

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	137	\$ 2,390.3	\$ 1,008.8	1	0.26%	0	0.00%	6	5.09%	2	0.79%	8	5.88%	\$ 24.22
Industry Total	61,014	\$863,003.6	\$ 684,021.3	636	1.61%	456	1.58%	1561	2.33%	199	0.25%	2216	4.16%	\$ 4,258.20
Deal														
MSC 1998-WF1	27	\$ 1,392.2	\$ 41.6	1	2.84%	0	0.00%	0	0.00%	1	6.29%	1	6.29%	\$ 16.30
MSC 1999-LIFE1	26	\$ 594.0	\$ 154.0	2	6.86%	0	0.00%	1	3.27%	5	20.89%	6	24.16%	\$ 9.96
MSC 2000-LIFE1	74	\$ 689.0	\$ 351.8	1	0.58%	0	0.00%	2	4.23%	0	0.00%	2	4.23%	\$ 12.24
MSDW 2000-LIFE2	83	\$ 765.3	\$ 462.1	0	0.00%	0	0.00%	1	0.85%	0	0.00%	1	0.85%	\$ 0.16
MSDW 2001-TOP1	124	\$ 1,156.4	\$ 690.9	1	0.27%	1	3.31%	3	3.86%	0	0.00%	4	7.18%	\$ 13.94
BSCMS 2001-TOP2	120	\$ 1,006.6	\$ 696.7	6	4.26%	0	0.00%	6	9.60%	0	0.00%	6	9.60%	\$ 6.32
MSDW 2001-TOP3	136	\$ 1,028.1	\$ 730.6	0	0.00%	0	0.00%	4	2.77%	0	0.00%	4	2.77%	\$ 1.64
BSCMS 2001-TOP4	123	\$ 902.5	\$ 543.1	1	0.76%	0	0.00%	1	1.24%	0	0.00%	1	1.24%	\$ 0.06
MSDWC 2002-HQ	59	\$ 845.9	\$ 492.8	0	0.00%	0	0.00%	1	1.78%	0	0.00%	1	1.78%	\$ -
MSDWC 2002-IQ2	46	\$ 778.6	\$ 363.2	1	0.71%	0	0.00%	1	1.63%	2	0.98%	3	2.61%	\$ 3.99
BSCMS 2002-TOP8	118	\$ 842.2	\$ 727.6	0	0.00%	2	1.52%	1	0.51%	0	0.00%	3	2.03%	\$ 3.37
MSDWC 2003-TOP9	129	\$ 1,077.8	\$ 862.0	0	0.00%	0	0.00%	1	0.13%	0	0.00%	1	0.13%	\$ 1.90
BSCMS 2003-TOP10	155	\$ 1,212.0	\$ 1,025.5	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ 0.07
MSCI 2003-IQ4	103	\$ 727.8	\$ 572.0	0	0.00%	0	0.00%	1	0.55%	0	0.00%	1	0.55%	\$ 1.85
BSCMS 2003-TOP12	130	\$ 1,161.1	\$ 812.7	1	6.90%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ -
MSC 2004-TOP13	160	\$ 1,211.0	\$ 957.2	0	0.00%	0	0.00%	0	0.00%	0	0.00%	0	0.00%	\$ -
Total	1,613	\$ 15,391	\$ 9,484	14	1.14%	3	0.36%	23	1.76%	8	0.40%	34	2.52%	\$ 71.79

Source: Citigroup (as of June 30, 2009)