

Originator	Loans	Balance (\$Mil)		Performing		Current Delinquency (% of Current Balance)								Loss (\$Mil)
		Original	Current	Loans	Pct	30 Days		60+ Days		Non-Perf. Balloon		Total		
						Loans	Pct	Loans	Pct	Loans	Pct	Loans	Pct	
John Hancock	130	\$ 2,273.5	\$ 944.7	3	2.43%	0	0.00%	6	4.91%	4	3.16%	10	8.08%	\$ 28.31
<b>Industry Total</b>	56,660	\$812,632.8	\$ 643,504.5	669	2.87%	537	0.93%	2591	4.69%	329	0.43%	3457	6.05%	\$ 4,212.29
<b>Deal</b>														
MSC 1998-WF1	25	\$ 1,392.2	\$ 36.9	1	2.97%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ 16.30
MSC 1999-LIFE1	10	\$ 594.0	\$ 53.4	3	18.81%	0	0.00%	0	0.00%	2	12.43%	2	12.43%	\$ 13.63
MSC 2000-LIFE1	22	\$ 689.0	\$ 102.6	0	0.00%	0	0.00%	3	18.94%	6	38.14%	9	57.07%	\$ 12.34
MSDW 2000-LIFE2	74	\$ 765.3	\$ 406.1	1	0.90%	0	0.00%	4	5.47%	0	0.00%	4	5.47%	\$ 0.16
MSDW 2001-TOP1	120	\$ 1,156.4	\$ 658.5	1	0.28%	0	0.00%	5	9.17%	0	0.00%	5	9.17%	\$ 13.94
BSCMS 2001-TOP2	117	\$ 1,006.6	\$ 655.1	8	7.40%	0	0.00%	5	4.70%	2	3.03%	7	7.74%	\$ 20.57
MSDW 2001-TOP3	135	\$ 1,028.1	\$ 719.2	1	1.93%	1	1.04%	4	3.55%	0	0.00%	5	4.60%	\$ 2.07
BSCMS 2001-TOP4	122	\$ 902.5	\$ 531.5	1	0.77%	0	0.00%	1	1.25%	0	0.00%	1	1.25%	\$ 0.06
MSDWC 2002-HQ	56	\$ 845.9	\$ 474.2	0	0.00%	0	0.00%	1	0.29%	0	0.00%	1	0.29%	\$ 6.78
MSDWC 2002-IQ2	42	\$ 778.6	\$ 332.4	1	1.87%	0	0.00%	1	1.76%	0	0.00%	1	1.76%	\$ 3.99
BSCMS 2002-TOP8	116	\$ 842.2	\$ 714.0	1	0.12%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ 3.42
MSDWC 2003-TOP9	127	\$ 1,077.8	\$ 827.8	1	4.12%	0	0.00%	1	0.13%	0	0.00%	1	0.13%	\$ 1.90
BSCMS 2003-TOP10	151	\$ 1,212.0	\$ 989.9	0	0.00%	1	0.68%	0	0.00%	0	0.00%	1	0.68%	\$ 0.07
MSCI 2003-IQ4	103	\$ 727.8	\$ 563.2	1	1.15%	0	0.00%	1	0.55%	0	0.00%	1	0.55%	\$ 1.85
BSCMS 2003-TOP12	126	\$ 1,161.1	\$ 764.6	2	8.09%	2	1.12%	0	0.00%	1	4.33%	3	5.45%	\$ 0.00
MSC 2004-TOP13	160	\$ 1,211.0	\$ 943.8	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ 0.00
<b>Total</b>	1,506	\$ 15,391	\$ 8,773	22	2.20%	4	0.26%	26	2.01%	11	1.13%	41	3.40%	\$ 97.07

Source: Citigroup (as of January 31, 2010)