

QuantumRisk CMBS Property Risk Analytics

Deal Reports

Apr-10

CSFB 2005-C2

QuantumRisk Deal Risk Analytics

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Deal Summary

Deal Underwater?	28.5% or \$369,760,455		Approx. Wt. Loan Age		6 yrs 2 mths	
Deal Properties	Reported Original	Reported Current	Change in Statistic	Wt. Local City MSA (%)	Variance to Local	Local City MSA (\$)
Wt. Cap Rates	7.28%	5.84%	-19.8%	5.32%	9.8%	
Wt. LTV	0.73	0.82	11.8%	0.65	25.6%	
Wt. DSCR	1.63	1.18	-28.0%	1.40	-15.9%	
Wt. Occupancy	94.29%	83.14%	-11.8%	88.99%	-6.6%	
Wt. Appraisal		92.96%		66.25%	40.3%	927,657,423
Default Rate		0.00%		5.08%		
Expected Loss				0.72%		9,384,664

Comments
Deal's Cap Rate is higher than Local average.
Deal's LTV is higher than Local average.
Deal's DSCR is lower than Local average.
Deal's Occupancy is lower than Local average.
Deal's Appraisal is higher than Local average.
Deal's Default Rate is lower than Local average.
Deal's expected loss given Local average

Part 1

Class	CUSIP	Original Balance	Current Balance	DBRS Rating	S&P Rating	Fitch Rating	Moody Rating	Cum Current Balance	Stress Testing x1		Current Balance After Loss		Stress Testing x3 (\$)	
									(\$)	(%)	(\$)	(%)	(\$)	(%)
A-1-A	225458RU4	\$445,106,000	\$362,262,486	AAA		Aaa		1,297,417,878	1,288,033,214	99.28%	1,278,648,550	98.55%	1,269,263,886	97.83%
A-3	225458RR1	\$107,275,000	\$104,877,299	AAA		Aaa		935,155,392	925,770,728	71.35%	916,386,064	70.63%	907,001,400	69.91%
A-4	225458RT7	\$365,026,000	\$365,026,000	AAA		Aaa		830,278,093	820,893,429	63.27%	811,508,765	62.55%	802,124,101	61.82%
A-AB	225458RS9	\$74,464,000	\$65,281,000	AAA		Aaa		465,252,093	455,867,429	35.14%	446,482,765	34.41%	437,098,101	33.69%
A-J	225458RX8	\$110,350,000	\$110,350,000	AAA		Aaa		399,971,093	390,586,429	30.10%	381,201,765	29.38%	371,817,101	28.66%
A-MFL	225458RV2	\$80,000,000	\$80,000,000	AAA		Aaa		289,621,093	280,236,429	21.60%	270,851,765	20.88%	261,467,101	20.15%
A-MFX	225458RW0	\$80,508,000	\$80,508,000	AAA		Aaa		209,621,093	200,236,429	15.43%	190,851,765	14.71%	181,467,101	13.99%
B	225458RY6	\$30,095,000	\$30,095,000	AA		Aa2		129,113,093	119,728,429	9.23%	110,343,765	8.50%	100,959,101	7.78%
C	225458RZ3	\$16,051,000	\$16,051,000	AA-		Aa3		99,018,093	89,633,429	6.91%	80,248,765	6.19%	70,864,101	5.46%
D	225458SA7	\$28,089,000	\$28,089,000	A		A2		82,967,093	73,582,429	5.67%	64,197,765	4.95%	54,813,101	4.22%
E	225458SB5	\$18,057,000	\$18,057,000	A-		A3		54,878,093	45,493,429	3.51%	36,108,765	2.78%	26,724,101	2.06%
F	225458SC3	\$20,064,000	\$20,064,000	BBB+		Baa1		36,821,093	27,436,429	2.11%	18,051,765	1.39%	8,667,101	0.67%
G	225458SD1	\$16,050,000	\$8,037,172	BBB		Baa2		16,757,093	7,372,429	0.57%	(2,012,235)	-0.16%	(11,396,899)	-0.88%
TM	225458SQ2	\$9,000,000	\$8,719,921					8,719,921	(664,743)	-0.05%	(10,049,407)	-0.77%	(19,434,071)	-1.50%
Total		\$1,400,135,000	\$1,297,417,878					Expected Loss	9,384,664	0.72%	18,769,328	1.45%	28,153,992	2.17%
			92.66%					Appraisal Loss	369,760,455	28.50%	369,760,455	28.50%	369,760,455	28.50%
								Total Loss	379,145,119	29.22%	388,529,783	29.95%	397,914,447	30.67%

										Asset Average										
										6.91%	1.30%	0.71	0.80	1.77	1.48	94.14%	87.60%	97.71%	\$0	
Index	Asset Name	City	State	Zip Code	Property Type	Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Original Cap Rate	Current Cap Rate	Original LTV	Current LTV	Original DSCR	Current DSCR	Original Occupancy	Current Occupancy	Current Appraisal	Proceeds from Loss	
1	Tri County Mall	Cincinnati	OH	45246	RT	\$0	\$143,324,087	\$200,000,000	\$71,700,000		9.49%		2.00		0.84			86.00%	35.85%	\$0
2	390 Park Avenue	New York	NY	10022	OF	\$110,000,000	\$107,026,606	\$150,000,000	\$150,000,000	5.57%		0.73	0.71	1.15		100.00%	96.00%	100.00%	\$0	
3	Washington Mutual Irvine Campus	Irvine	CA	92614	OF	\$106,000,000	\$106,000,000	\$145,000,000	\$66,000,000		3.78%	0.73	1.61	0.92		100.00%	40.00%	45.52%	\$0	
4	American Express Building	New York	NY	10006	OF	\$75,000,000	\$71,618,337	\$94,000,000	\$94,000,000	7.41%	7.51%	0.80	0.76	1.33	1.34	96.00%	93.00%	100.00%	\$0	
5	Indigo On Forest Apartments	Dallas	TX	75243	MF	\$37,000,000	\$36,039,278	\$47,500,000	\$22,910,000	7.32%		0.78	1.57	3.30		89.00%	64.00%	48.23%	\$0	
6	Manhattan Town Center	Manhattan	KS	66502	RT	\$33,000,000	\$30,612,938	\$45,700,000	\$45,700,000	7.22%	1.83%	0.72	0.67	1.47	1.49	89.00%	97.00%	100.00%	\$0	
7	Yorktown Apartments	Houston	TX	77056	MF	\$29,100,000	\$27,753,764	\$36,500,000	\$32,500,000	6.84%		0.80	0.85	1.28		88.00%	87.00%	89.04%	\$0	
8	Elk Grove Marketplace	Elk Grove	CA	95624	RT	\$26,900,000	\$24,987,713	\$37,870,000	\$36,100,000			0.71	0.69			99.00%	99.00%	95.23%	\$0	
9	414 North Orleans	Chicago	IL	60610	OF	\$23,130,000	\$22,493,018	\$30,000,000	\$30,000,000	6.04%		0.77	0.75	1.16		100.00%		91.00%	\$0	
10	Rhodes Ranch Town Center	Las Vegas	NV	89113	RT	\$21,500,000	\$20,900,726	\$26,940,000	\$26,940,000			0.80	0.78			85.00%	85.00%	100.00%	\$0	
11	Plaza 600	Seattle	WA	98101	OF	\$22,000,000	\$20,421,466	\$38,500,000	\$38,500,000	7.12%	6.18%	0.57	0.53	1.84	2.13	80.00%	84.00%	100.00%	\$0	
12	Southlake Pavilion I & II	Morrow	GA	30260	RT	\$19,950,000	\$19,357,984	\$28,400,000	\$28,400,000	7.32%		0.70	0.68	1.53		96.00%	94.00%	100.00%	\$0	
13	820 Orleans	Chicago	IL	60610	OF	\$18,200,000	\$17,698,787	\$23,900,000	\$23,900,000	6.51%		0.76	0.74	1.26		98.00%	67.00%	100.00%	\$0	
14	6200 Gessner Apartments	Houston	TX	77036	MF	\$18,250,000	\$17,628,514	\$23,700,000	\$13,600,000	7.54%		0.77	1.30	2.75		84.00%	86.00%	57.38%	\$0	
15	Hartford Place Apartments	Atlanta	GA	30309	MF	\$18,275,000	\$16,865,611	\$23,000,000	\$23,000,000	6.60%		0.79	0.73	1.24		91.00%	86.00%	70.00%	\$0	
16	350 North Lasalle	Chicago	IL	60610	OF	\$17,250,000	\$16,774,949	\$25,000,000	\$25,000,000	6.65%		0.69	0.67	1.43		93.00%	94.00%	100.00%	\$0	
17	152 Madison Avenue	New York	NY	10010	OF	\$16,100,000	\$15,210,033	\$20,500,000	\$20,500,000			0.79	0.74			97.00%	85.00%	100.00%	\$0	
18	The Oaks Of Woodford Apartments	Houston	TX	77015	MF	\$17,800,000	\$15,026,735	\$23,000,000	\$10,900,000	7.40%		0.77	1.38	1.58		90.00%	36.00%	47.39%	\$0	
19	Royal Pointe Apartments	Virginia Beach	VA	23464	MF	\$15,600,000	\$14,973,437	\$19,525,000	\$19,525,000	6.46%		0.80	0.77	1.23		96.00%	91.00%	100.00%	\$0	
20	Five Star Plaza	Rocklin	CA	95677	RT	\$15,000,000	\$14,067,819	\$20,000,000	\$20,000,000		2.70%	0.75	0.70		0.69	100.00%	53.00%	100.00%	\$0	
21	The Bluffs Of Berkshire	Austin	TX	78744	MF	\$14,560,000	\$13,886,420	\$18,200,000	\$18,200,000	7.49%		0.80	0.76	1.39		90.00%	82.00%	100.00%	\$0	
22	42 Magnolia Apartments	Columbia	SC	29602	MF	\$13,700,000	\$13,267,881	\$17,350,000	\$17,350,000	7.51%		0.79	0.76	1.48		95.00%	90.00%	100.00%	\$0	
23	Office Depot Shopping Center	Laurel	MD	20707	RT	\$13,600,000	\$12,554,956	\$17,000,000	\$17,000,000		4.47%	0.80	0.74		1.11	100.00%	92.00%	100.00%	\$0	
24	Blackhawk Trails Apartments	Madison	WI	53717	MF	\$13,000,000	\$12,348,230	\$20,350,000	\$20,100,000	5.19%		0.64	0.61	1.27		86.00%	87.00%	98.77%	\$0	
25	Newport Apartments	Tampa	FL	33615	MF	\$12,850,000	\$12,252,312	\$17,400,000	\$17,400,000	6.47%		0.74	0.70	1.31		95.00%	72.00%	100.00%	\$0	
26	Plaza Mayes	Torrance	CA	90505	RT	\$12,200,000	\$11,633,719	\$15,000,000	\$15,000,000	7.39%		0.80	0.78	1.41		100.00%	98.00%	100.00%	\$0	
27	Rockford Crossings Shopping Center	Rockford	IL	61107	RT	\$11,440,000	\$10,613,108	\$14,350,000	\$14,350,000	7.69%		0.80	0.74	1.45		100.00%	62.00%	100.00%	\$0	
28	6400 Goldsboro Road	Bethesda	MD	20817	OF	\$11,100,000	\$10,595,204	\$14,900,000	\$14,900,000	6.29%	7.00%	0.75	0.71	1.26	1.87	100.00%	97.00%	100.00%	\$0	
29	148 Madison Avenue	New York	NY	10010	OF	\$11,000,000	\$10,391,948	\$15,100,000	\$15,100,000		7.12%	0.73	0.69		1.84	91.00%	99.00%	100.00%	\$0	
30	Alexandria Power Center	Alexandria	LA	71301	RT	\$10,400,000	\$10,060,360	\$13,000,000	\$13,000,000	10.14%		0.80	0.77	1.80		86.00%	75.00%	100.00%	\$0	
31	311 West Superior	Chicago	IL	60610	OF	\$9,915,000	\$9,641,949	\$13,000,000	\$13,000,000	8.71%		0.76	0.74	1.69		100.00%	93.00%	100.00%	\$0	
32	Frontier Properties	Carson City	NV	89701	MU	\$10,000,000	\$9,613,781	\$14,100,000	\$14,100,000	9.80%		0.71	0.68	1.99		94.00%	89.00%	100.00%	\$0	
33	Union Woods	Midvale	UT	84047	OF	\$10,000,000	\$9,394,227	\$12,600,000	\$12,500,000	6.20%		0.79	0.75	1.16		80.00%	87.00%	99.21%	\$0	
34	The Reserve At Lakeshore	Chattanooga	TN	37415	MF	\$9,700,000	\$9,310,925	\$13,100,000	\$14,000,000	6.01%		0.74	0.67	1.19		85.00%	90.00%	106.87%	\$0	
35	400 West Erie	Chicago	IL	60610	OF	\$9,535,000	\$9,272,414	\$12,150,000	\$12,150,000	5.70%		0.78	0.76	1.07		100.00%	89.00%	100.00%	\$0	
36	Foods CO	San Francisco	CA	94103	RT	\$10,000,000	\$9,248,519	\$15,000,000	\$14,000,000			0.67	0.66			100.00%	100.00%	93.33%	\$0	
37	Poway Plaza	Poway	CA	92064	RT	\$9,000,000	\$8,991,312	\$15,200,000	\$15,200,000	6.95%		0.59	0.59	1.74		93.00%	95.00%	100.00%	\$0	
38	First Place Office Building	Tyler	TX	75702	OF	\$9,400,000	\$8,686,847	\$12,475,000	\$12,475,000	9.55%		0.75	0.70	1.87		99.00%	84.00%	100.00%	\$0	
39	The Crossings On Kirby	Houston	TX	77030	MF	\$8,880,000	\$8,466,967	\$11,100,000	\$11,100,000	7.30%		0.80	0.76	1.36		87.00%	93.00%	100.00%	\$0	
40	Sunchase Apartments	Bradenton	FL	34209	MF	\$8,560,000	\$8,161,851	\$10,700,000	\$10,700,000	7.08%		0.80	0.76	1.32		95.00%	82.00%	100.00%	\$0	
41	Benchmark Apartments	Irving	TX	75038	MF	\$8,400,000	\$8,009,294	\$10,500,000	\$10,500,000	7.47%		0.80	0.76	1.39		95.00%	85.00%	100.00%	\$0	
42	Sony Computer Entertainment Building	San Diego	CA	92121	OF	\$6,500,000	\$7,900,219	\$12,800,000	\$15,000,000			0.66	0.53			100.00%	100.00%	117.19%	\$0	
43	Arrowhead Apt / Bluffview Townhouses	La Crosse	WI	54601	MF	\$6,000,000	\$7,578,163	\$10,330,000	\$10,330,000		5.90%	0.79	0.76	1.47	1.43	91.00%	85.00%	97.05%	\$0	
44	Brittany Square Apartments	Rosenberg	TX	77471	MF	\$8,100,000	\$7,479,845	\$10,500,000	\$10,500,000	7.88%		0.77	0.71	1.51		87.00%	85.00%	100.00%	\$0	
45	Sp - 750 North Orleans	Chicago	IL	60610	OF	\$7,670,000	\$7,458,774	\$11,220,000	\$11,220,000	6.26%		0.68	0.66	1.35		83.00%	86.00%	100.00%	\$0	
46	Meridian At Orange Retail	Orange	CA	92688	RT	\$7,500,000	\$7,190,821	\$12,300,000	\$12,300,000	5.71%		0.61	0.58	1.38		100.00%	94.00%	100.00%	\$0	
47	Zanesville Country Fair Shopping Center	Zanesville	OH	43701	RT	\$7,600,000	\$7,080,579	\$9,800,000	\$9,800,000	7.30%	6.33%	0.78	0.72	1.35	1.56	94.00%	92.00%	100.00%	\$0	
48	Lofts Canal Walk Phase I Apartments	Richmond	VA	23223	MF	\$7,400,000	\$6,832,406	\$9,400,000	\$9,400,000	7.82%		0.79	0.73	1.47		94.00%	92.00%	100.00%	\$0	
49	Southgate Estates MHP	Bloomington	IL	61704	MF	\$6,900,000	\$6,374,534	\$10,000,000	\$10,000,000	6.65%		0.69	0.64	1.41		94.00%	90.00%	100.00%	\$0	
50	Bp Providence Apartments	Dallas	TX	75243	MF	\$6,400,000	\$6,233,821	\$8,000,000	\$4,150,000	6.22%		0.80	1.50	3.11		80.00%	52.00%	51.88%	\$0	
51	Bridgeport Landing	University Place	WA	98466	MU	\$6,600,000	\$6,146,318	\$8,800,000	\$8,800,000	7.57%		0.75	0.70	1.47		95.00%	91.00%	100.00%	\$0	
52	Plymouth Industrial Center	Plymouth	MI	48170	IN	\$8,000,000	\$5,902,111	\$14,000,000	\$14,000,000	11.05%	4.66%	0.57	0.42	1.90	1.07	72.00%	70.00%	100.00%	\$0	
53	Diagonal Marketplace	Longmont	CO	80501	RT	\$6,100,000	\$5,822,916	\$9,200,000	\$9,200,000	7.27%		0.66	0.63	1.66		100.00%	92.00%	100.00%	\$0	
54	Foley Towne Square	Fenton	MI	48430	RT	\$6,000,000	\$5,753,003	\$7,500,000	\$4,500,000	7.57%	2.01%	0.80	1.28	1.34	0.43	89.00%	84.00%	60.00%	\$0	
55	Highwood Village Apartments	Groftstown	NH	03045	MF	\$6,100,000	\$5,656,287	\$7,700,000	\$7,700,000	6.88%		0.79	0.73	1.28		98.00%	100.00%	100.00%	\$0	
56	Lighthouse Square	Groton	CT	06340	RT	\$5,450,000	\$5,198,696	\$7,100,000	\$7,100,000			0.77	0.73			97.00%	83.00%	100.00%	\$0	
57	Courtyard By Marriott Monroe	Monroe	LA	71203	LO	\$5,700,000	\$5,194,024	\$9,000,000	\$9,000,000	10.11%		0.63	0.58	1.97		74.00%	74.00%	100.00%	\$0	
58	Centennial - Hanford Center Phase II	Hanford	CA	92330	RT	\$5,475,000	\$5,082,888	\$7,710,000	\$7,530,000			0.71	0.68			100.00%	100.00%	97.87%	\$0	
59	Courtyard By Marriott - Shreveport	Shreveport	LA	71129	LO	\$5,400,000	\$4,871,586	\$7,900,000	\$7,900,000	10.25%		0.68	0.62	1.89		51.00%	51.00%	100.00%	\$0	
60	San Diego Jewelers Exchange	San Diego	CA	92101	RT	\$5,200,000	\$4,808,518	\$7,700,000	\$7,700,000	10.68%		0.68	0.62	2.34		84.00%	82.00%	100.00%	\$0	
61	Palm Court Apartments	Hollywood	CA	90028	MF	\$4,980,000	\$4,679,388	\$7,035,000	\$7,035,000	7.60%	7.07%	0.71	0.67	1.61	1.80	97.00%	87.00%	100.00%	\$0	
62	Rockwall Tech Building	Rockwall	TX	75032	OF	\$4,850,450	\$4,648,741	\$6,500,000	\$4,264,400	3.76%	11.64%	0.75	1.09	8.85	2.00	81.00%	100.00%	107.65%	\$0	
63	1960 Gallows Road	Vienna	VA	22182	OF	\$5,000,000	\$4,618,527													

						Asset Average													
		164	\$1,315,921,738	\$1,394,448,351	\$2,002,120,000	\$1,610,567,547	6.91%	1.30%	0.71	0.80	1.77	1.48	94.14%	87.60%	97.71%	\$0			
Index	Asset Name	City	State	Zip Code	Property Type	Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Original Cap Rate	Current Cap Rate	Original LTV	Current LTV	Original DSCR	Current DSCR	Original Occupancy	Current Occupancy	Current Appraisal	Proceeds from Loss
78	Mill Pond Apartments	Muncie	IN	47304	MF	\$4,050,000	\$3,730,604	\$5,200,000	\$5,200,000	8.62%	5.71%	0.78	0.72	1.69	1.49	91.00%	92.00%	100.00%	\$0
79	Americana Estates MHP	Casco	MI	48064	MF	\$4,000,000	\$3,691,828	\$9,750,000	\$9,750,000	7.68%	2.73%	0.41	0.38	2.81	1.33	67.00%	51.00%	100.00%	\$0
80	3400 Bissonnet Building	Houston	TX	77005	OF	\$3,937,500	\$3,674,953	\$5,400,000	\$5,400,000	10.36%	4.88%	0.73	0.68	2.01	1.89	95.00%	84.00%	100.00%	\$0
81	River Rock Apartments	Missoula	MT	59802	MF	\$4,000,000	\$3,665,109	\$5,400,000	\$5,400,000	5.83%		0.74	0.68	1.21		94.00%	86.00%	100.00%	\$0
82	2775 Shermer	Northbrook	IL	60062	IN	\$4,000,000	\$3,608,315	\$5,450,000	\$5,450,000			0.73	0.66			100.00%	100.00%	100.00%	\$0
83	Islander MHP	Bainbridge Island	WA	98110	MF	\$3,880,000	\$3,590,804	\$5,400,000	\$5,400,000		4.13%	0.72	0.67		1.09	100.00%	100.00%	100.00%	\$0
84	Wood Forest Apartments	Nacogdoches	TX	75965	MF	\$3,900,000	\$3,562,058	\$4,900,000	\$4,900,000	9.80%	7.72%	0.80	0.73	1.27	1.95	97.00%	100.00%	100.00%	\$0
85	East Point Village Shopping Center	Dunn	NC	28334	RT	\$4,000,000	\$3,555,693	\$5,100,000	\$5,100,000			0.78	0.70			97.00%	100.00%	100.00%	\$0
86	Preston Alpha Shopping Center	Dallas	TX	75240	RT	\$3,800,000	\$3,534,842	\$4,800,000	\$4,800,000	9.56%	5.07%	0.79	0.74	1.62	1.14	100.00%	74.00%	100.00%	\$0
87	Springhill Suites Inn Lawton	Lawton	OK	73501	LO	\$3,825,000	\$3,472,584	\$6,700,000	\$6,700,000	10.62%		0.57	0.52	2.32			63.00%	100.00%	\$0
88	Lakefront II	Hunt Valley	MD	21030	IN	\$3,700,000	\$3,444,645	\$5,100,000	\$5,200,000	10.50%		0.73	0.66	2.07		90.00%	87.00%	101.96%	\$0
89	Bell & Grand Mini Storage	Surprise	AZ	85374	SS	\$3,585,000	\$3,341,370	\$5,600,000	\$5,600,000	7.11%	5.46%	0.64	0.60	1.59	1.63	88.00%	73.00%	100.00%	\$0
90	Mallard Landing Apartments	Marion	OH	43302	MF	\$3,600,000	\$3,308,343	\$4,550,000	\$4,550,000	7.19%	4.87%	0.79	0.73	1.38	1.25	91.00%	90.00%	100.00%	\$0
91	Western View On The Hill Apartments	Chillicothe	OH	45601	MF	\$3,525,000	\$3,254,875	\$4,500,000	\$4,500,000	8.96%		0.78	0.72	1.66		87.00%	97.00%	100.00%	\$0
92	4035 Premier Drive	High Point	NC	27265	OF	\$3,600,000	\$3,238,938	\$4,750,000	\$4,750,000	6.99%		0.76	0.68	1.25		88.00%	68.00%	100.00%	\$0
93	Cypress Run Plaza	Smithfield	VA	23430	RT	\$3,500,000	\$3,125,546	\$4,670,000	\$4,670,000			0.75	0.67			100.00%	76.00%	100.00%	\$0
94	Irongate Village Shopping Center	Richmond	VA	23234	RT	\$3,360,000	\$3,105,491	\$4,300,000	\$4,200,000	8.49%		0.78	0.74	1.55		100.00%	93.00%	97.67%	\$0
95	Woodland Plaza Shopping Center	Glendale	AZ	85308	RT	\$3,350,000	\$3,083,741	\$4,575,000	\$4,575,000	8.31%		0.73	0.67	1.68		97.00%	88.00%	100.00%	\$0
96	State Farm Facility	Fort Worth	TX	76116	OF	\$3,111,550	\$2,982,153	\$4,170,000	\$1,539,752	3.76%	20.69%	0.75	1.94	8.85	2.00	81.00%	100.00%	94.48%	\$0
97	Fiesta Center II	Columbus	OH	43221	RT	\$3,100,000	\$2,880,034	\$4,200,000	\$3,750,000	6.06%		0.74	0.77	1.21		100.00%	100.00%	89.29%	\$0
98	Consolidated Metco Building	Canton	NC	28716	IN	\$3,150,000	\$2,839,027	\$5,400,000	\$5,400,000	9.15%	2.47%	0.58	0.53	1.97	2.12	100.00%	100.00%	100.00%	\$0
99	622 - 624 Davis Street	Evanston	IL	60201	MU	\$3,075,000	\$2,821,341	\$4,500,000	\$4,500,000			0.68	0.63			83.00%	100.00%	100.00%	\$0
100	Elm Street Bldg	Manchester	NH	03101	OF	\$3,000,000	\$2,798,800	\$4,125,000	\$4,125,000	9.39%		0.73	0.68	1.82		95.00%	93.00%	100.00%	\$0
101	Regal Pointe Apartments	Houston	TX	77096	MF	\$3,000,000	\$2,775,298	\$3,780,000	\$3,780,000	7.94%		0.79	0.73	1.46		91.00%	96.00%	100.00%	\$0
102	Sunrise Apartments	Tacoma	WA	98404	MF	\$2,850,000	\$2,640,996	\$3,800,000	\$3,800,000	5.70%		0.75	0.70	1.10		93.00%	99.00%	100.00%	\$0
103	North Plaza Shopping Center	Rockingham	NC	28379	RT	\$2,500,000	\$2,397,326	\$3,150,000	\$3,150,000	7.59%		0.79	0.76	1.42		88.00%	100.00%	100.00%	\$0
104	3333 Beltway Place	Houston	TX	77043	OF	\$2,400,000	\$2,225,477	\$3,200,000	\$3,200,000	7.83%		0.75	0.70	1.43		100.00%	62.00%	100.00%	\$0
105	Country Air Mobile Home Park	Simpsonville	SC	29680	MF	\$0	\$2,218,268	\$2,500,000	\$1,494,810				1.48				82.00%	102.00%	\$0
106	770 Middle Neck Road	Great Neck	NY	11024	RT	\$2,300,000	\$2,140,058	\$3,500,000	\$3,500,000	10.27%		0.66	0.61	2.24		100.00%	88.00%	100.00%	\$0
107	Forest Plaza	Fond Du Lac	WI	54935	RT	\$2,375,000	\$2,128,134	\$3,570,000	\$3,550,000			0.67	0.60			100.00%	100.00%	99.44%	\$0
108	172 Dyckman Street	New York	NY	10040	RT	\$2,250,000	\$2,046,570	\$3,900,000	\$3,900,000	8.82%		0.58	0.52	2.46		100.00%	100.00%	100.00%	\$0
109	Safeway Center At Lambertson Lakes	Thornton	CO	80229	RT	\$2,200,000	\$2,035,468	\$3,000,000	\$3,000,000		6.33%	0.73	0.68		1.72	100.00%	91.00%	100.00%	\$0
110	Food Lion Center	Conway	SC	29526	RT	\$2,250,000	\$2,016,970	\$3,100,000	\$3,060,000	7.88%		0.73	0.66	1.44		95.00%	97.00%	98.71%	\$0
111	Curtiss Wright IV	Richmond Heights	OH	44143	OF	\$2,174,880	\$2,009,651	\$2,900,000	\$1,313,990	8.46%		0.75	1.53	1.68		91.00%	93.00%	100.00%	\$0
112	Douglas Pointe II Apartments	Hammond	IN	46320	MF	\$2,150,000	\$2,002,487	\$4,900,000	\$4,900,000	5.36%		0.44	0.41	1.78		88.00%	96.00%	100.00%	\$0
113	Three Fountains Plaza	West Columbia	SC	29170	RT	\$2,080,000	\$1,917,817	\$2,600,000	\$2,600,000	9.59%		0.80	0.74	1.71		100.00%	100.00%	100.00%	\$0
114	Office Depot Murfreesboro	Murfreesboro	TN	37129	RT	\$1,825,000	\$1,825,000	\$3,400,000	\$3,400,000			0.54	0.54			100.00%	100.00%	100.00%	\$0
115	4830 Hollywood Boulevard	Los Angeles	CA	90027	RT	\$2,000,000	\$1,793,107	\$3,450,000	\$3,450,000	8.33%		0.58	0.52	1.93		100.00%	100.00%	100.00%	\$0
116	Sunrise Terrace MHP	University Place	WA	98467	MF	\$1,925,000	\$1,788,616	\$2,400,000	\$2,400,000	8.35%		0.80	0.75	1.49		100.00%	100.00%	100.00%	\$0
117	Hyde Park Apartments	Houston	TX	77006	MF	\$1,900,000	\$1,760,048	\$2,380,000	\$2,380,000	8.60%		0.80	0.74	1.54		100.00%	86.00%	100.00%	\$0
118	Islander Apartments	Kansas City	MO	64116	MU	\$1,900,000	\$1,688,074	\$2,400,000	\$2,400,000	10.76%		0.79	0.70	1.83		88.00%	99.00%	100.00%	\$0
119	Buckingham Village MHP	Universal City	TX	78148	MF	\$1,880,000	\$1,666,782	\$2,370,000	\$2,200,000	6.51%		0.79	0.76	1.10		89.00%	79.00%	92.83%	\$0
120	Villa Bonita Apartments	Sherman Oaks	CA	91403	MF	\$1,750,000	\$1,663,301	\$6,750,000	\$6,750,000	5.27%		0.27	0.25	3.02		97.00%	95.00%	100.00%	\$0
121	727 Fairview Drive	Carson City	NV	89701	OF	\$1,750,000	\$1,663,937	\$2,750,000	\$2,750,000	7.76%		0.64	0.59	1.68		100.00%	88.00%	100.00%	\$0
122	Moore Mobile Manor	West Columbia	SC	26169	MF	\$0	\$1,565,881	\$2,475,000	\$744,840				2.10				82.00%	72.73%	\$0
123	Office Depot Milford	Milford	OH	45150	RT	\$1,500,000	\$1,500,000	\$2,780,000	\$2,780,000			0.54	0.54			100.00%	100.00%	100.00%	\$0
124	North Street Townhouses	New Britain	CT	06095	MF	\$1,615,000	\$1,498,651	\$2,200,000	\$2,200,000	7.74%	5.88%	0.73	0.68	1.52	1.54	100.00%	100.00%	100.00%	\$0
125	Columbia Village Shopping Center	Boise	ID	83706	RT	\$1,600,000	\$1,484,355	\$2,000,000	\$2,000,000	6.80%		0.80	0.74	1.25		86.00%	78.00%	100.00%	\$0
126	Webbs Plaza	Saint Petersburg	FL	33607	RT	\$1,600,000	\$1,482,783	\$2,200,000	\$2,150,000	5.18%		0.73	0.69	1.03		100.00%	69.00%	97.73%	\$0
127	Crabapple CVS	Roswell	GA	30075	RT	\$1,600,000	\$1,477,277	\$2,675,000	\$2,675,000	6.52%		0.60	0.55	1.62		100.00%	100.00%	100.00%	\$0
128	Fishermans Cove MHC	Dade City	FL	33607	MF	\$1,560,000	\$1,468,823	\$1,950,000	\$1,950,000	8.61%		0.80	0.75	1.57		95.00%	99.00%	100.00%	\$0
129	Montgomery Office Building	Cincinnati	OH	45242	OF	\$1,535,000	\$1,379,968	\$2,000,000	\$2,000,000	8.64%		0.77	0.69	1.45		100.00%	100.00%	100.00%	\$0
130	Coney Island Avenue	Brooklyn	NY	11223	MU	\$1,500,000	\$1,360,726	\$2,500,000	\$1,300,000	7.74%	5.14%	0.60	1.05	1.61	0.83	100.00%	47.00%	52.00%	\$0
131	Curtis Wright III	Richmond Heights	OH	44143	OF	\$1,425,120	\$1,316,852	\$1,900,000	\$564,110	8.46%		0.75	2.33	1.68		91.00%	93.00%	100.00%	\$0
132	Chestnut Hill Apartments	Amsterdam	NY	12010	MF	\$1,400,000	\$1,306,287	\$1,900,000	\$1,875,000	7.46%	2.30%	0.74	0.70	1.42	1.73	100.00%	91.00%	98.68%	\$0
133	Augusta Estates	Augusta	GA	30904	MF	\$2,070,575	\$1,271,486	\$2,800,000	\$2,800,000	8.47%		0.74	0.45	6.72		92.00%	93.00%	100.00%	\$0
134	Virginia Place	Atlanta	GA	30354	RT	\$1,325,000	\$1,239,324	\$2,525,000	\$2,625,000			0.52	0.47	61.00%		61.00%	72.00%	103.96%	\$0
135	Old School Square Office	DelRay Beach	FL	33444	OF	\$1,200,000	\$1,116,394	\$1,700,000	\$1,700,000	10.86%		0.71	0.66	2.21		100.00%	100.00%	100.00%	\$0
136	Curtiss Wright II	Richmond Heights	OH	44143	OF	\$1,200,000	\$1,108,834	\$1,600,000	\$1,600,000	8.46%		0.75	2.77	1.68		91.00%	93.00%	100.00%	\$0
137	Sugarbush Plaza Shopping Center	Bloomfield	MI	48302	RT	\$1,200,000	\$1,073,191	\$2,000,000	\$2,000,000	9.32%		0.60	0.54	2.06		100.00%	80.00%	100.00%	\$0
138	Green Sky Retail Center	Corpus Christi	TX	78416	RT	\$1,131,000	\$1,050,100	\$1,450,000	\$1,450,000	8.42%		0.78	0.72	1.57		100.00%	100.00%	100.00%	\$0
139	Shady Oaks MHP	Redding	CA	96001	MF	\$1,100,000	\$1,024,095	\$1,675,000	\$1,675,000	6.58%		0.66	0.61	0.11		100.00%	100.00%	100.00%	\$0
140	Broadway Commons Plaza	San Antonio	TX	78209	RT	\$1,100,000	\$1												

		164	\$1,315,921,738	\$1,394,448,351	\$2,002,120,000	\$1,610,567,547	6.91%	1.30%	0.71	0.80	Asset Average			1.77	1.48	94.14%	87.60%	97.71%	\$0
Index	Asset Name	City	State	Zip Code	Property Type	Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Original Cap Rate	Current Cap Rate	Original LTV	Current LTV	Original DSCR	Current DSCR	Original Occupancy	Current Occupancy	Current Appraisal	Proceeds from Loss
155	Deceased Greentree Village Apartments		SE			\$8,400,000	\$7,906,986	\$12,200,000	\$0	6.23%		0.69		1.36		94.00%		0.00%	\$0
156	Deceased Courtyard By Marriott		SE			\$8,700,000	\$7,848,666	\$12,900,000	\$0	11.08%		0.67		2.07				0.00%	\$0
157	Deceased Courtyard By Marriott - Texarkana		SE			\$5,400,000	\$4,871,586	\$7,800,000	\$0	10.81%		0.69		1.97				0.00%	\$0
158	Deceased Tri - Valley Plaza		SE			\$5,000,000	\$4,617,188	\$7,100,000	\$0	10.00%		0.70		2.10		81.00%		0.00%	\$0
159	Deceased Cottonwood Plaza		SE			\$4,500,000	\$4,155,470	\$6,250,000	\$0	12.95%		0.72		2.67		98.00%		0.00%	\$0
160	Deceased - Cranberry Commons		SE			\$3,200,000	\$2,967,857	\$4,000,000	\$0			0.80				90.00%		0.00%	\$0
161	Deceased - Village Court		SE			\$2,870,000	\$2,655,830	\$3,850,000	\$0	9.31%		0.75		1.81		100.00%		0.00%	\$0
162	Deceased Greenbush Apartments		SE			\$2,500,000	\$2,296,885	\$3,900,000	\$0	8.14%		0.64		1.95		97.00%		0.00%	\$0
163	Deceased Windsor Lodge Apartments		SE			\$1,950,000	\$1,808,986	\$2,600,000	\$0	12.18%		0.75		2.33		100.00%		0.00%	\$0
164	Deceased - Houston Center Office Building		SE			\$1,925,000	\$1,786,274	\$2,750,000	\$0	9.15%		0.70		1.83		99.00%		0.00%	\$0

QuantumRisk Deal Risk Analytics
Local City MSA Equivalent Analytics

CSFB 2005-C2

Apr-10
Part 3

		264				\$1,315,921,738	\$1,394,448,351	\$2,002,120,000	\$1,610,567,547	Asset Average						Expected Portfolio Loss		
						Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSR	Occupancy	Appraisal	Default Rate	Loss Severity	Expected Loss	Expected Loss
Index	Asset Name	City	State	Zip Code	Property Type	Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSR	Occupancy	Appraisal	Default Rate	Loss Severity	Expected Loss	Expected Loss
1	Tri County Mall	Cincinnati	OH	45246	RT	\$0	\$143,324,087	\$200,000,000	\$71,700,000	2.30%	0.73	1.43	90.56%	39.34%	5.13%	5.11%	0.26%	0
2	390 Park Avenue	New York	NY	10022	OF	\$110,000,000	\$107,026,606	\$150,000,000	\$150,000,000	4.60%	0.44	1.74	93.23%	105.90%	1.45%	1.37%	0.02%	21,852
3	Washington Mutual Irvine Campus	Irvine	CA	92614	OF	\$106,000,000	\$106,000,000	\$145,000,000	\$66,000,000	7.07%	0.71	1.21	85.87%	45.15%	10.34%	10.26%	1.06%	1,124,537
4	American Express Building	New York	NY	10006	OF	\$75,000,000	\$71,618,337	\$94,000,000	\$94,000,000	4.60%	0.44	1.74	93.23%	105.90%	1.45%	1.37%	0.02%	14,899
5	Indigo On Forest Apartments	Dallas	TX	75243	MF	\$37,000,000	\$36,039,278	\$47,500,000	\$22,910,000	8.00%	0.76	1.24	87.62%	60.42%	8.16%	7.89%	0.64%	238,215
6	Manhattan Town Center	Manhattan	KS	66502	RT	\$33,000,000	\$30,612,938	\$45,700,000	\$45,700,000	4.00%	0.69	1.38	97.00%	70.77%	0.00%	0.00%	0.00%	0
7	Yorktown Apartments	Houston	TX	77056	MF	\$29,100,000	\$27,753,764	\$36,500,000	\$32,500,000	5.29%	0.75	1.12	84.95%	61.68%	11.84%	11.29%	1.34%	388,990
8	Elk Grove Marketplace	Elk Grove	CA	95624	RT	\$26,900,000	\$24,987,713	\$37,870,000	\$36,100,000	3.99%	0.67	1.31	94.67%	33.33%	8.33%	8.08%	0.67%	181,054
9	414 North Orleans	Chicago	IL	60610	OF	\$23,130,000	\$22,493,018	\$30,000,000	\$30,000,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	44,881
10	Rhodes Ranch Town Center	Las Vegas	NV	89113	RT	\$21,500,000	\$20,900,726	\$26,940,000	\$26,940,000	6.73%	0.68	1.26	86.98%	60.84%	13.33%	12.94%	1.72%	370,854
11	Plaza 600	Seattle	WA	98101	OF	\$22,000,000	\$20,421,466	\$38,500,000	\$38,500,000	6.38%	0.63	1.38	90.03%	51.71%	0.00%	0.00%	0.00%	0
12	Southlake Pavilion I & II	Morrow	GA	30260	RT	\$19,950,000	\$19,357,984	\$28,400,000	\$28,400,000	6.57%	0.67	1.25	94.00%	100.00%	0.00%	0.00%	0.00%	0
13	200 Orleans	Chicago	IL	60610	OF	\$18,200,000	\$17,698,787	\$23,900,000	\$23,900,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	35,315
14	6200 Gessner Apartments	Houston	TX	77036	MF	\$18,250,000	\$17,628,514	\$23,700,000	\$13,600,000	5.29%	0.75	1.12	84.95%	61.68%	11.84%	11.29%	1.34%	243,954
15	Hartford Place Apartments	Atlanta	GA	30309	MF	\$18,275,000	\$16,865,611	\$23,000,000	\$23,000,000	4.70%	0.78	0.99	87.85%	61.55%	10.45%	9.97%	1.04%	190,401
16	350 North Lasalle	Chicago	IL	60610	OF	\$17,250,000	\$16,774,949	\$25,000,000	\$25,000,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	33,472
17	152 Madison Avenue	New York	NY	10010	OF	\$16,100,000	\$15,210,033	\$20,500,000	\$20,500,000	4.60%	0.44	1.74	93.23%	105.90%	1.45%	1.37%	0.02%	3,198
18	The Oaks Of Woodforest Apartments	Houston	TX	77015	MF	\$17,800,000	\$15,026,735	\$23,000,000	\$10,900,000	5.29%	0.75	1.12	84.95%	61.68%	11.84%	11.29%	1.34%	237,939
19	Royal Pointe Apartments	Virginia Beach	VA	23464	MF	\$15,600,000	\$14,973,437	\$19,525,000	\$19,525,000	4.69%	0.66	1.79	93.68%	34.48%	0.00%	0.00%	0.00%	0
20	Five Star Plaza	Rocklin	CA	95677	RT	\$15,000,000	\$14,067,819	\$20,000,000	\$20,000,000	2.42%	0.83	0.79	77.75%	69.07%	12.50%	12.15%	1.52%	227,813
21	The Bluffs Of Berkshire	Austin	TX	78744	MF	\$14,560,000	\$13,886,420	\$18,200,000	\$18,200,000	5.12%	0.72	1.20	91.03%	77.21%	6.60%	6.55%	0.43%	62,943
22	42 Magnolia Apartments	Columbia	SC	29602	MF	\$13,700,000	\$13,267,881	\$17,350,000	\$17,350,000	4.16%	0.76	1.20	85.93%	89.23%	0.00%	0.00%	0.00%	0
23	Office Depot Shopping Center	Laurel	MD	20707	RT	\$13,600,000	\$12,554,956	\$17,000,000	\$17,000,000	5.01%	0.66	1.39	91.50%	73.69%	0.00%	0.00%	0.00%	0
24	Blackhawk Trails Apartments	Madison	WI	53717	MF	\$13,000,000	\$12,348,230	\$20,350,000	\$20,100,000	6.35%	0.65	1.29	94.34%	65.60%	2.33%	2.25%	0.05%	6,815
25	Newport Apartments	Tampa	FL	33615	MF	\$12,850,000	\$12,252,312	\$17,400,000	\$17,400,000	5.06%	0.67	1.20	85.38%	87.96%	17.02%	16.01%	2.72%	350,150
26	Plaza Mayor	Torrance	CA	90505	RT	\$12,000,000	\$11,633,719	\$15,000,000	\$15,000,000	5.63%	0.66	1.46	95.11%	68.22%	0.00%	0.00%	0.00%	0
27	Rockford Crossings Shopping Center	Rockford	IL	61107	RT	\$11,440,000	\$10,613,108	\$14,350,000	\$14,350,000	4.91%	0.68	1.61	92.20%	55.76%	0.00%	0.00%	0.00%	0
28	6400 Goldsboro Road	Bethesda	MD	20817	OF	\$11,100,000	\$10,595,204	\$14,900,000	\$14,900,000	9.84%	0.65	1.49	93.08%	100.00%	0.00%	0.00%	0.00%	0
29	148 Madison Avenue	New York	NY	10010	OF	\$11,000,000	\$10,391,948	\$15,100,000	\$15,100,000	4.60%	0.44	1.74	93.23%	105.90%	1.45%	1.37%	0.02%	2,185
30	Alexandria Power Center	Alexandria	LA	71301	RT	\$10,400,000	\$10,060,360	\$13,000,000	\$13,000,000	5.15%	0.62	1.23	84.00%	71.80%	0.00%	0.00%	0.00%	0
31	311 West Superior	Chicago	IL	60610	OF	\$9,915,000	\$9,641,949	\$13,000,000	\$13,000,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	19,239
32	Frontier Properties	Carson City	NV	89701	MU	\$10,000,000	\$9,613,781	\$14,100,000	\$14,100,000	7.41%	0.68	1.17	89.00%	51.28%	0.00%	0.00%	0.00%	0
33	Union Woods	Midvale	UT	84047	OF	\$10,000,000	\$9,394,227	\$12,600,000	\$12,500,000	9.75%	0.67	1.55	87.00%	52.81%	0.00%	0.00%	0.00%	0
34	The Reserve At Lakeshore	Chattanooga	TN	37415	MF	\$9,700,000	\$9,310,925	\$13,100,000	\$14,000,000	6.79%	0.72	0.87	90.47%	38.62%	22.22%	21.01%	4.67%	452,837
35	400 West Erie	Chicago	IL	60610	OF	\$9,535,000	\$9,272,414	\$12,150,000	\$12,150,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	18,502
36	Foods CO	San Francisco	CA	94103	RT	\$10,000,000	\$9,248,519	\$15,000,000	\$14,000,000	5.15%	0.52	1.64	96.25%	63.00%	0.00%	0.00%	0.00%	0
37	Poway Plaza	Poway	CA	92064	RT	\$9,000,000	\$8,991,312	\$15,200,000	\$15,200,000	7.41%	0.64	1.10	92.50%	77.03%	0.00%	0.00%	0.00%	0
38	First Place Office Building	Tyler	TX	75702	OF	\$9,400,000	\$8,686,847	\$12,475,000	\$12,475,000	7.82%	0.71	1.36	84.00%	62.83%	0.00%	0.00%	0.00%	0
39	The Crossings On Kirby	Houston	TX	77030	MF	\$8,880,000	\$8,466,967	\$11,100,000	\$11,100,000	5.29%	0.75	1.12	84.95%	61.68%	11.84%	11.29%	1.34%	118,702
40	Sunchase Apartments	Bradenton	FL	34209	MF	\$8,560,000	\$8,161,851	\$10,700,000	\$10,700,000	6.85%	0.63	0.95	79.42%	42.11%	0.00%	0.00%	0.00%	0
41	Benchmark Apartments	Irving	TX	75038	MF	\$8,400,000	\$8,009,294	\$10,500,000	\$10,500,000	4.34%	0.77	1.02	89.06%	65.11%	11.90%	11.02%	1.31%	110,156
42	Sony Computer Entertainment Building	San Diego	CA	92121	OF	\$8,500,000	\$7,900,219	\$12,800,000	\$15,000,000	4.24%	0.60	1.44	88.47%	100.00%	0.85%	0.85%	0.01%	614
43	Arrowhead Apt / Bluffview Townhouses	La Crosse	WI	54601	MF	\$8,200,000	\$7,578,163	\$10,330,000	\$10,025,000	6.35%	0.71	1.32	85.00%	65.60%	0.00%	0.00%	0.00%	0
44	Brittany Square Apartments	Rosenberg	TX	77471	MF	\$8,100,000	\$7,479,845	\$10,500,000	\$10,500,000	6.16%	0.77	1.38	90.60%	71.10%	16.67%	14.93%	2.49%	201,595
45	Sp - 750 North Orleans	Chicago	IL	60610	OF	\$7,670,000	\$7,458,774	\$11,220,000	\$11,220,000	4.25%	0.61	1.56	87.20%	46.03%	4.42%	4.39%	0.19%	14,883
46	Meridian At Orange Retail	Orange	CA	92688	RT	\$7,500,000	\$7,190,821	\$12,300,000	\$12,300,000	6.76%	0.59	1.76	97.36%	100.00%	0.00%	0.00%	0.00%	0
47	Zanesville Country Fair Shopping Center	Zanesville	OH	43701	RT	\$7,600,000	\$7,080,579	\$9,800,000	\$9,800,000	7.69%	0.78	1.05	89.00%	52.54%	0.00%	0.00%	0.00%	0
48	Lofts Canal Walk Phase I Apartments	Richmond	VA	23223	MF	\$7,400,000	\$6,832,406	\$9,400,000	\$9,400,000	4.69%	0.72	1.25	92.57%	67.24%	1.92%	1.75%	0.03%	2,486
49	Southgate Estates MHP	Bloomington	IL	61704	MF	\$6,900,000	\$6,374,534	\$10,000,000	\$10,000,000	3.75%	0.70	1.08	89.86%	81.07%	0.00%	0.00%	0.00%	0
50	Bp Providence Apartments	Dallas	TX	75243	MF	\$6,400,000	\$6,233,821	\$8,000,000	\$4,150,000	8.00%	0.76	1.24	87.62%	60.42%	8.16%	7.89%	0.64%	41,205
51	Bridgeport Landing	University Place	WA	98466	MU	\$6,600,000	\$6,146,318	\$8,800,000	\$8,800,000	7.59%	0.70	1.50	91.00%	82.52%	0.00%	0.00%	0.00%	0
52	Plymouth Industrial Center	Plymouth	MI	48170	IN	\$8,000,000	\$5,902,111	\$14,000,000	\$14,000,000	11.39%	0.85	0.91	70.00%	38.44%	66.67%	59.01%	39.34%	3,147,357
53	Diagonal Marketplace	Longmont	CO	80501	RT	\$6,100,000	\$5,822,916	\$9,200,000	\$9,200,000	5.73%	0.67	1.30	92.61%	65.67%	0.00%	0.00%	0.00%	0
54	Foley Towne Square	Fenton	MI	48430	RT	\$6,000,000	\$5,753,003	\$7,500,000	\$4,500,000	7.04%	0.76	1.19	99.07%	63.06%	0.00%	0.00%	0.00%	0
55	Highwood Village Apartments	Goffstown	NH	03045	MF	\$6,100,000	\$5,656,287	\$7,700,000	\$7,700,000	6.43%	0.73	1.07	100.00%	61.33%	0.00%	0.00%	0.00%	0
56	Lighthouse Square	Groton	CT	06340	RT	\$5,450,000	\$5,198,696	\$7,100,000	\$7,100,000	3.44%	0.76	1.34	90.00%	74.03%	0.00%	0.00%	0.00%	0
57	Courtyard By Marriott Monroe	Monroe	LA	71203	LO	\$5,700,000	\$5,194,024	\$9,000,000	\$9,000,000	8.42%	0.52	0.46	62.27%	42.79%	20.00%	19.31%	3.86%	220,134
58	Centennial - Hanford Center Phase II	Hanford	CA	93230	RT	\$5,475,000	\$5,082,888	\$7,710,000	\$7,530,000	5.53%	0.66	1.99	92.14%	66.64%	0.00%	0.00%	0.00%	0
59	Courtyard By Marriott - Shreveport	Shreveport	LA	71129	LO	\$5,400,000	\$4,871,586	\$7,900,000	\$7,900,000	8.42%	0.55	3.10	54.67%	42.79%	0.00%	0.00%	0.00%	0
60	San Diego Jewelers Exchange	San Diego	CA	92101	RT	\$5,200,000	\$4,808,518	\$7,700,000	\$7,700,000	7.41%	0.59	1.60	93.13%	77.03%	4.00%	3.97%	0.16%	8,258
61	Palm Court Apartments	Hollywood	CA	90028	MF	\$4,980,000	\$4,679,388	\$7,035,000	\$7,035,000	5.18%	0.70	1.72	92.33%	94.61%	0.00%	0.00%	0.00%	0
62	Rockwall Tech Building	Rockwall	TX	75032														

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						\$1,315,921,738	\$1,394,448,351	\$2,002,120,000	\$1,610,567,547	Asset Average					Expected Portfolio Loss			
						Original Principal	Current Principal	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	Occupancy	Appraisal	Default Rate	Severity	Loss Expected	Expected Loss
Index	Asset Name	City	State	Zip Code	Type	Balance	Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	Occupancy	Appraisal	Default Rate	Severity	Loss Expected	Expected Loss
69	Washington Road Self - Storage	Martinez	GA	30907	SS	\$4,725,000	\$4,238,943	\$6,300,000	\$6,300,000	4.92%	0.67	1.48	80.00%	\$6,211	0.00%	0.00%	0.00%	0
70	Teakwood Village Apartments	Baton Rouge	LA	70820	MF	\$4,600,000	\$4,128,604	\$5,750,000	\$5,625,000	7.34%	0.68	1.39	89.73%	70,849	0.00%	0.00%	0.00%	0
71	3l Self Storage	Fort Wright	KY	41011	SS	\$4,400,000	\$4,080,630	\$6,300,000	\$6,300,000	5.11%	0.65	1.52	83.00%	57,833	0.00%	0.00%	0.00%	0
72	College Station	Brevard	NC	28712	RT	\$4,800,000	\$4,044,270	\$7,775,000	\$7,775,000	3.54%	0.52	1.34	98.00%	44,266	0.00%	0.00%	0.00%	0
73	Courtyard Garden Apartments	Berkeley	MO	63134	MF	\$4,350,000	\$4,019,374	\$5,600,000	\$5,600,000	6.62%	0.76	1.35	92.00%	88,555	0.00%	0.00%	0.00%	0
74	Fairfield Inn North - Scottsdale	Scottsdale	AZ	85254	LO	\$4,375,000	\$3,946,886	\$6,500,000	\$6,500,000	5.76%	0.60	0.98	57.25%	45,023	18.18%	9.09%	1.65%	72,300
75	Pine Tree Village	Cumming	GA	30040	RT	\$4,220,000	\$3,899,840	\$5,450,000	\$5,450,000	10.97%	0.75	0.79	68.75%	42,866	12.50%	11.79%	1.47%	62,192
76	Residence Inn - Shreveport Airport	Shreveport	LA	71109	LO	\$4,200,000	\$3,789,011	\$6,300,000	\$6,300,000	8.42%	0.55	3.10	54.67%	42,799	0.00%	0.00%	0.00%	0
77	Deerfield Crossing Apartments	Lebanon	OH	45036	MF	\$4,050,000	\$5,150,000	\$5,150,000	\$5,150,000	7.08%	0.70	1.36	96.00%	27,923	33.33%	32.28%	10.76%	435,736
78	Mill Pond Apartments	Muncie	IN	47304	MF	\$4,050,000	\$3,730,604	\$5,200,000	\$5,200,000	8.17%	0.74	1.40	92.94%	50,433	0.00%	0.00%	0.00%	0
79	Americana Estates MHP	Casco	MI	48064	MF	\$4,000,000	\$3,691,828	\$9,750,000	\$9,750,000	8.09%	0.38	1.23	51.00%	52,266	0.00%	0.00%	0.00%	0
80	3400 Bissonnet Building	Houston	TX	77005	OF	\$3,937,500	\$3,674,953	\$5,400,000	\$5,400,000	7.39%	0.72	1.37	87.09%	63,378	8.87%	8.51%	0.75%	29,722
81	River Rock Apartments	Missoula	MT	59802	MF	\$4,000,000	\$3,665,109	\$5,400,000	\$5,400,000	3.94%	0.60	1.88	92.50%	124,526	0.00%	0.00%	0.00%	0
82	2775 Shermer	Northbrook	IL	60062	IN	\$4,000,000	\$3,608,315	\$5,450,000	\$5,450,000	7.00%	0.66	1.46	100.00%	65,813	0.00%	0.00%	0.00%	0
83	Islander MHP	Bainbridge Island	WA	98110	MF	\$3,880,000	\$3,590,804	\$5,400,000	\$5,400,000	4.19%	0.59	1.29	99.00%	95,413	0.00%	0.00%	0.00%	0
84	Wood Forest Apartments	Nacogdoches	TX	75965	MF	\$3,900,000	\$3,562,058	\$4,900,000	\$4,900,000	3.96%	0.76	1.23	90.25%	80,003	0.00%	0.00%	0.00%	0
85	East Point Village Shopping Center	Dunn	NC	28334	RT	\$4,000,000	\$3,555,693	\$5,100,000	\$5,100,000	3.54%	0.68	1.34	81.00%	44,266	0.00%	0.00%	0.00%	0
86	Preston Alpha Shopping Center	Dallas	TX	75240	RT	\$3,800,000	\$3,534,842	\$4,800,000	\$4,800,000	3.86%	0.67	1.17	87.17%	82,899	3.54%	3.28%	0.12%	4,412
87	Springhill Suites Inn Lawton	Lawton	OK	73501	LO	\$3,825,000	\$3,472,584	\$6,700,000	\$6,700,000	5.62%	0.63	2.18	67.83%	31,606	0.00%	0.00%	0.00%	0
88	Lakefront II	Hunt Valley	MD	21030	IN	\$3,700,000	\$3,444,645	\$5,100,000	\$5,200,000	5.46%	0.67	3.02	87.00%	52,669	0.00%	0.00%	0.00%	0
89	Bell & Grand Mini Storage	Surprise	AZ	85374	SS	\$3,585,000	\$3,341,370	\$5,600,000	\$5,600,000	5.21%	0.62	1.56	73.00%	108,913	0.00%	0.00%	0.00%	0
90	Mallard Landing Apartments	Marion	OH	43302	MF	\$3,600,000	\$3,308,343	\$4,550,000	\$4,550,000	6.63%	0.70	1.33	94.00%	68,389	0.00%	0.00%	0.00%	0
91	Western View On The Hill Apartments	Chillicothe	OH	45601	MF	\$3,525,000	\$3,254,875	\$4,500,000	\$4,500,000	6.63%	0.72	1.23	97.00%	68,389	0.00%	0.00%	0.00%	0
92	4035 Premier Drive	High Point	NC	27265	OF	\$3,600,000	\$3,238,938	\$4,750,000	\$4,750,000	9.41%	0.59	1.53	68.00%	63,366	0.00%	0.00%	0.00%	0
93	Cypress Run Plaza	Smithfield	VA	23430	RT	\$3,500,000	\$3,125,546	\$4,670,000	\$4,670,000	3.31%	0.70	1.64	88.00%	68,256	0.00%	0.00%	0.00%	0
94	Irongate Village Shopping Center	Richmond	VA	23234	RT	\$3,360,000	\$3,105,491	\$4,300,000	\$4,300,000	2.27%	0.69	1.44	90.58%	73,406	4.35%	4.07%	0.18%	5,949
95	Woodland Plaza Shopping Center	Glendale	AZ	85308	RT	\$3,350,000	\$3,083,741	\$4,575,000	\$4,575,000	6.62%	0.69	1.15	78.24%	58,748	6.98%	6.85%	0.48%	16,017
96	State Farm Facility	Fort Worth	TX	76116	OF	\$2,982,153	\$2,817,550	\$4,170,000	\$4,170,000	6.11%	0.70	1.10	73.80%	100,000	0.00%	0.00%	0.00%	0
97	Fiesta Center II	Columbus	OH	43221	RT	\$3,100,000	\$2,880,034	\$4,200,000	\$3,750,000	5.73%	0.70	1.48	92.52%	54,926	15.63%	14.43%	2.26%	69,918
98	Consolidated Metco Building	Canton	NC	28716	IN	\$3,150,000	\$2,839,027	\$5,400,000	\$5,400,000	6.77%	0.53	1.89	100.00%	96,956	0.00%	0.00%	0.00%	0
99	622 - 624 Davis Street	Evanston	NH	60201	MU	\$3,075,000	\$2,821,341	\$4,500,000	\$4,500,000	1.37%	0.63	1.30	100.00%	70,478	0.00%	0.00%	0.00%	0
100	Elm Street Bldg	Manchester	IL	60310	OF	\$3,000,000	\$2,798,800	\$4,125,000	\$4,125,000	6.61%	0.61	1.02	75.50%	45,988	0.00%	0.00%	0.00%	0
101	Regal Pointe Apartments	Houston	TX	77096	MF	\$3,000,000	\$2,775,298	\$3,780,000	\$3,780,000	5.29%	0.75	1.12	84.95%	61,688	11.84%	11.29%	1.34%	40,102
102	Sunrise Apartments	Tacoma	WA	98404	MF	\$2,858,000	\$2,640,996	\$3,800,000	\$3,800,000	4.49%	0.64	1.55	94.01%	67,866	3.45%	3.33%	0.11%	3,283
103	North Plaza Shopping Center	Rockingham	NC	28379	RT	\$2,500,000	\$2,397,326	\$3,150,000	\$3,150,000	3.54%	0.69	1.34	100.00%	44,266	0.00%	0.00%	0.00%	0
104	3333 Beltway Place	Houston	TX	77043	OF	\$2,400,000	\$2,225,477	\$3,200,000	\$3,200,000	7.39%	0.72	1.37	87.09%	63,378	8.87%	8.51%	0.75%	18,116
105	Country Air Mobile Home Park	Simpsonville	SC	29680	MF	\$0	\$2,218,268	\$2,500,000	\$1,494,810	4.16%	0.74	1.39	89.53%	89,236	0.00%	0.00%	0.00%	0
106	770 Middle Neck Road	Great Neck	NY	11024	RT	\$2,300,000	\$2,140,058	\$3,500,000	\$3,500,000	5.29%	0.67	1.48	88.00%	75,719	0.00%	0.00%	0.00%	0
107	Forest Plaza	Fond Du Lac	WI	54935	RT	\$2,375,000	\$2,128,134	\$3,570,000	\$3,550,000	6.18%	0.69	1.37	100.00%	88,376	0.00%	0.00%	0.00%	0
108	172 Dyckman Street	New York	NY	10040	RT	\$2,250,000	\$2,046,570	\$3,900,000	\$3,900,000	8.30%	0.65	1.50	95.56%	65,899	5.26%	5.09%	0.27%	6,024
109	Safeway Center At Lambertson Lakes	Thornton	CO	80229	RT	\$2,200,000	\$2,035,468	\$3,000,000	\$3,000,000	5.28%	0.68	1.61	91.00%	73,506	0.00%	0.00%	0.00%	0
110	Food Lion Center	Conway	SC	29526	RT	\$2,250,000	\$2,016,970	\$3,100,000	\$3,060,000	7.18%	0.69	1.60	97.00%	69,313	0.00%	0.00%	0.00%	0
111	Curtis Wright IV	Richmond Heights	OH	44143	OF	\$2,174,880	\$2,009,651	\$2,900,000	\$1,313,990	11.28%	0.78	1.33	86.30%	40,336	9.43%	9.00%	0.85%	18,458
112	Douglas Pointe II Apartments	Hammond	IN	46320	MF	\$2,150,000	\$2,002,487	\$4,900,000	\$4,900,000	5.59%	0.54	2.06	97.50%	84,026	0.00%	0.00%	0.00%	0
113	Three Fountains Plaza	West Columbia	SC	29170	RT	\$2,080,000	\$1,917,817	\$2,600,000	\$2,600,000	7.18%	0.65	1.52	99.25%	69,313	0.00%	0.00%	0.00%	0
114	Office Depot Murfreesboro	Murfreesboro	TN	37129	RT	\$1,825,000	\$1,825,000	\$3,400,000	\$3,400,000	3.59%	0.62	0.86	70.04%	63,813	16.67%	15.45%	2.58%	47,003
115	4830 Hollywood Boulevard	Los Angeles	CA	90027	RT	\$2,000,000	\$1,793,107	\$3,450,000	\$3,450,000	2.00%	0.58	1.56	93.13%	47,976	1.85%	1.84%	0.03%	681
116	Sunrise Terrace MHP	University Place	WA	98467	MF	\$1,925,000	\$1,788,616	\$2,400,000	\$2,400,000	4.49%	0.67	1.09	97.00%	93,578	20.00%	19.30%	3.86%	74,305
117	Hyde Park Apartments	Houston	TX	77006	MF	\$1,900,000	\$1,760,048	\$2,380,000	\$2,380,000	5.29%	0.75	1.12	84.95%	61,688	11.84%	11.29%	1.34%	25,398
118	Islander Apartments	Kansas City	MO	64116	MU	\$1,900,000	\$1,688,074	\$2,400,000	\$2,400,000	7.96%	0.74	1.00	99.00%	67,348	0.00%	0.00%	0.00%	0
119	Buckingham Village MHP	Universal City	TX	78148	MF	\$1,880,000	\$1,666,782	\$2,370,000	\$2,200,000	5.75%	0.67	1.05	85.33%	64,328	0.00%	0.00%	0.00%	0
120	Villa Bonita Apartments	Sherman Oaks	CA	91403	MF	\$1,800,000	\$1,663,301	\$6,750,000	\$6,750,000	5.18%	0.59	1.41	97.33%	94,613	0.00%	0.00%	0.00%	0
121	727 Fairview Drive	Carson City	NV	89701	OF	\$1,750,000	\$1,633,937	\$2,750,000	\$2,750,000	6.03%	0.56	1.08	88.00%	62,976	0.00%	0.00%	0.00%	0
122	Moore Mobile Manor	West Columbia	SC	29619	MF	\$0	\$1,565,881	\$2,475,000	\$744,840	4.16%	0.73	1.13	96.00%	80,013	0.00%	0.00%	0.00%	0
123	Office Depot Milford	Milford	OH	45150	RT	\$1,500,000	\$1,500,000	\$2,780,000	\$2,780,000	2.30%	0.65	1.40	100.00%	49,506	0.00%	0.00%	0.00%	0
124	North Street Townhouses	New Britain	CT	06095	MF	\$1,615,000	\$1,498,651	\$2,200,000	\$2,200,000	2.71%	0.82	0.86	92.25%	64,526	50.00%			

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Part 3

																Asset Average					Expected Portfolio Loss			
164																5.83%	0.67	1.36	87.95%	67.09%	5.01%	4.72%	0.97%	\$9,891,016
Index	Asset Name	City	State	Zip Code	Property Type	Original Principal Balance	Current Principal Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	Occupancy	Appraisal	Default Rate	Severity	Loss	Expected Loss						
						\$1,315,921,738	\$1,394,448,351	\$2,002,120,000	\$1,610,567,547															
137	Sugarbush Plaza Shopping Center	Bloomfield	MI	48302	RT	\$1,200,000	\$1,073,191	\$2,000,000	\$2,000,000	7.39%	0.66	1.28	80.00%	59.82%	0.00%	0.00%	0.00%	0						
138	Green Sky Retail Center	Corpus Christi	TX	78416	RT	\$1,131,000	\$1,050,100	\$1,450,000	\$1,450,000	8.95%	0.74	1.20	87.40%	54.29%	0.00%	0.00%	0.00%	0						
139	Shady Oaks MHP	Redding	CA	96001	MF	\$1,100,000	\$1,024,095	\$1,675,000	\$1,675,000	5.14%	0.55	1.46	99.50%	88.89%	0.00%	0.00%	0.00%	0						
140	Broadway Commons Plaza	San Antonio	TX	78209	RT	\$1,100,000	\$1,022,489	\$1,550,000	\$1,550,000	5.53%	0.66	1.41	90.40%	83.34%	2.94%	2.92%	0.09%	944						
141	Lake Park Colonial Apartments	Jacksonville	FL	32208	MF	\$1,100,000	\$992,021	\$1,770,000	\$1,770,000	2.30%	0.75	1.01	89.16%	65.33%	27.03%	25.93%	7.01%	77,098						
142	Fox Creek MHC	Labadie	MO	63055	MF	\$1,008,000	\$935,357	\$1,260,000	\$1,260,000	6.62%	0.74	1.34	90.00%	88.55%	0.00%	0.00%	0.00%	0						
143	Anders Lane	Kemah	TX	77565	IN	\$1,000,000	\$933,338	\$1,350,000	\$1,350,000	3.98%	0.69	1.39	65.00%	91.16%	0.00%	0.00%	0.00%	0						
144	University Village	Springfield	IL	62702	MF	\$1,019,250	\$920,821	\$1,480,000	\$446,960	3.75%	0.70	1.66	91.00%	81.07%	0.00%	0.00%	0.00%	0						
145	581 Central Park Avenue	Yonkers	NY	10704	RT	\$1,000,000	\$909,587	\$1,775,000	\$1,775,000	5.29%	0.67	2.39	97.33%	75.71%	0.00%	0.00%	0.00%	0						
146	Little Turtle Apartments	Leesburg	FL	34748	MF	\$1,000,000	\$893,782	\$1,300,000	\$1,300,000	5.66%	0.63	0.10	81.67%	74.65%	0.00%	0.00%	0.00%	0						
147	Fredrick Arms Apartments	Tallahassee	FL	33607	MF	\$900,000	\$811,435	\$1,200,000	\$1,200,000	11.17%	0.73	1.10	88.77%	73.31%	17.95%	17.15%	3.08%	27,706						
148	Winch Lane Apartments	Springfield	IL	62702	MF	\$798,863	\$721,717	\$1,160,000	\$236,700	3.75%	0.70	1.66	91.00%	81.07%	0.00%	0.00%	0.00%	0						
149	Museum Place	Houston	TX	77098	MF	\$750,000	\$693,883	\$1,200,000	\$1,200,000	5.29%	0.75	1.12	84.95%	61.68%	11.84%	11.29%	1.34%	10,026						
150	Governor Apartments	Springfield	IL	62704	MF	\$640,575	\$578,715	\$930,000	\$176,514	3.75%	0.70	1.66	91.00%	81.07%	0.00%	0.00%	0.00%	0						
151	Park Square Apartments	Detroit	MI	48206	MF	\$550,000	\$516,571	\$775,000	\$1,000,000	12.02%	0.92	0.85	88.27%	36.26%	27.27%	24.31%	6.63%	36,461						
152	727 West Governor Apartments	Springfield	IL	62704	MF	\$461,363	\$416,809	\$670,000	\$90,222	3.75%	0.70	1.66	91.00%	81.07%	0.00%	0.00%	0.00%	0						
153	420 Edwards Apartments	Springfield	IL	62704	MF	\$454,613	\$410,711	\$660,000	\$90,249	3.75%	0.70	1.66	91.00%	81.07%	0.00%	0.00%	0.00%	0						
154	Deceased - The Reserve At Park Central Apartments				SE	\$35,000,000	\$34,912,619	\$45,700,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
155	Deceased Greentree Village Apartments				SE	\$8,400,000	\$7,906,986	\$12,200,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
156	Deceased Courtyard By Marriott				SE	\$8,700,000	\$7,848,666	\$12,900,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
157	Deceased Courtyard By Marriott - Texarkana				SE	\$5,400,000	\$4,871,586	\$7,800,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
158	Deceased Tri - Valley Plaza				SE	\$5,000,000	\$4,617,188	\$7,100,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
159	Deceased Cottonwood Plaza				SE	\$4,500,000	\$4,155,470	\$6,250,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
160	Deceased - Cranberry Commons				SE	\$3,200,000	\$2,967,857	\$4,000,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
161	Deceased - Village Court				SE	\$2,870,000	\$2,655,830	\$3,850,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
162	Deceased Greenbush Apartments				SE	\$2,500,000	\$2,296,885	\$3,900,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
163	Deceased Windsor Lodge Apartments				SE	\$1,950,000	\$1,808,986	\$2,600,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						
164	Deceased - Houston Center Office Building				SE	\$1,925,000	\$1,786,274	\$2,750,000	\$0	6.02%	0.65	1.36	88.44%	67.82%	5.09%	4.84%	0.25%	0						

	Distribution Across Property Types						State Summary
	Original Principal Balance (\$)	IN	LO	MF	MU	OF	
CA	0	0	12,480,000	0	114,500,000	93,075,000	220,055,000
CO	0	0	0	0	0	8,300,000	8,300,000
FL	0	0	25,970,000	0	1,200,000	1,600,000	28,770,000
GA	0	0	20,345,575	0	0	27,095,000	47,440,575
IL	4,000,000	0	10,274,663	3,075,000	85,700,000	11,440,000	114,489,663
IN	0	0	6,200,000	0	0	0	6,200,000
KS	0	0	0	0	0	37,625,000	37,625,000
KY	0	0	0	0	0	0	0
MD	3,700,000	0	0	0	11,100,000	13,600,000	28,400,000
MI	8,000,000	0	4,550,000	0	0	7,200,000	19,750,000
MO	0	0	5,358,000	1,900,000	0	0	7,258,000
NC	3,150,000	0	0	0	3,600,000	16,250,000	23,000,000
NY	0	0	1,400,000	1,500,000	212,100,000	5,550,000	220,550,000
OH	0	0	11,175,000	0	6,335,000	12,200,000	29,710,000
OK	0	3,825,000	0	0	0	0	3,825,000
SC	0	0	13,700,000	0	0	4,330,000	18,030,000
TN	0	0	9,700,000	0	0	1,825,000	11,525,000
TX	1,000,000	0	159,920,000	0	23,699,500	6,031,000	190,650,500
UT	0	0	0	0	10,000,000	0	10,000,000
VA	0	0	23,000,000	0	5,000,000	6,860,000	34,860,000
WA	0	0	8,663,000	6,600,000	22,000,000	0	37,263,000
Property Summary	19,850,000	3,825,000	312,736,238	13,075,000	495,234,500	252,981,000	1,097,701,738

	Distribution Across Property Types						State Summary	
	Original Principal Balance (%)	IN	LO	MF	MU	OF		RT
CA				1.14%		10.43%	8.48%	20.05%
CO							0.76%	0.76%
FL				2.37%		0.11%	0.15%	2.62%
GA				1.85%			2.47%	4.32%
IL		0.36%		0.94%	0.28%	7.81%	1.04%	10.43%
IN				0.56%				0.56%
KS							3.43%	3.43%
KY								0.00%
MD		0.34%				1.01%	1.24%	2.59%
MI		0.73%		0.41%			0.66%	1.80%
MO				0.49%	0.17%			0.66%
NC		0.29%				0.33%	1.48%	2.10%
NY				0.13%	0.14%	19.32%	0.51%	20.09%
OH				1.02%		0.58%	1.11%	2.71%
OK			0.35%					0.35%
SC				1.25%			0.39%	1.64%
TN				0.88%			0.17%	1.05%
TX		0.09%		14.57%		2.16%	0.55%	17.37%
UT						0.91%		0.91%
VA				2.10%		0.46%	0.62%	3.18%
WA				0.79%	0.60%	2.00%		3.39%
Property Summary		1.81%	0.35%	28.49%	1.19%	45.12%	23.05%	100.00%

	Distribution Across Property Types							State Summary
	Current Principal Balance (\$)	IN	LO	MF	MU	OF	RT	
CA	0	0	11,749,723	0	113,900,219	87,804,416	213,454,358	
CO	0	0	0	0	0	7,858,384	7,858,384	
FL	0	0	24,580,224	0	1,116,394	1,482,783	27,179,401	
GA	0	0	18,137,097	0	0	25,974,425	44,111,521	
IL	3,608,315	0	9,423,306	2,821,341	83,339,890	10,613,108	109,805,960	
IN	0	0	5,733,091	0	0	0	5,733,091	
KS	0	0	0	0	0	34,894,953	34,894,953	
KY	0	0	0	0	0	0	0	
MD	3,444,645	0	0	0	10,595,204	12,554,956	26,594,804	
MI	5,902,111	0	4,208,399	0	0	6,826,194	16,936,704	
MO	0	0	4,954,731	1,688,074	0	0	6,642,805	
NC	2,839,027	0	0	0	3,238,938	14,449,576	20,527,542	
NY	0	0	1,306,287	1,360,726	204,246,925	5,096,215	212,010,153	
OH	0	0	10,293,823	0	5,815,305	11,460,614	27,569,742	
OK	0	3,472,584	0	0	0	0	3,472,584	
SC	0	0	13,267,881	0	0	3,934,787	17,202,667	
TN	0	0	9,310,925	0	0	1,825,000	11,135,925	
TX	933,338	0	150,982,707	0	22,218,171	5,607,431	179,741,647	
UT	0	0	0	0	9,394,227	0	9,394,227	
VA	0	0	21,805,843	0	4,618,527	6,231,037	32,655,407	
WA	0	0	8,020,416	6,146,318	20,421,466	0	34,588,200	
Property Summary	16,727,437	3,472,584	293,774,453	12,016,459	478,905,267	236,613,877	1,041,510,076	

	Distribution Across Property Types						State Summary	
	Current Principal Balance (%)	IN	LO	MF	MU	OF		RT
CA				1.13%		10.94%	8.43%	20.49%
CO							0.75%	0.75%
FL				2.36%		0.11%	0.14%	2.61%
GA				1.74%			2.49%	4.24%
IL		0.35%		0.90%	0.27%	8.00%	1.02%	10.54%
IN				0.55%				0.55%
KS							3.35%	3.35%
KY								0.00%
MD		0.33%				1.02%	1.21%	2.55%
MI		0.57%		0.40%			0.66%	1.63%
MO				0.48%	0.16%			0.64%
NC		0.27%				0.31%	1.39%	1.97%
NY				0.13%	0.13%	19.61%	0.49%	20.36%
OH				0.99%		0.56%	1.10%	2.65%
OK			0.33%					0.33%
SC				1.27%			0.38%	1.65%
TN				0.89%			0.18%	1.07%
TX		0.09%		14.50%		2.13%	0.54%	17.26%
UT						0.90%		0.90%
VA				2.09%		0.44%	0.60%	3.14%
WA				0.77%	0.59%	1.96%		3.32%
Property Summary		1.61%	0.33%	28.21%	1.15%	45.98%	22.72%	100.00%

Original Cap Rate (%)	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			6.26%			7.41%	7.08%
CO						7.27%	7.27%
FL			7.18%		10.86%	5.18%	7.23%
GA			6.80%			7.59%	7.81%
IL			7.03%		6.56%	7.69%	6.72%
IN			7.04%				7.04%
KS						7.02%	7.02%
KY							8.14%
MD	10.50%				6.29%		7.36%
MI	11.05%		7.84%			7.94%	9.19%
MO			6.97%	10.76%			7.95%
NC	9.15%				6.99%	7.59%	8.01%
NY			7.46%	7.74%	6.28%	9.11%	6.40%
OH			8.06%		8.50%	6.93%	7.73%
OK		10.62%					10.62%
SC			7.51%			8.66%	7.79%
TN			6.01%				6.01%
TX	9.69%		7.35%		7.57%	8.79%	7.44%
UT					6.20%		6.20%
VA			6.90%		8.05%	8.49%	7.26%
WA			6.73%	7.57%	7.12%		7.15%
Property Summary	10.47%	10.50%	7.16%	8.99%	6.61%	7.66%	7.28%

Current Cap Rate (%)	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			7.07%		3.78%	2.70%	3.80%
CO						6.33%	6.33%
FL			1.53%				1.53%
GA							
IL							
IN			5.71%				5.71%
KS						2.05%	2.05%
KY							
MD					7.00%	4.47%	5.65%
MI	4.66%		2.73%			2.01%	3.57%
MO			6.00%				6.00%
NC	2.47%						2.47%
NY			2.30%	5.14%	7.46%	7.58%	7.35%
OH			5.26%			9.11%	8.70%
OK							
SC							
TN							
TX			6.93%		9.63%	5.07%	7.89%
UT							
VA							
WA			4.13%		6.18%		5.93%
Property Summary	4.05%		5.17%	5.14%	6.31%	5.67%	5.84%

	Distribution Across Property Types						State Summary	
	Original Occupancy (%)	IN	LO	MF	MU	OF		RT
CA				97.63%		100.00%	98.14%	99.08%
CO							100.00%	100.00%
FL				95.36%		100.00%	100.00%	95.81%
GA				91.10%			95.15%	93.07%
IL		100.00%		95.64%	83.00%	96.64%	100.00%	96.64%
IN				89.96%				89.96%
KS							90.35%	90.35%
KY								86.00%
MD		90.00%				100.00%	100.00%	98.70%
MI		72.00%		70.63%			90.83%	78.55%
MO				91.94%	88.00%			90.91%
NC		100.00%				88.00%	95.33%	94.82%
NY				100.00%	100.00%		97.89%	97.97%
OH				89.01%		93.18%	96.26%	92.88%
OK								
SC				95.00%			97.40%	95.58%
TN				85.00%			100.00%	87.38%
TX		100.00%		88.51%		92.39%	100.00%	89.42%
UT						80.00%		80.00%
VA				95.36%		100.00%	100.00%	96.94%
WA				97.69%	95.00%	80.00%		86.77%
Property Summary		86.85%		90.78%	92.72%	96.69%	95.35%	94.29%

	Distribution Across Property Types						State Summary	
	Current Occupancy (%)	IN	LO	MF	MU	OF		RT
CA				91.50%		44.16%	89.93%	65.59%
CO							91.74%	91.74%
FL				79.44%		100.00%	69.00%	79.72%
GA				86.49%			91.94%	88.19%
IL	100.00%			93.24%	100.00%	86.07%	62.00%	85.17%
IN				93.40%				93.40%
KS							97.37%	97.37%
KY								83.00%
MD	87.00%					97.00%	92.00%	93.34%
MI	70.00%			54.07%			83.37%	71.43%
MO				94.06%	99.00%			95.31%
NC	100.00%					68.00%	97.28%	93.04%
NY				91.00%	47.00%		94.96%	93.97%
OH				94.39%		94.66%	86.67%	87.41%
OK			63.00%					63.00%
SC				88.22%			98.46%	90.14%
TN				90.00%			100.00%	91.64%
TX	65.00%			74.96%		87.29%	83.61%	76.70%
UT						87.00%		87.00%
VA				91.31%		91.00%	84.47%	89.96%
WA				99.67%	91.00%	84.00%		88.88%
Property Summary	84.78%	61.97%	82.25%	89.14%	80.00%	88.27%		83.14%

Original LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.56		0.73	0.69	0.70
CO						0.68	0.68
FL			0.76		0.71	0.73	0.75
GA			0.79			0.69	0.73
IL	0.73		0.69	0.68	0.74	0.80	0.74
IN			0.61				0.61
KS						0.73	0.73
KY							0.70
MD	0.73				0.75	0.80	0.77
MI	0.57		0.43			0.76	0.58
MO			0.78	0.79			0.78
NC	0.58				0.76	0.73	0.71
NY			0.74	0.60	0.76	0.60	0.75
OH			0.79		0.75	0.73	0.75
OK		0.57					0.57
SC			0.79			0.76	0.78
TN			0.74			0.54	0.70
TX	0.74		0.79		0.75	0.77	0.78
UT					0.79		0.79
VA			0.80		0.76	0.76	0.78
WA			0.75	0.75	0.57		0.63
Property Summary	0.63	0.65	0.75	0.71	0.74	0.72	0.73

Current LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.53		1.41	0.67	0.91
CO						0.64	0.64
FL			0.72		0.66	0.69	0.71
GA			0.70			0.66	0.68
IL	0.66		0.85	0.63	0.72	0.74	0.73
IN			0.57				0.57
KS						0.68	0.68
KY							0.65
MD	0.66				0.71	0.74	0.72
MI	0.42		0.39			1.05	0.54
MO			0.72	0.70			0.72
NC	0.53				0.68	0.64	0.63
NY			0.70	1.05		0.73	0.73
OH			0.72		1.36	1.76	1.60
OK		0.52					0.52
SC			0.87			0.70	0.83
TN			0.67			0.54	0.64
TX	0.69		1.01		0.83	0.72	0.97
UT					0.75		0.75
VA			0.75		0.70	0.70	0.74
WA			0.69	0.70	0.53		0.59
Property Summary	0.53	0.58	0.81	0.70	0.82	0.89	0.82

Original DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			1.56			1.65	1.63
CO						1.66	1.66
FL			1.38		2.21	1.03	1.40
GA			1.80			1.58	1.72
IL			1.43		1.30	1.45	1.33
IN			1.72				1.72
KS						1.42	1.42
KY							1.67
MD	2.07				1.26		1.46
MI	1.90		2.69			1.46	1.92
MO			1.32	1.83			1.45
NC	1.97				1.25	1.42	1.54
NY			1.42	1.61	1.22	2.31	1.26
OH			1.53		1.63	1.31	1.47
OK		2.32					2.32
SC			1.48			1.57	1.50
TN			1.19				1.19
TX	1.79		2.06		4.19	1.56	2.31
UT					1.16		1.16
VA			1.31		1.56	1.55	1.37
WA			1.25	1.47	1.84		1.68
Property Summary	1.95	2.04	1.75	1.77	1.50	1.56	1.63

Current DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			1.80		0.92	0.69	0.93
CO						1.72	1.72
FL			1.29				1.29
GA							
IL							
IN			1.49				1.49
KS						1.48	1.48
KY							
MD					1.87	1.11	1.46
MI	1.07		1.33			0.43	0.89
MO			1.52				1.52
NC	2.12						2.12
NY			1.73	0.83	1.41	2.89	1.42
OH			1.35			0.87	0.89
OK							
SC							
TN							
TX			1.81		1.96	1.14	1.78
UT							
VA							
WA			1.09		2.13		1.98
Property Summary	1.41		1.48	0.83	1.30	0.98	1.18

US Default Rates	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			5.02%		9.63%	4.37%	7.14%
CO						0.00%	0.00%
FL			9.62%		0.00%	7.72%	9.12%
GA			8.98%			2.29%	4.29%
IL	0.00%		0.00%	0.00%	4.30%	0.00%	3.22%
IN			0.00%				0.00%
KS						0.00%	0.00%
KY							0.00%
MD	0.00%				0.00%	0.00%	0.00%
MI	49.19%		3.10%			0.00%	20.64%
MO			0.00%	0.00%			0.00%
NC	0.00%				0.00%	0.00%	0.00%
NY			0.00%	4.43%	1.40%	1.94%	1.42%
OH			11.13%		8.42%	63.96%	32.24%
OK		0.00%					0.00%
SC			0.00%			0.00%	0.00%
TN			21.33%			16.67%	20.59%
TX	0.00%		9.59%		3.93%	2.57%	8.62%
UT					0.00%		0.00%
VA			0.57%		0.00%	1.97%	0.76%
WA			5.18%	0.00%	0.00%		1.20%
Property Summary	19.82%	7.47%	7.15%	0.29%	3.83%	5.60%	5.38%

US Severity of Loss	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			5.33%		9.61%	4.50%	7.27%
CO						0.00%	0.00%
FL			9.59%		0.00%	8.07%	9.12%
GA			9.61%			2.27%	4.42%
IL	0.00%		0.00%	0.00%	4.39%	0.00%	3.33%
IN			0.00%				0.00%
KS						0.00%	0.00%
KY							0.00%
MD	0.00%				0.00%	0.00%	0.00%
MI	59.01%		2.98%			0.00%	21.31%
MO			0.00%	0.00%			0.00%
NC	0.00%				0.00%	0.00%	0.00%
NY			0.00%	4.65%	1.37%	2.04%	1.40%
OH			11.70%		8.80%	5.00%	5.53%
OK		0.00%					0.00%
SC			0.00%			0.00%	0.00%
TN			21.01%			15.45%	20.10%
TX	0.00%		9.68%		4.00%	2.60%	8.70%
UT					0.00%		0.00%
VA			0.55%		0.00%	2.03%	0.75%
WA			5.40%	0.00%	0.00%		1.25%
Property Summary	20.82%	6.40%	7.19%	0.29%	3.89%	3.86%	4.87%

US LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.62		0.70	0.62	0.66
CO						0.64	0.64
FL			0.63		0.63	0.71	0.63
GA			0.69			0.65	0.66
IL	0.60		0.65	0.58	0.59	0.63	0.60
IN			0.62				0.62
KS						0.64	0.64
KY							0.60
MD	0.62				0.62	0.61	0.62
MI	0.63		0.41			0.71	0.61
MO			0.70	0.65			0.69
NC	0.47				0.54	0.58	0.56
NY			0.65	0.58	0.43	0.61	0.43
OH			0.65		0.71	9.23	4.19
OK		0.57					0.57
SC			0.94			0.61	0.86
TN			0.69			0.62	0.68
TX	0.65		0.71		0.67	0.63	0.70
UT					0.63		0.63
VA			0.64		0.65	0.63	0.64
WA			0.58	0.65	0.59		0.60
Property Summary	0.60	0.51	0.68	0.64	0.55	0.99	0.69

US DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			1.43		1.23	1.36	1.29
CO						1.38	1.38
FL			1.06		0.33	1.25	1.04
GA			1.00			1.18	1.17
IL	1.46		1.27	1.30	1.56	1.61	1.53
IN			1.63				1.63
KS						1.37	1.37
KY							1.52
MD	3.02				1.49	1.39	1.64
MI	0.91		1.18			1.20	1.10
MO			1.34	1.00			1.26
NC	1.89				1.53	1.23	1.37
NY			1.55	1.22	1.74	1.65	1.74
OH			1.31		1.34	1.42	1.41
OK		2.18					2.18
SC			1.22			1.56	1.28
TN			0.87			0.86	0.87
TX	1.39		1.17		1.31	1.22	1.19
UT					1.55		1.55
VA			1.62		1.34	1.54	1.57
WA			1.33	1.50	1.38		1.39
Property Summary	1.66	1.91	1.22	1.27	1.53	1.36	1.40

US Occupancy	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			87.36%		85.60%	86.71%	86.17%
CO						87.29%	87.29%
FL			79.83%		73.54%	86.00%	79.91%
GA			78.47%			85.75%	80.87%
IL	90.21%		82.75%	91.75%	84.80%	85.54%	85.06%
IN			87.41%				87.41%
KS						88.94%	88.94%
KY							76.98%
MD	81.00%				88.85%	84.47%	85.73%
MI	51.64%		51.40%			91.08%	65.97%
MO			84.73%	87.96%			85.57%
NC	90.13%				61.18%	81.25%	79.33%
NY			84.91%	81.64%	89.78%	85.12%	89.57%
OH			88.13%		80.11%	1149.68%	522.33%
OK		61.58%					61.58%
SC			108.69%			89.14%	103.99%
TN			86.84%			70.04%	84.18%
TX	60.67%		82.03%		77.71%	81.64%	81.37%
UT					81.73%		81.73%
VA			88.49%		77.32%	81.10%	85.43%
WA			89.72%	84.74%	83.57%		85.21%
Property Summary	71.45%	53.55%	84.00%	86.10%	86.31%	129.30%	94.30%

US Appraisal	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			94.11%		48.95%	61.36%	56.54%
CO						67.70%	67.70%
FL			70.79%		73.93%	40.68%	69.28%
GA			63.17%			87.39%	73.94%
IL	65.81%		81.07%	70.47%	46.03%	55.76%	51.26%
IN			62.16%				62.16%
KS						67.12%	67.12%
KY							57.83%
MD	52.66%				100.00%	73.69%	81.45%
MI	38.44%		50.30%			62.55%	51.10%
MO			88.55%	67.34%			83.16%
NC	96.95%				63.36%	54.32%	61.64%
NY			57.76%	52.00%	105.90%	71.77%	104.44%
OH			53.72%		48.87%	40.33%	41.43%
OK		31.60%					31.60%
SC			88.38%			69.31%	84.81%
TN			38.62%			63.81%	42.75%
TX	91.16%		63.87%		67.56%	77.62%	64.89%
UT					52.81%		52.81%
VA			44.74%		88.72%	70.82%	55.94%
WA			85.93%	82.52%	51.71%		65.12%
Property Summary	60.14%	41.38%	66.84%	63.96%	75.24%	56.79%	66.25%

About

Title: **QuantumRisk CMBS Property Risk Analytics (CPRA) Deal Report CSFB 2005-C2**

Purpose: To facilitate an investor's timely decision making, today by,
1. Providing comprehensive CMBS default & loss, LTV & DSCR, Occupancy & Appraisal Change statistics on a timely basis.
2. Facilitating investors' estimation of CMBS portfolio's potential losses, and thereby assist avoiding sub-optimal decisions.
3. To provide an insight into the economic segment of local commercial real estate industry using reported CMBS raw data.

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Summary: QuantumRisk LLC is a boutique investment advisory & management consulting firm specializing in structured finance support, loss risk modeling, value uncertainty, business strategy & business process reengineering for sophisticated investors, investment bankers, underwriters, fund managers and corporate clients. QuantumRisk does not accept retail clients.

Scope of Data:
+ These CMBS reports are derived from at least 680 CMBS deal information provided by InvesCap Advisors.
+ Covers more than 100,000 properties, more than 66,000 mortgages, across more than 8,000 cities in the US.
+ These reports exclude any activity more than 15 month old.

Data Processing:
+ Original data is used where ever possible.
+ Proprietary data algorithms were developed to process the data where the original data is missing or appears to be incorrect.
+ QuantumRisk LLC strives to provide timely information, by 1st week of each month, on key CMBS property/loan parameters.
+ With an average historical disposition time of 21 months it is not possible to factor recovery rates.
+ It is suggested that the investor use their own recovery rate, and this may vary by property type.
+ If a loan has multiple properties its property type is not allocated to its largest property type as this introduces noise into the statistical analyses.

Disclaimer:
+ Note that some extreme data has been removed from this analysis as they are indicative of incorrect data entry at data origination.
+ Though QuantumRisk and its commercial surveillance data providers take every effort to ensure correctness of the data, neither QuantumRisk nor its surveillance data providers guarantee that the CMBS data used for this analysis is 100% correct.

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Data Definitions

Defaults:	<ul style="list-style-type: none">+ Default is defined when delinquent payments exceeds 90 days.+ At 30+ & 60+ days the mortgage is considered delinquent.+ A default (aka asset default) is the proportion of loans in default in A specific population of loans.+ Default = # of loans 90+ days / Total # of loans in the population+ Only Non-Zero Loss Given Defaults are considered defaults.Average defaults are averaged by number of loans.+ Weighted defaults are averaged by Original or Current Principal Balance
Severity of Loss:	<ul style="list-style-type: none">+ Severity of Loss (aka dollar default) is defined as the actual outstanding loan balance before recovery.+ This definition of severity of loss does not include actual recovery which takes about 21 months to realize+ Severity of Loss = Actual Outstanding Balance / Original Principal Balance+ Only Non-Zero Loss Given Defaults are considered+ Since this definition is before recovery it is sometimes known as Severity of Loss at Risk+ Loan severities are averaged by number of loans+ Weighted severities are averaged by Original or Current Principal Balance
LTV:	<ul style="list-style-type: none">+ Loan to Value Ratio+ Current LTV = Current Outstanding Balance / Current Appraisal Value
DSCR:	<ul style="list-style-type: none">+ Debt Service Coverage Ratio+ Most Recent NOI DSCR = Most Recent NOI / Most Recent Debt Service Amount+ Most Recent NCF DSCR = Most Recent NCF / Most Recent Debt Service Amount+ Current DSCR = Most Recent NCF DSCR, if data is missing then is Most Recent NOI DSCR+ Extreme data are excluded.
Occupancy:	<ul style="list-style-type: none">+ Reported occupancy of CMBS properties.+ Does not include properties with 0% occupancy rates.
Cap Rates:	<ul style="list-style-type: none">+ Capitalization Rates+ Cap Rate = Annual Debt Service / Appraisal Value+ Current Cap Rate = Current Annual Debt Service / Current Appraisal Value+ Extreme data are excluded.
Property Type:	<ul style="list-style-type: none">AL: All Property TypesCH: Cooperative HousingHC: HealthcareIN: IndustrialLO: Lodgings/HotelsMF: MultifamilyMH: Mobile HomesMU: Mixed UseOF: OfficeOT: OtherRT: RetailSE: DefeasedSS: Self StorageWH: Warehouse

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