5	3.5	0.00%	0.92	-	-
12/29/2009	17.0	17.0	1.4	1.4	0.00%	3.75	0.05	-
2/1/2010	18.1	18.1	1.5	1.5	6.21%	-	1.56	-
2/9/2009	6.3	6.3	0.5	0.5	9.32%	-	0.23	-
7/23/2008	(0.3)	(0.3)	1.5	1.5	11.85%	-	-	-
7/31/2008	-	-	1.5	1.5	11.38%	-	0.48	-
12/31/2007	(7.0)	(7.0)	1.5	1.5	0.00%	0.86	-	-
6/30/2008	(1.0)	(1.0)	1.5	1.5	5.45%	0.00	-	-
10/31/2008	3.0	3.0	0.3	0.3	14.71%	-	-	-
10/31/2008	3.0	3.0	0.3	0.3	5.71%	1.24	-	-
7/18/2008	(0.4)	(0.4)	1.5	1.5	0.00%	0.28	-	-

19.13%	18.00%	9.52	50.51	20.09	36.83	41.43		
11.86%	10.00%	2.59	1.95	3.51	7.89	7.34		
14.59%	15.50%	4.88	26.72	8.69	23.39	25.22		
13.21%	6.21%	-	123.34	1.56	85.74	75.16		
9.59%	9.32%	-	15.43	0.23	21.98	21.12		
13.96%	11.85%	-	10.43	-	7.88	7.29		
15.21%	11.38%	-	10.29	0.48	45.38	41.39		
0.00%	8.00%	1.09	-	1.95	9.52	11.02		
5.21%	5.45%	-	23.77	0.00	0.00	0.00		
0.00%	14.71%	-	115.87	-	49.65	49.04		
12.09%	6.96%	0.14	72.21	1.37	45.81	44.27		
20.21%	16.32%	0.37	-	0.65	1.60	1.61		

7/18/2008	(0.4)	(0.4)	1.5	1.5	7.31%	-	-	-
4/1/2009	8.0	8.0	0.7	0.7	14.00%	0.94	-	7.98
4/20/2009	8.7	8.7	0.7	0.7	10.32%	-	2.36	-
6/1/2010	22.0	22.0	1.8	1.8	5.70%	0.03	0.18	-
6/11/2012	46.4	46.4	3.9	3.9	10.00%	-	-	-
3/1/2009	7.0	7.0	0.6	0.6	0.00%	0.40	-	-
6/1/2010	22.0	22.0	1.8	1.8	9.50%	-	1.10	-
7/1/2010	23.0	23.0	1.9	1.9	6.71%	-	-	-
7/1/2010	23.0	23.0	1.9	1.9	6.71%	-	-	-
7/1/2010	23.0	23.0	1.9	1.9	6.71%	-	-	-
12/9/2007	(7.7)	(7.7)	1.5	1.5	15.52%	0.05	-	-

15.21%	7.31%	-	8.68	-	14.18	12.08
15.21%	14.00%	-	18.62	0.94	27.96	27.27
13.21%	10.32%	-	164.14	2.36	192.57	181.92
15.21%	5.70%	-	2.80	0.22	7.83	6.49
11.86%	10.00%	-	4.07	-	6.63	5.95
19.13%	16.50%	0.46	7.14	0.86	4.98	5.02
13.21%	9.50%	-	185.20	1.10	87.76	79.41
13.96%	6.71%	-	20.88	-	16.43	13.75
14.13%	6.71%	-	5.23	-	0.74	0.61
14.13%	6.71%	-	4.53	-	1.60	1.33
20.21%	15.52%	-	0.44	0.05	0.46	0.45

6/30/2009	11.0	11.0	0.9	0.9	9.25%	-	10.90	-
6/27/2010	22.9	22.9	1.9	1.9	6.25%	-	0.07	-
8/10/2009	12.3	12.3	1.0	1.0	11.00%	-	-	-
7/12/2009	11.4	11.4	0.9	0.9	0.00%	1.98	0.07	-
7/12/2009	11.4	11.4	0.9	0.9	16.13%	-	0.07	-
8/14/2010	24.5	24.5	2.0	2.0	0.00%	2.15	-	-
8/14/2010	24.5	24.5	2.0	2.0	0.00%	0.37	-	-
8/14/2010	24.5	24.5	2.0	2.0	0.00%	2.24	1.05	-
8/31/2008	1.0	1.0	0.1	0.1	18.00%	1.66	-	-
8/31/2008	1.0	1.0	0.1	0.1	8.00%	-	-	-
8/31/2008	1.0	1.0	0.1	0.1	8.00%	-	-	-
8/31/2008	1.0	1.0	0.1	0.1	8.00%	-	-	-
5/1/2009	9.0	9.0	0.8	0.8	9.00%	-	-	-
9/28/2008	1.9	1.9	0.2	0.2	7.75%	0.30	-	-
11/1/2010	27.1	27.1	2.3	2.3	7.25%	-	-	-
10/18/2008	2.6	2.6	0.2	0.2	11.75%	-	-	-

13.21%	9.25%	-	107.24	10.90	55.87	61.06
13.96%	6.25%	-	10.08	0.07	6.97	5.84
15.21%	11.00%	-	0.87	-	5.04	4.61
10.97%	18.66%	1.27	14.97	3.33	7.56	9.49
10.96%	16.13%	-	21.81	0.07	7.10	7.14
14.13%	12.00%	4.89	23.79	7.05	21.00	20.31
15.21%	12.00%	0.83	1.01	1.20	3.57	3.38
15.21%	12.00%	5.14	22.05	8.43	22.05	21.63
13.67%	18.00%	-	17.99	1.66	10.62	11.79
8.21%	8.00%	-	49.68	-	25.76	24.53
8.21%	8.00%	-	25.15	-	1.85	1.76
8.21%	8.00%	-	23.39	-	5.66	5.39
6.46%	9.00%	-	37.24	-	21.23	20.60
12.46%	7.75%	-	4.33	0.30	4.54	4.59
15.21%	7.25%	-	29.88	-	31.17	25.20
15.21%	11.75%	-	37.33	-	47.48	44.89

10/18/2008	2.6	2.6	0.2	0.2	0.00%	0.00	-	-
11/1/2009	15.1	15.1	1.3	1.3	11.50%	-	-	-
11/23/2009	15.8	15.8	1.3	1.3	0.00%	0.13	-	-
2/1/2010	18.1	18.1	1.5	1.5	0.00%	-	-	-
2/1/2010	18.1	18.1	1.5	1.5	0.00%	-	-	-
2/1/2010	18.1	18.1	1.5	1.5	0.00%	0.00	1.07	-
2/1/2010	18.1	18.1	1.5	1.5	0.00%	0.02	0.67	-
2/20/2008	(5.3)	(5.3)	1.5	1.5	12.50%	0.22	-	-
7/24/2008	(0.2)	(0.2)	1.5	1.5	18.00%	0.31	-	-
2/3/2009	6.2	6.2	0.5	0.5	11.40%	-	-	-
5/1/2009	9.0	9.0	0.8	0.8	2.98%	-	-	-

427.33 87.37 -

Deferred fees mutliplier 1

20.21%	18.00%	0.35	-	0.36	9.54	9.05		
15.21%	11.50%	-	41.26	-	44.84	40.90		
5.21%	9.71%	0.26	18.32	0.40	2.17	2.30		
13.96%	12.50%	33.85	220.00	33.85	188.57	173.14		
13.21%	12.50%	0.74	220.00	0.74	4.12	3.83		
20.21%	30.00%	55.51	36.48	56.58	128.87	132.55		
20.21%	12.50%	16.14	-	16.83	89.93	75.75		
20.21%	25.00%	0.01	0.05	0.23	0.05	0.21		
11.86%	18.00%	-	7.33	0.31	5.43	5.87		
13.21%	11.40%	-	11.62	-	7.00	6.60		
15.21%	2.98%	-	67.53	-	52.11	45.34		

365.81 4,398.1 880.5 3,965.4 4,110.4

Current	Pre-Transition	Transition	Current	Current	Current	Total
Balance	Balance	Balance	Balance	Balance	Balance	Balance
13.78	7.83	-	7.83	7.61	7.83	103.0
52.34	42.34	-	42.34	42.34	24.13	73.9
0.00	0.00	-	0.00	0.00	0.00	0.0
2.80	0.00	-	0.00	0.00	0.00	88.7
73.00	17.32	-	17.32	20.01	17.32	86.6
8.84	3.28	-	3.28	3.28	3.08	23.0
2.21	2.21	-	2.21	2.21	1.85	105.0
1.25	1.17	0.06	1.24	1.25	1.03	110.7
39.13	0.00	-	0.00	14.00	0.00	85.9
498.48	85.69	19.92	105.61	107.75	85.69	129.4
0.00	0.00	-	0.00	0.00	0.00	0.0
0.00	0.00	-	0.00	0.00	0.00	0.0
81.47	-	-	-	-	-	-
115.00	2.49	-	2.49	2.49	1.85	6.1
14.35	6.69	1.33	8.03	10.93	6.69	125.9
30.08	-	-	-	-	-	-

Current	Pre-Transition	Transition
Balance	Balance	Balance
0.72	-	-
(2.97)	-	(2.97)
(0.04)	-	(0.04)
(0.00)	(0.00)	-
17.32	-	-
0.01	-	-
0.11	-	-
0.97	-	-
(0.00)	(0.00)	-
25.37	-	-
0.00	-	-
0.00	-	-
(0.00)	-	(0.00)
(9.33)	-	(9.33)
3.69	-	-
(0.00)	-	(0.00)

Current	Pre-Transition	Transition	Total
Balance	Balance	Balance	Balance
-	-	-	-
(2.97)	-	-	-
-	-	-	-
-	-	-	-
17.32	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
25.37	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
(9.33)	-	-	-
-	-	-	-
-	-	-	-

30.08	30.08	-	30.08	30.08	23.98	70.4	
5.53	5.53	-	5.53	5.53	4.41	52.7	
7.64	0.35	-	0.35	0.36	0.35	97.2	
7.64	7.28	-	7.28	7.28	5.98	97.1	
75.84	24.47	9.85	34.32	35.34	\$24.47	147.3	
4.04	4.04	-	4.04	4.04	\$2.99	39.8	
12.40	-	-	-	-	-	-	
0.00	0.00	-	0.00	0.00	0.00	100.0	
3.31	-	-	-	-	-	-	
69.54	7.97	-	7.97	9.04	7.97	94.0	

(11.81)	-	(11.81)
(4.91)	-	(4.91)
0.13	-	-
4.04	-	-
11.02	-	-
(6.11)	-	(6.11)
(6.36)	-	(6.36)
0.00	-	-
(10.28)	-	(10.28)
2.49	-	-

(11.81)	(11.81)	-	(11.81)
(4.91)	(4.91)	-	(4.91)
-	-	-	-
-	-	-	-
11.02	-	-	-
(6.11)	(6.11)	-	(6.11)
(6.36)	(6.36)	-	(6.36)
-	-	-	-
(10.28)	(10.28)	-	(10.28)
-	-	-	-

49.23	14.81	6.45	21.25	21.67	14.81	150.7	
32.23	9.45	4.79	14.24	15.16	9.45	158.3	
17.94	17.94	-	17.94	17.94	17.94	63.0	
4.53	4.53	-	4.53	4.53	3.37	55.8	
118.00	118.00	-	118.00	118.00	117.78	66.2	
14.39	-	-	-	-	-	-	
8.98	7.33	1.37	8.70	8.98	7.33	124.6	
15.36	-	-	-	-	-	-	
223.10	31.50	11.03	42.53	60.75	31.50	141.8	
223.10	5.00	-	5.00	5.61	5.00	99.9	
34.73	29.59	-	29.59	29.11	29.59	102.7	
14.05	14.05	-	14.05	14.05	14.05	25.5	
5.63	5.62	0.00	5.63	5.63	4.74	105.1	
16.38	16.38	-	16.38	16.38	16.38	65.8	

7.04	-	-
5.23	-	-
(10.15)	-	(10.15)
0.22	-	-
(0.97)	-	(0.97)
(6.81)	-	(6.81)
1.71	-	-
-	-	-
19.48	-	-
1.00	-	-
1.24	-	-
(20.30)	-	(20.30)
0.27	-	-
(7.08)	-	(7.08)

7.04	-	-	-
5.23	-	-	-
(10.15)	(2.11)	-	(2.11)
-	-	-	-
-	-	-	-
(6.81)	(6.81)	-	(6.81)
-	-	-	-
-	-	-	-
19.48	-	-	-
-	-	-	-
-	-	-	-
(20.30)	(20.30)	-	(20.30)
-	-	-	-
(7.08)	(7.08)	-	(7.08)

20.00	18.22	-	18.22	18.70	18.22	97.4
27.96	16.58	0.11	16.69	20.49	16.58	105.7
17.04	-	-	-	-	0.25	-
26.66	15.74	-	15.74	16.02	15.74	101.1
36.89	35.90	-	35.90	36.89	34.21	96.3
80.50	37.07	-	37.07	37.37	37.07	99.2
9.70	3.88	1.17	5.05	5.33	3.88	136.8
11.08	-	-	-	-	-	-
2.02	2.02	-	2.02	2.02	2.02	65.8
20.70	-	-	-	-	-	-
2.76	2.76	-	2.76	2.76	2.20	36.8
6.19	6.19	-	6.19	6.19	6.19	20.7
37.21	8.29	0.08	8.38	11.17	8.29	106.1
95.98	20.48	-	20.48	20.70	20.48	98.9
34.01	-	-	-	-	-	-
85.90	25.50	-	25.50	25.90	25.12	96.6
66.03	2.74	-	2.74	2.74	2.65	20.4

(0.37)	(0.37)	-
1.05	-	-
-	-	-
5.18	-	-
2.42	-	-
(0.13)	(0.13)	-
1.48	-	-
(11.17)	-	(11.17)
0.04	-	-
(0.00)	-	(0.00)
(4.65)	-	(4.65)
(12.40)	-	(12.40)
0.56	-	-
(0.16)	(0.16)	-
(18.53)	-	(18.53)
0.05	-	-
2.74	-	-

-	-	-	-
-	-	-	-
-	-	-	-
5.18	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
(11.17)	(1.21)	-	(1.21)
-	-	-	-
-	-	-	-
(4.65)	(4.65)	-	(4.65)
(12.40)	(12.40)	-	(12.40)
-	-	-	-
-	-	-	-
(18.53)	(4.00)	-	(4.00)
-	-	-	-
-	-	-	-

112.37	109.15	2.93	112.08	112.37	101.61	107.8
193.12	20.37	4.40	24.77	30.21	20.37	127.7
498.43	11.55	2.56	14.11	17.19	11.55	128.3
53.50	8.06	-	8.06	8.00	8.06	100.7
5.24	4.51	-	4.51	5.24	4.32	88.4
14.71	14.71	-	14.71	14.71	14.71	82.7
9.52	9.52	-	9.52	9.52	7.59	86.9
30.40	30.24	0.13	30.37	30.40	25.61	105.5
77.59	77.59	-	77.59	77.59	61.10	94.6
5.37	5.37	-	5.37	5.37	5.37	10.8
6.24	2.71	-	2.71	2.84	2.71	101.4
11.69	7.91	0.59	8.50	9.22	7.91	112.8
17.97	17.97	-	17.97	17.97	17.97	49.1
18.12	2.66	-	2.66	2.84	2.66	99.3
21.75	15.56	-	15.56	15.59	15.56	99.8
117.89	109.66	-	109.66	110.01	109.66	99.7
44.49	38.26	-	38.26	41.09	38.26	93.1
8.01	8.01	-	8.01	8.01	8.01	81.4
1.92	1.01	-	1.01	1.08	1.01	93.1
5.49	5.49	-	5.49	5.49	4.37	101.8
20.40	20.40	-	20.40	20.40	16.26	82.6

8.23	-	-
5.37	-	-
3.21	-	-
0.06	-	-
(0.57)	(0.57)	-
2.52	-	-
(0.76)	-	(0.76)
1.42	-	-
3.69	-	-
(12.48)	-	(12.48)
0.04	-	-
0.97	-	-
(12.37)	-	(12.37)
2.66	-	-
0.16	-	-
0.88	-	-
(1.64)	(1.64)	-
(1.71)	-	(1.71)
0.03	-	-
0.21	-	-
(0.66)	-	(0.66)

8.23	-	-	-
5.37	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
(12.48)	(12.48)	-	(12.48)
-	-	-	-
-	-	-	-
(12.37)	(6.64)	-	(6.64)
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-



123.34	36.83	3.54	40.37	50.51	36.83	115.1	
21.20	1.95	-	1.95	1.95	1.30	25.9	
75.33	23.39	1.51	24.90	26.72	21.77	111.8	
123.34	75.16	-	75.16	83.22	75.16	92.0	
15.43	15.43	-	15.43	15.43	15.43	73.7	
10.43	7.29	-	7.29	7.50	7.29	97.2	
10.29	10.29	-	10.29	10.29	10.29	23.8	
-	-	-	-	-	-	-	
23.77	0.00	-	0.00	0.00	0.00	101.3	
177.46	49.04	-	49.04	47.29	49.04	103.7	
177.46	44.27	-	44.27	45.00	44.27	101.5	
8.68	-	-	-	-	-	-	

12.19	-	-					
(5.49)	-	(5.49)					
2.80	-	-					
(4.48)	(4.48)	-					
(5.27)	-	(5.27)					
(0.14)	(0.14)	-					
(10.67)	-	(10.67)					
-	-	-					
0.00	-	-					
1.86	-	-					
9.60	-	-					
(1.50)	-	(1.50)					

12.19	-	-	-				
(5.49)	-	-	-				
-	-	-	-				
(4.48)	(4.48)	-	(4.48)				
(5.27)	-	-	-				
-	-	-	-				
(10.67)	(10.67)	-	(10.67)				
-	-	-	-				
-	-	-	-				
-	-	-	-				
9.60	-	-	-				
-	-	-	-				

8.68	8.68	-	8.68	8.68	8.23	64.3	
18.62	18.62	-	18.62	18.62	18.62	69.9	
164.14	164.14	-	164.14	164.14	162.26	89.5	
2.80	2.80	-	2.80	2.80	2.80	37.5	
27.97	4.07	-	4.07	4.07	4.53	64.4	
15.49	4.98	0.03	5.02	5.61	4.98	105.7	
185.20	79.41	-	79.41	84.68	79.41	95.0	
20.88	13.75	-	13.75	15.65	13.75	87.9	
20.88	0.61	-	0.61	0.70	0.61	87.6	
20.88	1.33	-	1.33	1.52	1.33	87.6	
0.44	0.44	-	0.44	0.44	0.41	100.0	

(4.46)	-	(4.46)					
(7.60)	-	(7.60)					
58.08	-	-					
(4.46)	-	(4.46)					
(2.20)	-	(2.20)					
0.35	-	-					
0.48	-	-					
(1.50)	(1.50)	-					
(0.09)	(0.09)	-					
(0.19)	(0.19)	-					
-	-	-					

(4.46)	-	-	-				
(7.60)	(7.60)	-	(7.60)				
58.08	-	-	-				
(4.46)	-	-	-				
(2.20)	(2.20)	-	(2.20)				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				

107.24	55.87	4.64	60.51	64.11	55.87	113.7	
10.08	5.84	-	5.84	6.71	5.84	88.0	
0.87	0.87	-	0.87	0.87	0.87	18.0	
63.14	7.56	1.75	9.31	10.53	7.56	129.3	
63.14	7.10	0.04	7.14	6.84	7.10	105.5	
23.79	20.31	-	20.31	23.79	17.86	101.6	
1.01	1.01	-	1.01	1.01	0.74	29.7	
22.05	21.63	-	21.63	22.05	16.20	103.0	
49.68	10.62	1.16	11.77	11.77	10.62	116.4	
49.68	24.53	-	24.53	24.54	24.53	100.0	
49.68	1.76	-	1.76	1.76	1.76	100.0	
49.68	5.39	-	5.39	5.40	5.39	100.0	
37.24	20.60	-	20.60	20.22	20.60	101.9	
4.33	4.33	-	4.33	4.33	4.30	100.0	
29.88	25.20	-	25.20	29.69	25.20	84.9	
37.33	37.33	-	37.33	37.33	37.25	82.5	

8.25	-	-					
(0.73)	(0.73)	-					
(3.89)	-	(3.89)					
2.11	-	-					
1.32	-	-					
0.51	-	-					
(2.36)	-	(2.36)					
0.84	-	-					
1.66	-	-					
0.37	-	-					
(0.00)	(0.00)	-					
(0.00)	(0.00)	-					
1.59	-	-					
1.33	-	-					
(3.52)	(3.52)	-					
(7.44)	-	(7.44)					

8.25	-	-	-				
-	-	-	-				
(3.89)	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
(2.36)	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
-	-	-	-				
(3.52)	(3.52)	-	(3.52)				
(7.44)	-	-	-				



Weightings

	Trimont	0.0023	0.21	0.24	0.00	0.00	0.00	0.00	8.40	0.17	8.23
No markdown suggested. Collateral consists of 1034 unit "medium end" condo development making up 761,800 sq/ft and 88,409 sq/ft of ground floor commercial & retail space located in Canada. Overall project is approximately 94.6% sold. Tower 1 is complete, C of O was received in March 2008 and 245 units have closed to date. Tower 2 to be completed 10/09. Tower 3 to be completed 12/09. The borrower is re-working the stand-alone retail for all towers. A formal presentation is expected shortly. The plan is to build a six-story building with residential units over ground floor retail. Unit sales and retail sales are necessary to pay off Lehman debt and deferred interest. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0146	1.16	1.08	0.02	0.02	0.00	0.00	-	0.78	(0.78)
	Trimont	0.0000	0.00	0.00	0.00	0.49	0.00	0.00	0.01	0.00	0.01
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)
No markup suggested. Related equity position has an offsetting loss. A purchase agreement was being negotiated with GHM. Negotiations have recently come to a halt. Recent communication with GHM suggests that the sale will not occur. Other interested parties have emerged. It is hoped that a sale can be finalized by 11/30/08. Based on the business's review, position was written down by \$8M in Jan-08. Related equity position has offsetting loss. Continue to monitor. LB basis is 0.	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)
	Trimont	0.0011	0.02	0.02	0.00	0.00	0.00	0.00	-	0.01	(0.01)
	Trimont	0.0007	0.07	0.07	0.00	0.00	0.00	0.00	-	0.01	(0.01)
	Trimont	0.0001	0.00	0.01	0.00	0.00	0.00	0.00	-	0.00	(0.00)
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	-	0.00	(0.00)
No Markup suggested. The Project is a 582 condo, two Phase (South and North) development project in Miami Beach, FL. The loan was increased by an additional \$15MM and extended to 9/1/08. The developer has put in an additional \$2.5MM in equity. North Tower should have a final TCO in 2008, at which time they will begin closing units. South tower received its final approval for TCO, and units should begin closing shortly. Because of the recent sub-prime problems across the nation, South Florida has on average seen roughly 25% of all buyers walk from their existing contracts. Sales have been slow but anticipate will pick up once the project is complete and people see the final product. Undervaluation due to deferred fees and interest. Continue to monitor progress of construction and closings.	Trimont	0.0259	2.54	3.35	0.02	0.02	0.00	0.00	-	0.27	(0.27)
	Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	0.47	0.00	0.47
	Trimont	-	-	-	-	-	-	-	-	-	-
	Trimont	0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)
No markdown suggested. Large residential development project in San Juan Capistrano, CA. Both junior and senior loans have matured and are in default. Lehman junior loan is in foreclosure. Title insurance and Property Insurance for new REO in process, expected by late July. Developers Research is working through Suncal to coordinate the off-site work that Suncal and Lehman have committed to complete for the City to keep the project in compliance with the development agreements. Position was marked on a consolidated basis to a target IRR of 12%. Based on most recent review completed, the position was marked down \$2mm in May-08. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.	Trimont	0.0038	0.11	0.02	0.01	0.00	0.00	0.00	-	0.08	(0.08)
	Trimont	0.0014	0.09	0.18	0.00	0.00	0.00	0.00	-	0.04	(0.04)
	Trimont	0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)

The site for the Project is a 658-acre vacant land parcel located in the unincorporated portion of the County of Riverside. Project is still in the entitlement process. As of 9/07, 9 of the 10 tentative tract maps have been approved. 3 have complete improvement plans, and are ready to be submitted for approval. Developer has decided to upgrade the lots from paper lots to engineered lots, that will come at an increased cost and extended delivery time. However, this also allows additional time for the softness in the market to dissipate, and increase the buyer pool. Based on most recent review of this deal, related mezz debt (VB42) was written off. In discussion with the business for potential mark adjustment. Continue to monitor.

100 E. Ocean Blvd. is a 45,100 square foot parcel of land that is located next to the convention center in Long Beach, CA. At underwriting, the project was to be a 24 story luxury condominium tower containing 152 units and approximately 20,500 square feet of retail/restaurant space. The site is currently working through requirements of the City to gain entitlement for 155 units. LB has decided to enforce its rights as lender as a primary exit route due to matured loan status. Notice of Default letter went out to borrower on 6/20/08. Prenegotiation Agreement went out to borrower 6/26/08. In discussion with the business for potential mark adjustment. Continue to monitor.

No markup suggested. Property is a condominium development in San Diego. Construction is complete, and closings have begun. To date 112 units have closed, and 13 units are under contract out of 244 units. Traffic is strong. The sponsor has changed the marketing strategy, selecting 20 units with different floor plans and offering a discount of up to 20%. This resulted in net three contracts in March. Sales remain slow, two units closed December 2007, two units closed January 2008 and one unit closed in March. Consolidated position currently marked at par. Undervaluation originates from deferred fees and interest. Continue to monitor sales.

The Property is located in the city of El Centro, county of Imperial, California. The project is 400 acres and planned for 1,440 lots and 250 homes. The project is still pursuing entitlement. All comments on the EIR have been received. Meetings have been held with all agencies that have provided comments. The engineer will work to resolve these issues either through mitigation measures, conditions of approval, or by proving that some of these issues are not warranted. There have been two workshops with the City regarding this project. It is close to getting the entitlements. It is expected that they will be final in the fourth quarter of 2008. In discussion with business for potential mark adjustment. Continue to monitor.

A condo development project in San Diego, CA for a 273 unit for-sale mixed use multifamily residential community with ground floor retail space. A local developer, was engaged to provide development feasibility alternatives related to site density and cost alternatives to the existing entitled use. However, currently and going forward, the site will be marketed as a land piece that is entitled for up to 273 condominium units and corresponding retail space. Senior debt matured on 11/30/07 and Lehman bought the senior debt with a 90% seller financing. Lehman recently purchased the senior Bank Midwest loans through a separate entity and is currently proceeding with exercising the pledge agreements under the mezzanine loan. In discussion with business for potential mark adjustment. Continue to monitor.

The development consists of 237 for-sale residential luxury condominiums with 5,000 sf of ground-floor retail space and 491 parking spaces, located in Oakland, CA. The predevelopment portion of the project is complete. The Borrower has admitted to being "out of the money" on this deal and has offered to "give back" the property to the Lender. Senior debt matured on 11/30/07 and Lehman bought the senior debt with a 90% seller financing. LB will be pursuing foreclosure on the mezz loans. In discussion with business for potential mark adjustment. Continue to monitor progress.

Trimont	0.0135	1.32	0.95	0.02	0.02	0.00	0.00	-	0.28	(0.28)
Trimont	0.0034	0.33	0.18	0.01	0.01	0.00	0.00	-	0.07	(0.07)
Trimont	0.0001	0.00	0.01	0.00	0.00	0.00	0.00	0.03	0.00	0.03
Trimont	0.0010	0.05	0.10	0.00	0.00	0.00	0.00	-	0.02	(0.02)
Trimont	0.0075	0.75	1.11	0.01	0.01	0.00	0.00	-	0.02	(0.02)
Trimont	0.0033	0.33	0.13	0.01	0.01	0.00	0.00	-	0.07	(0.07)
Trimont	0.0020	0.05	-	0.01	0.00	0.00	0.00	-	0.04	(0.04)
Trimont	0.0000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Trimont	0.0033	0.20	-	0.02	0.02	0.00	0.00	-	0.07	(0.07)
Trimont	0.0018	0.11	0.17	0.00	0.00	0.00	0.00	-	0.02	(0.02)

No mark-up suggested. The project is currently a vacant 6,600 acre plot of raw land located in Charleston, VA. The First Modification of the LB mezz note was recently completed. The maturity date of both the loan and the 3P senior debt were extended 18 months and now mature on December 10, 2010. The subordinate note holder was not willing to extend, however, it was determined that language in the subordinate note implied that a coterminous extension of the maturity date would occur in the event that the other lenders extended. The Borrower will be defending themselves against a suit brought against them by the subordinate noteholder. The annexation battle continues. The state supreme court is expected to review the case in 2008. Undervaluation originates from deferred fees and interest. Continue to monitor.

Trimont  
PCCP

0.0046 0.46 0.69 0.00 0.00 0.00 0.00 0.00 - 0.02 (0.02)  
0.0029 0.29 0.46 0.00 0.00 0.00 0.00 0.00 0.57 0.02 0.55

The 75,144-sq. ft. South Park IV site is located within the South Park section of downtown Los Angeles. The Property is currently improved as a surface parking lot but was once used as an automobile sales / repair lot. Loan extension and modification pending. PNA pending approval/execution by borrower/partner. Outcome of talks btwn LB Mezz Fund and AEG to discuss potential relief/flexibility on AEG repurchase right. Ability to sell land is very dependent on terms related to repurchase right. Eastdil valued the site from \$25-\$29MM over 2-3 years and putting in at least \$10M for add'l entitlement work. LB prefers to dispose and/or entertain possible recap with an experienced developer/operator. Hotel use appears to be favored by active buyers. Project is receiving good interest from land buyers (unsolicited). In discussion with business for potential mark adjustment. Continue to monitor.

Trimont  
Midland  
Trimont

0.0090 0.89 0.57 0.01 0.01 0.00 0.00 5.13 0.19 4.94  
0.0014 0.07 0.08 0.00 0.00 0.00 0.00 - 0.05 (0.05)  
0.0383 3.31 2.54 0.06 0.04 0.00 0.00 - 0.01 (0.01)

Collateral is a 5.6 acre parcel of land located in Long Beach, CA. The property is slated for the development of approximately 1,121 for sale residential condominiums. Project is currently in the predevelopment stage. Lehman has purchased the senior note and is currently proceeding to foreclose on the senior loan which will wipe out partner equity, the mezz loan, and the CapOne loan. Sponsor has filed for bankruptcy in its home state of Nevada, and Lehman has a proposed settlement agreement in which the sponsor would agree to hand back the property in exchange for forgiveness of Lehman debt - the senior note and mezz loan. The settlement agreement must be agreed to by the bankruptcy court (scheduled for August 13, 2008). In discussion with business for potential mark adjustment. Continue to monitor.

Trimont  
Trimont  
Trimont

0.0022 0.11 - 0.01 0.01 0.00 0.00 - 0.05 (0.05)  
0.0022 0.22 0.28 0.00 0.00 0.00 0.00 - 0.05 (0.05)  
- - - - - - - - - -

No mark up suggested. The project site consists of 1,947 acres of undeveloped land, located in west Placer County, CA. The site has been designated to become a master planned community, with 1,887 residential home lots, retail shops, parks, and a golf course. No lots have been sold in the entire project. Suncal deal; position marked to a 15% target investor IRR. Continue to monitor.

Trimont  
Trimont  
PCCP

0.0074 0.57 1.05 0.01 0.01 0.00 0.00 - 0.15 (0.15)  
0.0013 0.10 0.13 0.00 0.00 0.00 0.00 0.90 0.03 0.87  
0.0091 0.90 0.94 0.01 0.01 0.00 0.00 2.53 0.15 2.38

Petrini Bakersfield is 1810 acres of land located in Southwest Bakersfield, CA. The business plan is to entitle and bulk sale 6,087 lots in paper and finished lot condition. In addition to the residential lots there will be 94 acres of commercial property and 109 acres of multi-family property. An offer from Hawker Investments for PB 5 A and B for slightly under \$80,000 per acre has fallen out of escrow. A letter of default has been sent out due to missed interest payment. Based on most recent review, position was marked down \$20mm in May-08. In discussion with business for potential mark adjustment. Continue to monitor.

Trimont  
Midland

0.0111 0.69 0.28 0.04 0.03 0.00 0.00 4.71 0.23 4.48  
0.0017 0.17 0.18 0.00 0.00 0.00 0.00 - 0.06 (0.06)

The Meridian Project in Pittsburg, CA has been renamed "Ventana". Sales for the Meridian Project started in late May '07 and closings began in August. As of July 14th, of the 156 Ventana Units, 56 were released and 29 were closed. The Lakeview loan had been repaid however there are four remaining units for sale. A portion of the remaining four Lakeview unit sales proceeds will be used to paydown the Meridian loan per the modification agreement. Continue to monitor sales.

PCCP

0.0076 0.71 0.50 0.01 0.01 0.00 0.00 0.99 0.05 0.94

No markup suggested. Two Class A multi-family rental properties known as Walker Square and Riverbend located in Charlottesville, Virginia. Units continue to go under contract at close to the minimum sales price per the current loan docs. At Walker Square, a total of 113 units have closed to date at \$242 psf, with 6 units under contract at \$215 psf. Riverbend has a total of 83 units closed at \$188 psf, with 3 units under contract at \$175 psf. Annual pattern is that most sales occur during spring and summer and slow significantly during fall and winter. Undervaluation due to deferred interest and fees. Continue to monitor.
Gables Marquis is a 20-story, 169-unit luxury condominium tower located in Miami, Florida. As of 03/05/08, a Temporary Certificate of Occupancy (TCO) is in place for the condo tower. A Receiver will be appointed, and a broker will complete the sellout. The project is 99% complete, and a final punch list is being compiled. Servicer estimates that it will take an additional 18 months to sell the remaining units, and additional funds are necessary to carry the project during the extended sellout. Currently project is 83% sold. Apogee was appointed as the receiver on June 2, 2008 and was granted the power to sell units. The foreclosure process is expected to last 6 months, ending in Dec. 2008. Liens continue to be paid by joint checks. To date 4 of the 19 liens have been removed. In discussion with the business for potential mark adjustment. Continue to monitor.
The Property consists of a 4.2-acre parcel of land located at 734 N.W. 6th Avenue in Miami. The Property is currently improved with three 50-60 year old vacant industrial buildings that are going to be demolished. September 2005 was entitled for the development of 577 condominium units, in two towers, for a total of just over 600,000 square feet of building area. Best use for the property as affordable housing. The Phase I has been ordered. Working on getting access to the ground to conduct a site inspection. The loan is currently in the foreclosure process. Florida is a judicial foreclosure state, which typically entails a prolonged foreclosure process. In discussion with business for potential mark adjustment. Continue to monitor.
The property is a partially entitled 1,200 home site community in the city of Lake Elsinore, Riverside County. Once the project is fully entitled, the partnership will deliver 1,200 paper lots for sale to one or more merchant builders in March 2007 (now delayed to 12/07). Lehman foreclosed on the property and currently in the process of disposing the asset through auction sale. Based upon the business's review of the California land market, this position was marked down by \$8M in February 2008. In discussion with the business for potential mark adjustment. Continue to monitor.
The project is the construction of a residential condominium project in downtown Scottsdale, Arizona. The development will include 217 townhouse, loft, and flats. TCO for building C was obtained on 11/29/2007. The project is progressing on schedule. There have been two closings as of 11.30.2007. Only 36 of the 219 units have been sold. In discussion with business for potential mark adjustment. Continue to monitor sales progress.

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Midland

0.0060	0.60	0.58	0.01	0.01	0.00	0.00	2.17	0.12	2.05
0.0050	0.50	0.53	0.00	0.00	0.00	0.00	3.55	0.10	3.45
-	-	-	-	-	-	-	0.26	-	0.26
0.0034	0.23	0.34	0.00	0.00	0.00	0.00	-	0.01	(0.01)
0.0108	0.97	1.04	0.01	0.01	0.00	0.00	3.26	0.26	3.00
0.0120	1.19	1.19	0.01	0.01	0.00	0.00	0.91	0.03	0.88
0.0012	0.11	0.16	0.00	0.00	0.00	0.00	-	0.01	(0.01)
0.0036	0.30	-	0.01	0.01	0.00	0.00	-	0.07	(0.07)
0.0006	0.04	0.04	0.00	0.00	0.00	0.00	0.05	0.00	0.04
0.0000	0.00	-	0.00	0.00	0.00	0.00	-	0.00	(0.00)
0.0024	0.24	0.09	0.01	0.01	0.00	0.00	-	0.05	(0.05)
0.0060	0.37	0.12	0.03	0.02	0.00	0.00	3.46	0.12	3.33
0.0025	0.25	0.27	0.00	0.00	0.00	0.00	-	0.05	(0.05)
0.0066	0.66	0.66	0.01	0.01	0.00	0.00	0.78	0.04	0.74
0.0060	0.59	-	0.01	0.01	0.00	0.00	-	0.03	(0.03)
0.0082	0.79	0.79	0.01	0.01	0.00	0.00	6.63	0.28	6.36
-	-	-	-	-	-	-	-	-	-

No markup suggested. The project is a 1,500 acre site located in Cabo San Lucas, Mexico. The master development plan includes construction of 211 private, ocean front residential home sites. Due to title issues filed by heirs of Emma Gomez sales have stopped. Currently, the title company is working towards getting this suit dismissed. The borrower is proceeding on schedule with development of major infrastructure improvements at the project. Under valuation due to deferred fees and interest. Continue to monitor.

Trimont

0.0335 3.34 3.61 0.03 0.03 0.01 0.01 - 0.31 (0.31)

No markup suggested. The Oasis property is located at 2901 & 2961 Frierson Street in Fort Myers, Florida. Situated on a 17-acre waterfront parcel along the Caloosahatchee River, the proposed Oasis Towers condominium development will consist of five (5), 32-story condominium buildings containing a total of 1,079 luxury residential units. The anticipated completion date of Tower I is July 30, 2008. Substantial completion date of Tower II is June, 2008. Per Related's sales manager, closings are expected to commence 6/25/08 on Tower II, and 7/15/08 on Tower I. 5 contracts have rescinded to date and more are expected. There is extreme market softening of condos in Florida. Although sales are anticipated to slow significantly from original projections in 2005, completion of the project is ahead of schedule. Undervaluation due to Deferred Fees. Continue to monitor.

Trimont

0.0063 0.63 0.80 0.01 0.01 0.00 0.00 - 0.08 (0.08)  
 0.0035 0.35 0.45 0.00 0.00 0.00 0.00 - 0.04 (0.04)  
 0.0026 0.26 0.26 0.00 0.00 0.00 0.00 0.98 0.07 0.91  
 0.0016 0.16 0.14 0.00 0.00 0.00 0.00 0.52 0.03 0.48  
 0.0039 0.27 0.32 0.00 0.00 0.00 0.00 2.35 0.14 2.21  
 0.0033 0.31 0.29 0.00 0.00 0.00 0.00 - 0.07 (0.07)  
 0.0093 0.94 0.98 0.01 0.01 0.00 0.00 - 0.32 (0.32)  
 #N/A 0.0238 2.15 2.25 0.03 0.02 0.00 0.00 - 0.82 (0.82)

Indiantown Quillen DRI is a 2,250 lot residential development site in Indiantown, Martin County, Florida. Indiantown is located in southwest Martin County just north of the Palm Beach County line. The final DRI, Development Order, Rezoning, and Master Site Plan approval for 2,250 residential units and 150,000sf of commercial space to be built on the property is currently on hold. Business plan under change. Based on most recent review, position was marked down \$30mm in May-08. In discussion with the business for potential mark adjustment. Continue to monitor.

Trimont

0.0058 0.21 0.06 0.05 0.02 0.00 0.00 5.78 0.12 5.66  
 0.0009 0.09 0.09 0.00 0.00 0.00 0.00 0.21 0.02 0.20  
 0.0024 0.24 0.27 0.00 0.00 0.00 0.00 - 0.02 (0.02)

Middle Mountain is 196 acres of raw land located 20 miles north of Phoenix CBD. The site has final site plan approval and will ultimately be developed into 35 single-family lots, 211 residential condominium lots, 512 apartments, and 110,000 sq. ft. of retail. The forbearance agreement has expired and the foreclosure process has begun. Notices of Substitution of Trustee and Notices of Trustee's Sale to the title company on Tuesday 6/17. The Maricopa County trustee sale is scheduled for Tuesday, September 30 and the Pinal County trustee sale is scheduled for Friday, October 3. In discussion with the business for potential mark adjustment. Continue to monitor.

Trimont

0.0098 0.81 0.48 0.02 0.02 0.00 0.00 6.86 0.20 6.66  
 0.0000 0.00 0.00 0.00 0.00 0.00 0.00 - 0.00 (0.00)  
 0.0050 0.49 0.50 0.00 0.00 0.00 0.00 0.02 0.00 0.02  
 0.0350 3.47 3.49 0.03 0.03 0.01 0.01 1.11 0.04 1.07  
 0.0129 1.25 1.20 0.01 0.01 0.00 0.00 3.23 0.19 3.04  
 0.0031 0.31 0.25 0.00 0.00 0.00 0.00 0.83 0.05 0.78  
 0.0003 0.03 0.03 0.00 0.00 0.00 0.00 0.10 0.01 0.09  
 0.0017 0.17 0.17 0.00 0.00 0.00 0.00 - 0.04 (0.04)  
 0.0068 0.58 0.56 0.01 0.01 0.00 0.00 - 0.14 (0.14)

No markup suggested. The project consists of two, 19-story residential towers containing 342 condos in North Myrtle Beach, SC. The two towers are at right angles to each other and are connected by bridges on the third, thirteenth, fourteenth and fifteenth floors. A restaurant is planned for the third floor bridge, commercial space on the thirteenth and fourteenth bridge, and a penthouse on the fifteenth floor bridge. The project is on track for a substantial completion date of January 8, 2009, 5 weeks ahead of the contractual completion date of Feb. 7, 2009. 77% of the construction budget has been spent to date. TriMont spoke with the sales brokers for North Beach. While sales have slowed considerably, they remain in constant contact with their buyers under contract. We are told that they have not received any indication from their buyers that they intend to seek termination of their contract. Continue to monitor slow sales.

Trimont	0.0034	0.23	0.37	0.00	0.00	0.00	0.00	-	0.06	(0.06)
Trimont	0.0055	0.44	0.54	0.00	0.00	0.00	0.00	-	0.07	(0.07)
Trimont	0.0019	0.19	0.21	0.00	0.00	0.00	0.00	-	0.04	(0.04)
Trimont	0.0002	0.02	0.02	0.00	0.00	0.00	0.00	0.03	0.00	0.03
Trimont	0.0061	0.61	0.61	0.01	0.01	0.00	0.00	-	0.11	(0.11)
Trimont	0.0017	0.17	0.18	0.00	0.00	0.00	0.00	1.94	0.07	1.87

No markup suggested. The property is a 167-acre contiguous land parcel is expected to be developed as a master-planned residential community comprising a minimum of 702 residential home lots in the City of Oakland, California. It has been agreed that this project is moving forward. Developer's Research has prepared a hard cost budget for the project that should be finalized and sent to Lehman soon. Lehman has also requested an updated budget from SunCal. It is highly likely that the loan for this project will need to be increased; however, it is difficult to determine the amount needed without cost projections from the borrower or a definitive business plan for the asset. Position carried to a target investor yield of 15%. Continue to monitor.

Trimont	0.0426	3.86	4.23	0.04	0.04	0.01	0.01	5.22	0.20	5.02
Trimont	0.0049	0.47	0.45	0.00	0.00	0.00	0.00	1.53	0.09	1.44

No markdown suggested. Potomac Place Tower, built in 1959, is centrally located within Washington and consists of a 9-story, 396-unit multi-family building that is being converted into for-sale condominiums. Construction completion is expected for the South Tower as of the end of 2008, with conversion of the remaining units in the North Tower to commence in March, 2009, and be complete by April, 2009. The most recent sales report indicates that net unit sales are at 195 units out of 396. To date, average unit sales prices are tracking consistently, although below the projected overall average \$/SF due to larger units selling first. Per review of most recent IRR model, position is marked appropriately. Continue to monitor construction costs and sales.

Trimont	0.0029	0.29	-	0.00	0.00	0.00	0.00	0.23	0.01	0.22
Trimont	0.0030	0.29	0.28	0.00	0.00	0.00	0.00	1.15	0.05	1.09
#N/A	0.0149	1.34	1.41	0.02	0.01	0.00	0.00	-	0.51	(0.51)
Trimont	0.0057	0.56	0.60	0.00	0.00	0.00	0.00	-	0.03	(0.03)
Trimont	0.0060	0.59	0.61	0.00	0.00	0.00	0.00	1.33	0.04	1.29
Trimont	0.0394	3.80	3.85	0.03	0.03	0.01	0.01	5.45	0.41	5.04

To date a total of 29 units have closed and 4 units are under contract. Construction on 12 of the 24 Ph 2 units of the Berkeley product line has started and Pacer needs 1 more sale in the Auburn product before Ph 2 can be started. Construction costs have decreased and Pacer estimates savings of \$800,000 in hard costs to help offset decreases in the sales prices. Position written down by \$4.8mn in Feb-08; In discussion with business for potential mark adjustment. Continue to monitor

Trimont	0.0012	0.04	-	0.00	0.00	0.00	0.00	-	0.01	(0.01)
Trimont	0.0021	0.17	0.17	0.00	0.00	0.00	0.00	-	0.03	(0.03)

No markdown suggested. The project involves the acquisition and pre-development of a 4.28-acre parcel located in Scottsdale, Arizona. Ultimately, this parcel will be improved as Phase III of the Riverwalk Development, a neighboring 218 condo unit project. Phase III will contain multiple four and five story buildings and offer a total of 214 residential condominium units and retail space. The project management team of the contractor appears to be making positive impacts on the overall construction. Continue to monitor.

Trimont	0.0021	0.20	0.11	0.00	0.00	0.00	0.00	-	0.04	(0.04)
Trimont	0.0007	0.05	0.07	0.00	0.00	0.00	0.00	-	0.00	(0.00)
Trimont	0.0047	0.45	0.46	0.00	0.00	0.00	0.00	0.53	0.02	0.51
Trimont	0.0016	0.06	0.05	0.00	0.00	0.00	0.00	0.39	0.01	0.39
Trimont	0.0010	0.06	0.09	0.00	0.00	0.00	0.00	0.63	0.03	0.59
Trimont	0.0172	1.72	1.76	0.02	0.02	0.00	0.00	-	0.34	(0.34)

No markup suggested. The Project includes the ground up development of two interconnected buildings that will contain a 100-key full service Ski-in/ski-out luxury hotel and 59 condo residences, located in Telluride Mountain Village, CO. The project is fully entitled and all zoning and permits have been obtained. Construction is underway and is approximately 50% complete as of June 2008. Construction is projected to take 29 months (versus original projection of 26 months). Full sellout of the whole ownership and hotel condo units will take an additional 12 months, and the hotel operation is expected to be sold by the completion of the investment cycle. The full project development cycle is anticipated to take 36 months. Marketing has commenced and condo sales contract forms have been finalized. To date, there is one signed contract for a penthouse unit at approximately \$4.2 million. Continue to monitor.

Trimont

0.0091 0.73 1.04 0.01 0.01 0.00 0.00 - 0.19 (0.19)

No markdown suggested. Property is a 196-unit garden style apartment community in Los Angeles, CA. The property is currently 65.1% occupied. Renovations work is ongoing and leasing activity has increased. The operating statement for 3/08 shows an increase in traffic/leasing activity (93 property tours resulting in 30 lease applications). Per review of most recent IRR model, position valued appropriately. Continue to monitor leasing status.

Trimont  
Trimont

0.0024 0.24 0.06 0.00 0.00 0.00 0.00 - 0.11 (0.11)

0.0071 0.71 0.80 0.01 0.01 0.00 0.00 - 0.14 (0.14)

The Project includes the ground up development of two interconnected buildings that will contain a 100-key full service Ski-in/ski-out luxury hotel and 59 condo residences, located in Telluride Mountain Village, CO. The project is fully entitled and all zoning and permits have been obtained. Construction is underway and is approximately 50% complete as of June 2008. Construction is projected to take 29 months (versus original projection of 26 months). Full sellout of the whole ownership and hotel condo units will take an additional 12 months, and the hotel operation is expected to be sold by the completion of the investment cycle. The full project development cycle is anticipated to take 36 months. Marketing has commenced and condo sales contract forms have been finalized. To date, there is one signed contract for a penthouse unit at approximately \$4.2 million. Continue to monitor.

Trimont

0.0257 2.50 2.36 0.02 0.02 0.00 0.00 7.64 0.53 7.11

Somerhill Farm is a newly built garden apartment complex located in Gainesville, Virginia (D.C. metro area). It is comprised of an 18.75-acre complex, six residential buildings housing 140 units and a community center located at the entrance of the complex. Unit closings have commenced at Somerhill; 11 units have closed to date. The borrower purchased the property for \$30.1 million to convert into condominiums. Borrower has suspended their condo sales program for the time being until the market recovers. They have leased up 88% of the remaining units. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.

Trimont  
Trimont

0.0067 0.66 0.49 0.01 0.01 0.00 0.00 1.03 0.05 0.98

0.0024 0.24 0.23 0.00 0.00 0.00 0.00 1.33 0.05 1.28

Whitworth Estates is 154 acres of raw land located on West Atlantic Avenue in Delray Beach, Florida, which is fully entitled as a PUD under Palm Beach County zoning, allowing for 380 single family home sites. The business plan is to hold the property for two years while the surrounding area is built out and the housing market stabilizes. A phasing plan was initiated which allows for the development of the property in 6 phases, rather than the development of the entire site at one time. Each phase is allowed three years for completion. The County expects to have the right-of-way granted before the end of 2008 and will continue to extend the permit to build Phase I until access is granted. Lehman is currently in negotiations with the Borrower for a Deed in Lieu transaction. Continue to monitor.

Trimont

0.0068 0.33 0.16 0.03 0.01 0.00 0.00 7.37 0.14 7.23

Trimont

- - - - - - - - - -

Trimont

0.0000 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

Trimont

0.0152 1.52 1.58 - - - - 1.75 0.05 1.70

No mark-up suggested. The development plan calls for the construction of a 48-story, 302-unit, luxury, high-rise residential tower located in Philadelphia, PA. Construction is 64.4% complete and the entire project is 69.9% complete. Project is approximately 46% sold. No units have closed. Modification to the loan is currently being negotiated. Continue to monitor.

Trimont  
Trimont

0.0112 0.89 1.13 0.01 0.01 0.00 0.00 0.63 0.04 0.59

0.0005 0.05 - 0.00 0.00 0.00 0.00 - 0.01 (0.01)

No markdown suggested. The Project is located directly east of I-5 in an area consisting largely of medical & multifamily uses and is a short walk to the downtown Seattle Financial District and retail corridors. The Project will consist of 285 condominium units in two residential buildings, a 25-story tower and a 9-story tower. The borrower is currently finalizing architectural plans and is estimated to commence construction by second quarter 2008. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.

Trimont

0.0042 0.41 0.27 0.01 0.01 0.00 0.00 1.48 0.09 1.39

Located on the south side of US Highway 17 in the western section of Myrtle Beach. Currently owned by Clemson University, and is contiguous to RWO's Withers Preserve mixed use development (500 acres) and Lennar's Providence, Heritage 1 and 2, and Monarch residential development (300 acres). The retail parcel sale did not close and RWO is now required to post 6 months of interest. As of 6/19/08, the Borrower has not posted these funds. Additionally, the Borrower failed to make the May 1 interest payment of \$309,701. The borrower was sent a Notice of Default on 5/14/08. Discussions are ongoing with the the borrower as to working out the loan including paying off the balance of the Lehman loan in full but not any consideration for Lehman's 37.5% participation interest. A prenegotiation agreement has been executed. In discussion with the business for potential mark adjustment. Continue to monitor.

Trimont

0.0084 0.83 0.59 0.01 0.01 0.00 0.00 2.49 0.08 2.42

No mark-up suggested. The property consists of a 310-acre water-front residential master-planned community, which will consist of 494 waterfront detached residential lots, 96 condominium units, and a private marina, located in Bethel Island, California. Levy has been breached and installation of docks were finished by the 3-31 deadline. Sunca has furnished a new budget which shows cost increases in excess of \$20MM which is under review. Discussions are also being held on delaying work for the next 8 mos until market conditions improve. Protectative advances have been made to fund costs. Based on valuation review completed in May-08, position was marked down by \$67mm and related equity position with a basis of \$17mn was completely written off in May-08. Continue to monitor.

Trimont

0.0342 1.98 3.06 0.04 0.02 0.00 0.00 13.65 0.34 13.31

No markdown suggested. The project will consist of 38 privately owned, one and two story business properties ranging in size from 1,380 square feet to 4,104 square feet based in Las Vegas. Lehman Brothers funded \$2,598,000 in equity and \$3,010,000 in senior debt at the closing of the loan, along with \$649,000 in partner equity, to acquire the site for \$5,539,000. The remaining costs will be funded through the Lehman Loan. Site work commenced 1Q08 and as of 5/19/08 the project is 35% complete. The project is on budget and on schedule with a 10/21/08 scheduled completion date. A for sale sign is posted on site and as of 6/24/08 there are no unit under contract. AM is following up on both the construction and architect contract assignments. Continue to monitor.

Trimont

0.0023 0.23 0.09 0.01 0.01 0.00 0.00 0.78 0.06 0.72

Jasmine at Holcomb Bridge is a 437-unit Class B, garden-style apartment community in Alpharetta, GA. As of June 30, 2008, occupancy at Jasmine at Holcomb Bridge is 89.0%. The property was acquired in May 2007 with approximately 94% occupancy. The average occupancy over the TTM is 89.1%. With approximately \$3.8 MM in renovations and repair to deferred maintenance planned for the community, the Borrower planned to complete all exterior work by May 2008 and all interior upgrades by May 2010. Approximately 66% of the renovation budget has been disbursed to date, with the majority of the expenses relating to exterior upgrades. In discussion with business for potential mark adjustment. Continue to monitor.

Trimont

0.0020 0.20 0.13 0.00 0.00 0.00 0.00 2.44 0.11 2.33

Trimont

0.0015 0.15 0.16 0.00 0.00 0.00 0.00 - 0.01 (0.01)

Trimont

0.0254 2.40 2.42 0.01 0.01 0.00 0.00 14.58 0.64 13.94

Trimont

0.0049 0.48 0.43 0.00 0.00 0.00 0.00 2.01 0.13 1.88

Trimont

0.0002 0.02 0.02 0.00 0.00 0.00 0.00 0.09 0.01 0.08

Trimont

0.0005 0.05 0.04 0.00 0.00 0.00 0.00 0.20 0.01 0.18

Trimont

0.0001 0.01 0.01 0.00 0.00 0.00 0.00 0.10 0.00 0.10

No markup suggested. The property is located in Gillespie County, Texas. The Property currently consists of 107 lots, a Sunday House, a 19-hole championship golf course, men's locker room, pro-shop, grille, and partially completed clubhouse. The proposed business plan calls for an additional 600 lots, 72 Sunday House fractionals, and 100 villas. Property currently under development. Approximately 1.5 of the 8 planned Sunday houses have been sold. Pricing variance primarily originates from deferred exit fees. Continue to monitor.

Trimont  
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0.0168 1.65 1.91 0.01 0.01 0.00 0.00 4.51 0.21 4.29  
0.0021 0.21 0.19 0.00 0.00 0.00 0.00 0.79 0.06 0.74

No markdown suggested. The portfolio is collectively comprised of four existing multifamily properties in TN. Capital improvements are underway, it is anticipated that until these changes are completed, operations will not be profitable. Per review of most recent IRR model, position is valued appropriately. Continue to monitor.

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Trimont  
Trimont

0.0015 0.15 0.03 0.01 0.01 0.00 0.00 0.54 0.02 0.52  
0.0023 0.23 0.30 0.00 0.00 0.00 0.00 - 0.03 (0.03)  
0.0019 0.16 0.20 0.00 0.00 0.00 0.00 1.03 0.02 1.01  
0.0064 0.63 0.65 0.01 0.01 0.00 0.00 - 0.18 (0.18)

No markdown suggested. Poinsettia is a 1.6-acre tract of land located in West Palm Beach, FL. The business plan has been modified to develop this site into a multifamily rental project with ground floor retail. Revised business plan is to obtain increased development rights relating to the site and to enter into a development agreement with the West Palm Beach CRA to obtain TIF incentives and grants. WSG has entered into discussions with Epicure market and Winn Dixie stores, both of which have visited the sites and show interest in the site. The area surrounding the site is in need of a grocery store and the Executive Director of the West Palm Beach CRA has indicated that if WSG places a grocery store in on the site, certain TIF incentives and grants could be made available. Continue to monitor.

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Trimont

0.0011 0.11 0.03 0.00 0.00 0.00 0.00 - 0.03 (0.03)  
0.0067 0.66 0.69 0.01 0.01 0.00 0.00 - 0.19 (0.19)  
0.0033 0.33 0.38 0.00 0.00 0.00 0.00 0.15 0.00 0.15  
0.0078 0.77 0.78 0.00 0.00 0.00 0.00 0.17 0.01 0.16  
0.0006 0.06 0.06 0.00 0.00 0.00 0.00 0.01 0.00 0.01  
0.0017 0.17 0.17 0.00 0.00 0.00 0.00 0.04 0.00 0.03  
0.0061 0.58 0.62 0.00 0.00 0.00 0.00 1.37 0.06 1.30  
0.0010 0.07 0.10 0.00 0.00 0.00 0.00 0.05 0.00 0.05

The property is currently a vacant 24.5-acre infill site surrounded by both residential and retail developments. It is zoned for commercial use. Upon development completion, the project will consist of 18 separate buildings, of which 12 will be single-story office space, 2 will be traditional (2-3 story) Class A office space, and 4 will be retail buildings. HealthSouth (NYSE: HLS) is looking at the two-story, 55,000 sf building in Phase I (Bldg. 5). With this lease, VCC is requesting an approximate \$4.875 million increase to the loan. In discussion with business for potential mark adjustment. Continue to monitor.

Trimont

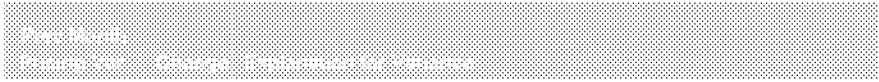
0.0093 0.89 0.79 0.01 0.01 0.00 0.00 4.86 0.29 4.57

No markdown suggested. The Property is a 13.3-acre infill site in Pasadena, CA currently home to St. Luke's Hospital Facility. After proposed development of the site, it will include 180 assisted living units, 5 residential properties, parking structure, new medical office buildings, 2 residential sites and a neighborhood park. DSV is in the process of completing the pre-application for the CUP. DSV is looking at putting in an additional tenant into the Eaton Canyon Medical Office Building, which is intended to be refinanced or sold in order to finance the build-out of the project, which should increase the value of that building. DS will sell the senior apartment site once entitlements have been obtained and sell both the existing and new buildings. Proceeds from the sale of the apartment site, one of the existing office buildings and 5 single-family homes will be used to pay down the Lehman loans. Per review of most recent IRR model, position is marked appropriately. Continue to monitor.

Trimont

0.0144 1.43 1.19 0.02 0.02 0.00 0.00 1.15 0.04 1.11





0.72 -

(2.97) - Ok. Senior Lien and CV updated.  
(0.04) -  
(0.00) -

17.32 -  
0.01 - Ok. Position marked down July-08 and CV/Senior Lien updated.  
0.11 -  
0.97 -  
(0.00) -

25.37 - Ok. CV/Senior Lien updated.  
0.00 -  
0.00 -  
(0.00) -

(9.33) -  
3.69 -  
(0.00) -

(11.81) -

(4.91) - Ok. CV updated.  
0.13 -  
4.04 -

11.02 -

(6.11) - Ok. CV updated.

(6.36) - Ok. CV updated.  
0.00 -

(10.28) - Ok. CV updated.  
2.49 -

7.04 -  
5.23 -

(10.15) -  
0.22 -  
(0.97) - Ok. CV updated.

(6.81) - Ok. CV updated.  
1.71 -  
- -

19.48 -  
1.00 -  
1.24 -

(20.30) - Ok. CV updated.  
0.27 -

(7.08) - Ok. CV updated and Property Type/Discount Rate.

(0.37) -  
1.05 -  
- -

5.18 -  
2.42 -  
(0.13) -  
1.48 -

(11.17) - Ok. CV updated.  
0.04 -  
(0.00) -

(4.65) - Ok. CV updated.

(12.40) - Ok. CV updated.  
0.56 -  
(0.16) -

(18.53) - Ok. CV updated.  
0.05 -  
2.74 - Ok. CV updated.

8.23 - Ok. CV updated.

5.37 -  
3.21 -  
0.06 -  
(0.57) -  
2.52 -  
(0.76) - Ok. CV updated.  
1.42 -  
3.69 -

(12.48) -  
0.04 -  
0.97 -

(12.37) - Ok. CV updated.  
2.66 -  
0.16 -  
0.88 -  
(1.64) -  
(1.71) -  
0.03 -  
0.21 -  
(0.66) -

6.00 -  
4.04 -  
0.75 -  
(0.02) -  
- -  
0.20 -

12.45 - Ok. CV and Discount rate updated.  
(0.63) -

(9.01) -  
(0.35) -  
2.31 -  
1.10 -  
0.88 -  
1.62 - Ok. CV updated.

(3.88) -  
0.07 -

(3.00) - Ok. CV updated.  
0.83 -  
0.35 -  
(1.44) - Ok. CV and Property Type/Discount Rate updated.  
1.25 -  
1.36 - Ok. CV updated.

12.19 -

(5.49) -  
2.80 -

(4.48) - Ok. Basis and CV updated.

(5.27) - Ok. CV updated.  
(0.14) -

(10.67) - Ok. CV updated.  
- -  
0.00 -  
1.86 -

9.60 -  
(1.50) - Ok. CV updated.

(4.46) - Ok. CV updated.

(7.60) -

58.08 - Ok. CV and Discount rate updated.

(4.46) - Ok. CV updated.

(2.20) -

0.35 -

0.48 - Ok. CV updated.

(1.50) -

(0.09) -

(0.19) -

- -

8.25 -  
(0.73) -

(3.89) - Ok. CV updated.  
2.11 -  
1.32 -  
0.51 -

(2.36) - Ok. CV updated.  
0.84 -  
1.66 -  
0.37 -  
(0.00) -  
(0.00) -  
1.59 -  
1.33 -

(3.52) - Ok. Basis and CV updated.

(7.44) - Ok. CV and Discount rate updated.

(8.22) -  
(1.32) -  
0.25 -

10.80 - Ok. CV updated.  
(0.10) - Ok. CV updated.

(63.37) - Ok. CV updated.

(76.82) - Ok. CV updated.  
0.00 -  
0.52 -  
(0.06) -  
(4.28) - Ok. CV/Senior Lien updated.

**SINGLE FAMILY**  
**Pricing Summary**  
*As of August, 31, 2008*

	<b>% by Type</b>	<b>Current Balance</b>	<b>Cash @ Risk</b>	<b>Payoff Fees</b>	<b>Net Interest</b>	<b>Expected Cash Flow</b>	<b>Lehman Price</b>
<b>Retail</b>	0.0%	-	-	-	-	-	
<b>Office</b>	0.3%	9.9	9.2	-	0.7	10.6	93.4
<b>Hotel</b>	5.7%	175.0	163.0	5.1	1.8	181.9	93.2
<b>Multifamily</b>	14.1%	430.4	301.6	38.6	15.8	484.8	70.1
<b>Land</b>	78.9%	2,404.5	1,939.7	339.6	151.3	2,895.4	80.7
<b>Industrial</b>	0.0%	-	-	-	-	-	
<b>Telecom</b>	0.0%	-	-	-	-	-	
<b>Other</b>	1.0%	29.5	27.5	4.8	0.2	34.5	93.1
	<b>100.0%</b>	<b>3,049.2</b>	<b>2,441.0</b>	<b>388.1</b>	<b>169.8</b>	<b>3,607.1</b>	<b>80.1</b>

(1) Cash @ Risk = Lehman's Basis.

(2) Payoff Fees = Deferred Interest, Deferred Fees Equity Kickers.

(3) Net Interest = Coupon minus cost of funds and capital charge.

Lien	Industry	LTV	Combo	Mezz/Second/O		Aggregate
				ther Spread	Base Rate	Discount Rate
First	CONDO	LTV1	FirstCONDOLTV1	0.00%	8.24%	8.24%
First	CONDO	LTV2	FirstCONDOLTV2	0.00%	8.99%	8.99%
First	CONDO	LTV3	FirstCONDOLTV3	0.00%	8.69%	8.69%
First	CONDO	LTV4	FirstCONDOLTV4	0.00%	9.62%	9.62%
First	RETAIL	LTV1	FirstRETAILTV1	0.00%	5.49%	5.49%
First	RETAIL	LTV2	FirstRETAILTV2	0.00%	5.99%	5.99%
First	RETAIL	LTV3	FirstRETAILTV3	0.00%	5.99%	5.99%
First	RETAIL	LTV4	FirstRETAILTV4	0.00%	6.89%	6.89%
First	OFFICE	LTV1	FirstOFFICELTV1	0.00%	5.99%	5.99%
First	OFFICE	LTV2	FirstOFFICELTV2	0.00%	5.99%	5.99%
First	OFFICE	LTV3	FirstOFFICELTV3	0.00%	5.99%	5.99%
First	OFFICE	LTV4	FirstOFFICELTV4	0.00%	6.89%	6.89%
First	MULTIFAMILY	LTV1	FirstMULTIFAMILYLTV1	0.00%	5.24%	5.24%
First	MULTIFAMILY	LTV2	FirstMULTIFAMILYLTV2	0.00%	5.99%	5.99%
First	MULTIFAMILY	LTV3	FirstMULTIFAMILYLTV3	0.00%	5.99%	5.99%
First	MULTIFAMILY	LTV4	FirstMULTIFAMILYLTV4	0.00%	6.89%	6.89%
First	HOTEL	LTV1	FirstHOTELTV1	0.00%	6.49%	6.49%
First	HOTEL	LTV2	FirstHOTELTV2	0.00%	7.99%	7.99%
First	HOTEL	LTV3	FirstHOTELTV3	0.00%	7.49%	7.49%
First	HOTEL	LTV4	FirstHOTELTV4	0.00%	8.24%	8.24%
First	OTHER	LTV1	FirstOTHERLTV1	0.00%	13.24%	13.24%
First	OTHER	LTV2	FirstOTHERLTV2	0.00%	13.99%	13.99%
First	OTHER	LTV3	FirstOTHERLTV3	0.00%	14.15%	14.15%
First	OTHER	LTV4	FirstOTHERLTV4	0.00%	15.24%	15.24%
First	INDUSTRIAL	LTV1	FirstINDUSTRIALLTV1	0.00%	5.74%	5.74%
First	INDUSTRIAL	LTV2	FirstINDUSTRIALLTV2	0.00%	5.99%	5.99%
First	INDUSTRIAL	LTV3	FirstINDUSTRIALLTV3	0.00%	5.99%	5.99%
First	INDUSTRIAL	LTV4	FirstINDUSTRIALLTV4	0.00%	6.89%	6.89%
Second	CONDO	LTV1	SecondCONDOLTV1	5.00%	8.24%	13.24%
Second	CONDO	LTV2	SecondCONDOLTV2	5.00%	8.99%	13.99%
Second	CONDO	LTV3	SecondCONDOLTV3	5.00%	8.69%	13.69%
Second	CONDO	LTV4	SecondCONDOLTV4	5.00%	9.62%	14.62%
Second	RETAIL	LTV1	SecondRETAILTV1	5.00%	5.49%	10.49%
Second	RETAIL	LTV2	SecondRETAILTV2	5.00%	5.99%	10.99%
Second	RETAIL	LTV3	SecondRETAILTV3	5.00%	5.99%	10.99%
Second	RETAIL	LTV4	SecondRETAILTV4	5.00%	6.89%	11.89%
Second	OFFICE	LTV1	SecondOFFICELTV1	5.00%	5.99%	10.99%
Second	OFFICE	LTV2	SecondOFFICELTV2	5.00%	5.99%	10.99%
Second	OFFICE	LTV3	SecondOFFICELTV3	5.00%	5.99%	10.99%
Second	OFFICE	LTV4	SecondOFFICELTV4	5.00%	6.89%	11.89%
Second	MULTIFAMILY	LTV1	SecondMULTIFAMILYLTV1	5.00%	5.24%	10.24%
Second	MULTIFAMILY	LTV2	SecondMULTIFAMILYLTV2	5.00%	5.99%	10.99%
Second	MULTIFAMILY	LTV3	SecondMULTIFAMILYLTV3	5.00%	5.99%	10.99%
Second	MULTIFAMILY	LTV4	SecondMULTIFAMILYLTV4	5.00%	6.89%	11.89%
Second	HOTEL	LTV1	SecondHOTELTV1	5.00%	6.49%	11.49%
Second	HOTEL	LTV2	SecondHOTELTV2	5.00%	7.99%	12.99%
Second	HOTEL	LTV3	SecondHOTELTV3	5.00%	7.49%	12.49%
Second	HOTEL	LTV4	SecondHOTELTV4	5.00%	8.24%	13.24%
Second	OTHER	LTV1	SecondOTHERLTV1	5.00%	13.24%	18.24%
Second	OTHER	LTV2	SecondOTHERLTV2	5.00%	13.99%	18.99%
Second	OTHER	LTV3	SecondOTHERLTV3	5.00%	14.15%	19.15%
Second	OTHER	LTV4	SecondOTHERLTV4	5.00%	15.24%	20.24%
Second	INDUSTRIAL	LTV1	SecondINDUSTRIALLTV1	5.00%	5.74%	10.74%
Second	INDUSTRIAL	LTV2	SecondINDUSTRIALLTV2	5.00%	5.99%	10.99%
Second	INDUSTRIAL	LTV3	SecondINDUSTRIALLTV3	5.00%	5.99%	10.99%
Second	INDUSTRIAL	LTV4	SecondINDUSTRIALLTV4	5.00%	6.89%	11.89%
mezz	CONDO	LTV1	mezzCONDOLTV1	5.00%	8.24%	13.24%
mezz	CONDO	LTV2	mezzCONDOLTV2	5.00%	8.99%	13.99%
mezz	CONDO	LTV3	mezzCONDOLTV3	5.00%	8.69%	13.69%
mezz	CONDO	LTV4	mezzCONDOLTV4	5.00%	9.62%	14.62%
mezz	RETAIL	LTV1	mezzRETAILTV1	5.00%	5.49%	10.49%
mezz	RETAIL	LTV2	mezzRETAILTV2	5.00%	5.99%	10.99%
mezz	RETAIL	LTV3	mezzRETAILTV3	5.00%	5.99%	10.99%
mezz	RETAIL	LTV4	mezzRETAILTV4	5.00%	6.89%	11.89%
mezz	OFFICE	LTV1	mezzOFFICELTV1	5.00%	5.99%	10.99%
mezz	OFFICE	LTV2	mezzOFFICELTV2	5.00%	5.99%	10.99%
mezz	OFFICE	LTV3	mezzOFFICELTV3	5.00%	5.99%	10.99%
mezz	OFFICE	LTV4	mezzOFFICELTV4	5.00%	6.89%	11.89%
mezz	MULTIFAMILY	LTV1	mezzMULTIFAMILYLTV1	5.00%	5.24%	10.24%
mezz	MULTIFAMILY	LTV2	mezzMULTIFAMILYLTV2	5.00%	5.99%	10.99%
mezz	MULTIFAMILY	LTV3	mezzMULTIFAMILYLTV3	5.00%	5.99%	10.99%

mezz	MULTIFAMILY	LTV4	mezzMULTIFAMILYLTV4	5.00%	6.89%	11.89%
mezz	HOTEL	LTV1	mezzHOTELLTV1	5.00%	6.49%	11.49%
mezz	HOTEL	LTV2	mezzHOTELLTV2	5.00%	7.99%	12.99%
mezz	HOTEL	LTV3	mezzHOTELLTV3	5.00%	7.49%	12.49%
mezz	HOTEL	LTV4	mezzHOTELLTV4	5.00%	8.24%	13.24%
mezz	OTHER	LTV1	mezzOTHERLTV1	5.00%	13.24%	18.24%
mezz	OTHER	LTV2	mezzOTHERLTV2	5.00%	13.99%	18.99%
mezz	OTHER	LTV3	mezzOTHERLTV3	5.00%	14.15%	19.15%
mezz	OTHER	LTV4	mezzOTHERLTV4	5.00%	15.24%	20.24%
mezz	INDUSTRIAL	LTV1	mezzINDUSTRIALLTV1	5.00%	5.74%	10.74%
mezz	INDUSTRIAL	LTV2	mezzINDUSTRIALLTV2	5.00%	5.99%	10.99%
mezz	INDUSTRIAL	LTV3	mezzINDUSTRIALLTV3	5.00%	5.99%	10.99%
mezz	INDUSTRIAL	LTV4	mezzINDUSTRIALLTV4	5.00%	6.89%	11.89%
Other	CONDO	LTV1	Other CONDOLTV1	5.00%	8.24%	13.24%
Other	CONDO	LTV2	Other CONDOLTV2	5.00%	8.99%	13.99%
Other	CONDO	LTV3	Other CONDOLTV3	5.00%	8.69%	13.69%
Other	CONDO	LTV4	Other CONDOLTV4	5.00%	9.62%	14.62%
Other	RETAIL	LTV1	OtherRETAILTV1	5.00%	5.49%	10.49%
Other	RETAIL	LTV2	OtherRETAILTV2	5.00%	5.99%	10.99%
Other	RETAIL	LTV3	OtherRETAILTV3	5.00%	5.99%	10.99%
Other	RETAIL	LTV4	OtherRETAILTV4	5.00%	6.89%	11.89%
Other	OFFICE	LTV1	OtherOFFICELTV1	5.00%	5.99%	10.99%
Other	OFFICE	LTV2	OtherOFFICELTV2	5.00%	5.99%	10.99%
Other	OFFICE	LTV3	OtherOFFICELTV3	5.00%	5.99%	10.99%
Other	OFFICE	LTV4	OtherOFFICELTV4	5.00%	6.89%	11.89%
Other	MULTIFAMILY	LTV1	OtherMULTIFAMILYLTV1	5.00%	5.24%	10.24%
Other	MULTIFAMILY	LTV2	OtherMULTIFAMILYLTV2	5.00%	5.99%	10.99%
Other	MULTIFAMILY	LTV3	OtherMULTIFAMILYLTV3	5.00%	5.99%	10.99%
Other	MULTIFAMILY	LTV4	OtherMULTIFAMILYLTV4	5.00%	6.89%	11.89%
Other	HOTEL	LTV1	OtherHOTELLTV1	5.00%	6.49%	11.49%
Other	HOTEL	LTV2	OtherHOTELLTV2	5.00%	7.99%	12.99%
Other	HOTEL	LTV3	OtherHOTELLTV3	5.00%	7.49%	12.49%
Other	HOTEL	LTV4	OtherHOTELLTV4	5.00%	8.24%	13.24%
Other	OTHER	LTV1	OtherOTHERLTV1	5.00%	13.24%	18.24%
Other	OTHER	LTV2	OtherOTHERLTV2	5.00%	13.99%	18.99%
Other	OTHER	LTV3	OtherOTHERLTV3	5.00%	14.15%	19.15%
Other	OTHER	LTV4	OtherOTHERLTV4	5.00%	15.24%	20.24%
Other	INDUSTRIAL	LTV1	OtherINDUSTRIALLTV1	5.00%	5.74%	10.74%
Other	INDUSTRIAL	LTV2	OtherINDUSTRIALLTV2	5.00%	5.99%	10.99%
Other	INDUSTRIAL	LTV3	OtherINDUSTRIALLTV3	5.00%	5.99%	10.99%
Other	INDUSTRIAL	LTV4	OtherINDUSTRIALLTV4	5.00%	6.89%	11.89%

<b>1M Libor</b>	<b>2.49%</b>
Mezz/ Second/	
Other Spread	<b>5.00%</b>
Land Adj.	<b>5.00%</b>
Condo Adj.	<b>3.00%</b>
>90% LTV spread	<b>5%</b>

Industry Groupings	
Office	Office Telco and Office
Retail	Retail
Multifamily	Multifamily
Hotel	Hotel
Other	Land, Sr Living & Other
Industrial	Industrial Telco and Industrial

LTV Groupings	
LTV1	< 65%
LTV2	65% ~ 75%
LTV3	75% ~ 90%
LTV4	> 90%

Inputs from Refi 9/1/2008

	Spreads over 1M Libor				All-in Rate			
	LTV1	LTV2	LTV3	LTV4	LTV1	LTV2	LTV3	LTV4
HOTEL	4.00%	5.50%	7.50%	12.50%	6.49%	7.99%	10.0%	15.0%
INDUSTRIAL	3.25%	3.50%	7.50%	12.50%	5.74%	5.99%	10.0%	15.0%
CONDO	5.75%	6.50%	10.50%	15.50%	8.24%	8.99%	13.0%	18.0%
MULTIFAMILY	2.75%	3.50%	7.50%	12.50%	5.24%	5.99%	10.0%	15.0%
OFFICE	3.50%	3.50%	7.50%	12.50%	5.99%	5.99%	10.0%	15.0%
RETAIL	3.00%	3.50%	7.50%	12.50%	5.49%	5.99%	10.0%	15.0%
OTHER	10.75%	11.50%	12.50%	22.50%	13.24%	13.99%	15.0%	25.0%

Weights	65.00%	10.00%	15.00%	10.00%
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	All-in Comprehensive rates			
	LTV1	LTV2	LTV3	LTV4
HOTEL	6.49%	7.99%	7.49%	8.24%
INDUSTRIAL	5.74%	5.99%	5.99%	6.89%
CONDO	8.24%	8.99%	8.69%	9.62%
MULTIFAMILY	5.24%	5.99%	5.99%	6.89%
OFFICE	5.99%	5.99%	5.99%	6.89%
RETAIL	5.49%	5.99%	5.99%	6.89%
OTHER	13.24%	13.99%	14.15%	15.24%

MTS	ASSET NAME	REL	Review (R/UR/TBR/SR/PAID)	Loan	Type	LB Deal Manager	Property City	Property State
1CA352346	ONYX MEZZ FRN 20120613	0 r		WH8880	Single Family	Westfahl		0 Canada
1US928104	Infinity Towers Mezz	0 r		001158901N	Single Family	Cohen	Vancouver	0
RG11	W/J Ranch	0 r		002024001N	Single Family	Blakely	Aspen	CO
RJ65	Serrano	0 r		002062001N	Single Family	Turner	Orange	CA
SN71B	SETAI-SOUTHBEACH CASH COLLATER	REL224	r	000762001N	Single Family	Schoenherr	Miami Beach	FL
SU34	Kojaian - Bloomfield Open Hunt	REL303	r	000653001N	Single Family	Cho	Bloomfield Hills	MI
TS20	Provence of Marco	0 r		000925001N	Single Family	Turner	Marco Island	FL
TU94	THE CONCESSION NO AUTOFEED	0 r		001108201N	Single Family	Flannery	Sarasota	FL
TV71	Carillon	0 r		000948001N	Single Family	Ridini	Miami	FL
TY33	HERMITAGE ON HURON	0 r		000799045N	Single Family	Brogan	Chicago	IL
UB04	Setai Club Loan	0 r		000967001N	Single Family	Schoenherr	Jackson Hole	WY
UC34	Spring Mountain Ranch Mezzanine	REL433	r	000978002N	Single Family	Bruni/Varni	Riverside	CA
UD56	PACIFIC POINT	0 r		00985001N	Single Family	Turner	San Juan Capistrano	CA
UG45	La Paloma Bridge	REL566	r	001102301N	Single Family	Bruni	Brawley	CA
VB42	Boulder Springs Mezzanine	0 r		01102601N	Single Family	Bruni/Varni	Perris	CA
VB43	Boulder Springs	0 r		01102301N	Single Family	Bruni/Varni	Perris	CA
VB90	100 E Ocean Blvd	REL603	r	01100501N	Single Family	Bruni	Long Beach	CA
VB94	Laurel Bay Mezz	REL588	r	001103002N	Single Family	Bruni	San Diego	CA
VE38	The Mark	REL543	r	001104301N	Single Family	Bruni	San Diego	CA
VE96	Lerno Verhagen	REL603	r	001106001N	Single Family	Bruni	El Centro	CA
VF49	Market and 13th	REL604	r	001106201N	Single Family	Visone/McKenna	San Diego	CA
VF95	Lai Honua	REL187	r	001102801N	Single Family	Cho	Wailea, Maui	HI
VG52	Lake Merritt	REL612	r	301107001N	Single Family	Visone/McKenna	Oakland	CA
VI52	100 Yorkville Avenue	0 r		001107701N	Single Family	Bruni	Toronto	Ontario
VI58	Charleston	0 r		001105701N	Single Family	Flannery	Charleston	SC
VJ04	PCCF Wheatlands	REL628	r	VJ04	Single Family	Cho	Aurora	CO
VJ19	South Park IV	REL525	r	001109901N	Single Family	Bruni/ Varni	Los Angeles	CA
VK35	Westview and Island House - Brogan	0 nr		VK35	Single Family	Brogan	NY	0
VL67	Commons of McLean	0 nr		001111901N	Single Family	Ridini	McLean	0
VM53	Long Beach WTC	0 r		301112601N	Single Family	Visone/McKenna	Long Beach	CA
VN60	Altos De Miami Mezz	0 r		001112901N	Single Family	Bruni	Miami	FL
VR63	Coral Reef II	0 r		001116801N	Single Family	Schoenherr	Orange Beach	AL
VR76	Bickman Ranch	0 r		001116201N	Single Family	Turner	Sacramento	CA
VR95	SCC Bickman	0 r		001116501N	Single Family	Turner	Sacramento	CA
VS18	PCCF Oaks at Kawana Springs	0 r		VS18	Single Family	Cho	Santa Rosa	CA
VU97	PETRINI BAKERSFIELD	REL778	r	001118701N	Single Family	Varni	Bakersfield	CA
VV22	PAMI APARTMENTS LLC	REO174	nr	VV22	Single Family	Brogan	Various	0
VV50	PCCF LAKEVIEW MERIDIAN	0 r		VV50	Single Family	Cho	Pittsburg	CA
VV99	PCCF KULALANI	0 r		VV99	Single Family	Cho	Mauna Lani	HI
VX18	Telluride Village	0 r		001121501N	Single Family	Ridini	Mountain Village	CO
VY03	CROSSINGS AT OTAY RANCH MEZZ	0 r		001121102N	Single Family	Lascher	San Diego	CA
VY25	Riverbend/Walker Sq Mezz	0 r		001122302N	Single Family	Bhatti	Charlottesville	VA
VY58	1200 MAIN LOAN	REO114	r	001122701N	Single Family	Visone	Dallas	TX
VZ05	Carpenter Ranch Mezz	0 r		VZ05	Single Family	Cho	Folsom City	CA
WA64	SWEETWATER POINT	REL711	r	001124401N	Single Family	Ridini	Millsboro	DE
WA84	GABLES MARQUIS MEZZ	0 r		001122902N	Single Family	Visone/McKenna	Miami	FL
WA86	LA VILLITA APARTMENTS	0 r		001121901N	Single Family	Bruni	Clearwater	FL
WB04	VILLAGE OAKS JR. MEZZ	0 r		001127803N	Single Family	Visone/McKenna	Tampa	FL

Sort by MTS after  
downloading from  
Pivot

WB66	URBAN RIVER		0 r	001128401N	Single Family	Bruni	Miami	FL
WB68	NORTH PEAK	REL659	r	001127501N	Single Family	Varni	Lake Elsinore	CA
WB99	325-329 WEST BROADWAY MEZZ		0 r	001128502N	Single Family	Westfahl	New York	NY
WC16	254 PARK AVE-MEZZ		0 r	001129303N	Single Family	Schoenherr	New York	NY
WC62	RIVERWALK SQUARE		0 r	001129101N	Single Family	Westfahl	Scottsdale	AZ
WD07	SPRING CREEK MEZZ	REL718	r	001130401N	Single Family	Westfahl	Atlanta	GA
WD87	TERRAZAS RIVER PARK VILLAGE WH		0 r	001128001N	Single Family	Bruni	Miami	FL
WD91	CABO SAN LUCAS LAND WHOLE LOAN		0 r	001133601N	Single Family	Bhatti	Cabo San Lucas	Mexico
WE116	OASIS WHOLE LOAN		0 r	001138601N	Single Family	Visone/McKenna	Fort Meyers	FL
WE117	ICON BRICKELL WHOLE LOAN		0 r	001138701N	Single Family	Visone/McKenna	Miami	FL
WE129	PCCF CENTRAL TOWERS WHOLE LOAN		0 r	WE129	Single Family	Cho	San Francisco	CA
WE152	AZURE OF LIDO KEY WHOLE LOAN	REL585	r	001139901N	Single Family	Flannery	Sarasota	FL
WE156	HANOVER PLACE WHOLE LOAN		0 r	001140001N	Single Family	Brogan	Tinley Park	IL
WE163	PEBBLE L5 WHOLE LOAN		0 r	001140401N	Single Family	Westfahl	Las Vegas	NV
WE164	SUMMER WOOD WHOLE LOAN		0 nr	WE164	Single Family	Brogan	Merrillville	0
WE169	CARILLON NORTH TOWER WHOLE LOA		0 nr	WE169	Single Family	Ridini	Miami	0
WE170	INDIANTOWN WHOLE LOAN		0 r	001140601N	Single Family	Visone/McKenna	Indiantown	FL
WE173	WHLLN FIFTH STREET TOWER SENIO		0 r	001141101N	Single Family	Brogan	Austin	TX
WE176	6650 LEXINGTON WHOLE LOAN	REL55Z	r	001139101N	Single Family	Turner	Los Angeles	CA
WE184	MIDDLE MOUNTAIN WHOLE LOAN		0 r	001141401N	Single Family	Schoenherr	Phoenix	AZ
WE223	LOFT 44 WHOLE LOAN		0 r	001138001N	Single Family	Cohen	New York	NY
WE225	10000 SANTA MONICA WHOLE LOAN		0 r	001144201N	Single Family	Bruni	Los Angeles	CA
WE231	BIG ISLE VENTURES WHOLE LOAN		0 r	001145001N	Single Family	Bhatti	Various	HI
WE264	EAGLE RANCH WHOLE LOAN	REL774	r	001146401N	Single Family	Bruni	Albuquerque	NM
WE281	WA MILL CREEK WHOLE LOAN	REL779	r	001146901N	Single Family	Bruni/Moshtaghi	Mill Creek	WA
WE297	NORTHGATE I WHOLE LOAN		0 r	001147601N	Single Family	Ridini	College Park	MD
WE319	GOLDEN SANDS WHOLE LOAN		0 r	001150201N	Single Family	Ridini	Miami Beach	FL
WE323	NORTH BEACH TOWERS JR MEZZ WHO		0 r	001148801N	Single Family	Bhatti	North Myrtle Beach	SC
WE325	200 11TH AVE MEZZ WHOLE LOAN		0 r	001148901N	Single Family	Visone/McKenna	New York	NY
WE343	VCC SPANISH SPRINGS WHOLE LOAN	REL751	r	001147401N	Single Family	Bruni	Spanish Springs	NV
WE346	SCOUT RE CAPITAL LINE OF CREDI		0 r	001150401N	Single Family	Bhatti	Various	0
WE35	AMLI N Dallas		0 r	001136401N	Single Family	Westfahl	Dallas	TX
WE350	OAK KNOLL & DEL AMO WHOLE LOAN		0 r	001150501N	Single Family	Bruni	Various	CA
WE355	TIRADOR WHOLE LOAN	REL789	r	001150701N	Single Family	Bruni/Moshtaghi	San Juan Capistrano	CA
WE40	POTOMAC PLACE MEZZANINE WHOLE	REL338	r	001136302N	Single Family	Ridini	Washington	DC
WE401	EAGLE CANYON WHOLE LOAN		0 r	001148101N	Single Family	Bruni	Palm Springs	CA
WE402	CARILLON SOUTH TOWER WHOLE LOA		0 nr	WE402	Single Family	Ridini	Miami	0
WE406	PLAYA PELICANO WHOLE LOAN	REL788	r	001151101N	Single Family	Barsanti	Cabo Velas	Costa Rica
WE44	88 Greenwich Mezz 4		0 r	001130234N	Single Family	Schoenherr	New York	NY
WE46	Molasses Reef Resort	REL679	r	001136501N	Single Family	Flannery	West Caicos	Turks & Caicos
WE65	LB/L Pacer College Park PA2 LLC	REL745a	r	001143501N	Single Family	Bruni	Chino	CA
WE72	CHERRY LAWN MEZZ WHOLE LOAN		0 r	001136902N	Single Family	Visone/McKenna	New Rochelle	NY
WE87	RIVERWALK II MEZZ WHOLE LOAN		0 r	001137801N	Single Family	Westfahl	Scottsdale	AZ
WE88	LOFT 44 MEZZ WHOLE LOAN		0 r	001138004N	Single Family	Cohen	New York	NY
WH1729	MANDALAY MEZZ WHOLE LOAN		0 r	001145901N	Single Family	Schoenherr	Jersey City	NJ
WH1747	VILLAGE OAKS B NOTE WHOLE LOAN		0 r	001127821N	Single Family	Visone/McKenna	Tampa	FL
WH4211	WILLOWS ON CLARK ROAD WHOLE LO		0 r	001151301N	Single Family	Brogan	Gary	IN
WH4233	HARBOR VIEW WHOLE LOAN		0 r	001151501N	Single Family	Bhatti	Edgartown	MA
WH4247	TELLURIDE MEZZ WHOLE LOAN	REL795	r	001151601N	Single Family	Brogan	Mountain Village	CO

WH4251	VERONA WOODS MEZZ WHOLE LOAN	0	r		001152601N	Single Family	Westfahl	West Covina	CA	
WH4311	250 EAST 49TH STREET MEZZ WHOL	0	r		001151702N	Single Family	Visone/McKenna	New York	NY	
WH4343	TELLURIDE SENIOR WHOLE LOAN	REL795	r		001160501N	Single Family	Brogan	Mountain Village	CO	
WH4571	SOMERHILL FARM SENIOR WHOLE LO	0	r		001160401N	Single Family	Ridini	Gainesville	VA	
WH4689	WHITWORTH ESTATES SENIOR WHOLE	0	r		001170301N	Single Family	Visone/McKenna	Delray Beach	FL	
WH4747	BERDUGO LOAN WHOLE LOAN	0	r		001170201N	Single Family	Visone/McKenna	Various		0
WH5141	RITZ CARLTON PHILLY B NOTE WHO	REL708	r		001123851N	Single Family	Flannery	Philadelphia	PA	
WH5143	RITZ CARLTON PHILLY MEZZ WHOLE	REL708	r		001123831N	Single Family	Flannery	Philadelphia	PA	
WH5357	SENECA MEZZ WHOLE LOAN	0	r		001153902N	Single Family	Visone/McKeena	Seattle	WA	
WH5359	SENECA SENIOR WHOLE LOAN	0	r		001153901N	Single Family	Visone/McKeena	Seattle	WA	
WH5561	CLEMSON SENIOR WHOLE LOAN	0	r		001154701N	Single Family	Ridini	Myrtle Beach	SC	
WH5719	DELTA COVE SENIOR WHOLE LOAN	0	r		001155701N	Single Family	Bruni	Bethel Island	CA	
WH5736	Pilot 740 Senior	REL814	r		001157301N	Single Family	Bruni	Las Vegas	NV	
WH5867	Greenhouse Holcomb Bridge Mezz	0	r		001157102N	Single Family	Westfahl	Alpharetta	GA	
WH5899	Hard Rock Palm Springs Bridge Mezz	0	r		001163701N	Single Family	Bruni/Moshtaghi	Palm Springs	CA	
WH5989	Otay Ranch San Deigo Senior	0	r		001158701N	Single Family	Barsanti	San Deigo	CA	
WH6019	1440 Story Ave Acquisition	0	r		001158601N	Single Family	Ridini	Bronx	NY	
WH6020	1440 Story Ave Building	0	r		001158603N	Single Family	Ridini	Bronx	NY	
WH6021	1440 Story Ave Project	0	r		001158602N	Single Family	Ridini	Bronx	NY	
WH6071	Sammy Isamu Suzuki Personal Loan	0	r		001159301N	Single Family	Cohen	Flushing		0
WH6139	Boot Ranch Senior	0	r		001159501N	Single Family	Bhatti	Fredericksburg	TX	
WH6184	Springfield Assemblage Senior	REL844	r		001161201N	Single Family	Ridini	Springfield	VA	
WH6432	EQR Portfolio Land Loan	REL854	r		001163001N	Single Family	Ridini	Antioch	TN	
WH6455	Seventh Ave Jr Mezz	REL742	r		001141324N	Single Family	Visone/McKenna	New York	NY	
WH6456	Seventh Ave Sr Mezz	REL742	r		001141314N	Single Family	Visone/McKenna	New York	NY	
WH6529	WSG Indrio	0	r		001164101N	Single Family	Ridini	Various	FL	
WH6530	WSG Poinsetta	0	r		001164201N	Single Family	Ridini	West Palm Beach	FL	
WH6531	WSG Prism West Palm Beach	0	r		001164301N	Single Family	Ridini	West Palm Beach	FL	
WH6535	317 East 46th Street Mezz	REL855	r		001164604N	Single Family	McKenna/Visone	New York	NY	
WH6538	317 East 46th Street Acquisition	REL855	r		001164601N	Single Family	McKenna/Visone	New York	NY	
WH6539	317 EAST 46TH STREET BUILDING	REL653	r		001164602N	Single Family	McKenna/Visone	New York	NY	
WH6540	317 EAST 46TH STREET PROJECT W	REL855	r		001164603N	Single Family	Visone/McKenna	New York	NY	
WH6614	Bachelor Gulch Condos	REL293	r		001166501N	Single Family	Flannery	Avon	CO	
WH6615	Bachelor Gulch Condos Mezz	0	r		001166502N	Single Family	Flannery	Avon	CO	
WH8561	VCC Centennial Hills Senior	REL861	r		001167301N	Single Family	Nolan	Las Vegas	NV	
WH8581	Pasdena St Luke Senior	REL862	r		001168701N	Single Family	Kraft	Pasadena	CA	
WH8582	Pasdena St Luke Mezz	REL862	r		001168702N	Single Family	Kraft	Pasadena	CA	
WH8656	LEGENDS SENIOR WHOLE LOAN	0	r		001169501N	Single Family	Westfahl	Casa Grande	AZ	
WH8699	HG NEWARK LOAN WHOLE LOAN	REL491	r		001172201N	Single Family	Clavel/Cho	Newark	NJ	
WH8794	Exhibition City DEV Sr Mezz	0	r		001170703N	Single Family	Bhatti	Las Vegas	NV	
WH8795	Exhibition City DEV Jr Mezz	0	r		001170702N	Single Family	Bhatti	Las Vegas	NV	
WH8838	Moises Gertner Bridge Loan	0	r		001174201N	Single Family	Bhatti	Las Vegas		0
WH8839	Lawrence Mezz	0	r		WH8839	Single Family	Visone/McKenna	Lawrence	NY	
WH8874	Thunder Springs Senior	0	r		WH8874	Single Family	Cook	Sun Valley	ID	
WH9034	MOLASSES EQUITY LOAN WHOLE LOA	0	r		WH9034	Single Family		0 West Caicos	Turks & Caicos	
WH9165	350 WEST BROADWAY MEZZ 1 WHOLE	0	nr		WH9165	Single Family	Visone/McKenna	New York		0
WH9166	350 WEST BROADWAY MEZZ 2 WHOLE	0	nr		WH9166	Single Family	Visone/McKenna	New York		0

Property Zip Code	PPRCode	Property Type	Lien	Loan Status	Senior Lender	
	0 ZPPR LAND	Other	Mezz	Performing	Construction Fund Corporation and Special Fund Cor, DB Mortgage Investment Corporation	
	0 ZPPR APT	Condo	Mezz	Performing	Infinity Towers Senior Lending Syndicate	
81612	ZPPR LAND	Land	First	Performing		0
92067	SAND LANDM	Land	First	Performing		0
33139	MIAM APT	Multifamily	Other	Non-performing		0
48304	DETR LAND	Land	First	Performing	JP Morgan Chase Bank	
34145	PALM APT	Condo	Mezz	Non-performing		0
34236	TAMP APT	Multifamily	Mezz	Performing	Wachovia Bank, National Association	
33141	MIAM APT	Condo	Mezz	Performing	Lehman Brothers Holdings Inc.	
60610	CHIC OTHER	Other	Second	Non-performing		0
83001	ZPPR LAND	Land	First	Non-performing		0
92507	INLA LAND	Land	Mezz	Performing	ISTAR Financial Inc.	
92675	ORAN LAND	Land	Second	Non-performing	Lehman ALI, Inc., Lehman Brothers - Large Loans	
92227	ZPPR LAND	Land	First	Performing	PFF Bank & Trust, RBC Finance	
92570	INLA LANDM	Land	Mezz	Performing	Lehman ALI, Inc.	
92570	INLA LANDM	Land	First	Performing		0
90802	LOSA LANDM	Land	First	Non-performing		0
92101	SAND APT	Condo	Mezz	Non-performing	Lehman ALI, Inc.	
92101	SAND APT	Condo	Mezz	Performing	Corus Bank	
92244	ZPPR LAND	Land	Mezz	Non-performing		0
92101	SAND LANDM	Land	Mezz	Non-performing	Bank Midwest, N.A.	
96753	HONO APT	Condo	First	Performing		0
94607	EAST LANDM	Land	Mezz	Non-performing	Bank Midwest, N.A.	
	0 ZPPR LANDM	Land	Mezz	Performing	Canadian Mortgage Servicing Organization, Toronto Parking Authority, Tri Continental Capital	
29485	RALE LAND	Land	Mezz	Performing	Principal Commercial Acceptance	
	0 ZPPR LANDM	Land	Mezz	Performing	LaSalle Bank	
90017	LOSA LANDM	Land	First	Non-performing		0
	0 ZPPR APT	Multifamily	Other	0		0
	0 WASH APT	Multifamily	First	0		0
90802	LOSA LANDM	Land	Mezz	Non-performing	Bank Midwest, N.A.	
33125	MIAM APT	Condo	Mezz	Non-performing		0
36561	ZPPR APT	Multifamily	Mezz	Non-performing	LaSalle National Bank	
95648	SACR LAND	Land	Mezz	Non-performing	Lehman Commercial Paper, Inc.	
95648	SACR LANDM	Land	Mezz	Non-performing	Lehman ALI, Inc., Lehman Commercial Paper, Inc.	
	0 EAST APT	Multifamily	First	Performing	None	
93309	PHOE LAND	Land	First	Non-performing		0
	0 CHAR APT	Multifamily	First	0		0
	0 EAST APT	Condo	First	Performing		0
	0 ZPPR LAND	Condo	First	Performing	Strand	
81435	ZPPR LANDM	Land	First	Performing		0
91913	SAND APT	Condo	Mezz	Non-performing	Lehman Brothers - Large Loans, SASCO 2006-CCL C2	
22911	NORF APT	Condo	Mezz	Non-performing	Lehman Brothers - Large Loans, SASCO 2006-CCL C2	
75201	DALL APT	Condo	First	Performing		0
	0 SACR LANDM	Land	Mezz	Performing	Redwood	
19966	ZPPR LANDM	Land	First	Performing		0
33145	MIAM APT	Condo	Mezz	Non-performing	Lehman Brothers - Large Loans	
33755	ZPPR APT	Condo	First	Non-performing		0
33637	TAMP APT	Condo	Mezz	Non-performing	Lehman Brothers - Large Loans, Lehman Brothers Holdings Inc., SASCO 2006-CCL C2	

33136	MIAM LAND	Land	First	Non-performing		0
92532	INLA LANDM	Land	First	Non-performing		0
10013	NEWY LANDM	Land	Mezz	Non-performing	Lehman Brothers - Large Loans	
10010	NEWY APT	Multifamily	Mezz	Performing	DGZ DekaBank	
85251	PHOE LANDM	Condo	Mezz	Performing	Corus Bank	
30350	ATLA APT	Multifamily	Mezz	Performing	Lehman Brothers - Large Loans	
33125	MIAM APT	Multifamily	Mezz	Performing	I-Star Financial	
0	ZPPR LANDM	Land	First	Performing		0
33916	ORLA LANDM	Land	Mezz	Performing	LaSalle Bank National Association	
33131	MIAM LANDM	Land	Mezz	Performing	HSBC Realty Credit Corporation, Lehman Brothers - Large Loans	
0	SANF APT	Multifamily	First	Performing	Fannie Mae/UCB	
34236	TAMP LANDM	Land	Mezz	Non-performing		0
60477	CHIC APT	Multifamily	First	Non-performing		0
89123	LASV LANDM	Land	First	Non-performing		0
0	CHIC APT	Multifamily	First	0		0
0	MIAM APT	Condo	First	0		0
34956	PALM LANDM	Land	First	Performing		0
78701	MEMP APT	Condo	First	Performing		0
90038	ZPPR LANDM	Land	First	Performing	Preferred Bank	
85085	PHOE LAND	Land	First	Non-performing		0
10017	NEWY LANDM	Land	First	Performing		0
90067	LOSA LANDM	Land	First	Performing		0
96772	ZPPR LANDM	Land	First	Performing		0
87102	SANA LANDM	Office	First	Performing		0
98012	ZPPR LANDM	Land	First	Performing		0
20740	WASH LANDM	Land	First	Non-performing		0
33141	MIAM LANDM	Land	First	Performing		0
29572	PALM LANDM	Condo	Mezz	Performing	Bank of America, N.A., Lehman Brothers - Large Loans, North Beach Mezz Holdings LLC	
10011	NEWY LANDM	Land	Mezz	Performing	ISTAR Financial Inc.	
89436	SALT LANDM	Land	First	Performing		0
0	ZPPR OTHER	Other	Other	Performing		0
75287	DALL APT	Multifamily	Mezz	Performing	Lehman Capital	
94603	EAST LANDM	Land	First	Performing		0
92675	ORAN LANDM	Land	First	Performing		0
20024	WASH APT	Condo	Mezz	Performing	Lehman Brothers - Large Loans	
92264	INLA LANDM	Land	First	Performing		0
0	MIAM APT	Condo	First	0		0
0	ZPPR LANDM	Land	First	Performing		0
10006	NEWY APT	Condo	Mezz	Performing	I-Star Financial, Lehman as Third Party Debt, NRFC WA Holdings LLC, SASCO 2006-CCL C2	
0	ZPPR LAND	Land	First	Performing		0
91710	INLA LANDM	Land	Mezz	Performing	Comercia Bank, Indymac Bank	
10804	ZPPR LANDM	Multifamily	Mezz	Performing	Lehman Brothers - Large Loans	
85251	PHOE LANDM	Land	Mezz	Performing	MidFirst Bank	
10017	NEWY LANDM	Land	Mezz	Performing	Lehman Brothers Holdings Inc.	
07302	NEWY APT	Condo	Mezz	Performing		0
33637	TAMP APT	Condo	Second	Non-performing	SASCO 2006-CCL C2	
46406	CHIC APT	Multifamily	First	Non-performing		0
02539	ZPPR APT	Hotel	First	Performing		0
81435	ZPPR LANDM	Land	Mezz	Performing	Lehman Brothers Holdings Inc.	

91790	LOSA APT	Multifamily	Mezz	Performing	Lehman ALI, Inc.	
10017	NEWY LANDM	Condo	Mezz	Performing	Lehman Brothers - Large Loans	
81435	ZPPR LANDM	Land	First	Performing		0
20155	ZPPR APT	Condo	First	Performing		0
33446	PALM LANDM	Land	First	Performing		0
	0 ZPPR APT	Multifamily	First	Non-performing		0
19102	PHIL APT	Hotel	Second	Performing	Deutsche Hypotheken Bank, Union Labor Life Insurance Company	
19102	PHIL APT	Hotel	Mezz	Performing	Deutsche Hypotheken Bank, LBHI, Union Labor Life Insurance Company	
98101	SEAT LANDM	Land	Mezz	Performing	LEHMAN BROTHERS HOLDING, INC	
98101	SEAT LANDM	Land	First	Performing		0
29575	PALM LANDM	Land	First	Non-performing		0
94511	EAST LANDM	Land	First	Non-performing		0
81991	LASV LANDM	Land	First	Performing		0
30022	ZPPR APT	Multifamily	Mezz	Performing	LEHMAN BROTHERS HOLDING, INC	
92262	INLA LAND	Land	Mezz	Performing	Canyon National Bank, Lois Anderson, Trustee	
91913	SAND LAND	Land	First	Performing		0
10473	NEWY LAND	Land	First	Performing		0
10473	NEWY LAND	Land	First	Performing	Lehman Brothers Holdings Inc.	
10473	NEWY LAND	Land	First	Performing	Lehman Brothers Holdings Inc.	
	0 NEWY LAND	Land	Other	Non-performing		0
78624	WASH LAND	Land	First	Performing		0
22150	WASH LAND	Land	First	Performing		0
37013	EAST LAND	Land	First	Performing		0
10011	NEWY APT	Multifamily	Mezz	Performing	Bayerische Landesbank, LEHMAN BROTHERS HOLDING, INC, Lehman Brothers Holdings Inc.	
10011	NEWY APT	Multifamily	Mezz	Performing	Bayerische Landesbank, LEHMAN BROTHERS HOLDING, INC	
34951	ZPPR LAND	Land	First	Performing		0
33407	ZPPR LAND	Land	First	Performing		0
33407	ZPPR LAND	Land	First	Performing		0
10017	NEWY LAND	Condo	Mezz	Performing	Lehman Brothers Holdings Inc	
10017	NEWY LAND	Condo	First	Performing		0
10017	NEWY APT	Condo	First	Performing	Lehman Brothers Holdings Inc	
10017	NEWY LAND	Condo	First	Performing	Lehman Brothers Holdings Inc	
81620	ZPPR HOT	Hotel	First	Performing	Lehman Brothers Holdings Inc.	
81620	ZPPR HOT	Hotel	Mezz	Performing		0
89149	LASV LANDO	Land	First	Performing		0
91107	LOSA LAND	Land	First	Performing		0
91107	LOSA LAND	Land	Mezz	Performing	Lehman ALI, Inc.	
85293	PHOE LAND	Land	First	Performing		0
07102	NORT APT	Multifamily	First	Performing		0
89109	LASV LAND	Land	Mezz	Performing	Lehman Brothers Holdings Inc., SASCO 2008-C2	
89109	LASV LAND	Land	Mezz	Performing	Lehman Brothers Holdings Inc., SASCO 2008-C2	
	0 LASV LAND	Land	Other	Performing		0
11559	LONG APT	Multifamily	Mezz	Performing	North Fork Bank	
83340	ZPPR LAND	Land	First	Performing		0
000000	ZPPR LAND	Land	First	Performing		0
	0 NEWY LANDM	Land	Mezz		0	0
	0 NEWY LANDM	Land	Mezz		0	0

Senior Lien Amount	Senior Debt Expected Future Funding	Participation Type	Loan Participation Amount	Loan Participation Expected Future Funding	Index Rate Type
7851084	50281132	0	0	0	0 Fixed
10000000	86774083	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Labor - FD
0	0	0	0	0	0 1 Month Labor
5757790	0	0	0	0	0 Fixed
5159469.6	0	0	0	0	0 Fixed - FD
0	0	0	0	0	0 Fixed
19241499.52	0	0	0	0	0 Fixed
139157564	45673270.37	0	0	0	0 1 Month Labor
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed - NCF
131676626	45487374	0	0	0	0 Fixed
113225801.3	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
74765554.74	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Labor
0	0	0	0	0	0 1 Month Labor
38028385	300259	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
14106535	0	0	0	0	0 Fixed
0	0	0	0	0	0 WSJ Prime Rate
7474890	0	0	0	0	0 Fixed
49253195	45802847	0	0	0	0 Fixed - FD
27555664	0	0	0	0	0 Fixed - FD
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
0	0	0	0	0	0
0	0	0	0	0	0
28101317	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed - FD
35000000	0	0	0	0	0 Fixed - FD
144000000	0	0	0	0	0 Fixed
197499411.5	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Labor
0	0	0	0	0	0
0	920075.73	0	0	0	0 LIBOR
0	937323.43	0	0	0	0 PRIME
0	0	0	0	0	0 Fixed
22429132	0	0	0	0	0 1 Month Labor
8964178.12	0	0	0	0	0 1 Month Labor
0	0	0	0	0	0 1 Month Labor
2500000	0	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
11868532.58	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Labor
32356884.56	0	0	0	0	0 Fixed

0	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Libor
20905453.55	639469	0	0	0	0 1 Month Libor
57045740.12	17554260	0	0	0	0 1 Month Libor
37899965	11780942	0	0	0	0 Fixed
60000000	0	0	0	0	0 Fixed
69109486.61	15390513	0	0	0	0 Fixed
0	0	0	0	0	0 Fixed
141299428	13729386	0	0	0	0 Fixed
381323331	118417158	0	0	0	0 Fixed
0	0	0	0	0	0 LIBOR
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0
0	0	0	0	0	0
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0.076083	0.038916	Fixed
0	0 Pari-Pasu	0	6.28833245	1.350446	WSJ Prime Rate
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
175151320	61348680	0	0	0	0 Fixed
23153638.23	22071362	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 Fixed
52388000	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
35889086.72	3580650.75	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0
0	0	0	0	0	0 1 Month Libor
28772529.74	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
21584730	4562092	0	0	0	0 Fixed
16686919.42	17137520	0	0	0	0 1 Month Libor
16469519	360481	0	0	0	0 Fixed
16138742.5	511292	0	0	0	0 1 Month Libor
0	0	0	0	0	0 1 Month Libor
17232764.28	0	0	0	0	0 1 Month Libor
0	0	0	0	0	0 Fixed
0	0	0	0	0	0 1 Month Libor
83627551.17	74159698.83	0	0	0	0 Fixed

19250000	0	0	0	0 Fixed
48609363	41362137	0	0	0 Fixed
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 Fixed
89616118	45319915	0	0	0 1 Month Labor
137192230.9	69283053	0	0	0 1 Month Labor
13603649.3	644558	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 Fixed
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
23900000	0	0	0	0 Fixed
8350000	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
15649568.31	4609691	0	0	0 1 Month Labor
16349755.7	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
49881602.98	8351456	0	0	0 Fixed
42952163	7938196	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
33223022.91	4595197	0	0	0 Fixed
0	0	0	0	0 1 Month Labor
24535881	0	0	0	0 1 Month Labor
27156536.44	3479345	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
45219440	0	0	0	0 Fixed
0	0	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
261620753.5	57776245	0	0	0 Fixed
174147262.1	57776245	0	0	0 1 Month Labor
0	0	0	0	0 1 Month Labor
25000000	51400000	0	0	0 Fixed
0	0	0	0	0 1 Month Labor
128440648.8	0	0	0	0 1 Month Labor
0	0	0	0	0
0	0	0	0	0

Payment Margin	Payment Rate	Accrual Margin	Accrual Rate	Account Balances As Of Date	Current Legal Balance	Future Funding Committed	Deferred Interest Amount
0.2	0	0.2	0.2	8/5/2008	7533433.633	500000	13204
0	0	0.15	0.15	8/5/2008	56458582.5	4129172	74218.33
0.03	0.055	0.03	0.055	8/5/2008	1	0	129.68
0	0	0	0.0532	8/5/2008	1	0	0
0	0	0	0	8/5/2008	20000000	192871	14373
0	0	0	0.1	8/5/2008	14250000	0	16682185
0	0	0	0.12	8/5/2008	1116693.73	0	328709.04
0	0	0	0	8/5/2008	1	0	0
0.04	0	0.04	0.09	8/5/2008	104856224	0	46496952.28
0.12	0.12	0.12	0.12	8/5/2008	1551419.42	0	1675205.09
0	0	0	0.1	8/5/2008	4132970.29	0	701340.54
0	0	0	0.15	8/5/2008	57215094.87	0	34274863.03
0	0	0	0.18	8/5/2008	40659669.94	18812065	16094550.84
0	0	0	0.12	8/5/2008	6373107	0	3128069.52
0	0	0	0.2	8/5/2008	31849952.73	0	33361582.08
0	0	0.15	0.15	8/5/2008	42750000	0	32015554.74
0.08	0	0.08	0.155	8/5/2008	10492581.87	0	5294891.8
0.153	0	0.153	0.178	8/5/2008	7500000	0	8818120.35
0.18	0	0.18	0.18	8/5/2008	23300000	0	11889549.31
0	0	0	0.12	8/5/2008	10152269	0	4220336
0	0	0	0.2725	8/5/2008	25226813.78	5715995	502199
0	0	0	0	8/5/2008	1	0	0.06
0	0	0	0.2225	8/5/2008	17119891.71	0	-217542.72
0	0	0	0.1	8/5/2008	8546089.8	0	7434.08
0	0	0	0.2	8/5/2008	14100000	0	15214300.79
0	0.15	0	0.15	7/31/2008	9000000	1916000	6157995.97
0	0.12	0	0.12	8/5/2008	28491733.93	0	3124565.5
0	0	0	0	12:00:00 AM	8113112.01	0	0
0	0	0	0	12:00:00 AM	178261705.9	0	0
0	0	0	0.2725	8/5/2008	14218801.71	0	32288
0	0	0	0.25	8/5/2008	6980911.56	0	5446990.18
0	0	0	0.08	8/5/2008	10300000	0	5888561.76
0	0	0	0.18	8/5/2008	30000000	0	23499411.48
0	0.12	0	0.12	8/5/2008	5000000	0	661666.69
0.075	0.075	0.075	0.075	7/31/2008	29212717.01	2063097.79	319088.1
0.03	0.05471	0.075	0.09971	8/5/2008	55017753.81	0	4083026.55
0	0	0	0	12:00:00 AM	5354970.67	0	0
0.0475	0.0786	0.0475	0.0786	7/31/2008	24939287.68	920075.73	0
0	0.0775	0	0.0775	7/31/2008	18699419.68	937323.43	0
0	0.1	0	0.1	8/5/2008	15788401.93	4206.07	798000.62
0.0375	0.1125	0.0375	0.1125	8/5/2008	11778737.12	0	1868095.3
0	0	0.095	0.12	8/5/2008	15734998.62	0	111248.76
0.0225	0.0475	0.0225	0.0475	8/5/2008	36665562.46	0	1713278.54
0	0.15	0	0.15	7/31/2008	37373700	10000000	0
0	0	0	0.13	8/5/2008	3692792.31	2307208	1541639.67
0	0	0	0.2	8/5/2008	13634422.05	0	450724.32
0.03	0.055	0.03	0.055	8/5/2008	3074526.52	90783.96	97735.96
0	0	0	0.25	8/5/2008	8970806.01	0	112521.79

0	0	0	0.18	8/5/2008	7483118.84	0	3688501.58
0.05	0.07471	0.05	0.07471	8/5/2008	29907041.83	0	4172693.77
0	0	0.11023	0.135	8/5/2008	7898266	0	1738957.64
0	0.08465	0.038	0.08465	8/5/2008	20700000	0	0
0	0	0	0.17	8/5/2008	18719999.84	0.16	10117606.11
0	0.1025	0	0.1025	8/5/2008	26468002.5	531997.5	0
0	0	0	0.21	8/5/2008	13410572.4	0	8073336.95
0	0	0	0.15	8/5/2008	105747325.8	19252674	37069419
0	0	0.17	0.17	8/5/2008	19400000	0	8284766
0	0	0.17	0.17	8/5/2008	11000000	0	4774237
0	0.0636	0	0.0636	7/31/2008	8000000	0	0
0.04	0.065	0.04	0.065	8/5/2008	5100000	0	419394.77
0	0.0528	0	0.0528	8/5/2008	17795317.71	0	1815614.69
0	0	0.08	0.10471	8/5/2008	10944000	0	2720614.43
0	0	0	0	12:00:00 AM	28797762.35	0	0
0	0	0	0	12:00:00 AM	84754321.25	0	0
0.05	0.075	0.05	0.075	8/5/2008	49944471.54	3255528.46	311280.29
0.0375	0.0875	0.0375	0.0875	8/5/2008	2674530.22	0	20151.84
0	0	0	0.12	8/5/2008	7532263.08	3852737	1228155
0.05	0.12133	0.05	0.12133	8/5/2008	36595560.23	0	6510612.14
0.034	0.059	0.034	0.059	8/5/2008	16138708.5	511292	0
0.065	0.115	0.065	0.115	8/5/2008	119797302.9	202697	0
0.045	0.07	0.045	0.07	8/5/2008	41668789.02	6982199	0
0.045	0.06963	0.045	0.06963	8/5/2008	9899004.79	785775.37	0
0.045	0.06963	0.045	0.06963	8/5/2008	1088950.43	9387647	0
0	0	0.0575	0.0825	8/5/2008	5391705.27	508294.73	1034306.18
0	0	0.065	0.115	8/5/2008	24904607.27	397521	483049.95
0	0	0	0.2343	8/5/2008	15546783.37	0	30355
0	0	0	0.2015	8/5/2008	24866617.12	748334	41755.19
0.05	0.07463	0.05	0.07463	8/5/2008	593237.46	12752158	0
0	0	0.16	0.16	8/5/2008	20427787.18	7041145	3097866.33
0	0.13	0	0.13	8/5/2008	5362000	0	0
0.08	0.10463	0.08	0.10463	8/5/2008	146546131.9	21834029	2573355.43
0	0.06963	0.045	0.06963	8/5/2008	17226227.77	39699437	186489
0.0875	0.1125	0.0875	0.1125	8/5/2008	9100000	0	0
0.065	0.08963	0.065	0.08963	8/5/2008	9504776.6	1495223	0
0	0	0	0	12:00:00 AM	53873930.86	0	0
0	0	0.05	0.1	8/5/2008	18742231.86	14257768.14	1332206.59
0	0.15406	0.1295	0.15406	8/5/2008	13662201.37	0	0
0.0475	0.05458	0.0475	0.07708	8/5/2008	142313214.5	0	795700.41
0	0	0.12	0.12	8/5/2008	11209172.77	0	11920.84
0	0	0.1331	0.15809	8/5/2008	8400592.88	0	95873.14
0	0	0	0.18	8/5/2008	6472594.8	28753	2837540.45
0	0	0.1277	0.1527	8/5/2008	3116886.03	5562000	33052
0.0768	0.10176	0.0768	0.10176	8/5/2008	11704958.37	0	0
0	0.07458	0.05	0.07458	8/5/2008	12125029.11	0	660005
0	0.0498	0.05635	0.0498	8/5/2008	4804499.78	0	435717.75
0.0375	0	0.0375	0.0875	8/5/2008	55313383.18	29044755	4500006.74
0.18	0	0.18	0.18	8/5/2008	35075000	0	11308541.01

0	0	0	0.1	8/5/2008	7518868.32	681131.68	994010.31
0.1275	0	0.1275	0.1525	8/5/2008	25101151.32	401027	4241617.76
0.035	0.05971	0.035	0.05971	8/5/2008	82065301.17	74159698.83	0
0.04	0.0932	0.04	0.0932	8/5/2008	20931449.75	0.28	0
0.06	0.11375	0.06	0.11375	8/5/2008	43639367.21	1359302.96	0
0	0	0	0.08	8/5/2008	9928875.9	0	44264.72
0.12	0.07898	0.12	0.07898	8/5/2008	51965590.48	23963138	0
0.03	0.05471	0.03	0.10338	8/5/2008	43820828.14	0	243569.08
0.11	0	0.11	0.1632	8/5/2008	1522365.12	228396	304643.82
0.0425	0.0957	0.0425	0.0957	8/5/2008	13503007.94	644558	100641.36
0	0.14	0	0.14	8/5/2008	26627495.72	245750	1262373.44
0.05	0.1032	0.05	0.1032	8/5/2008	185352422.5	50647578	0
0.03	0.05463	0.03	0.05463	8/5/2008	9650700.78	9943929	70337
0	0.1	0	0.1	8/5/2008	6475623.11	3026967	0
0	0	0.115	0.165	8/5/2008	4747138.05	3252862	482500.12
0.045	0.095	0.045	0.095	8/5/2008	84311789.39	25681300	0
0.04	0.06471	0.04	0.06471	8/5/2008	15649568.31	0	0
0.04	0.06471	0.04	0.06471	8/5/2008	700187.39	4175632	0
0.04	0.06471	0.04	0.06471	8/5/2008	1622633.07	4609691	0
0	0.1527	0.1277	0.1527	8/5/2008	437472.51	0	53957.97
0.065	0.09	0.065	0.09	8/5/2008	56389321.74	33610678	0
0.035	0.06	0.035	0.06	8/5/2008	6637678.33	962322	0
0.06	0.11	0.06	0.11	8/5/2008	4800000	0	0
0	0	0	0.1866	8/5/2008	7200000	0	2105431.4
0.1075	0.16125	0.1075	0.16125	8/5/2008	6856739.98	413260	0
0.04	0	0.04	0.12	8/5/2008	20000000	0	2373607.95
0.04	0	0.04	0.12	8/5/2008	3400000	0	403513.31
0.04	0	0.04	0.12	8/5/2008	21000000	0	2492288.32
0.18	0	0.18	0.18	8/5/2008	10111403	0	1849813.35
0.03	0.08	0.03	0.08	8/5/2008	24535881	0	0
0.03	0.08	0.03	0.08	8/5/2008	3691121.39	3479345	0
0.03	0.08	0.03	0.08	8/5/2008	6066486.47	1115852	0
0.05	0.09	0.05	0.09	8/5/2008	19531702.46	0	0
0.05	0.075	0.05	0.075	8/5/2008	4328054.38	0	345695.5
0.045	0.07	0.045	0.07	8/5/2008	32351044.97	48514437	182983.41
0.0675	0.1175	0.0675	0.1175	8/5/2008	45219440	0	0
0	0	0.18	0.18	8/5/2008	9229310.84	0	13843.96
0.07	0.115	0.07	0.115	8/5/2008	44070696.62	3959242	0
0.07	0	0.07	0.09471	8/5/2008	2064630	0	153792.88
0	0	0	0.3	8/5/2008	122732199.5	0	2177412.3
0	0	0.075	0.125	8/5/2008	86713457.84	0	90326.51
0	0	0.075	0.125	8/5/2008	45824.57	0	218984.03
0.18	0	0.18	0.18	8/5/2008	5349967.87	2625175	402248.81
0.08404	0.11404	0.08404	0.11404	8/5/2008	6772072.09	811920	0
0.005	0.0298	0.005	0.0298	8/5/2008	49624039.47	0	0
0	0	0	0	12:00:00 AM	10300000	0	0
0	0	0	0	12:00:00 AM	17700000	0	0

Deferred Fees Amount	Current Equity Kicker	Stabilized Equity Kicker	MARK	LEHMAN MTM BASIS	FACE (from MTS Table)	Origination Date	Maturity Date	Extension Date
0	0	0	93.5336	7046291.671	7533433.633	9/10/2007	2/6/2014	12:00:00 AM
0	0	0	79.1309	44676184.38	56458582.5	5/31/2007	6/14/2012	12:00:00 AM
0	0	0	100	1	1	11/25/1997	1/1/2099	12:00:00 AM
0	0	0	100	1	1	1/16/1998	2/1/2002	12:00:00 AM
0	0	0	0.0000001	0.02	20000000	5/1/2002	12/31/2009	12:00:00 AM
0	0	0	0.0000001	0	14250000	1/31/2001	12/31/2008	12:00:00 AM
0	0	0	23.4497897	261862.33	1116693.73	5/21/2003	12/31/2007	12:00:00 AM
0	14000000	0	100	1	1	7/22/2003	8/1/2005	12:00:00 AM
39316895	0	0	77.585763	81353501.44	104856224	8/11/2003	4/30/2009	12:00:00 AM
0	0	0	0.00695	107.82	1551419.42	4/8/1996	12/1/2049	12:00:00 AM
0	0	0	0.0000001	0	4132970.29	12/5/2003	12/1/2005	12:00:00 AM
0	0	0	0.0000001	0.06	57215094.87	1/8/2004	2/1/2009	2/1/2009
0	0	0	29.0805386	11824051.01	40659669.94	1/31/2004	8/31/2007	8/31/2007
0	0	0	68.0013548	4333799.1	6373107	4/23/2004	8/1/2010	8/1/2010
0	0	0	0.0000001	0.03	31849952.73	6/29/2004	6/30/2008	12:00:00 AM
0	0	0	51.216374	21894999.89	42750000	6/29/2004	6/30/2008	12:00:00 AM
0	0	0	99.54392	10444727.3	10492581.87	7/8/2004	8/1/2006	12:00:00 AM
0	0	0	43.2118044	3240885.33	7500000	7/8/2004	8/1/2007	12:00:00 AM
0	0	0	100	23300000	23300000	9/17/2004	10/1/2008	12:00:00 AM
0	0	0	100	10152269	10152269	9/20/2004	10/17/2007	12:00:00 AM
0	0	0	25.192815	6355344.53	25226813.78	9/30/2004	11/30/2007	12:00:00 AM
0	0	0	100	1	1	3/19/2004	4/1/2007	12:00:00 AM
0	0	0	60.072548	10284355.17	17119891.71	10/29/2004	11/1/2007	11/1/2009
0	0	0	64.129713	5480582.86	8546089.8	12/15/2004	3/31/2009	9/30/2009
0	0	0	100.7703	14208612.3	14100000	12/10/2004	12/10/2008	12/10/2009
0	0	0	100.19978	9017980.2	9000000	12/23/2004	12/31/2008	12/23/2005
0	0	0	98.5752719	28085804.19	28491733.93	12/22/2004	6/30/2009	12:00:00 AM
0	0	0	53.16221	4313109.64	8113112.01	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	66.73745459	118967325	178261705.9	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	47.867309	6806157.75	14218801.71	3/1/2005	9/1/2007	12:00:00 AM
0	0	0	100	6980911.56	6980911.56	3/21/2005	5/1/2008	12:00:00 AM
4158598	0	0	0.0000001	0	10300000	6/1/2005	4/1/2008	12:00:00 AM
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0	0	0	80	4000000	5000000	5/25/2005	8/31/2006	5/15/2007
0	0	0	98.378302	28738974.96	29212717.01	3/2/2007	10/1/2009	None
0	0	0	33.33732	18341444.64	55017753.81	7/19/2005	8/1/2008	12:00:00 AM
0	0	0	100.09261	5359929.91	5354970.67	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	94.187408	23489668.64	24939287.68	7/27/2005	2/1/2009	8/1/2009
0	0	0	99.3888297	18585134.38	18699419.68	8/8/2005	7/1/2008	None
0	4040652	0	99.0899716	15644722.99	15788401.93	9/2/2005	2/2/2008	12:00:00 AM
0	0	0	0.0000001	0	11778737.12	9/9/2005	10/9/2008	12:00:00 AM
106659	0	0	67.105974	10559124.08	15734998.62	9/14/2005	9/16/2008	9/16/2009
0	0	0	89.792568	32922950.1	36665562.46	10/31/2005	4/30/2010	4/30/2009
0	0	0	99.53574	37200188.86	37373700	9/28/2005	3/31/2014	9/28/2007
0	0	0	96.7506876	3572801.95	3692792.31	11/4/2005	12/1/2008	12/1/2009
0	0	0	81.912877	11168347.36	13634422.05	11/17/2005	12/9/2007	12:00:00 AM
94400	0	0	64.5584592	1984866.95	3074526.52	11/17/2005	11/1/2008	12:00:00 AM
0	0	0	0.00007451	6.68	8970806.01	12/13/2005	1/1/2009	12:00:00 AM

2148205	0	0	99.0227181	7409987.67	7483118.84	12/1/2005	1/1/2008	12:00:00 AM
0	0	0	62.1379199	18583613.7	29907041.83	12/5/2005	1/1/2008	12:00:00 AM
0	0	0	99	7819283.34	7898266	12/20/2005	10/9/2007	12:00:00 AM
0	0	0	99.68197	20634167.79	20700000	3/7/2006	1/9/2009	1/9/2010
0	0	0	77.632218	14532751.09	18719999.84	1/4/2006	1/1/2009	1/1/2010
0	0	0	95.757689	25345147.52	26468002.5	12/29/2005	1/11/2011	12:00:00 AM
0	0	0	0.000001	0.13	13410572.4	3/9/2006	11/3/2008	12:00:00 AM
0	0	0	133.00201	140646068.9	105747325.8	3/10/2006	3/31/2009	3/31/2011
0	0	0	53.608247	10399999.92	19400000	6/21/2006	6/21/2009	12/21/2009
0	0	0	53.664439	5903088.29	11000000	6/19/2006	6/18/2009	12/19/2009
0	0	0	100	8000000	8000000	6/27/2006	7/1/2010	6/27/2007
0	0	0	99.5	5074500	5100000	6/29/2006	7/1/2007	12:00:00 AM
0	0	0	68.5392764	12196781.99	17795317.71	6/21/2006	12/1/2044	12:00:00 AM
0	0	0	93.9049718	10276960.11	10944000	6/30/2006	1/1/2008	12:00:00 AM
0	0	0	99.140844	28550344.65	28797762.35	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	90.431253	76644394.68	84754321.25	12:00:00 AM	12:00:00 AM	12:00:00 AM
532000	0	0	35.8926465	17926392.62	49944471.54	7/7/2006	7/7/2008	12:00:00 AM
0	0	0	100	2674530.22	2674530.22	7/1/2006	8/1/2008	12:00:00 AM
0	0	0	100	7532263.08	7532263.08	4/7/2006	3/31/2009	12:00:00 AM
0	0	0	82.8942348	30335609.62	36595560.23	7/13/2006	8/1/2007	12:00:00 AM
0	0	0	98.832034	15950213.87	16138708.5	8/8/2006	8/9/2008	2/9/2009
0	0	0	98.97236	118566217.9	119797302.9	8/11/2006	9/1/2008	9/1/2009
0	0	0	97.13518	40475053.22	41668789.02	8/14/2006	8/31/2009	8/31/2011
0	0	0	93.413395	9246996.45	9899004.79	9/13/2006	10/1/2009	12:00:00 AM
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0	0	0	85.301157	21243918.15	24904607.27	11/22/2006	6/9/2008	12:00:00 AM
105000	0	0	67.454923	10487070.75	15546783.37	11/29/2006	11/30/2009	12:00:00 AM
0	0	0	81.952455	20378803.21	24866617.12	12/8/2006	7/1/2009	12:00:00 AM
0	0	0	100	593237.46	593237.46	11/5/2006	5/1/2009	12:00:00 AM
0	0	0	100	20427787.18	20427787.18	11/29/2006	11/29/2009	12:00:00 AM
0	0	0	99	5308380	5362000	4/12/2006	5/11/2011	12:00:00 AM
0	0	0	90.672365	132876843.6	146546131.9	11/30/2006	11/30/2008	11/30/2009
0	0	0	96.528856	16628280.6	17226227.77	12/1/2006	12/1/2009	6/1/2010
0	0	0	0.000001	0.09	9100000	4/20/2006	10/20/2008	4/20/2009
0	0	0	98.843443	9394848.44	9504776.6	11/29/2006	12/1/2009	12:00:00 AM
0	0	0	90.481892	48746151.94	53873930.86	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	98.714719	18501341.51	18742231.86	12/7/2006	12/31/2008	12:00:00 AM
199972	0	0	96.406868	13171300.44	13662201.37	4/10/2006	1/9/2009	1/9/2011
1530000	0	0	96.77884	137729078.2	142313214.5	4/21/2006	5/1/2009	5/1/2011
0	0	0	34.575377	3875613.74	11209172.77	4/24/2006	4/30/2009	12:00:00 AM
0	0	0	80.0543375	6725038.98	8400592.88	5/4/2006	6/9/2009	12:00:00 AM
0	0	0	98.9925303	6407385.37	6472594.8	5/15/2006	6/1/2009	12:00:00 AM
22000	0	0	72.86611	2271153.6	3116886.03	8/8/2006	8/9/2008	2/9/2009
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0	0	0	25.5903514	3102837.56	12125029.11	4/9/2006	1/1/2009	12:00:00 AM
0	0	0	63.3158721	3042010.94	4804499.78	9/1/1998	8/1/2038	12:00:00 AM
0	0	0	100	55313383.18	55313383.18	12/15/2006	12/31/2009	12/31/2011
0	0	0	80.32787	28175000.4	35075000	1/18/2007	2/1/2010	8/1/2010

0	0	0	98.9082936	7436784.35	7518868.32	12/28/2006	1/11/2012	12:00:00 AM
54223	0	0	99.295619	24924343.58	25101151.32	12/29/2006	12/29/2009	12/29/2009
1562250	0	0	97.541067	80047370.4	82065301.17	1/18/2007	2/1/2010	8/1/2010
231000	0	0	98.8786781	20696740.82	20931449.75	1/26/2007	2/9/2009	2/9/2010
480000	0	0	48.148089	21011521.36	43639367.21	1/31/2007	7/31/2008	1/31/2010
0	0	0	0.0000001	0	9928875.9	1/15/2007	12/31/2007	12:00:00 AM
0	0	0	99.803265	51863355.98	51965590.48	1/30/2007	10/31/2008	10/31/2010
0	0	0	78.806363	34533600.89	43820828.14	1/30/2007	10/31/2008	10/31/2010
0	0	0	98.842897	1504749.79	1522365.12	3/16/2007	7/18/2008	3/16/2011
0	0	0	97.3257188	13141899.54	13503007.94	3/16/2007	7/18/2008	3/16/2011
0	7980000	0	75.952357	20224210.61	26627495.72	4/2/2007	4/1/2009	4/1/2010
2360000	0	0	70.414816	130515567.2	185352422.5	4/20/2007	4/20/2009	4/20/2010
184000	0	0	97.874971	9445620.59	9650700.78	5/17/2007	6/1/2010	12:00:00 AM
0	0	0	99.312947	6431132.15	6475623.11	5/15/2007	6/11/2012	12:00:00 AM
0	0	0	98.3145811	4667128.89	4747138.05	8/16/2007	3/1/2009	9/30/2009
1100000	0	0	93.8137354	79096039.01	84311789.39	6/1/2007	6/1/2010	12:00:00 AM
0	0	0	97.43371	15247955	15649568.31	6/8/2007	7/1/2010	12:00:00 AM
0	0	0	100	700187.39	700187.39	6/8/2007	7/1/2010	12:00:00 AM
0	0	0	100	1622633.07	1622633.07	6/8/2007	7/1/2010	12:00:00 AM
0	0	0	100	437472.51	437472.51	6/13/2007	12/9/2007	12:00:00 AM
10900000	0	0	97.76809	55130762.83	56389321.74	6/22/2007	6/30/2009	6/30/2012
71000	0	0	98.9295058	6566622.37	6637678.33	6/27/2007	6/27/2010	6/27/2011
0	0	0	99	4752000	4800000	8/9/2007	8/10/2009	8/9/2010
72000	0	0	100	7200000	7200000	8/15/2007	7/12/2009	12:00:00 AM
72700	0	0	86.183964	5909410.32	6856739.98	8/15/2007	7/12/2009	12:00:00 AM
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0	0	0	99	3366000	3400000	8/30/2007	8/14/2010	8/14/2011
1050000	0	0	99	20790000	21000000	8/30/2007	8/14/2010	8/14/2011
0	0	0	100	10111403	10111403	8/31/2007	8/31/2008	8/31/2010
0	0	0	98.45866	24157699.65	24535881	8/31/2007	8/31/2008	12:00:00 AM
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0	0	0	100	6066486.47	6066486.47	8/31/2007	8/31/2008	12:00:00 AM
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0	0	0	69.3160814	3000037.7	4328054.38	10/1/2007	9/28/2008	3/28/2009
0	0	0	96.882599	31342533.17	32351044.97	10/12/2007	11/1/2010	11/1/2011
0	0	0	99.0000257	44767257.22	45219440	10/18/2007	10/18/2008	4/18/2009
0	0	0	89.070764	8220617.68	9229310.84	10/18/2007	10/18/2008	4/18/2009
0	0	0	98.909881	43590273.58	44070696.62	11/1/2007	11/1/2009	11/1/2010
0	0	0	99.0313034	2044630	2064630	11/27/2007	11/23/2009	11/23/2010
1067841	0	0	67.788804	83198690.18	122732199.5	1/10/2008	2/1/2010	2/1/2012
669707	0	0	88.585297	76815374.17	86713457.84	1/10/2008	2/1/2010	2/1/2012
0	0	0	100	45824.57	45824.57	1/10/2008	2/20/2008	12:00:00 AM
0	0	0	100	5349967.87	5349967.87	1/24/2008	7/24/2008	1/24/2011
0	0	0	100	6772072.09	6772072.09	2/4/2008	2/3/2009	8/3/2009
0	0	0	100	49624039.47	49624039.47	5/8/2008	5/1/2009	12:00:00 AM
0	0	0	90.433928	9314694.58	10300000	12:00:00 AM	12:00:00 AM	12:00:00 AM
0	0	0	90.433928	16006805.26	17700000	12:00:00 AM	12:00:00 AM	12:00:00 AM

Current Property Value	Stabilized Property Value	Valuation Date	Stabilized Date	Funds Needed To Reach Stabilization	Capital Reserve Available	Servicer
15229204.43	86725667.68	8/1/2008	8/31/2010	57039803		0 Hatfield
52295654.28	171403546.1	8/1/2008	5/31/2010	101500575.2	6434254	Hatfield
1	1	3/5/2008	12/31/2008	0		0 Hatfield
462000	462000	9/5/2005	12/31/2005	0		0 Hatfield
63000000	63000000	8/1/2008	9/30/2008	676723.2178		0 Hatfield
3249967	5055888	8/1/2008	6/30/2015	3796955		0 Hatfield
1262759.062	1508800	8/1/2008	3/31/2010	56705.63		0 Hatfield
39133500	100632950	3/26/2008	12/15/2010	12209549		0 Hatfield
478250835.6	525592826.6	8/1/2008	11/30/2010	18613124.31		0 Hatfield
0	0	3/1/2005	10/31/2011	0		0 Hatfield
1	1	8/1/2008	11/30/2008	0		0 Hatfield
83449060	84340502	7/1/2008	8/31/2008	250000	250000	Hatfield
89498529.67	141589102.4	8/1/2008	1/31/2012	18812065.32		0 Hatfield
14561094.77	24396854	7/1/2008	7/31/2011	1471789.69	2621.6216	Hatfield
29729373.47	81697000	8/1/2008	8/31/2015	6105545.91		0 Hatfield
29729373.47	81697000	8/1/2008	8/31/2015	6105545.91		0 Hatfield
5830717.049	7469432.17	8/1/2008	6/30/2009	171698	921130.17	Hatfield
7260281.084	9240121.02	8/1/2008	11/30/2009	1506397	13655	Hatfield
73180357.48	96954801.33	8/1/2008	1/31/2011	14003131.76	482760	Hatfield
1941352	2300000	7/1/2008	8/31/2009	130434.066	39434.0659	Hatfield
12579625.18	13325203.13	8/1/2008	12/31/2008	0		0 Hatfield
-15577792.39	0	8/1/2008	11/30/2008	16302229	8167510	Hatfield
10761014.95	11495000	8/1/2008	12/31/2008	229329.4851	110	Hatfield
67239916.97	132051346.7	8/21/2008	12/31/2009	59554583.53		0 Hatfield
49229947	48680672.88	8/1/2008	12/31/2008	1770145.05	1220870.93	Hatfield
32234167	21694885.26	7/31/2008	7/31/2008	1916000		0 PCCP
18401022.57	20727000	7/1/2008	6/30/2009	0		0 Hatfield
0	0	12:00:00 AM	12:00:00 AM	0		0 Midland
0	0	12:00:00 AM	12:00:00 AM	0		0 Hatfield
14561912.72	15760000	8/1/2008	3/31/2009	0		0 Hatfield
3278293.047	9523580.996	8/1/2008	3/31/2009	66694.7391	2224527	Hatfield
15681768.94	21808000	8/1/2008	12/31/2008	1314324.12		0 Hatfield
118345726.5	156274733.8	8/1/2008	6/30/2010	7447574.47		0 Hatfield
118345726.5	156274733.8	8/1/2008	6/30/2010	7447574.47		0 Hatfield
34730000	39360506.75	7/31/2008	7/31/2008	2063097.79		0 PCCP
13939103.97	15986948.31	8/1/2008	12/31/2008	680000	1106948	Hatfield
0	0	12:00:00 AM	12:00:00 AM	0		0 Midland
16375000	37728627.95	7/31/2008	7/31/2008	920075.73		0 PCCP
20000000	32640456	7/31/2008	7/31/2008	1297323.43		0 PCCP
19285100.42	24144670	8/1/2008	3/31/2009	1960554		0 Hatfield
17094059.54	18075018	8/1/2008	10/31/2008	245843		0 Hatfield
12607506	14683911.44	3/28/2008	7/31/2009	308328		0 Hatfield
36776225.23	43318169.38	8/1/2008	2/28/2011	3110997.932		0 Hatfield
80500000	116104874.3	7/31/2008	7/31/2008	20005750		0 PCCP
9692792	18525339	8/1/2008	11/30/2009	2397736		0 Hatfield
11229059.39	16132360.75	8/1/2008	3/31/2011	3530274.52	1829	Hatfield
1785723.057	1631430.52	8/1/2008	11/30/2008	61303	2393031	Hatfield
21200000	16598257.17	8/1/2008	9/30/2008	1218258		0 Hatfield

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37207930	103943790.2	8/1/2008	8/31/2010	46763041.57	0	Hatfield
95980163.58	143627630.8	8/1/2008	5/31/2010	29543615.4	331950.54	Hatfield
34562186.57	74772433.57	8/1/2008	11/30/2013	27691346.5	1390904	Hatfield
85900000	93200000	8/1/2008	12/31/2010	15799066.88	43816.8	Hatfield
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114162849	312175646.2	8/1/2008	3/31/2010	33926514	0	Hatfield
186266774.9	173654666.2	8/1/2008	6/30/2009	19485908	0	Hatfield
521524156.8	817594527.2	8/1/2008	5/31/2009	130618655.4	0	Hatfield
53500000	37800000	7/31/2008	7/31/2008	0	0	PCCP
5296094.395	6110000	8/1/2008	6/30/2009	190572.34	0	Hatfield
14711820	18913900	1/5/2008	12/31/2009	0	0	Hatfield
9300909.8	11877600	8/1/2008	2/28/2010	132000	0	Hatfield
0	0	12:00:00 AM	12:00:00 AM	0	0	Hatfield
0	0	12:00:00 AM	12:00:00 AM	0	0	Hatfield
6235720.571	6429607.619	8/1/2008	1/31/2014	192075	0	Hatfield
6224930.212	6457541.958	8/1/2008	10/31/2008	133677.8098	127391.94	Hatfield
11693689.57	47837224.97	7/1/2008	6/30/2011	60642434	0	Hatfield
17494280.72	33946000	8/1/2008	7/31/2010	8000030	0	Hatfield
22056184.51	37459375.7	8/1/2008	3/31/2009	9886662.48	0	Hatfield
119900202.5	171376061	8/1/2008	9/30/2009	34164757.35	0	Hatfield
32883776.13	45532501.95	8/1/2008	9/30/2010	6982199.371	0	Hatfield
7418393.324	11293671.1	8/1/2008	6/30/2011	2503637.613	0	Hatfield
1941284.058	2354148.775	8/1/2008	3/31/2009	51869.6838	162742	Hatfield
5550367.021	6860000	8/1/2008	8/31/2009	508294.76	0	Hatfield
13178009.35	14700000	8/1/2008	3/31/2009	397520.66	0	Hatfield
204542948.7	296703993.8	8/1/2008	9/30/2009	54021647	5731016	Hatfield
52177790.84	113050407	8/1/2008	6/30/2009	21804895	0	Hatfield
1325339.83	1453552.7	8/1/2008	3/31/2009	40483.2163	15545	Hatfield
19006569	127719091.1	8/1/2008	2/28/2009	2295609	0	Hatfield
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19340737.21	21106965	8/1/2008	12/31/2008	855482.4536	0	Hatfield
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214857757	419524216.1	8/1/2008	1/31/2012	196487234	3239625	Hatfield
17587021	27087901	7/1/2008	8/31/2010	8421461	236198	Hatfield
27700131	50252352	7/1/2008	9/30/2009	17617488	0	Hatfield
20184915.78	23569239.12	8/1/2008	6/30/2009	1250252.272	360481	Hatfield
22056184.51	37459375.7	8/1/2008	3/31/2009	9886662.48	0	Hatfield
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21200000	16598257.17	8/1/2008	9/30/2008	1218258	0	Hatfield
4291992	4837511	11/21/2006	8/31/2009	0	0	Hatfield
56737528.52	112733309.4	8/21/2008	12/31/2012	35735919.37	0	Hatfield
134140301	208300000	7/5/2008	1/31/2010	74159699	0	Hatfield

21200000	31400000	8/1/2008	12/31/2011	7522566.523	1275.2	Hatfield
79513587.23	135535910.1	8/1/2008	1/31/2010	42634805.69	0	Hatfield
134140301	208300000	7/5/2008	1/31/2010	74159699	0	Hatfield
13178501.88	24069254.63	8/1/2008	10/31/2012	7215304.21	951991.01	Hatfield
10429170.21	11492147.35	8/1/2008	1/31/2011	212011	0	Hatfield
0	0	6/23/2008	12/31/2008	0	0	Hatfield
181521856.4	300565168.1	8/1/2008	11/30/2014	87091883	0	Hatfield
181521856.4	300565168.1	8/1/2008	11/30/2014	87091883	0	Hatfield
8055804.196	10388000	8/1/2008	3/31/2009	1600698.755	0	Hatfield
8055804.196	10388000	8/1/2008	3/31/2009	1600698.755	0	Hatfield
18044887.31	19760840	8/1/2008	8/31/2009	245750.22	0	Hatfield
116929907.2	216079091.4	8/1/2008	12/31/2013	47961850.69	0	Hatfield
8775778.875	20858495.42	8/1/2008	5/31/2010	8946575.25	0	Hatfield
27968000	31000000	8/1/2008	5/31/2012	12446855.69	19285.45	Hatfield
15487718.05	320200442.1	8/1/2008	9/30/2009	244117413	0	Hatfield
126023934.2	235772932.5	8/1/2008	8/31/2011	34621790.57	0	Hatfield
20978538.4	41254423	8/1/2008	6/30/2010	7341083	0	Hatfield
20978538.4	41254423	8/1/2008	6/30/2010	7341083	0	Hatfield
20978538.4	41254423	8/1/2008	6/30/2010	7341083	0	Hatfield
437472.51	495559	8/1/2008	12/31/2008	0	0	Hatfield
28346256.54	76034541.92	8/1/2008	12/31/2010	42417710.87	1500000	Hatfield
10079678.33	16772288.97	12:00:00 AM	7/31/2010	1872620.39	0	Hatfield
955577.8231	6160118.654	8/1/2008	8/31/2010	3175344	2077459	Hatfield
57372726.16	91739750	8/1/2008	10/31/2008	8351456	0	Hatfield
57372726.16	91739750	8/1/2008	10/31/2008	8351456	0	Hatfield
16662631.09	20730496	8/1/2008	8/31/2010	762365	539870	Hatfield
1822415.313	2898966.92	8/1/2008	8/31/2010	239853	752725.8	Hatfield
6822621.069	9244500	8/1/2008	8/31/2010	975321	756769.72	Hatfield
51385107.6	121690597	12:00:00 AM	5/31/2011	49536720	0	Hatfield
51385107.6	121690597	12:00:00 AM	5/31/2011	49536720	0	Hatfield
51385107.6	121690597	12:00:00 AM	5/31/2011	49536720	0	Hatfield
51385107.6	121690597	12:00:00 AM	5/31/2011	49536720	0	Hatfield
26544468.62	41733346.48	8/1/2008	5/31/2010	1047784.241	47635.71	Hatfield
4328054.38	11100000	8/1/2008	5/31/2010	0	0	Hatfield
30887679.4	105070420.6	8/1/2008	4/30/2011	60853019.87	92374	Hatfield
37641114.26	152401687.9	8/1/2008	2/28/2013	93914289.99	6664598.88	Hatfield
37641114.26	152401687.9	8/1/2008	2/28/2013	93914289.99	6664598.88	Hatfield
43653941	66438261	8/1/2008	11/30/2009	13267931	8504882	Hatfield
18320431	19693078.47	8/1/2008	11/30/2010	42907.0674	0	Hatfield
116861842.9	218255400	8/1/2008	6/30/2010	52855600.39	0	Hatfield
116861842.9	218255400	8/1/2008	6/30/2010	52855600.39	0	Hatfield
45825	45825	1/10/2008	3/30/2008	0	0	Hatfield
32839398.85	95698484.6	8/1/2008	6/30/2010	52794578.71	0	Hatfield
11621262.76	94827436.5	8/1/2008	10/31/2013	43893040	3000000	Hatfield
214857757	419524216.1	8/1/2008	1/31/2012	196487234	3239625	Hatfield
0	0	12:00:00 AM	12:00:00 AM	0	0	Hatfield
0	0	12:00:00 AM	12:00:00 AM	0	0	Hatfield

TTM Normalized NOI	Organization	Servicer2
0		Hatfield
0		Hatfield
0	Lowe	Hatfield
0	SunCal	Hatfield
0	Setai Owners LLC	Hatfield
0	Kojaian Management Co.	Hatfield
0	Wheatley Custom Builders, LLC	Hatfield
0	Property Markets Group	Hatfield
0	Carillon	Hatfield
0	United States Department of Housing and Urban Dev.	Hatfield
0	Setai Owners LLC	Hatfield
0	Troxler & Associates, Inc.	Hatfield
0	SunCal	Hatfield
0	Capstone Advisors, Inc.	Hatfield
0	Boulder Springs	Hatfield
0	Boulder Springs	Hatfield
0	100 East Ocean Partners LLC	Hatfield
0	Hammer Laurel	Hatfield
0	Douglas Wilson Companies	Hatfield
0	CRV & Innovative Resort Communities	Hatfield
0	Pacific Properties & Dev. LLC	Hatfield
0	LAI Honua LLC	Hatfield
0	Pacific Properties & Dev. LLC	Hatfield
0	Windsor Capital	Hatfield
0	Property Markets Group	Hatfield
0	Alberta Development	PCCP
0	Williams & Dame Development, Inc.	Hatfield
0		0 Midland
0		0 Hatfield
0	Pacific Properties & Dev. LLC	Hatfield
0	New Altos De Miami LLC and Windsor	Hatfield
0	MCZ/Centrum LLC	Hatfield
0	SunCal	Hatfield
0	SunCal	Hatfield
0	Lyon Capital Ventures	PCCP
0	TVP Asset, Inc.	Hatfield
0		0 Midland
0	Seaview Ventures	PCCP
0	Stanford Carr Development	PCCP
0	Monument Realty	Hatfield
0	Montecito Investments	Hatfield
0	Dupont Fabros Development	Hatfield
0	Lehman Brothers	Hatfield
0	Fowler	PCCP
0	Sweetwater WGPP, LLC	Hatfield
0	EB Development, Inc.	Hatfield
0	Advenir	Hatfield
0	EB Developers Inc.	Hatfield

0 Windsor Capital and Kevin Reilly	Hatfield
0 Troxler & Associates, Inc.	Hatfield
0 ADG Capital LLC	Hatfield
0 Tri-Realty Management	Hatfield
0 Riverwalk Square Development II, LLC	Hatfield
0 Lyon Capital Ventures, LLC	Hatfield
0 Windsor Capital Corporation and B Developments	Hatfield
0 Diamante Cabo San Lucas LLC	Hatfield
0 The Related Group of Florida	Hatfield
0 The Related Group of Florida	Hatfield
0 Charles Mosser	PCCP
0 PMG/Core Development, Inc	Hatfield
0 HUD	Hatfield
0 ADG Development	Hatfield
0	0 Hatfield
0	0 Hatfield
0 Indiantown Holdings, LLC	Hatfield
0 BDA 555, LTD	Hatfield
0 6650 Lexington Holdings LLC	Hatfield
0 Nick Bonanno and Allen Jenkins	Hatfield
0 Vintage Group LLC	Hatfield
0 SunCal	Hatfield
0 WWK Hawaii Holdings, LLC	Hatfield
0 Venture Corporation	Hatfield
0 Venture Corporation	Hatfield
0 Monument Realty	Hatfield
0 WSG Development Company	Hatfield
0 Winchester Development	Hatfield
0 Young Woo & Associates, LLC	Hatfield
0 Venture Corporation	Hatfield
0 Scout Real Estate Capital	Hatfield
0 Trimarchi Management	Hatfield
0 SunCal	Hatfield
0 Centra Realty Corporation	Hatfield
0 Monument Realty	Hatfield
0 CT Realty Corporation	Hatfield
0	0 Hatfield
0 James Salter and Lawrence Smith	Hatfield
0 Thor Equities	Hatfield
0 Gencom	Hatfield
0 Lakeside Capital Partners and Pacer Communities	Hatfield
0 Ted Weinberg and Soundview Real Estate Partners	Hatfield
0 Wolff Family and Vanguard Homes	Hatfield
0 Vintage Group LLC	Hatfield
0 Pinnacle Communities, LLC	Hatfield
0 EB Developers Inc.	Hatfield
0 Willows on Clark Road, LP	Hatfield
0 Windwalker RE	Hatfield
0 RAL Companies	Hatfield

0 Lyon Capital Ventures, LLC	Hatfield
0 250 East Borrower, LLC	Hatfield
0 RAL Companies	Hatfield
0 The Bradford Group	Hatfield
0 Steve Saiontz and John DeVaney	Hatfield
0 Elie Berdugo	Hatfield
0 Gencom	Hatfield
0 Gencom	Hatfield
0 Levin Menzies & Associates LLC	Hatfield
0 Levin Menzies & Associates LLC	Hatfield
0 RWO Acquisitions LLC	Hatfield
0 Lakeside and SunCal	Hatfield
0 Centra Realty Corporation	Hatfield
0 Lyon Capital Ventures, LLC	Hatfield
0 Nexus Development	Hatfield
0 JPB Development	Hatfield
0 Lighthouse ReaLL Estate Ventures	Hatfield
0 Lighthouse ReaLL Estate Ventures	Hatfield
0 Lighthouse ReaLL Estate Ventures	Hatfield
0 Sammy Isamu Suzuki	Hatfield
0 Diamante	Hatfield
0 Monument Realty	Hatfield
0 New Dawn Companies	Hatfield
0 Magnum Management, LLC	Hatfield
0 Magnum Management, LLC	Hatfield
0 WSG Development Company	Hatfield
0 WSG Development Company	Hatfield
0 WSG Development Company	Hatfield
0 Gurevich & Associates, LLP	Hatfield
0 Gurevich & Associates, LLP	Hatfield
0 Gurevich & Associates, LLP	Hatfield
0 Gurevich & Associates, LLP	Hatfield
0 Bachelor Gulch Operating Company LLC	Hatfield
0 Bachelor Gulch Operating Company LLC	Hatfield
0 Venture Corporation	Hatfield
0 Lakeside Realty Advisors LLC	Hatfield
0 Lakeside Realty Advisors LLC	Hatfield
0 The Wolff Company, LLC	Hatfield
0 Cogswell Realty Group, LLC	Hatfield
0 SDS Investments	Hatfield
0 SDS Investments	Hatfield
0 Mendi Gertner	Hatfield
0 The Orlo Fund	Hatfield
0 TS NEW DEVELOPMENT LP	Hatfield
Gencom	Hatfield
0	0 Hatfield
0	0 Hatfield